LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013
OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.prudential.com

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

OFFICERS

President	John Robert Strangfeld, Jr.	Treasurer	Kenneth Yutaka Tanji #
Secretary	Margaret Mary Foran	Actuary	Richard Francis Lambert

OTHER

Mark Brown Grier, Vice Chairman	Susan Louise Blount, # EVP & General Counsel	Robert Michael Falzon, # EVP & Chief Financial Officer
Charles Frederick Lowrey, Jr. EVP & Chief Operating Officer, US Business		

DIRECTORS OR TRUSTEES

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

State of New Jersey
County of Essex SS:

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

John Robert Strangfeld, Jr.	Margaret Mary Foran	Kenneth Yutaka Tanji
President	Secretary	Treasurer

Subscribed and sworn to before me this 14th day of February, 2014

Alfreda D. Johnson
Notary Public of New Jersey
09/11/2018

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

ALFREDA D. JOHNSON
NOTARY PUBLIC OF NEW JERSEY
My Commission Expires 9/11/2018

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	102,542,522,915	0	102,542,522,915	99,456,807,148
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	37,867,332	0	37,867,332	260,987,812
	2.2 Common stocks	10,371,363,077	0	10,371,363,077	9,624,890,134
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	23,792,037,141	0	23,792,037,141	22,317,197,921
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	244,690,089	0	244,690,089	258,701,420
	4.2 Properties held for the production of income (less $ (157,098,113) encumbrances)	395,238,457	0	395,238,457	135,571,905
	4.3 Properties held for sale (less $ 0 encumbrances)	3,386,224	0	3,386,224	3,386,224
5.	Cash ($ (322,291,251) , Schedule E - Part 1), cash equivalents ($ 1,251,429,197 , Schedule E - Part 2) and short-term investments ($ 5,107,356,508 , Schedule DA)	6,036,494,460	0	6,036,494,460	4,480,009,534
6.	Contract loans (including $ 0 premium notes)	7,568,156,602	0	7,568,156,602	7,082,499,083
7.	Derivatives (Schedule DB)	1,363,205,467	0	1,363,205,467	1,055,997,400
8.	Other invested assets (Schedule BA)	8,404,013,343	0	8,404,013,343	7,345,338,669
9.	Receivables for securities	56,678,383	0	56,678,383	135,259,842
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	3,541,387	0	3,541,387	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	160,819,194,877	0	160,819,194,877	152,156,647,092
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	1,221,917,743	2,928,267	1,218,989,476	1,229,159,135
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	635,787,473	18,298,423	617,489,050	560,118,713
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 1,233,049,830 earned but unbilled premiums)	1,233,049,830	0	1,233,049,830	808,360,638
	15.3 Accrued retrospective premiums	87,002,169	0	87,002,169	107,275,743
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	91,167,599	0	91,167,599	64,575,285
	16.2 Funds held by or deposited with reinsured companies	4,071,603,644	0	4,071,603,644	4,120,642,200
	16.3 Other amounts receivable under reinsurance contracts	(4,214,540)	0	(4,214,540)	8,261,729
17.	Amounts receivable relating to uninsured plans	12,149,120	697,015	11,452,105	2,406,260
18.1	Current federal and foreign income tax recoverable and interest thereon	173,275,231	0	173,275,231	0
18.2	Net deferred tax asset	3,577,360,697	1,223,784,126	2,353,576,571	2,268,061,266
19.	Guaranty funds receivable or on deposit	59,269,632	0	59,269,632	56,312,297
20.	Electronic data processing equipment and software	145,649,467	79,331,264	66,318,203	62,253,324
21.	Furniture and equipment, including health care delivery assets ($ 0)	112,061,474	112,061,474	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	250,030,482	4,338	250,026,144	495,683,174
24.	Health care ($ 0) and other amounts receivable	24,422,870	24,422,870	0	0
25.	Aggregate write-ins for other than invested assets	3,544,087,722	3,393,059,563	151,028,159	101,067,519
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	176,053,815,490	4,854,587,340	171,199,228,150	162,040,824,375
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	125,437,919,133	0	125,437,919,133	123,046,224,334
28.	Total (Lines 26 and 27)	301,491,734,623	4,854,587,340	296,637,147,283	285,087,048,709
	DETAILS OF WRITE-INS				
1101.	Miscellaneous other invested assets	3,541,387	0	3,541,387	0
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	3,541,387	0	3,541,387	0
2501.	Prepaid reinsurance asset	84,275,261	0	84,275,261	34,796,568
2502.	Miscellaneous assets	134,339,159	100,128,873	34,210,286	27,319,838
2503.	Leasehold improvements	32,542,612	0	32,542,612	38,951,113
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,292,930,690	3,292,930,690	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,544,087,722	3,393,059,563	151,028,159	101,067,519

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 104,363,955,130 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 44,652,849,783 Modco Reserve)	104,363,955,130	99,870,642,982
2.	Aggregate reserve for accident and health contracts (including $ 9,056 Modco Reserve)	7,677,147,598	6,941,770,500
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 4,822,934,624 Modco Reserve)	20,130,778,131	19,182,259,891
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,321,781,755	1,279,532,824
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	79,851,170	79,826,846
5.	Policyholders' dividends $ 28,307,974 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	28,307,974	14,768,151
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 1,667,106,900 Modco)	1,905,949,700	1,868,013,501
	6.2 Dividends not yet apportioned (including $ 180,717 Modco)	200,797	173,632
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 18,140,745 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	53,452,546	51,343,556
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 86,607,345 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	519,554,071	437,290,935
	9.3 Other amounts payable on reinsurance including $ (88,751,768) assumed and $ 225,268,101 ceded	136,516,333	139,005,753
	9.4 Interest maintenance reserve (IMR, Line 6)	1,176,414,875	1,388,332,886
10.	Commissions to agents due or accrued-life and annuity contracts $ 32,312,177 accident and health $ 9,990,788 and deposit-type contract funds $ 77,901	42,380,867	46,709,912
11.	Commissions and expense allowances payable on reinsurance assumed	22,611,393	26,412,848
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	1,482,871,828	1,189,767,306
13.	Transfers to Separate Accounts due or accrued (net) (including $ (33,062,667) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(72,269,640)	(94,722,880)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	2,618,584	83,439,957
15.1	Current federal and foreign income taxes including $ 651,941,506 on realized capital gains (losses)	0	1,093,535,224
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	5,463,127	530,038
17.	Amounts withheld or retained by company as agent or trustee	125,221,101	163,524,716
18.	Amounts held for agents' account, including $ 735,648 agents' credit balances	735,648	0
19.	Remittances and items not allocated	534,325,975	531,361,820
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	878,638,801	867,440,687
22.	Borrowed money $ 1,216,568,907 and interest thereon $ 7,641,089	1,224,209,996	1,405,541,913
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	3,235,279,873	2,770,861,617
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	22,178,336	31,756,104
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	8,061,396	5,244,823
	24.04 Payable to parent, subsidiaries and affiliates	234,327,918	381,442,597
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	110,198	123,984
	24.07 Funds held under coinsurance	4,072,562,176	4,121,323,873
	24.08 Derivatives	1,748,839,458	0
	24.09 Payable for securities	386,832,899	357,200,094
	24.10 Payable for securities lending	2,632,806,597	3,274,332,904
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	7,942,030,537	6,231,940,445
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	161,923,747,148	153,740,729,439
27.	From Separate Accounts Statement	125,330,818,628	122,647,437,544
28.	Total Liabilities (Lines 26 and 27)	287,254,565,776	276,388,166,983
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	942,811,878	942,451,282
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,622,624,008	898,737,966
34.	Aggregate write-ins for special surplus funds	2,376,057,505	1,187,338,793
35.	Unassigned funds (surplus)	4,438,588,116	5,667,853,685
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 107,100,504 in Separate Accounts Statement)	9,380,081,507	8,696,381,726
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	9,382,581,507	8,698,881,726
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	296,637,147,283	285,087,048,709
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	7,461,601,653	5,655,095,019
2502.	Other liabilities	355,444,613	387,739,150
2503.	Interest on policy or contract funds and group and other conversions	65,511,246	103,823,835
2598.	Summary of remaining write-ins for Line 25 from overflow page	59,473,025	85,282,441
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	7,942,030,537	6,231,940,445
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Special contingency reserve	2,376,057,505	1,187,338,793
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,376,057,505	1,187,338,793

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	21,059,774,648	52,479,240,019
2.	Considerations for supplementary contracts with life contingencies	13,908,359	12,472,779
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	7,813,350,976	7,149,550,667
4.	Amortization of interest maintenance reserve (IMR, Line 5)	198,616,344	92,184,615
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(110,781,393)	2,366,129,737
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	1,063,548,318	390,139,250
7.	Reserve adjustments on reinsurance ceded	(4,039,601,094)	(3,991,328,351)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	665,807,895	1,928,676,994
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	513,674,423	127,357,346
9.	Total (Lines 1 to 8.3)	27,178,298,476	60,554,423,056
10.	Death benefits	5,394,288,585	4,744,822,855
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,475,459	5,333,247
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	7,917,033,177	5,250,153,568
13.	Disability benefits and benefits under accident and health contracts	941,803,470	829,030,162
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	10,667,823,547	8,217,212,879
16.	Group conversions	3,069,613	73,203
17.	Interest and adjustments on contract or deposit-type contract funds	521,469,215	492,982,092
18.	Payments on supplementary contracts with life contingencies	21,654,418	21,646,886
19.	Increase in aggregate reserves for life and accident and health contracts	4,798,380,372	4,073,495,369
20.	Totals (Lines 10 to 19)	30,270,997,856	23,634,750,261
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	213,661,998	259,286,198
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	1,121,901,430	449,708,790
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	1,885,080,996	1,419,693,628
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	285,021,500	290,893,288
25.	Increase in loading on deferred and uncollected premiums	(842,367)	1,801,712
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,958,388,663)	32,916,346,848
27.	Aggregate write-ins for deductions	(1,045,027,236)	(1,070,602,368)
28.	Totals (Lines 20 to 27)	25,772,405,513	57,901,878,357
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,405,892,962	2,652,544,699
30.	Dividends to policyholders	307,445,862	405,122,107
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,098,447,100	2,247,422,592
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(153,753,237)	1,354,521,766
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,252,200,337	892,900,826
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 64,797,306 (excluding taxes of $ (96,383,772) transferred to the IMR)	105,602,848	489,449,333
35.	Net income (Line 33 plus Line 34)	1,357,803,185	1,382,350,159
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	8,698,881,726	8,159,720,092
37.	Net income (Line 35)	1,357,803,185	1,382,350,159
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,338,389	(443,903,177)	460,533,394
39.	Change in net unrealized foreign exchange capital gain (loss)	79,288,220	24,458,623
40.	Change in net deferred income tax	99,099,852	367,737,357
41.	Change in nonadmitted assets	(239,632,958)	(735,737,584)
42.	Change in liability for reinsurance in unauthorized and certified companies	9,577,768	(22,015,630)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(470,804,532)	11,680,466
44.	Change in asset valuation reserve	(464,418,257)	(216,235,485)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	182,385,009	2,059,994,808
47.	Other changes in surplus in Separate Accounts Statement	(180,904,892)	(2,059,225,493)
48.	Change in surplus notes	360,597	331,308
49.	Cumulative effect of changes in accounting principles	(236,349,203)	(69,363,023)
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	723,886,042	(261,893,842)
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	(274,296,832)	(316,000,000)
53.	Aggregate write-ins for gains and losses in surplus	541,608,959	(87,453,424)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	683,699,781	539,161,634
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	9,382,581,507	8,698,881,726
	DETAILS OF WRITE-INS		
08.301.	Income from miscellaneous sources	513,674,423	127,357,346
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	513,674,423	127,357,346
2701.	IMR transfer via reinsurance	165,696,769	0
2702.	Payments under employees, agents and directors benefit plans not included above	132,980,350	93,228,966
2703.	Interest on taxes and miscellaneous items	6,666,478	163,110
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,350,370,833)	(1,163,994,444)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(1,045,027,236)	(1,070,602,368)
5301.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	543,284,889	0
5302.	Correction related to prior year	0	(85,423,096)
5303.	Deferred ceding allowance	(1,675,930)	(2,030,328)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	541,608,959	(87,453,424)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	18,028,835,835	20,490,225,961
2.	Net investment income	7,693,375,526	6,942,343,716
3.	Miscellaneous income	1,644,454,147	1,600,107,890
4.	Total (Lines 1 through 3)	27,366,665,508	29,032,677,567
5.	Benefit and loss related payments	28,089,619,226	22,435,537,978
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(6,980,841,903)	576,010,703
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,164,191,488	2,738,641,804
8.	Dividends paid to policyholders	255,942,675	440,193,217
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	1,079,612,222	85,585,924
10.	Total (Lines 5 through 9)	25,608,523,708	26,275,969,626
11.	Net cash from operations (Line 4 minus Line 10)	1,758,141,800	2,756,707,941
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	34,527,174,168	25,805,393,830
	12.2 Stocks	3,745,503,468	3,456,462,602
	12.3 Mortgage loans	3,349,729,369	2,787,784,680
	12.4 Real estate	(477,875)	0
	12.5 Other invested assets	1,548,531,485	1,000,329,792
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,192,595	1,015,850
	12.7 Miscellaneous proceeds	1,855,559,246	1,880,030,735
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	45,027,212,456	34,931,017,489
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	35,453,868,888	27,025,640,920
	13.2 Stocks	3,577,396,592	1,789,886,394
	13.3 Mortgage loans	4,298,821,317	4,308,441,950
	13.4 Real estate	323,539,786	136,035,242
	13.5 Other invested assets	2,262,185,912	2,471,783,610
	13.6 Miscellaneous applications	2,561,008,773	1,530,000,810
	13.7 Total investments acquired (Lines 13.1 to 13.6)	48,476,821,268	37,261,788,926
14.	Net increase (decrease) in contract loans and premium notes	(73,190,815)	92,627,329
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(3,376,417,997)	(2,423,398,766)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	360,597	331,308
	16.2 Capital and paid in surplus, less treasury stock	723,886,042	(261,893,842)
	16.3 Borrowed funds	(187,141,302)	407,843,946
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	903,656,920	(1,086,475,835)
	16.5 Dividends to stockholders	232,000,000	316,000,000
	16.6 Other cash provided (applied)	1,965,998,864	1,310,506,791
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	3,174,761,122	54,312,368
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,556,484,925	387,621,543
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	4,480,009,535	4,092,387,992
	19.2 End of year (Line 18 plus Line 19.1)	6,036,494,460	4,480,009,535

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

20.0001. Reinsurance agreement - Summary of Operations, Premiums	(2,683,022,976)	0
20.0002. Reinsurance agreement - Asset page, Deferred and uncollected premiums	15,519,234	0
20.0003. Reinsurance agreement - Liability page, Advance premiums	(771,967)	0
20.0004. Reinsurance agreement - Asset page, Investment income due and accrued	27,856,073	0
20.0005. Reinsurance agreement - Summary of Operations, Commissions and expense allowance on reinsurance ceded	(505,098,733)	0
20.0006. Reinsurance agreement - Asset page, Funds held or deposited with reinsured companies	4,539,333	0
20.0007. Reinsurance agreement - Asset page, Other amounts receivable under reinsurance contracts	11,176	0
20.0008. Reinsurance agreement - Summary of Operations, Benefits	2,974,276,091	0
20.0009. Reinsurance agreement - Asset page, Amounts recoverable from reinsurers	92,382,456	0
20.0010. Reinsurance agreement - Liability page, Life reserves	(2,863,236,461)	0
20.0011. Reinsurance agreement - Liability page, Life contract claims	(111,039,630)	0
20.0012. Reinsurance agreement - Asset page, Proceeds from bonds	(4,737,920,169)	0
20.0013. Reinsurance agreement - Asset page, Proceeds from stocks	(785,825)	0

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

20.0014.	Reinsurance agreement - Asset page, Proceeds from mortgage loans	(200,371,171)	0
20.0015.	Reinsurance agreement - Asset page, Cost of bonds acquired	6,722,431,733	0
20.0016.	Reinsurance agreement - Asset page, Cost of Stocks acquired	9,401,544	0
20.0017.	Reinsurance agreement - Asset page, Cost of Mortgage loans acquired	715,210,661	0
20.0018.	Reinsurance agreement - Asset page, Contract loans	558,848,334	0
20.0019.	Reinsurance agreement - Liability page, Net deposits on deposit type contracts	(44,861,320)	0
20.0020.	Reinsurance agreement - Miscellaneous Assets and Liabities	26,631,618	0
20.0021.	Pension Risk Transfer - Summary of Operations, Premiums	0	(32,062,182,087)
20.0022.	Pension Risk Transfer - Summary of Operations, Separate Accounts Net Gain from Operations and Income from Investment Management and Separate Accounts	0	(3,216,816,721)
20.0023.	Pension Risk Transfer - Summary of Operations, Net Transfers to or (from) Separate Accounts	0	32,322,991,587
20.0024.	Pension Risk Transfer - Proceeds from Bonds, Asset Page	0	(487,839,544)
20.0025.	Pension Risk Transfer - Liability Page, Payable for Securities	0	(13,455,701)
20.0026.	Pension Risk Transfer - Cost of Bonds Acquired, Asset Page	0	1,650,902,945
20.0027.	Pension Risk Transfer - Cost of Other Invested Assets Acquired, Asset Page	0	1,806,399,521
20.0028.	Dividend in the form of Real Estate - Proceed for Real Estate	(42,296,832)	0
20.0029.	Dividend in the form of Real Estate - Dividend to Stock Holders	42,296,832	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	21,059,774,650	309,365,308	7,362,168,608	196,122,695	0	0	3,980,745,613	7,839,101,169	1,158,839,819	0	213,431,437	0
2.	Considerations for supplementary contracts with life contingencies	13,908,359	0	0	0	2,227,577	0	406,001	11,274,781	0	0	0	0
3.	Net investment income	7,813,350,977	196,546,898	3,656,883,400	654,364,921	6,598,923	(42)	405,470,781	2,156,282,159	258,733,444	5,489	106,283,319	372,181,685
4.	Amortization of Interest Maintenance Reserve (IMR)	198,616,344	10,317,434	158,294,898	18,276,491	(77,859)	0	469,408	14,760,969	100,198	0	304,575	(3,829,771)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(110,781,393)	0	1,012,615	(368,254)	0	0	(171,468)	(111,254,286)	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,063,548,317	5,671,406	1,033,775,457	7,807	0	0	18,666,860	0	5,426,787	0	0	0
7.	Reserve adjustments on reinsurance ceded	(4,039,601,094)	(553,556,564)	(3,486,337,249)	0	0	0	294,274	0	(1,555)	0	0	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	665,807,895	0	309,005,672	30,660,595	0	0	123,435,587	202,706,042	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	513,674,425	(1,125,271)	421,929,050	122,435,541	56,601	(360)	5,405,113	(34,869,206)	211,975	(21)	303,736	(672,734)
9.	Totals (Lines 1 to 8.3)	27,178,298,478	(32,780,788)	9,456,732,451	1,021,499,795	8,805,242	(402)	4,534,722,168	10,078,001,629	1,423,310,667	5,468	320,323,067	367,679,180
10.	Death benefits	5,394,288,585	262,202	2,011,470,330	0	28	868	3,382,555,157	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,475,460	4,475	5,460,190	10,795	0	0	0	0	0	0	0	0
12.	Annuity benefits	7,917,033,177	0	0	555,476,632	(1)	0	0	7,361,556,545	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	941,803,471	1,941	2,066,777	0	420	0	6,404,545	0	876,231,578	(4,782)	57,102,991	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	10,667,823,548	(3,330,661)	971,862,969	1,560,341,214	0	0	126,214,193	8,012,724,149	11,685	0	0	0
16.	Group conversions	3,069,613	0	0	0	0	0	4,218,427	0	(1,148,814)	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	521,469,215	3,740,431	147,178,676	71,738,421	3,062,507	0	189,937,632	101,788,506	6,284,406	0	55,986	(2,317,349)
18.	Payments on supplementary contracts with life contingencies	21,654,418	0	0	0	4,128,901	0	1,116,774	16,408,743	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	4,798,380,371	(162,987,042)	4,457,473,047	66,234,396	215,128	(25,564)	64,137,261	115,889,118	218,560,879	0	38,883,150	0
20.	Totals (Lines 10 to 19)	30,270,997,858	(162,308,654)	7,595,511,988	2,253,801,458	7,406,984	(24,696)	3,774,583,988	15,608,367,061	1,099,939,733	(4,782)	96,042,127	(2,317,349)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	213,661,998	0	9,103,874	4,302,290	0	0	88,966,665	33,630,206	61,247,052	0	16,411,910	0
22.	Commissions and expense allowances on reinsurance assumed	1,121,901,430	389,932	1,098,554,719	22,667,833	0	0	264,841	0	24,105	0	0	0
23.	General insurance expenses	1,885,080,999	9,151,361	800,982,688	58,845,578	852,348	31,374	277,616,621	306,970,363	228,546,060	0	30,248,742	171,835,864
24.	Insurance taxes, licenses and fees, excluding federal income taxes	285,021,500	186,843	87,212,919	2,142,838	36	36,552	78,267,501	6,759,059	30,752,797	29,881	4,991,186	74,641,889
25.	Increase in loading on deferred and uncollected premiums	(842,367)	0	(841,655)	(712)	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,958,388,663)	0	(29,313,285)	(270,327,876)	0	0	51,922,665	(6,710,670,168)	0	0	0	0
27.	Aggregate write-ins for deductions	(1,045,027,238)	35	6,175,476	(1,197,691,765)	(149,405)	0	3,229,682	62,666	575,086	0	96,368	142,674,620
28.	Totals (Lines 20 to 27)	25,772,405,516	(152,580,483)	9,567,386,724	873,739,644	8,109,963	43,230	4,274,851,963	9,245,119,186	1,421,084,833	25,099	147,790,333	386,835,024
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,405,892,962	119,799,694	(110,654,273)	147,760,152	695,280	(43,632)	259,870,205	832,882,443	2,225,834	(19,631)	172,532,734	(19,155,844)
30.	Dividends to policyholders	307,445,862	11,238,906	244,168,638	79,924	59,517	0	41,128,737	4,278,002	6,493,137	0	(1,000)	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,098,447,100	108,560,788	(354,822,911)	147,680,228	635,763	(43,632)	218,741,468	828,604,440	(4,267,303)	(19,631)	172,533,734	(19,155,844)
32.	Federal income taxes incurred (excluding tax on capital gains)	(153,753,237)	71,848,255	(52,959,741)	108,858,447	1,207	0	51,252,484	(179,944,847)	(33,531,205)	0	8,590,995	(127,868,832)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,252,200,337	36,712,533	(301,863,170)	38,821,781	634,556	(43,632)	167,488,984	1,008,549,287	29,263,902	(19,631)	163,942,739	108,712,988
	DETAILS OF WRITE-INS												
08.301.	Income from miscellaneous sources	513,674,425	(1,125,271)	421,929,050	122,435,541	56,601	(360)	5,405,113	(34,869,206)	211,975	(21)	303,736	(672,734)
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	513,674,425	(1,125,271)	421,929,050	122,435,541	56,601	(360)	5,405,113	(34,869,206)	211,975	(21)	303,736	(672,734)
2701.	Change in special reserves	(377,945)	0	0	0	0	0	0	(377,945)	0	0	0	0
2702.	Reserve transfers to other insurers	(214,118)	0	0	0	0	0	(214,118)	0	0	0	0	0
2703.	Interest on taxes and miscellaneous items	6,666,478	0	749,064	607	0	0	1,540,243	4,651	552,020	0	91,422	3,728,471
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,051,101,653)	35	5,426,412	(1,197,692,372)	(149,405)	0	1,903,557	435,960	23,066	0	4,946	138,946,148
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,045,027,238)	35	6,175,476	(1,197,691,765)	(149,405)	0	3,229,682	62,666	575,086	0	96,368	142,674,620

(a) Includes the following amounts for FEGLI/SGLI: Line 1 441,161,591 , Line 10 419,523,366 , Line 16 2,892,420 , Line 23 21,122,084 , Line 24 526,946

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	99,870,642,982	2,301,498,916	58,080,640,915	6,849,043,050	30,826,419	38,893	2,610,142,247	29,998,452,542
2. Tabular net premiums or considerations	22,572,122,617	69,600,000	5,142,540,709	187,671,333	2,571,955	0	14,251,920,714	2,917,817,906
3. Present value of disability claims incurred	157,626,452	0	21,540,739	0	XXX	0	136,085,713	0
4. Tabular interest	4,121,232,021	91,093,402	2,313,180,529	302,773,370	1,767,849	2,042	116,718,100	1,295,696,729
5. Tabular less actual reserve released	470,135,229	0	(4,341,676)	(8,215,073)	(61,544)	0	119,658	482,633,864
6. Increase in reserve on account of change in valuation basis	(7,128,536)	0	0	(4,156,290)	(185,450)	0	257,502	(3,044,298)
7. Other increases (net)	2,952,300,630	0	3,379,108,335	272,845,946	224,416	0	0	(699,878,067)
8. Totals (Lines 1 to 7)	130,136,931,395	2,462,192,318	68,932,669,551	7,599,962,336	35,143,645	40,935	17,115,243,934	33,991,678,676
9. Tabular cost	17,803,593,704	68,367,065	3,392,629,465	26,228	XXX	27,543	14,342,543,403	0
10. Reserves released by death	2,247,676,103	220,515,150	1,976,176,247	XXX	XXX	63	50,984,643	XXX
11. Reserves released by other terminations (net)	4,579,885,972	34,798,229	1,697,619,885	0	0	0	46,041,567	2,801,426,291
12. Annuity, supplementary contract and disability payments involving life contingencies	2,195,838,559	0	74,746,151	861,208,506	4,287,915	0	1,137,355	1,254,458,632
13. Net transfers to or (from) Separate Accounts	(1,054,018,073)	0	(706,134,603)	(271,355,944)	0	0	0	(76,527,526)
14. Total Deductions (Lines 9 to 13)	25,772,976,265	323,680,444	6,435,037,145	589,878,790	4,287,915	27,606	14,440,706,968	3,979,357,397
15. Reserve December 31, current year	104,363,955,130	2,138,511,874	62,497,632,406	7,010,083,546	30,855,730	13,329	2,674,536,966	30,012,321,279

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 278,377,369	284,883,458
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 4,545,834,900	4,553,045,430
1.3	Bonds of affiliates	(a) 115,229,661	114,977,671
2.1	Preferred stocks (unaffiliated)	(b) 19,861,446	17,739,086
2.11	Preferred stocks of affiliates	(b) 13,309	13,466
2.2	Common stocks (unaffiliated)	92,216,619	93,141,681
2.21	Common stocks of affiliates	849,756,108	843,756,108
3.	Mortgage loans	(c) 1,251,744,743	1,251,483,044
4.	Real estate	(d) 125,183,185	124,096,206
5	Contract loans	413,752,057	420,435,782
6	Cash, cash equivalents and short-term investments	(e) 16,947,662	18,690,879
7	Derivative instruments	(f) 264,716,225	252,470,364
8.	Other invested assets	505,280,708	504,173,037
9.	Aggregate write-ins for investment income	21,944,104	21,944,104
10.	Total gross investment income	8,500,858,096	8,500,850,316
11.	Investment expenses		(g) 521,984,293
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 16,593,151
13.	Interest expense		(h) 96,528,791
14.	Depreciation on real estate and other invested assets		(i) 36,065,609
15.	Aggregate write-ins for deductions from investment income		16,327,493
16.	Total deductions (Lines 11 through 15)		687,499,337
17.	Net investment income (Line 10 minus Line 16)		7,813,350,979
	DETAILS OF WRITE-INS		
0901.	Commitment fees and other income	14,820,202	14,820,202
0902.	Other	7,123,902	7,123,902
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	21,944,104	21,944,104
1501.	Rebate expenses on reverse repurchase agreements		10,005,790
1502.	Interest on borrowed money		5,809,385
1503.	Interest paid to brokers on loaned securities		512,318
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		16,327,493

(a) Includes $ 521,522,036 accrual of discount less $ 312,409,054 amortization of premium and less $ 222,704,790 paid for accrued interest on purchases.

(b) Includes $ 40,364 accrual of discount less $ 1,958 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 2,591,816 accrual of discount less $ 9,903,320 amortization of premium and less $ 3,498,143 paid for accrued interest on purchases.

(d) Includes $ 125,183,185 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 4,498,226 accrual of discount less $ 1,709,716 amortization of premium and less $ 5,699,226 paid for accrued interest on purchases.

(f) Includes $ 5,267,102 accrual of discount less $ 853,474 amortization of premium.

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

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

(i) Includes $ 25,850,006 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(63,624,191)	(3,030,899)	(66,655,090)	(99,249)	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(52,646,692)	(99,488,912)	(152,135,604)	35,243,266	127,323,176
1.3	Bonds of affiliates	3,573,986	0	3,573,986	0	3,585,639
2.1	Preferred stocks (unaffiliated)	8,198,456	(3,973,057)	4,225,399	1,057,368	343,574
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	334,194,366	(15,569,894)	318,624,472	702,095,122	(4,559,869)
2.21	Common stocks of affiliates	(4,744,734)	0	(4,744,734)	(334,235,848)	0
3.	Mortgage loans	(1,723,798)	34,246	(1,689,552)	0	17,785,047
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	1,209,430	(6,719)	1,202,711	0	(10,116)
7.	Derivative instruments	(190,713,120)	(4,197,955)	(194,911,075)	(1,200,774,117)	(216,589,207)
8.	Other invested assets	41,046,448	(78,746,052)	(37,699,604)	372,538,504	16,982,617
9.	Aggregate write-ins for capital gains (losses)	26,723,862	(1,496,827)	25,227,035	(13,389,835)	92,340
10.	Total capital gains (losses)	101,494,014	(206,476,069)	(104,982,055)	(437,564,788)	(55,046,799)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)	13,054,815	(1,496,827)	11,557,988	(13,389,835)	92,340
0902.	Realized deferred gains	13,669,047	0	13,669,047	0	0
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	26,723,862	(1,496,827)	25,227,035	(13,389,835)	92,340

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	
	FIRST YEAR (other than single)											
1.	Uncollected	5,268,842	0	5,268,842	0	0	0	0	0	0	0	0
2.	Deferred and accrued	1,113,678	0	1,113,678	0	0	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:											
	3.1 Direct	3,450,478	0	3,450,478	0	0	0	0	0	0	0	0
	3.2 Reinsurance assumed	4,429,042	0	4,429,042	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	1,497,000	0	1,497,000	0	0	0	0	0	0	0	0
	3.4 Net (Line 1 + Line 2)	6,382,520	0	6,382,520	0	0	0	0	0	0	0	0
4.	Advance	29,274	0	29,274	0	0	0	0	0	0	0	0
5.	Line 3.4 - Line 4	6,353,246	0	6,353,246	0	0	0	0	0	0	0	0
6.	Collected during year:											
	6.1 Direct	22,613,730	0	2,489,431	20,124,299	0	0	0	0	0	0	0
	6.2 Reinsurance assumed	816,927,394	0	816,927,394	0	0	0	0	0	0	0	0
	6.3 Reinsurance ceded	493,576,001	0	493,576,001	0	0	0	0	0	0	0	0
	6.4 Net	345,965,123	0	325,840,824	20,124,299	0	0	0	0	0	0	0
7.	Line 5 + Line 6.4	352,318,369	0	332,194,070	20,124,299	0	0	0	0	0	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	2,774,948	0	2,774,948	0	0	0	0	0	0	0	0
9.	First year premiums and considerations:											
	9.1 Direct	22,610,668	0	2,486,369	20,124,299	0	0	0	0	0	0	0
	9.2 Reinsurance assumed	817,461,754	0	817,461,754	0	0	0	0	0	0	0	0
	9.3 Reinsurance ceded	490,529,001	0	490,529,001	0	0	0	0	0	0	0	0
	9.4 Net (Line 7 - Line 8)	349,543,421	0	329,419,122	20,124,299	0	0	0	0	0	0	0
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	1,427,817,219	69,600,000	1,282,557,113	75,766,278	0	0	(106,172)	0	0	0	0
	10.2 Reinsurance assumed	43,597,723	2,182,651	6,800,437	34,614,635	0	0	0	0	0	0	0
	10.3 Reinsurance ceded	(244,551,713)	(244,551,713)	0	0	0	0	0	0	0	0	0
	10.4 Net	1,715,966,656	316,334,364	1,289,357,550	110,380,913	0	0	(106,172)	0	0	0	0
	RENEWAL											
11.	Uncollected	482,279,588	0	275,822,193	3,056,499	0	51,230,006	41,790,270	108,172,902	0	2,207,718	0
12.	Deferred and accrued	836,254,444	0	1,212,672,921	0	0	(316,462,372)	0	(59,956,105)	0	0	0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	(65,198,500)	0	53,836,583	2,991,052	0	(224,870,881)	41,790,270	58,700,094	0	2,354,382	0
	13.2 Reinsurance assumed	1,510,188,015	0	1,503,081,393	99,006	0	6,766,670	0	240,946	0	0	0
	13.3 Reinsurance ceded	126,455,483	0	68,422,862	33,559	0	47,128,155	0	10,724,243	0	146,664	0
	13.4 Net (Line 11 + Line 12)	1,318,534,032	0	1,488,495,114	3,056,499	0	(265,232,366)	41,790,270	48,216,797	0	2,207,718	0
14.	Advance	53,423,272	0	9,221,364	612	0	25,914,138	146,412	13,594,142	0	4,546,604	0
15.	Line 13.4 - Line 14	1,265,110,760	0	1,479,273,750	3,055,887	0	(291,146,504)	41,643,858	34,622,655	0	(2,338,886)	0
16.	Collected during year:											
	16.1 Direct	15,983,285,559	1,260	1,943,101,876	64,846,111	0	4,699,673,713	7,831,574,769	1,228,527,080	0	215,560,750	0
	16.2 Reinsurance assumed	12,044,294,008	0	12,010,811,058	1,258,184	0	31,227,647	0	997,119	0	0	0
	16.3 Reinsurance ceded	9,436,047,291	6,970,316	8,657,582,822	474,094	0	708,750,118	0	60,239,434	0	2,030,507	0
	16.4 Net	18,591,532,276	(6,969,056)	5,296,330,112	65,630,201	0	4,022,151,242	7,831,574,769	1,169,284,765	0	213,530,243	0
17.	Line 15 + Line 16.4	19,856,643,036	(6,969,056)	6,775,603,862	68,686,088	0	3,731,004,738	7,873,218,627	1,203,907,420	0	211,191,357	0
18.	Prior year (uncollected + deferred and accrued - advance)	862,378,464	0	1,032,211,925	3,068,606	0	(249,740,875)	34,011,286	45,067,601	0	(2,240,079)	0
19.	Renewal premiums and considerations:											
	19.1 Direct	15,934,162,804	1,260	1,935,073,857	64,841,559	0	4,661,529,995	7,839,207,341	1,218,055,157	0	215,453,635	0
	19.2 Reinsurance assumed	12,496,162,815	0	12,463,093,720	1,247,124	0	30,837,724	0	984,247	0	0	0
	19.3 Reinsurance ceded	9,436,061,046	6,970,316	8,654,775,641	471,200	0	711,622,106	0	60,199,585	0	2,022,198	0
	19.4 Net (Line 17 - Line 18)	18,994,264,573	(6,969,056)	5,743,391,936	65,617,483	0	3,980,745,613	7,839,207,341	1,158,839,819	0	213,431,437	0
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	17,384,590,691	69,601,260	3,220,117,339	160,732,136	0	4,661,529,995	7,839,101,169	1,218,055,157	0	215,453,635	0
	20.2 Reinsurance assumed	13,357,222,292	2,182,651	13,287,355,911	35,861,759	0	30,837,724	0	984,247	0	0	0
	20.3 Reinsurance ceded	9,682,038,334	(237,581,397)	9,145,304,642	471,200	0	711,622,106	0	60,199,585	0	2,022,198	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	21,059,774,650	309,365,308	7,362,168,608	196,122,695	0	3,980,745,613	7,839,101,169	1,158,839,819	0	213,431,437	0

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	232,090,739	0	220,414,162	0	0	7,263,538	279,000	4,134,039	0	0	0
22.	All other	1,328,859,236	69,600,000	1,259,259,236	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	119,149,917	0	119,149,917	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	119,149,917	0	119,149,917	0	0	0	0	0	0	0	0
24.	Single:											
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:											
	25.1 Reinsurance ceded	944,398,400	5,671,406	914,625,540	7,807	0	18,666,860	0	5,426,787	0	0	0
	25.2 Reinsurance assumed	1,121,901,430	389,932	1,098,554,719	22,667,833	0	264,841	0	24,105	0	0	0
	25.3 Net ceded less assumed	(177,503,030)	5,281,474	(183,929,179)	(22,660,026)	0	18,402,019	0	5,402,682	0	0	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	1,063,548,317	5,671,406	1,033,775,457	7,807	0	18,666,860	0	5,426,787	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	1,121,901,430	389,932	1,098,554,719	22,667,833	0	264,841	0	24,105	0	0	0
	26.3 Net ceded less assumed	(58,353,113)	5,281,474	(64,779,262)	(22,660,026)	0	18,402,019	0	5,402,682	0	0	0
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	3,566,137	0	1,826,220	1,136,777	0	(315,122)	0	(448,970)	0	1,367,231	0
28.	Single	2,953,419	0	0	2,953,419	0	0	0	0	0	0	0
29.	Renewal	207,142,442	0	7,277,654	212,094	0	89,281,787	33,630,206	61,696,022	0	15,044,679	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	213,661,998	0	9,103,874	4,302,290	0	88,966,665	33,630,206	61,247,052	0	16,411,910	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	45,196,250	0	9,138,145	30,188,435	1,229,507	85,752,337
2.	Salaries and wages	650,300,344	0	156,874,971	151,380,638	16,911,991	975,467,944
3.11	Contributions for benefit plans for employees	144,422,030	0	27,305,809	(491,482)	4,907,088	176,143,446
3.12	Contributions for benefit plans for agents	46,037,330	0	13,458	21,414	0	46,072,202
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	1,190,831	0	768,302	353,362	350,469	2,662,964
3.32	Other agent welfare	(9,334,484)	0	(3,031,392)	(14,237,942)	0	(26,603,817)
4.1	Legal fees and expenses	13,566,704	0	8,831,949	(131,871)	1,014,841	23,281,623
4.2	Medical examination fees	10,558,961	0	833,880	347	0	11,393,188
4.3	Inspection report fees	115,124	0	367	1,433	0	116,924
4.4	Fees of public accountants and consulting actuaries	5,475,496	0	1,657,360	7,939,352	0	15,072,208
4.5	Expense of investigation and settlement of policy claims	154,079	0	6,707,075	95,269	0	6,956,423
5.1	Traveling expenses	25,620,160	0	5,552,877	3,598,277	67,543	34,838,857
5.2	Advertising	25,903,607	0	6,094,904	23,047,612	156	55,046,279
5.3	Postage, express, telegraph and telephone	26,247,392	0	3,217,993	4,179,304	125,041	33,769,730
5.4	Printing and stationery	11,515,557	0	1,697,459	3,708,235	0	16,921,251
5.5	Cost or depreciation of furniture and equipment	10,207,814	0	1,597,399	5,440,462	5,402,098	22,647,773
5.6	Rental of equipment	4,036,495	0	937,714	4,157,971	0	9,132,180
5.7	Cost or depreciation of EDP equipment and software	53,415,619	0	11,917,798	21,185,806	0	86,519,223
6.1	Books and periodicals	291,734	0	67,089	239,634	0	598,457
6.2	Bureau and association fees	2,393,481	0	344,475	1,221,678	0	3,959,634
6.3	Insurance, except on real estate	1,867,403	0	590,510	2,790,021	0	5,247,934
6.4	Miscellaneous losses	17,812,281	0	2,270,469	2,783,882	0	22,866,632
6.5	Collection and bank service charges	10,368,238	0	1,254,919	2,971	1,343,202	12,969,330
6.6	Sundry general expenses	227,038,892	0	48,361,644	54,066,874	13,003,356	342,470,766
6.7	Group service and administration fees	2,336,336	0	1,547,607	117	0	3,884,060
6.8	Reimbursements by uninsured plans	(2,265,509)	0	(35,764,909)	(1,123)	0	(38,031,540)
7.1	Agency expense allowance	203,937	0	20	6	0	203,963
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	17,376	0	505	922	0	18,803
9.1	Real estate expenses	49,092	0	6,402	2,019	106,633,650	106,691,163
9.2	Investment expenses not included elsewhere	0	0	0	0	370,995,350	370,995,350
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0
10.	General expenses incurred	1,324,742,571	0	258,794,799	301,543,623	521,984,292	(a) 2,407,065,285
11.	General expenses unpaid December 31, prior year	126,926,084	0	124,414,710	(5,710,010,750)	5,249,784	(5,453,420,172)
12.	General expenses unpaid December 31, current year	(69,105,990)	0	154,583,998	(1,995,299,333)	2,339,106	(1,907,482,218)
13.	Amounts receivable relating to uninsured plans, prior year	0	0	2,677,364	0	0	2,677,364
14.	Amounts receivable relating to uninsured plans, current year	0	0	12,149,120	0	0	12,149,120
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,520,774,644	0	238,097,267	(3,413,167,794)	524,894,970	(1,129,400,912)
	DETAILS OF WRITE-INS						
09.301.							
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0

(a) Includes management fees of $ 238,800,997 to affiliates and $ 224,349,180 to non-affiliates.

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	16,486,910	16,486,910
2.	State insurance department licenses and fees	1,551,386	792,911	10,963,823	0	13,308,120
3.	State taxes on premiums	106,695,841	25,455,940	1,839,904	104,233	134,095,918
4.	Other state taxes, including $ 8,631,621 for employee benefits	11,208,071	843,469	14,794,534	0	26,846,074
5.	U.S. Social Security taxes	35,259,880	7,388,681	40,058,727	0	82,707,288
6.	All other taxes	19,890,569	1,292,864	6,984,902	2,008	28,170,343
7.	Taxes, licenses and fees incurred	174,605,747	35,773,865	74,641,890	16,593,151	301,614,653
8.	Taxes, licenses and fees unpaid December 31, prior year	67,419,764	9,918,296	5,830,116	271,782	83,439,958
9.	Taxes, licenses and fees unpaid December 31, current year	(15,327,743)	3,080,267	14,468,726	397,334	2,618,584
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	257,353,254	42,611,894	66,003,280	16,467,599	382,436,027

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	227,956,700	4,134,039
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	1,328,859,236	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	1,556,815,936	4,134,039
6.	Paid in cash	218,478,977	(950,649)
7.	Left on deposit	176,108,214	0
8.	Aggregate write-ins for dividend or refund options	(1,698,643,841)	0
9.	Total Lines 5 through 8	252,759,286	3,183,390
10.	Amount due and unpaid	24,348,626	3,959,348
11.	Provision for dividends or refunds payable in the following calendar year	1,822,967,571	32,926
12.	Terminal dividends	83,150,000	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	1,930,466,197	3,992,274
16.	Total from prior year	1,882,271,756	683,527
17.	Total dividends or refunds (Lines 9 + 15 - 16)	300,953,727	6,492,137
	DETAILS OF WRITE-INS		
0801.	Dividends on modco reinsurance	(1,698,643,841)	0
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	(1,698,643,841)	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 3.50% or AM(5) 3.25% CRF if greater 35-40	1,208,049	0	1,208,049	0	0
0100002. AE 3.50% or AE 3.50% CRF MOD if greater 33-35	64,389	0	64,389	0	0
0100003. AE 3.50% or AE 3.50% CRF if greater 15-38	2,983,137	0	2,983,137	0	0
0100004. AE 3.50% or AE 3.00% CRF if greater 1906	128	128	0	0	0
0100005. AE 3.25% or AE 3.25% CRF if greater 35-40	14,683,671	0	14,683,671	0	0
0100006. AE 3.50% 28 - 41	289,795	0	289,795	0	0
0100007. AE 3.50% MOD 47 - 48	246,444	0	246,444	0	0
0100008. AE 3.00% 41 - 47	336,063	0	336,063	0	0
0100009. AM(5) 3.50% 47	64	0	64	0	0
0100010. AM(5) 3.50% or AM(5) 2.50% CRF if greater 38-47	2,995,138	0	2,995,138	0	0
0100011. AM(5) 3.25% or AM(5) 3.25% CRF MOD if greater 35-42	10,094,364	0	10,094,364	0	0
0100012. AM(5) 3.25% or AM(5) 3.25% CRF if greater 35-42	42,848,001	0	42,848,001	0	0
0100013. AM(5) 3.25% or AE CRF 3.25% 38-41	1,749,794	0	1,749,794	0	0
0100014. AM(5) 3.25% or NY STD INT 3.25% CRF 41	335	0	335	0	0
0100015. AM(5) 3.00% or AM(5) 3.00% CRF if greater 35-41	58,543	0	58,543	0	0
0100016. AM(5) 2.50% or AM(5) 2.50% CRF if greater 41-47	188,880,615	0	188,880,615	0	0
0100017. AM(5) 2.50% or AM(5) CRF 2.50% MOD if greater 41-47	47,582,096	0	47,582,096	0	0
0100018. 41 CSO 3.50% CRVM 50-64	92,592	0	92,592	0	0
0100019. 41 CSO 3.50% 44-62	20,340	0	20,340	0	0
0100020. 41 CSO 3.50% or 41 CSO 2.50% CRF if greater 47-63	213,149,731	0	213,149,731	0	0
0100021. 41 CSO 3.50% or 41 CSO 4.5% CRF if greater 60-67	376,356,950	0	376,356,950	0	0
0100022. 41 CSO 3.50% or 41 STD INT 2.50% CRF if greater 47-60	60,791,403	0	60,791,403	0	0
0100023. 41 CSO 3.50% or 41 STD INT 4.5% CRF if greater 47-60	1,672,953,889	0	1,672,953,889	0	0
0100024. 41 CSO 2.50% CRVM OR 41 CSO CRF 2.50% MOD if greater 47-63	1,773,449,690	0	1,773,449,690	0	0
0100025. 41 CSO 2.50% 44-85	2,008,457	0	326,888	0	1,681,569
0100026. 41 CSO 2.50% or AE 3.50% if greater 21-55	929	0	929	0	0
0100027. 41 CSO 2.50% or 41 CSO CRF 2.50% if greater 42-69	2,278,839,044	0	2,278,839,044	0	0
0100028. 41 CSO 3.00% CRVM 48 - 64	2,869,885	0	2,869,885	0	0
0100029. 41 CSO 3.00% MOD 57 - 62	3,922,551	0	3,922,551	0	0
0100030. 41 CSO 3.00% 58 - 13 NB	52,056	0	52,056	0	0
0100031. 41 CSO 2.50% CRVM 52 - 64	99,318	0	99,318	0	0
0100032. 41 CSO 2.50% MOD 45 - 64	3,775,860	0	3,775,860	0	0
0100033. 58 CSO 6.00% CRVM 83-84	770,023	0	770,023	0	0
0100034. 58 CSO 6.00% 83 - 86	139,647	0	139,647	0	0
0100035. 58 CSO 4.50% CRVM 77 - 10	67,123,383	0	67,123,383	0	0
0100036. 58 CSO 4.50% 79-10	265,430	0	265,430	0	0
0100037. 58 CSO 4.50% or 58 CSO at various rates if greater 82-84	7,252,604	0	7,252,604	0	0
0100038. 58 CSO 4.50% MOD or 58 CSO at various rates CRVM if greater 81-84	831,922,767	0	831,922,767	0	0
0100039. 58 CSO 4.50%/20/3.50% or 58 CSO at various rates if greater 79-84	16,967,882	0	16,967,882	0	0
0100040. 58 CSO 4.50%/20/3.50% MOD or 58 CSO at various rates CRVM if greater 79-84	69,138,067	0	69,138,067	0	0
0100041. 58 CSO 4.50%/20/3.00% or 58 CSO at various rates if greater 74-84	374,986,222	0	374,986,222	0	0
0100042. 58 CSO 4.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 79-85	1,957,985,307	0	1,957,985,307	0	0
0100043. 58 CSO 4.00% CRVM 63-88	82,698,401	0	82,698,401	0	0
0100044. 58 CSO 4.00% 75 - 91	539,624	0	539,624	0	0
0100045. 58 CSO 4.00% or 58 CSO at various rates if greater 78-85	1,462,496,615	0	1,462,496,615	0	0
0100046. 58 CSO 4.00% MOD or 58 CSO at various rates CRVM if greater 78-84	356,243,942	0	356,243,942	0	0
0100047. 58 CSO 3.50% CRVM 61-93	7,732,103	0	7,732,103	0	0
0100048. 58 CSO 3.50% 63-92	17,515,405	0	1,774,458	0	15,740,947
0100049. 58 CSO 3.50%/20/3.00% or 58 CSO at various rates if greater 74-84	574,355,599	0	574,355,599	0	0
0100050. 58 CSO 3.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 74-85	2,661,929,578	0	2,661,929,578	0	0
0100051. 58 CSO 3.00% 62 - 08	31,091,048	0	11,345,950	0	19,745,098
0100052. 58 CSO 3.00% or 58 CSO at various rates if greater 71-85	2,039,733,188	0	2,039,733,188	0	0
0100053. 58 CSO 3.00% MOD or 58 CSO at various rates CRVM if greater 71-75	8,245,150	0	8,245,150	0	0
0100054. 58 CSO 2.50% 63-74, 99-05	10,721,144	0	10,721,144	0	0
0100055. 58 CSO 2.50% MOD or 58 CSO at various rates CRVM if greater 62-75	3,285,062,791	0	3,285,062,791	0	0
0100056. 58 CSO 2.50% or 58 CSO at various rates if greater 62-76	5,321,795,582	0	5,321,795,582	0	0
0100057. 58 CET 4.50%/20/3.50% or 58 CET at various rates if greater 79-84	2,877,458	0	2,877,458	0	0
0100058. 58 CET 4.50%/20/3.00% or 58 CET at various rates if greater 80-85	88,523,170	0	88,523,170	0	0
0100059. 58 CET 4.50% or 58 CET at various rates if greater 82-84	13,727,560	0	13,727,560	0	0
0100060. 58 CET 4.00% or 58 CET at various rates if greater 79-84	13,557,742	0	13,557,742	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100061. 58 CET 3.50%/20/3.00% or 58 CET at various rates if greater 74-84	175,007,259	0	175,007,259	0	0
0100062. 58 CET 2.50% or 58 CET at various rates if greater 62-75	189,058,558	0	189,058,558	0	0
0100063. 58 CSO 5.50% CRVM 64 - 91	802,779	0	802,779	0	0
0100064. 58 CSO 5.50% 87 - 93	6,887	0	6,887	0	0
0100065. 58 CSO 4.25% CRVM 85 - 85	38	0	38	0	0
0100066. 58 CSO 4.00% MOD 77 - 87	1,736,170	0	1,736,170	0	0
0100067. 58 CSO 3.50% MOD 66 - 77	6,753,812	0	6,753,812	0	0
0100068. 58 CSO 3.25% MOD 63 - 71	262,972	0	262,972	0	0
0100069. 58 CSO 3.25% 69 - 70	40,665	0	40,665	0	0
0100070. 58 CSO 3.00% CRVM 61 - 11	13,836,876	0	13,836,876	0	0
0100071. 58 CSO 3.00% MOD 62 - 83	28,862,978	0	28,862,978	0	0
0100072. 58 CSO 2.75% CRVM 65 - 67	110,352	0	110,352	0	0
0100073. 58 CSO 2.75% 64 - 89	941,879	0	941,879	0	0
0100074. 58 CSO 2.50% CRVM 64 - 81	519,430	0	519,430	0	0
0100075. 58 CSO 2.50% MOD 68 - 80	4,979,780	0	4,979,780	0	0
0100076. 58 CSO 2.25% 67 - 67	6,646	0	6,646	0	0
0100077. 58 CET 4.50% CRVM 81 - 88	16,527	0	16,527	0	0
0100078. 58 CET 4.00% CRVM 76 - 89	282,561	0	282,561	0	0
0100079. 58 CET 4.00% MOD 77 - 84	15,899	0	15,899	0	0
0100080. 58 CET 3.50% CRVM 64 - 89	126,004	0	126,004	0	0
0100081. 58 CET 3.50% MOD 66 - 73	10,330	0	10,330	0	0
0100082. 58 CET 3.50% 65 - 72	19,384	0	19,384	0	0
0100083. 58 CET 3.00% MOD 63 - 77	195,342	0	195,342	0	0
0100084. 58 CET 3.00% CRVM 59 - 91	195,667	0	195,667	0	0
0100085. 58 CET 3.00% 64 - 01	34,655	0	34,655	0	0
0100086. 58 CET 2.75% CRVM 64 - 67	12,101	0	12,101	0	0
0100087. 58 CET 2.75% 65 - 65	2,331	0	2,331	0	0
0100088. 58 CET 2.50% CRVM 64 - 70	14,003	0	14,003	0	0
0100089. 58 CET 2.50% MOD 69 - 80	58,003	0	58,003	0	0
0100090. 80 CSO 7.25% 84-86	445,423	0	445,423	0	0
0100091. 80 CSO 6.50% 87-93	41,108,436	0	41,108,436	0	0
0100092. 80 CSO 6.00% 83 - 93	16,734,487	0	16,734,487	0	0
0100093. 80 CSO 6.00% CRVM 83-93	11,632,288	0	11,632,288	0	0
0100094. 80 CSO 5.75% MOD OR 80 CSO at various rates CRVM if greater 01-07	202,160,900	0	202,160,900	0	0
0100095. 80 CSO 5.75% or 80 CSO at various rates if greater 01-06	1,681,307	0	1,681,307	0	0
0100096. 80 CSO 5.50% CRVM 70 - 13 NB	531,519,812	0	531,519,812	0	0
0100097. 80 CSO 5.50% 82-98	151,615,375	0	140,191,649	0	11,423,726
0100098. 80 CSO 5.50% or 80 CSO at various rates if greater 86-97	1,510,057,288	0	1,510,057,288	0	0
0100099. 80 CSO 5.50% MOD or 80 CSO at various rates CRVM if greater 86-99	3,934,638,166	0	3,934,638,166	0	0
0100100. 80 CSO 5.50%/20/4.00% or 80 CSO at various rates if greater 83-99	3,869,606,941	0	3,869,606,941	0	0
0100101. 80 CSO 5.50%/20/4.00% MOD or 80 CSO at various rates CRVM if greater 83-99	4,946,889,143	0	4,946,889,143	0	0
0100102. 80 CSO 5.50%/20/3.75% or 80 CSO at various rates if greater 84-85	3,884,767	0	3,884,767	0	0
0100103. 80 CSO 5.50%/20/3.75% MOD or 80 CSO at various rates CRVM if greater 84-85	2,761,101	0	2,761,101	0	0
0100104. 80 CSO 5.50%/20/3.50% or 80 CSO at various rates if greater 83-89	1,344,828,012	0	1,344,828,012	0	0
0100105. 80 CSO 5.50%/20/3.50% MOD or 80 CSO at various rates CRVM if greater 83-89	1,905,849,569	0	1,905,849,569	0	0
0100106. 80 CSO 5.25% CRVM 95-98	10,558,286	0	10,558,286	0	0
0100107. 80 CSO 5.25% 95	217	0	217	0	0
0100108. 80 CSO 5.25%/20/3.25% or 80 CSO at various rates if greater 83-88	97,933,729	0	97,933,729	0	0
0100109. 80 CSO 5.25%/20/3.25% MOD or 80 CSO at various rates CRVM if greater 83-89	846,446,587	0	846,446,587	0	0
0100110. 80 CSO 5.00% CRVM 90 - 13 NB	616,661,034	0	616,661,034	0	0
0100111. 80 CSO 5.00% 88-05	107,178,498	0	101,272,239	0	5,906,259
0100112. 80 CSO 5.00% 93-01	30,001,646	0	30,001,646	0	0
0100113. 80 CSO 5.00% or 80 CSO at various rates 06-12	229,630	0	229,630	0	0
0100114. 80 CSO 5.00% MOD or 80 CSO at various rates CRVM 06-13NB	22,383,828	0	22,383,828	0	0
0100115. 80 CSO 4.75% CRVM 99-01	24,115,305	0	24,115,305	0	0
0100116. 80 CSO 4.50% CRVM 99-05	2,612,225,200	0	2,612,225,200	0	0
0100117. 80 CSO 4.50% CRVM 86 - 11	2,747,641,692	0	2,747,641,692	0	0
0100118. 80 CSO 4.50% 82-07	93,235,028	0	26,457,708	0	66,777,320
0100119. 80 CSO 4.50% or 80 CSO at various rates if greater 94-02	124,436,179	0	124,436,179	0	0
0100120. 80 CSO 4.50% MOD or 80 CSO at various rates CRVM if greater 94-02	258,657,640	0	258,657,640	0	0
0100121. 80 CSO 4.00% CRVM 83 and later NB	1,343,226,006	0	1,343,226,006	0	0
0100122. 80 CSO 4.00% 88-07	202,865,539	0	187,769,097	0	15,096,442
0100123. 80 CSO 4.00% or 80 CSO at various rates if greater 83-07	1,414,660,178	0	1,414,660,178	0	0
0100124. 80 CSO 4.00% MOD or 80 CSO at various rates CRVM if greater 83-08	4,582,885,670	0	4,582,885,670	0	0
0100125. 80 CSO 3.50% CRVM 00-13NB	47,719,600	0	47,719,600	0	0
0100126. 80 CSO 3.50% CRVM 05	303,527,471	0	303,527,471	0	0
0100127. 80 CSO 3.50% or 80 CSO at various rates if greater 84	37,806	0	37,806	0	0
0100128. 80 CSO 3.50% MOD or 80 CSO at various rates CRVM if greater 83-84	833,964	0	833,964	0	0
0100129. 80 CSO 3.00% or 80 CSO at various rates if greater 83-84	844	0	844	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100130. 80 CSO 3.00% CRVM 86 - 11	147,100,732	0	147,100,732	0	0
0100131. 01 CSO 5.75% MOD or 01 CSO various CRVM	0	0	0	0	0
0100132. 01 CSO 5.00% MOD or 01 CSO various CRVM 08-13NB	12,438,171	0	12,438,171	0	0
0100133. 01 CSO 5.00% or 01 CSO various 08-12	51,920	0	51,920	0	0
0100134. 01 CSO 4.50% 08-10	76,390	0	76,390	0	0
0100135. 01 CSO 4.50% CRVM 04-05	262,102,598	0	262,102,598	0	0
0100136. 01 CSO 4.00% MOD or 01 CSO at various rates CRVM 08-12	28,673,428	0	28,673,428	0	0
0100137. 01 CSO PREF 4.00% CRVM 07-12	557,022,063	0	557,022,063	0	0
0100138. 01 CSO 4.00% CRVM 07-13NB	2,220,069,028	0	2,220,069,028	0	0
0100139. 01 CSO PREF 3.50% CRVM 13NB	82,016,176	0	82,016,176	0	0
0100140. 01 CSO 4.00% CRVM 06-13NB	5,006,481,252	0	5,006,481,252	0	0
0100141. 01 CSO PREF 4.50% CRVM 09	281	0	281	0	0
0100142. 01 CSO 4.00% 06-12	67,416,672	0	56,948,485	0	10,468,187
0100143. 01 CSO 4.00% 06-11NB	0	0	0	0	0
0100144. 01 CSO 3.50% CRVM 06-13NB	2,225,541,785	0	2,225,541,785	0	0
0100145. 01 CSO 3.50% CRVM 06-11 NB	0	0	0	0	0
0100146. 01 CSO 3.50% 13 NB	52,964,725	0	52,671,482	0	293,243
0100147. 01 CSO 3.50% MOD or 01 CSO at various rates CRVM 13NB	0	0	0	0	0
0100148. 01 CSO 3.00% CRVM 06 - 13 NB	16,073,875	0	16,073,875	0	0
0100149. 01 CSO 2.00% CRVM 12 - 13 NB	89,172	0	89,172	0	0
0100150. 80 CET 6.00% 88-93	2	0	0	2	0
0100151. 80 CET 5.50% or 80 CET at various rates if greater 86-96	56,813,468	0	56,813,468	0	0
0100152. 80 CET 5.50%/20/4.00% or 80 CET at various rates if greater 83-96	176,039,963	0	176,039,963	0	0
0100153. 80 CET 5.50%/20/3.75% or 80 CET at various rates if greater 84-85	429,690	0	429,690	0	0
0100154. 80 CET 5.50%/20/3.50% or 80 CET at various rates if greater 83-87	53,200,011	0	53,200,011	0	0
0100155. 80 CET 5.25% 94 and later	13,327	0	0	13,327	0
0100156. 80 CET 5.25%/20/3.25% or 80 CET at various rates if greater 83-87	49,897,915	0	49,897,915	0	0
0100157. 80 CET 5.00% or 80 CET at various rates if greater 06-11	126,128	0	126,128	0	0
0100158. 80 CET 4.00% 88-01	93,709,361	0	93,709,361	0	0
0100159. 80 CSO 4.00% 84-08	0	0	0	0	0
0100160. 80 CET 4.00% or 80 CET at various rates if greater 84-02	83,027,465	0	83,027,465	0	0
0100161. 80 CET 3.50% or 80 CET at various rates if greater 84	833,427	0	833,427	0	0
0100162. 80 CET 5.75% or 80 CET at various rates if greater 01-06	1,995,947	0	1,995,947	0	0
0100163. 80 CET 5.50% CRVM 79 - 93	257,971	0	257,971	0	0
0100164. 80 CET 5.50% 89 - 91	23,868	0	23,868	0	0
0100165. 80 CET 5.00% CRVM 93 - 94	29,943	0	29,943	0	0
0100166. 80 CET 4.50% CRVM 95 - 01	530,716	0	530,716	0	0
0100167. 60 CSG 4.50% CRVM 84 - 95	44,342	0	44,342	0	0
0100168. 80 CSO 3.75% CRVM 13 - 13	825	0	825	0	0
0100169. 80 CSO 3.5% 13NB	1,491,374	0	2,654	0	1,488,720
0100170. N.Y. STD IND 3.50% or N.Y. STD IND 3.25% CRF if greater 18-41	16,193,894	16,193,894	0	0	0
0100171. 41 STD IND 3.50% or 41 STD IND 2.50% CRF if greater 17-67	20,681,609	20,681,609	0	0	0
0100172. 41 STD IND 3.00% or 41 STD IND 2.50% CRF if greater 42-67	5,989,786	5,989,786	0	0	0
0100173. 41 STD IND 4.00% or 41 STD IND 4.50% CRF if greater 09-67	527,089,572	527,089,572	0	0	0
0100174. 41 STD IND 3.50% or 41 STD IND 4.50% CRF if greater 47-67	814,867,834	814,867,834	0	0	0
0100175. NY STD IND 3.50% OR NY STD INF 3.50% CRF if greater 07-37	281,002,771	281,002,771	0	0	0
0100176. NY STD IND 4.00% OR NY STD IND 4.50% CRF if greater 10-41	583,563,909	583,563,909	0	0	0
0100177. NY STD INT 3.50% or NY STD INT 3.50% CRF MOD 23-28	0	0	0	0	0
0100178. NY STD INT 3.50% or NY STD INT 3.50% CRF if greater 24-36	6,696,984	0	6,696,984	0	0
0100179. NY STD INT 3.50% or N.Y. STD INT 3.25% CRF if greater 36-41	18,279,866	0	18,279,866	0	0
0100180. NY STD INT 3.25% or NY STD INT 3.25% CRF if greater 40-42	6,069	0	6,069	0	0
0100181. NY STD INT 4.00% or NY STD INT 4.50% CRF if greater 28-41	178,194,181	0	178,194,181	0	0
0100182. 41 STD INT 3.50% or 41 STD INT 2.50% CRF if greater 42-59	27,300,977	0	27,300,977	0	0
0100183. 41 STD INT 4.00% or 41 STD INT 4.50% CRF if greater 42-47	296,647,344	0	296,647,344	0	0
0100184. Double AM(5) 3.50% CRVM or Double AM(5) 2.50% MOD CRF if greater 42-47	0	0	0	0	0
0100185. Double AM(5) 3.50% or Double AM(5) CRF 2.50% if greater 42-47	119	0	119	0	0
0100186. Double AM(5) 2.50% or Double AM(5) 2.50% CRF if greater 42-47	37,268	0	37,268	0	0
0100187. Double AM(5) 2.50% or Double AM(5) CRF 2.50% CRVM if greater 43-47	0	0	0	0	0
0100188. Double 41 CSO 3.50% or Double 41 CSO 2.50% CRF if greater 47-57	67	0	67	0	0
0100189. Double 41 CSO 2.50% CRVM or Double 41 CSO CRF 2.50% MOD 50-63	1,466,506	0	1,466,506	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100190.	Double 41 CSO 2.50% or DBL 41 CSO 2.50% CRF if greater 48-63	2,713,481	0	2,713,481	0	0
0100191.	SGLI Conversion Pool Experience 4.50% 99-05	2,738,656	0	0	0	2,738,656
0100192.	SGLI Conversion Pool Experience 4.00% 06-12	4,904,769	0	0	0	4,904,769
0100193.	SGLI Unearend Premium 13NB	6,451,666	0	0	0	6,451,666
0100194.	SGLI Conversion Pool Experience 3.50% 13NB	961,622	0	0	0	961,622
0100195.	Reserve for Group Life fund accumulations various rates	1,176,871,129	0	0	0	1,176,871,129
0100196.	2001 CET 5.75% or 2001 CET at various	0	0	0	0	0
0100197.	2005 Modified Group Term Life Waiver table 6.0% extended death benefits 83-86	11,370,691	0	0	0	11,370,691
0100198.	2005 Modified Group Term Life Waiver table 5.50% extended death benefits 87 - 92	33,886,268	0	0	0	33,886,268
0100199.	2005 Modified Group Term Life Waiver table 5.00% extended death benefits 93 -94	22,727,739	0	0	0	22,727,739
0100200.	2005 Modified Group Term Life Waiver table 4.50% extended death benefits 80-82 and 95-05	223,584,907	0	0	0	223,584,907
0100201.	2005 Modified Group Term Life Waiver table 4.00% extended death benefits 45 and prior, 75-79, 06-12	414,792,725	0	0	0	414,792,725
0100202.	2005 Modified Group Term Life Waiver table 3.50% extended death benefits 46-74, 13NB	164,988,351	0	0	0	164,988,351
0100203.	60 CSG 3.75% 13NB	67,397,951	0	0	0	67,397,951
0100204.	Modified 60 CSG 3.75% 13NB	193,179,983	0	0	0	193,179,983
0100205.	Modified 94 GAM 4.5% 97-05	112,605,600	0	0	0	112,605,600
0100206.	Modified 94 GAM 3.5% 13NB	1,587,630	0	0	0	1,587,630
0100207.	Modified 94 GAM 4.0% 06-12	84,966,921	0	0	0	84,966,921
0199997.	Totals (Gross)	76,894,918,088	2,249,389,503	71,973,877,138	13,329	2,671,638,118
0199998.	Reinsurance ceded	11,618,765,258	147,156,323	11,454,774,255	0	16,834,680
0199999.	Life Insurance: Totals (Net)	65,276,152,830	2,102,233,180	60,519,102,883	13,329	2,654,803,438
0200001.	37 SA 3.50% immediate and deferred	340,993	XXX	0	XXX	340,993
0200002.	37 SA 3.50% immediate 62 and prior	96,574	XXX	96,574	XXX	0
0200003.	37 SA 2.25% deferred CARVM 48	0	XXX	0	XXX	0
0200004.	37 SA 2.25% deferred CARVM 47-62	0	XXX	0	XXX	0
0200005.	A-1949 ADJ 3.50% immediate all years deferred 70-84	120,962	XXX	120,962	XXX	0
0200006.	A-1949 3.50% immediate 64-74	627,471	XXX	627,471	XXX	0
0200007.	A-1949 3.50% immediate 63-74	0	XXX	0	XXX	0
0200008.	A-1949 3.00% deferred CARVM 65-75	0	XXX	0	XXX	0
0200009.	A-1949 3.00% deferred CARVM 68-74	0	XXX	0	XXX	0
0200010.	A-1949 3.00% deferred CARVM 69-74	1,677,098	XXX	1,677,098	XXX	0
0200011.	A-1949 2.75% deferred CARVM 64, 66-69	193,905	XXX	193,905	XXX	0
0200012.	A-1949 2.75% deferred CARVM 62-71	0	XXX	0	XXX	0
0200013.	71 IAM 11.25% immediate 83	953,631	XXX	953,631	XXX	0
0200014.	71 IAM 9.25% deferred CARVM 33-83	0	XXX	0	XXX	0
0200015.	71 IAM 9.25% deferred CARVM 68-82	4,302,691	XXX	4,302,691	XXX	0
0200016.	71 IAM 8.25% deferred CARVM 83	50,668,385	XXX	50,668,385	XXX	0
0200017.	71 IAM 8.00% deferred CARVM 84	51,413,268	XXX	51,413,268	XXX	0
0200018.	71 IAM 7.50% immediate 81-82	1,931,727	XXX	1,931,727	XXX	0
0200019.	71 IAM 6.00% immediate 75-80	2,947,184	XXX	2,947,184	XXX	0
0200020.	71 IAM 4.50% deferred CARVM 81-82	89,486,466	XXX	89,486,466	XXX	0
0200021.	71 IAM 4.00% deferred CARVM 75-85	0	XXX	0	XXX	0
0200022.	71 IAM 4.00% deferred CARVM 78-81	97,122,943	XXX	97,048,758	XXX	74,186
0200023.	71 IAM 3.50% deferred CARVM 75-78, 83	741,823	XXX	741,823	XXX	0
0200024.	71 IAM 3.50% deferred CARVM 75-84	0	XXX	0	XXX	0
0200025.	71 IAM 3.50% CARVM	0	XXX	0	XXX	0
0200026.	83a 11.25% immediate 84	11,560,225	XXX	11,560,225	XXX	0
0200027.	83a 11.00% immediate 85	4,241,601	XXX	4,235,069	XXX	6,531
0200028.	83a 9.25% immediate 86	1,460,629	XXX	1,460,629	XXX	0
0200029.	83a 8.75% immediate 88-89	19,940,032	XXX	19,940,032	XXX	0
0200030.	83a 8.25% immediate 90-91	29,815,378	XXX	29,815,378	XXX	0
0200031.	83a 8.00% deferred CARVM 85	42,966,027	XXX	42,966,027	XXX	0
0200032.	83a 8.00% immediate 87	3,092,712	XXX	3,092,712	XXX	0
0200033.	83a 7.75% immediate 92	14,027,940	XXX	14,020,270	XXX	7,670
0200034.	83a 7.25% immediate 95	20,928,192	XXX	20,928,192	XXX	0
0200035.	83a 7.00% immediate 93	13,004,931	XXX	12,924,485	XXX	80,446
0200036.	83a 6.75% immediate 96-97	24,009,477	XXX	24,009,477	XXX	0
0200037.	83a 6.75% deferred CARVM 86,88	103,334,813	XXX	103,334,813	XXX	0
0200038.	83a 6.50% deferred CARVM 89	133,952,110	XXX	133,937,057	XXX	15,053
0200039.	83a 6.50% immediate 94	17,292,359	XXX	17,292,359	XXX	0
0200040.	83a 6.25% deferred CARVM 87,90-91	350,792,025	XXX	350,719,051	XXX	72,974
0200041.	83a 6.25% immediate 98	23,647	XXX	23,647	XXX	0
0200042.	83a 6.00% deferred CARVM 92	73,822,374	XXX	73,822,374	XXX	0
0200043.	83a 5.75% deferred CARVM 95	133,316,182	XXX	133,316,182	XXX	0
0200044.	83a 5.50% deferred CARVM 93, 00	129,492,804	XXX	129,492,804	XXX	0
0200045.	83a 5.25% deferred CARVM 94, 96-97,01-02	464,839,085	XXX	464,839,085	XXX	0
0200046.	83a 5.00% deferred CARVM 98-99, 09	170,377,978	XXX	170,377,978	XXX	0
0200047.	83a 4.75% deferred CARVM 03, 04	243,060,941	XXX	229,500,574	XXX	13,560,367
0200048.	83a 4.50% deferred CARVM 05-08	259,539,566	XXX	259,539,566	XXX	0
0200049.	83a 4.25% deferred CARVM 10, 11	74,738,992	XXX	74,738,992	XXX	0
0200050.	83a 3.75% deferred CARVM 12	17,754,750	XXX	17,754,750	XXX	0
0200051.	83a various immediate 85 and later NB	7,636,271,981	XXX	1,678,099,609	XXX	5,958,172,372
0200052.	83a adj various immediate 85 and later NB	1,778,805,575	XXX	1,053,453,628	XXX	725,351,947
0200053.	83a 3.50% deferred CARVM 13 NB	20,840,487	XXX	20,840,487	XXX	0
0200054.	A-2000 8.50% deferred CARVM 84-85	1,382,722	XXX	1,382,722	XXX	0
0200055.	A-2000 7.25% deferred CARVM 86	999,988	XXX	999,988	XXX	0
0200056.	A-2000 7.00% deferred CARVM 88-89	1,777,953	XXX	709,268	XXX	1,068,685
0200057.	A-2000 7.00% immediate 00	16,726,784	XXX	14,226,968	XXX	2,499,817
0200058.	A-2000 6.75% deferred CARVM 91	1,143,636	XXX	262,063	XXX	881,573
0200059.	A-2000 6.75% immediate 01	16,704,843	XXX	16,380,677	XXX	324,166
0200060.	A-2000 6.50% deferred CARVM 87,90	3,118,511	XXX	2,403,299	XXX	715,212

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200061.	A-2000 6.50% immediate 02	27,882,989	XXX	24,436,520	XXX	3,446,469
0200062.	A-2000 6.25% deferred CARVM 92	1,122,492	XXX	1,085,586	XXX	36,906
0200063.	A-2000 6.25% immediate 98-99	23,462,841	XXX	21,351,955	XXX	2,110,887
0200064.	A-2000 6.00% deferred CARVM 95	37,204,558	XXX	2,985,909	XXX	34,218,649
0200065.	A-2000 6.00% immediate 03, 09	124,665,866	XXX	69,649,315	XXX	55,016,551
0200066.	A-2000 5.75% deferred CARVM 93,00	196,838,389	XXX	30,892,792	XXX	165,945,597
0200067.	A-2000 5.50% deferred CARVM 94, 96-97, 01-02	74,064,384	XXX	69,390,684	XXX	4,673,700
0200068.	A-2000 5.50% immediate 04,07-08	72,952,044	XXX	72,952,044	XXX	0
0200069.	A-2000 5.50% immediate 08	38,084,638	XXX	0	XXX	38,084,638
0200070.	A-2000 5.25% deferred CARVM 98-99	124,826,557	XXX	26,115,621	XXX	98,710,937
0200071.	A-2000 5.25% immediate 05-06, 10	137,129,614	XXX	137,129,614	XXX	0
0200072.	A-2000 5.25% immediate 05, 10	90,999,420	XXX	28,824	XXX	90,970,596
0200073.	A-2000 5.00% deferred CARVM 03	109,299,342	XXX	59,065,537	XXX	50,233,805
0200074.	A-2000 5.00% immediate 11	50,086,007	XXX	50,086,007	XXX	0
0200075.	A-2000 5.00% immediate 11	18,699,272	XXX	0	XXX	18,699,272
0200076.	A-2000 4.75% deferred CARVM 04, 07-08	82,013,704	XXX	63,243,583	XXX	18,770,121
0200077.	A-2000 4.50% deferred CARVM 05-06	77,279,224	XXX	39,767,482	XXX	37,511,742
0200078.	A-2000 4.25% immediate 12	73,204,030	XXX	44,464,406	XXX	28,739,624
0200079.	A-2000 4.00% immediate 13 NB	223,919,917	XXX	47,341,562	XXX	176,578,356
0200080.	For Guaranteed Benefits under Variable annuities	143,903,014	XXX	143,903,014	XXX	0
0200081.	51 GAM 3.50% immediate and deferred	28,399,432	XXX	0	XXX	28,399,432
0200082.	71 GAM 11.25% immediate and deferred	114,597,536	XXX	0	XXX	114,597,536
0200083.	71 GAM 10.75% immediate and deferred	59,408,595	XXX	0	XXX	59,408,595
0200084.	71 GAM 9.75% immediate and deferred	231,758,555	XXX	0	XXX	231,758,555
0200085.	71 GAM 7.75% immediate and deferred	40,038,214	XXX	0	XXX	40,038,214
0200086.	71 GAM 7.50% immediate and deferred	550,751,233	XXX	0	XXX	550,751,233
0200087.	71 GAM 6.00% immediate and deferred	44,801,473	XXX	0	XXX	44,801,473
0200088.	83 GAM 11.00% immediate and deferred	82,095,788	XXX	0	XXX	82,095,788
0200089.	83 GAM 10.50% immediate and deferred	58,290,730	XXX	0	XXX	58,290,730
0200090.	83 GAM 9.50% immediate and deferred	221,885,719	XXX	0	XXX	221,885,719
0200091.	83 GAM 9.25% immediate and deferred	254,103,432	XXX	0	XXX	254,103,432
0200092.	83 GAM 8.75% immediate and deferred	155,688,157	XXX	0	XXX	155,688,157
0200093.	83 GAM 8.50% immediate and deferred	10,403,252	XXX	0	XXX	10,403,252
0200094.	83 GAM 8.42% immediate and deferred	19,344,533	XXX	0	XXX	19,344,533
0200095.	83 GAM 8.40% immediate and deferred	23,569,511	XXX	0	XXX	23,569,511
0200096.	83 GAM 8.37% immediate and deferred	377,680,433	XXX	0	XXX	377,680,433
0200097.	83 GAM 8.25% immediate and deferred	5,614,460	XXX	0	XXX	5,614,460
0200098.	83 GAM 8.16% immediate and deferred	26,734,647	XXX	0	XXX	26,734,647
0200099.	83 GAM 8.10% immediate and deferred	67,921,830	XXX	0	XXX	67,921,830
0200100.	83 GAM 8.00% immediate and deferred	300,037,380	XXX	0	XXX	300,037,380
0200101.	83 GAM 7.77% immediate and deferred	142,722,916	XXX	0	XXX	142,722,916
0200102.	83 GAM 7.75% immediate and deferred	20,945,868	XXX	0	XXX	20,945,868
0200103.	83 GAM 7.50% immediate and deferred	444,697,255	XXX	0	XXX	444,697,255
0200104.	83 GAM 7.45% immediate and deferred	67,986,004	XXX	0	XXX	67,986,004
0200105.	83 GAM 7.25% immediate and deferred	129,481,710	XXX	0	XXX	129,481,710
0200106.	83 GAM 7.00% immediate and deferred	33,817	XXX	0	XXX	33,817
0200107.	83 GAM 6.99% immediate and deferred	217,413	XXX	0	XXX	217,413
0200108.	83 GAM 6.75% immediate and deferred	96,414,644	XXX	0	XXX	96,414,644
0200109.	83 GAM 6.63% immediate and deferred	90,220	XXX	0	XXX	90,220
0200110.	83 GAM 6.50% immediate and deferred	447,322,060	XXX	0	XXX	447,322,060
0200111.	83 GAM 6.33% immediate and deferred	1,962,580	XXX	0	XXX	1,962,580
0200112.	83 GAM 6.31% immediate and deferred	30,775,686	XXX	0	XXX	30,775,686
0200113.	83 GAM 6.00% immediate and deferred	214,768,956	XXX	0	XXX	214,768,956
0200114.	94 GAR 7.00% immediate and deferred	32,067,598	XXX	0	XXX	32,067,598
0200115.	94 GAR 6.75% immediate and deferred	31,587,697	XXX	0	XXX	31,587,697
0200116.	94 GAR 6.50% immediate and deferred	41,700,774	XXX	0	XXX	41,700,774
0200117.	94 GAR 6.30% immediate and deferred	34,804,313	XXX	0	XXX	34,804,313
0200118.	94 GAR 6.25% immediate and deferred	18,353,051	XXX	0	XXX	18,353,051
0200119.	94 GAR 6.09% immediate and deferred	16,697,547	XXX	0	XXX	16,697,547
0200120.	94 GAR 6.00% immediate and deferred	135,972,867	XXX	0	XXX	135,972,867
0200121.	94 GAR 5.75% immediate and deferred	2,210,409	XXX	0	XXX	2,210,409
0200122.	94 GAR 5.71% immediate and deferred	1,009,294	XXX	0	XXX	1,009,294
0200123.	94 GAR 5.50% immediate and deferred	307,846,753	XXX	0	XXX	307,846,753
0200124.	94 GAR 5.27% immediate and deferred	11,392	XXX	0	XXX	11,392
0200125.	94 GAR 5.25% immediate and deferred	306,513,379	XXX	0	XXX	306,513,379
0200126.	94 GAR 5.00% immediate and deferred	320,276,873	XXX	0	XXX	320,276,873
0200127.	94 GAR 4.82% immediate and deferred	439,859	XXX	0	XXX	439,859
0200128.	94 GAR 4.75% immediate and deferred	49,329,089	XXX	0	XXX	49,329,089
0200129.	94 GAR 4.50% immediate and deferred	51,922,186	XXX	0	XXX	51,922,186
0200130.	94 GAR 4.44% immediate and deferred	1,452,071	XXX	0	XXX	1,452,071
0200131.	94 GAR 4.25% immediate and deferred	232,560,046	XXX	0	XXX	232,560,046
0200132.	94 GAR 4.00% immediate and deferred	275,238,870	XXX	0	XXX	275,238,870
0200133.	94 GAR 3.75% immediate and deferred	139,338,269	XXX	0	XXX	139,338,269
0200134.	94 GAR 3.50% immediate and deferred	26,209,632	XXX	0	XXX	26,209,632
0200135.	94 GAR Adj 11.25% immediate and deferred	97,994,122	XXX	0	XXX	97,994,122
0200136.	94 GAR Adj 11.00% immediate and deferred	58,148,255	XXX	0	XXX	58,148,255
0200137.	94 GAR Adj 10.75% immediate and deferred	50,568,389	XXX	0	XXX	50,568,389
0200138.	94 GAR Adj10.50% immediate and deferred	48,957,888	XXX	0	XXX	48,957,888
0200139.	94 GAR Adj 9.75% immediate and deferred	137,375,039	XXX	0	XXX	137,375,039
0200140.	94 GAR Adj 9.50% immediate and deferred	198,343,921	XXX	0	XXX	198,343,921
0200141.	94 GAR Adj 9.25% immediate and deferred	16,897,699	XXX	0	XXX	16,897,699
0200142.	94 GAR Adj 8.75% immediate and deferred	2,487,102	XXX	0	XXX	2,487,102
0200143.	94 GAR Adj 8.42% immediate and deferred	2,227,707	XXX	0	XXX	2,227,707
0200144.	94 GAR Adj 8.40% immediate and deferred	929,969	XXX	0	XXX	929,969
0200145.	94 GAR Adj 8.37% immediate and deferred	998,861	XXX	0	XXX	998,861
0200146.	94 GAR Adj 8.10% immediate and deferred	2,644,932	XXX	0	XXX	2,644,932
0200147.	94 GAR Adj 8.00% immediate and deferred	17,106,845	XXX	0	XXX	17,106,845
0200148.	94 GAR Adj 7.75% immediate and deferred	21,217,465	XXX	0	XXX	21,217,465
0200149.	94 GAR Adj 7.50% immediate and deferred	410,042,647	XXX	0	XXX	410,042,647
0200150.	94 GAR Adj 7.45% immediate and deferred	3,046,238	XXX	0	XXX	3,046,238

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200151. 94 GAR Adj 7.25% immediate and deferred	2,305,626	XXX	0	XXX	2,305,626
0200152. 94 GAR Adj 7.00% immediate and deferred	691,615	XXX	0	XXX	691,615
0200153. 94 GAR Adj 6.75% immediate and deferred	2,489,934	XXX	0	XXX	2,489,934
0200154. 94 GAR Adj 6.50% immediate and deferred	427,396	XXX	0	XXX	427,396
0200155. 94 GAR Adj 6.33% immediate and deferred	127,325	XXX	0	XXX	127,325
0200156. 94 GAR Adj 6.31% immediate and deferred	170,134	XXX	0	XXX	170,134
0200157. 94 GAR Adj 6.30% immediate and deferred	316,044	XXX	0	XXX	316,044
0200158. 94 GAR Adj 6.00% immediate and deferred	11,242,360	XXX	0	XXX	11,242,360
0200159. 94 GAR Adj 5.50% immediate and deferred	0	XXX	0	XXX	0
0200160. 94 GAR Adj 5.25% immediate and deferred	136,169	XXX	0	XXX	136,169
0200161. 94 GAR Adj 3.50% immediate and deferred	1,598,108	XXX	0	XXX	1,598,108
0200162. 94 GAR Adj 4.25%	496,737,895	XXX	0	XXX	496,737,895
0200163. Prudential 50 GAV table adj (+1) 3.50% NB	10,561,947,803	XXX	0	XXX	10,561,947,803
0200164. Prudential 50 GAV table adj (+1) various rates NB	2,748,150,834	XXX	0	XXX	2,748,150,834
0299997. Totals (Gross)	35,056,835,006	XXX	6,338,500,835	XXX	28,718,334,170
0299998. Reinsurance ceded	1,954,040	XXX	659,341	XXX	1,294,699
0299999. Annuities: Totals (Net)	35,054,880,966	XXX	6,337,841,494	XXX	28,717,039,471
0300001. 37SA 3.50% 62 and prior	424,810	0	386,077	0	38,733
0300002. a-1949 3.50% 63-74	761,168	0	584,244	0	176,924
0300003. 71 IAM 11.25% 83	326,252	0	163,803	0	162,449
0300004. 71 IAM 7.50% 81-82	735,143	0	283,418	0	451,725
0300005. 71 IAM 6.00% 75-80	1,331,284	0	828,297	0	502,987
0300006. 83a 11.25% 84	395,489	0	190,142	0	205,347
0300007. 83a 11.00% 85	686,046	0	285,646	0	400,400
0300008. 83a 9.25% 86	629,032	0	296,452	0	332,580
0300009. 83a 8.75% 88-89	1,127,527	0	851,093	0	276,434
0300010. 83a 8.25% 90-91	1,636,443	0	1,116,671	0	519,772
0300011. 83a 8.00% 87	436,363	0	267,415	0	168,948
0300012. 83a 7.75% 92	505,092	0	347,957	0	157,135
0300013. 83a 7.25% 95	505,831	0	292,004	0	213,827
0300014. 83a 7.00% 93	1,156,580	0	748,729	0	407,851
0300015. 83a 6.75% 96-97	1,261,348	0	677,780	0	583,568
0300016. 83a 6.50% 94	583,194	0	391,144	0	192,050
0300017. A-2000 7.00% 00	954,621	0	563,004	0	391,617
0300018. A-2000 6.75% 01	1,633,084	0	998,287	0	634,797
0300019. A-2000 6.50% 02	1,236,196	0	603,442	0	632,754
0300020. A-2000 6.25% 98-99	1,866,352	0	1,013,391	0	852,961
0300021. A-2000 6.00% 03, 09	3,931,038	0	2,706,612	0	1,224,426
0300022. A-2000 5.50% 04,07-08	6,352,109	0	5,024,749	0	1,327,360
0300023. A-2000 5.25% 05-06, 10	6,417,502	0	5,371,099	0	1,046,403
0300024. A-2000 5.00% 11	3,680,084	0	2,335,487	0	1,344,597
0300025. A-2000 4.25% 12	4,080,477	0	2,569,663	0	1,510,814
0300026. A-2000 4.00% 13 NB	2,622,625	0	1,959,122	0	663,503
0300027. 51 GAM 3.50%	259,199	0	0	0	259,199
0300028. 71 GAM 11.25%	1,737,164	0	0	0	1,737,164
0300029. 71 GAM 7.50%	1,971,200	0	0	0	1,971,200
0300030. 71 GAM 6.00%	1,495,891	0	0	0	1,495,891
0300031. 83 GAM 11.00% 85	1,562,428	0	0	0	1,562,428
0300032. 83 GAM 9.25% 86	1,091,537	0	0	0	1,091,537
0300033. 83 GAM 8.75% 88-89	2,786,330	0	0	0	2,786,330
0300034. 83 GAM 8.42% 91	918,169	0	0	0	918,169
0300035. 83 GAM 8.40% 92	1,512,607	0	0	0	1,512,607
0300036. 83 GAM 8.37% 90	1,434,233	0	0	0	1,434,233
0300037. 83 GAM 8.10% 93	1,798,422	0	0	0	1,798,422
0300038. 83 GAM 8.00% 87	1,373,536	0	0	0	1,373,536
0300039. 83 GAM 7.45% 94	1,936,412	0	0	0	1,936,412
0300040. 83 GAM 7.25% 95	2,420,302	0	0	0	2,420,302
0300041. 83 GAM 6.99% 95	0	0	0	0	0
0300042. 83 GAM 6.75% 96-97	5,790,536	0	0	0	5,790,536
0300043. 83 GAM 6.31% 98	3,066,379	0	0	0	3,066,379
0300044. 94 GAR 7.00% 00	2,691,643	0	0	0	2,691,643
0300045. 94 GAR 6.75% 01	4,302,198	0	0	0	4,302,198
0300046. 94 GAR 6.50% 02	4,443,218	0	0	0	4,443,218
0300047. 94 GAR 6.00% 03, 09	3,308,367	0	0	0	3,308,367
0300048. 94 GAR 6.30% 99	9,863,590	0	0	0	9,863,590
0300049. 94 GAR 5.50% 04, 07-08	11,492,960	0	0	0	11,492,960
0300050. 94 GAR 5.25% 05-06,10	23,685,719	0	0	0	23,685,719
0300051. 94 GAR 5.00% 11	8,466,815	0	0	0	8,466,815
0300052. 94 GAR 4.25% 12	7,143,489	0	0	0	7,143,489
0300053. 94 GAR 4.00% 13	8,849,854	0	0	0	8,849,854
0399997. Totals (Gross)	160,677,889	0	30,855,729	0	129,822,160
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	160,677,889	0	30,855,729	0	129,822,160
0400001. Prudential-Metropolitan ADB table and AM(5) 3.50% 30-47	4,001,546	0	4,001,546	0	0
0400002. Prudential INT ADB and 41 STD INT 3.50% 28-46	24,669,750	0	24,669,750	0	0
0400003. Prudential Weekly Premium ADB and 41 STD IND 3.50% 46	256,852	256,852	0	0	0
0400004. INTERCO DI and 41 CSO 3.50% 47-67	80,868,576	0	80,868,576	0	0
0400005. INTERCO DI and 41 STD INT 3.50% 47-59	79,256,340	0	79,256,340	0	0
0400006. INTERCO DI adj and 41 STD IND 3.50% 47-67	36,553,371	36,553,371	0	0	0
0400007. INTER CO 2.50%	6	0	6	0	0
0400008. 59 ADB 3.75% 13NB	23,877	0	0	0	23,877
0400009. 59 ADB 4.50% 83 - 12 NB	21,810	0	21,810	0	0
0400010. 59 ADB and 80 CSO 4.50% 99 - 05	1,166,226	0	1,166,226	0	0
0400011. 59 ADB and 41 STD IND 3.00% 17-67	2,007,978	2,007,978	0	0	0
0400012. 59 ADB and 58 CSO 2.50% 62-82	223,359,522	0	223,359,522	0	0
0400013. 59 ADB and 80 CSO 4.50% 84-05	160,417,397	0	160,417,397	0	0
0400014. 59 ADB and 80 CSO 4.00% 06-08	155,370	0	155,370	0	0
0400015. 59 ADB and 80 CSO 2.50% 83	24,937,735	0	24,937,735	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400016. 59 ADB 3.00% 61 - 86	172,389	0	172,389	0	0
0400017. 59ADB & 2001CSO 4.50% 2005	0	0	0	0	0
0400018. Modified 59 ADB 3.75% 13NB	5,856,885	0	0	0	5,856,885
0400019. 59 ADB and 01 CSO 4.00% 06-12 NB	6,955	0	6,955	0	0
0400020. 59 ADB and 01 CSO 4.00% 08-13NB	107,648	0	107,648	0	0
0400021. 59 ADB and 01 CSO 3.50% 13 NB	667	0	667	0	0
0499997. Totals (Gross)	643,840,901	38,818,201	599,141,938	0	5,880,762
0499998. Reinsurance ceded	38,364,845	2,539,508	35,825,337	0	0
0499999. Accidental Death Benefits: Totals (Net)	605,476,056	36,278,693	563,316,601	0	5,880,762
0500001. 26 Class(3) and 41 CSO 2.50% 54-63	262,181	0	262,181	0	0
0500002. 26 Class(3) and 41 STD INT 2.50% 55-60	2,226,849	0	2,226,849	0	0
0500003. 52 INTERCO Disa 3.75% 13NB	39,979	0	0	0	39,979
0500004. 52 INTERCO Disa and 58 CSO 3.00% 62-84	20,425,778	0	20,425,778	0	0
0500005. 52 INTERCO Disa and 80 CSO 4.50% 84-05	133,125,849	0	133,125,849	0	0
0500006. 52 INTERCO Disa and 80 CSO 4.00% 06-08	181,764	0	181,764	0	0
0500007. 52 INTERCO Disa and 80 CSO 4.50% 99-05	14,402,351	0	14,402,351	0	0
0500008. 52 INTERCO Disa and 01 CSO 4.50% 04-05	57	0	57	0	0
0500009. 52 INTERCO Disa and 01 CSO 4.00% 06 and later	0	0	0	0	0
0500010. 52 INTERCO Disa and 01 CSO 4.00% 06-12 NB	46,103,095	0	46,103,095	0	0
0500011. 52 INTERCO Disa and 01 CSO 3.50% 13 NB	2,678,374	0	2,678,374	0	0
0500012. 52 DIS. STUDY w 58 CSO 3.00%	163,160	0	163,160	0	0
0500013. 64 CDT and 58 CSO 3.00%	691,151	0	691,151	0	0
0500014. Prudential Accident Disability Experience 3.75% 13NB	194,275	0	0	0	194,275
0599997. Totals (Gross)	220,494,863	0	220,260,609	0	234,254
0599998. Reinsurance ceded	4,817,674	0	4,817,674	0	0
0599999. Disability-Active Lives: Totals (Net)	215,677,189	0	215,442,935	0	234,254
0600001. 26 Class(3) 3.50% 33	52	0	52	0	0
0600002. 26 Class(3) 2.50% 36-63	5,228,024	0	5,228,024	0	0
0600003. 73-76 OASDI Disabled Workers Experience 4.50% 84-05	531,314,711	0	531,314,711	0	0
0600004. 73-76 OASDI Disabled Workers Experience 4.50% 99-05	302,662	0	302,662	0	0
0600005. 73-76 OASDI Disabled Workers Experience 4.00% 75-83, 06-13NB	86,998,544	0	86,998,544	0	0
0600006. 73-76 OASDI Disabled Workers Experience 4.00% 06-12 NB	611,118	0	611,118	0	0
0600007. 73-76 OASDI Disabled Workers Experience 3.50% 62-74	23,815,027	0	23,815,027	0	0
0600008. 73-76 OASDI Disabled Workers Experience 3.50% 13 NB	0	0	0	0	0
0600009. 64 CDT 2.50%	80,395	0	0	0	80,395
0600010. 52 INTERCO 3.00% 57 - 96	278,230	0	278,230	0	0
0600011. 52 INTERCO 3.50% 69 - 07	323,517	0	323,517	0	0
0600012. 52 INTERCO 4.00% 74 - 11	4,761,315	0	4,761,315	0	0
0600013. 52 INTERCO 4.50% 74 - 11	6,728,917	0	6,728,917	0	0
0600014. 52 INTERCO 5.00% 64 - 94	1,205,001	0	1,205,001	0	0
0600015. 52 INTERCO 5.50% 65 - 09	2,411,455	0	2,411,455	0	0
0600016. 52 INTERCO 6.00% 73 - 04	727,776	0	727,776	0	0
0600017. Unaccrued portion of liability for claims in course of settlement	1,817,237	0	1,817,237	0	0
0600018. Unaccrued portion of liability for claims incurred but unreported (less reinsurance)	51,488,382	0	51,488,382	0	0
0699997. Totals (Gross)	718,092,363	0	718,011,968	0	80,395
0699998. Reinsurance ceded	29,661,178	0	29,661,178	0	0
0699999. Disability-Disabled Lives: Totals (Net)	688,431,185	0	688,350,790	0	80,395
0700001. Additional Actuarial Reserves - Asset/Liability Analysis	160,000,000	0	160,000,000	0	0
0700002. Additional Actuarial Reserves - Asset Adequacy Analysis	1,995,000,000	0	845,000,000	0	1,150,000,000
0700003. Additional Actuarial Reserves - Variable Annuities Margins	83,000,000	0	55,000,000	0	28,000,000
0700004. Additional Actuarial Reserves - Other Margins	0	0	0	0	0
0700005. For the share value protection option under the systematic investment plan	2,242,049	0	2,242,049	0	0
0700006. For the supplemental death benefit option under the qualified variable annuity	0	0	0	0	0
0700007. For the minimum death benefit/living benefit under variable life	276,760,869	0	275,763,322	0	997,547
0700008. For excess of valuation net prems over corresponding gross on respective policies, computed according to the standard valuation req. by this state	1,017,328	0	1,017,328	0	0
0700009. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,615,809	0	1,615,809	0	0
0700010. For immediate payment of claims on reserves calculated using curtate functions	6,774,461	0	6,774,461	0	0
0700011. For substandard policies with extra premiums	6,676,853	0	6,676,853	0	0
0799997. Totals (Gross)	2,533,087,370	0	1,354,089,823	0	1,178,997,547
0799998. Reinsurance ceded	170,428,354	0	170,428,354	0	0
0799999. Miscellaneous Reserves: Totals (Net)	2,362,659,016	0	1,183,661,469	0	1,178,997,547
9999999. Totals (Net) - Page 3, Line 1	104,363,955,130	2,138,511,873	69,538,571,901	13,329	32,686,858,027

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

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

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

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

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

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

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

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

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 1,778,805,575

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 1,945,196,447
Attach statement of methods employed in their valuation.

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

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 79,009,204,511

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

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

7.4 Identify where the reserves are reported in the blank:

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

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

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

8.3 Identify where the reserves are reported in the blank:

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

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

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

9.3 Identify where the reserves are reported in the blank:
N/A

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Emerging Supplementary Contracts with Life Contingencies (Group)	Various	A-2000 4.00%	257,502
Group Annuity	94 GAR 6.00%	94 GAR 4.00%	(26,215)
Group Annuity (Survivor Benefits)	94 GAR 6.00%	94 GAR 4.00%	0
Maturing Deferred Annuities	Various	A-2000 4.00%	(7,174,374)
Emerging Supplementary Contracts with Life Contingencies (Individual)	Various	A-2000 4.00%	(185,450)
Group LTC	Company pricing lapse rate with caps	Company 2012 best estimate lapse rate with caps	316,810,055
Individual LTC	Company pricing lapse rate with caps	Company 2012 best estimate lapse rate with caps	161,123,014
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	470,804,532
9999999 - Total (Column 4, only)			470,804,532

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	75,408,828	23,942,243	0	0	231,016	51,108,578	126,991	0	0
2.	Additional contract reserves (a)	2,972,636,027	1,462,249,398	0	0	5,067,303	1,462,965,960	42,353,366	0	0
3.	Additional actuarial reserves-Asset/Liability analysis	1,513,000,000	729,000,000	0	0	0	778,000,000	6,000,000	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	4,561,044,855	2,215,191,641	0	0	5,298,319	2,292,074,538	48,480,357	0	0
8.	Reinsurance ceded	5,753,690	171,037	0	0	5,298,319	284,334	0	0	0
9.	Totals (Net)	4,555,291,165	2,215,020,604	0	0	0	2,291,790,204	48,480,357	0	0
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	3,255,210,462	2,998,438,260	0	0	13,463,796	242,850,502	457,904	0	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	3,255,210,462	2,998,438,260	0	0	13,463,796	242,850,502	457,904	0	0
15.	Reinsurance ceded	133,354,030	118,319,508	0	0	13,463,796	1,570,726	0	0	0
16.	Totals (Net)	3,121,856,432	2,880,118,752	0	0	0	241,279,776	457,904	0	0
17.	TOTAL (Net)	7,677,147,597	5,095,139,356	0	0	0	2,533,069,980	48,938,261	0	0
18.	TABULAR FUND INTEREST	112,037,091	111,932,051	0	0	0	100,279	4,761	0	0
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.
The Group Long Term Disability reserve basis is 1987 Commissioner's Group Disability Table with Modifications, 3%, 3 ¼%, 3 ½%, 4%, 4 ¼%, 4 ½%, 5%, 5 ¼%, 5 ½%, 5 ¾%, 6%, 6 ¼%, 6 ¾%

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	19,054,806,014	3,771,547,063	1,389,602,103	4,407,041,447	5,430,656,478	4,055,958,923
2. Deposits received during the year	3,987,311,681	1,353,236,549	22,485,290	2,174,955,111	195,966,188	240,668,543
3. Investment earnings credited to the account	578,291,334	109,599,460	70,456,422	85,284,774	136,193,448	176,757,230
4. Other net change in reserves	(80,409,933)	(80,409,933)	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	3,583,982,710	786,610,349	114,915,925	2,066,989,421	398,813,935	216,653,080
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	19,956,016,386	4,367,362,790	1,367,627,890	4,600,291,911	5,364,002,179	4,256,731,616
10. Reinsurance balance at the beginning of the year	127,453,877	0	0	0	0	127,453,877
11. Net change in reinsurance assumed	422,425,003	0	0	38,389,304	142,102	383,893,597
12. Net change in reinsurance ceded	375,117,137	0	0	0	0	375,117,137
13. Reinsurance balance at the end of the year (Lines 10+11-12)	174,761,743	0	0	38,389,304	142,102	136,230,337
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	20,130,778,129	4,367,362,790	1,367,627,890	4,638,681,215	5,364,144,281	4,392,961,953

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	1,691,821	0	577,626	282,424	0	0	0	71,858	0	0	759,913
	1.2 Reinsurance assumed	127,703,045	0	127,703,045	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	6,963,124	0	6,203,211	0	0	0	0	0	0	0	759,913
	1.4 Net	122,431,742	0	122,077,460	282,424	0	0	0	71,858	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	7,382,709	0	3,034,634	0	0	0	2,629,325	0	1,718,750	0	0
	2.12 Reinsurance assumed	46,638,131	1,672	46,636,459	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	42,530,068	1,672	42,256,459	0	0	0	271,937	0	0	0	0
	2.14 Net	11,490,772	0	(b) 7,414,634	(b) 0	0	(b) 0	(b) 2,357,388	0	1,718,750	0	0
2.2 Other	2.21 Direct	677,400,149	0	175,989,427	0	0	0	443,288,152	136,386	50,688,764	0	7,297,420
	2.22 Reinsurance assumed	274,446,195	224,042	271,566,841	0	0	0	2,350,162	0	305,150	0	0
	2.23 Reinsurance ceded	236,309,857	224,042	144,573,303	0	0	0	86,482,133	0	5,030,379	0	0
	2.24 Net	715,536,487	0	(b) 302,982,965	(b) 0	0	(b) 0	(b) 359,156,181	136,386	(b) 45,963,535	(b) 0	(b) 7,297,420
3. Incurred but unreported:												
	3.1 Direct	555,103,412	5,455,922	127,365,250	0	0	219,271	395,025,445	0	25,367,537	0	1,669,987
	3.2 Reinsurance assumed	123,613,208	381,915	110,006,124	0	0	0	13,024,795	0	200,374	0	0
	3.3 Reinsurance ceded	126,542,694	381,915	58,928,735	0	0	0	64,865,611	0	2,366,433	0	0
	3.4 Net	552,173,926	5,455,922	(b) 178,442,639	(b) 0	0	(b) 219,271	(b) 343,184,629	0	(b) 23,201,478	(b) 0	(b) 1,669,987
4. TOTALS	4.1 Direct	1,241,578,091	5,455,922	306,966,937	282,424	0	219,271	840,942,922	208,244	77,775,051	0	9,727,320
	4.2 Reinsurance assumed	572,400,579	607,629	555,912,469	0	0	0	15,374,957	0	505,524	0	0
	4.3 Reinsurance ceded	412,345,743	607,629	251,961,708	0	0	0	151,619,681	0	7,396,812	0	759,913
	4.4 Net	1,401,632,927	(a) 5,455,922	(a) 610,917,698	282,424	0	219,271	(a) 704,698,198	208,244	70,883,763	0	8,967,407

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 577,626 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 53,305,619 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 2,880,118,752 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 241,737,681 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	15,923,909,141	194,165,569	2,935,533,766	311,552,096	4,129,349	1,203	4,130,572,199	7,377,816,321	909,585,006	0	60,553,632
1.2 Reinsurance assumed	2,309,341,198	13,996,825	2,017,253,835	244,039,654	0	0	32,281,674	1,248,210	521,000	0	0
1.3 Reinsurance ceded	3,956,946,829	207,128,606	3,011,209,090	0	0	0	704,392,651	0	30,883,121	0	3,333,361
1.4 Net	(d) 14,276,303,510	1,033,788	1,941,578,511	555,591,750	4,129,349	1,203	3,458,461,222	7,379,064,531	879,222,885	0	57,220,271
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,241,578,091	5,455,922	306,966,937	282,424	0	219,271	840,942,922	208,244	77,775,051	0	9,727,320
2.2 Reinsurance assumed	572,400,579	607,629	555,912,469	0	0	0	15,374,957	0	505,524	0	0
2.3 Reinsurance ceded	412,345,743	607,629	251,961,708	0	0	0	151,619,681	0	7,396,812	0	759,913
2.4 Net	1,401,632,927	5,455,922	610,917,698	282,424	0	219,271	704,698,198	208,244	70,883,763	0	8,967,407
3. Amounts recoverable from reinsurers December 31, current year	91,167,599	0	71,396,335	0	0	0	9,707,491	0	10,063,773	0	0
4. Liability December 31, prior year:											
4.1 Direct	1,385,726,318	6,221,090	356,256,787	386,747	0	219,606	931,609,138	1,305,492	79,839,845	4,782	9,882,831
4.2 Reinsurance assumed	361,222,268	690,767	342,348,238	0	0	0	17,738,514	0	444,749	0	0
4.3 Reinsurance ceded	387,588,916	690,767	201,921,792	0	0	0	174,630,996	0	9,547,217	0	798,144
4.4 Net	1,359,359,670	6,221,090	496,683,233	386,747	0	219,606	774,716,656	1,305,492	70,737,377	4,782	9,084,687
5. Amounts recoverable from reinsurers December 31, prior year	64,575,285	0	46,313,000	0	0	0	11,336,205	0	6,926,080	0	0
6. Incurred Benefits											
6.1 Direct	15,779,760,914	193,400,401	2,886,243,916	311,447,773	4,129,349	868	4,039,905,983	7,376,719,073	907,520,212	(4,782)	60,398,121
6.2 Reinsurance assumed	2,520,519,509	13,913,687	2,230,818,066	244,039,654	0	0	29,918,117	1,248,210	581,775	0	0
6.3 Reinsurance ceded	4,008,295,970	207,045,468	3,086,332,341	0	0	0	679,752,622	0	31,870,409	0	3,295,130
6.4 Net	14,291,984,453	268,620	2,030,729,641	555,487,427	4,129,349	868	3,390,071,478	7,377,967,283	876,231,578	(4,782)	57,102,991

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 7,766 in Line 1.1, $ 4,475 in Line 1.4.
$ 7,766 in Line 6.1, and $ 4,475 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 43,219,315 in Line 1.1, $ 5,010,116 in Line 1.4.
$ 43,669,389 in Line 6.1, and $ 5,460,190 in Line 6.4.

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

(d) Includes $ 74,335,968 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	2,928,267	1,506,296	(1,421,971)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	18,298,423	14,191,179	(4,107,244)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	697,015	271,104	(425,911)
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	1,223,784,126	1,135,674,278	(88,109,848)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	79,331,264	83,506,143	4,174,879
21.	Furniture and equipment, including health care delivery assets	112,061,474	116,403,569	4,342,095
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	4,338	0	(4,338)
24.	Health care and other amounts receivable	24,422,870	24,310,312	(112,558)
25.	Aggregate write-ins for other than invested assets	3,393,059,563	7,076,498,013	3,683,438,450
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,854,587,340	8,452,360,894	3,597,773,554
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	4,854,587,340	8,452,360,894	3,597,773,554
	DETAILS OF WRITE-INS			
1101.		0	0	0
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Prepaid pension expense	3,290,244,440	6,497,057,062	3,206,812,622
2502.	Miscellaneous assets	100,128,873	516,863,574	416,734,701
2503.	Prepaid postretirement benefits	0	58,806,720	58,806,720
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,686,250	3,770,657	1,084,407
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,393,059,563	7,076,498,013	3,683,438,450

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

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

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

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

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

	12/31/2013	12/31/2012
Net Income, New Jersey state basis	$1,357,803,185	$1,382,350,159
State Prescribed Practices (Income)	0	0
State Permitted Practices (Income)	0	0
Net Income, NAIC SAP	$1,357,803,185	$1,382,350,159
Statutory Surplus, New Jersey state basis	$9,382,581,507	$8,698,881,726
State Prescribed Practices (Surplus)		
Non-admit leasehold improvements	($32,542,612)	($38,951,113)
State Permitted Practices (Surplus)	0	0
Deferred gain amortization in insurance subsidiary	97,993,389	106,978,264
Statutory Surplus, NAIC SAP	$9,448,032,284	$8,766,908,877

1B. Use of Estimates

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

The most significant estimates include those used in determining measurement of any related impairment; valuation of investments including derivatives (in the absence of quoted market values) and the recognition of other-than-temporary impairments; aggregate reserves for life, accident, and health contracts including guarantees; pension and other postretirement benefits; provision for income taxes and valuation of deferred tax assets; and goodwill; and reserves for contingent liabilities, including reserves for losses in connection with unresolved legal matters.

1C. Accounting Policy

In addition, the Company uses the following accounting policies:

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

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

2) Bonds, which consist of long-term bonds, are stated primarily at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. Bonds rated by the NAIC are classified into six categories ranging from highest quality bonds to those in or near default. Bonds rated in the top five categories are generally valued at amortized cost while bonds rated at the lowest category are valued at lower of amortized cost or fair market value. The Company follows both the prospective and retrospective methods for amortizing bond premium and discount. Both methods require the recalculation of the effective yield at each reporting date if there has been a change in the underlying assumptions. For the prospective method, the recalculated yield will equate the carrying amount of the investment to the present value of the anticipated future cash flows. The recalculated yield is then used to accrue income on the investment balance for subsequent accounting periods. There are no accounting changes in the current period unless the undiscounted anticipated cash flow is less than the carrying amount of the investment. For the retrospective method, the recalculated yield is the rate that equates the present value of actual and anticipated future cash flows with the original cost of the investment. The current balance of the investment is increased or decreased to the amount that would have resulted had the revised yield been applied since inception and investment income is

NOTES TO FINANCIAL STATEMENTS

correspondingly decreased or increased. For other than temporary impairments, the cost basis of the bond excluding loan-backed and structured securities is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss. See below for additional disclosure regarding the Company's adoption of SSAP 43R, "Loan-backed and Structured Securities" and accounting for other-than-temporary impairments for loan-backed and structured securities.

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

4) Preferred stocks include unaffiliated preferred stocks and investments in subsidiaries. Preferred stocks rated by the NAIC are classified into six categories ranging from highest quality preferred stocks to those in or near default. Preferred stocks rated in the top three categories are generally valued at amortized cost while preferred stocks rated in the lower three categories are generally valued at lower of amortized cost or fair value. For other-than-temporary impairments, the cost basis of the preferred stock is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.

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

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

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

   The NAIC designations for non-agency residential mortgage-backed securities ("RMBS"), including asset-backed securities collateralized by sub-prime mortgages are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of December 31, 2012 and December 31, 2013.

   Similar to the change for RMBS, the NAIC designations for commercial mortgage-backed securities ("CMBS") are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated and utilized for reporting as of December 31, 2012 and December 31, 2013.

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

(14) Repurchase agreements and reverse repurchase agreements are agreements between a seller and a buyer, whereby the seller of securities sells and simultaneously agrees to repurchase the same or substantially the same securities from the buyer at an agreed upon price and, usually, at a stated date. Repurchase agreements (securities sold under agreements to repurchase) are generally accounted as secured borrowings. The assets transferred are not removed from the balance sheet, the cash collateral received is invested and reported on balance sheet and accounted for based on the type of investment. An offsetting liability is reported in “Aggregate write-ins for liabilities”. For reverse repurchase agreements (securities purchased under agreements to resell), an asset is recorded in “Cash, cash equivalents, and short term” to reflect the receivable from the counterparty. Dollar repurchase agreements and reverse dollar repurchase agreements involve debt instruments that are pay-through securities collateralized with GNMA, FNMA and FHLMC and similar securities. The Company typically uses "to be announced" ("TBAs") securities in the dollar repurchase and reverse dollar repurchase agreements which are accounted for as derivatives. Dollar repurchase and reverse dollar repurchase agreements are reported in "Aggregate write-ins for invested assets" with the change in value reported as "Change in net unrealized capital gains". "Net realized capital gains (losses)" are recorded upon termination of the agreements.

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

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

(17) Net realized capital gains/(losses) are computed using the specific identification method. Net realized investment gains and losses are generated from numerous sources, including the sale of bonds, stocks, other type of investments, as well as adjustments to the cost basis of investments for other than temporary impairments. Realized investment gains and losses are also generated from prepayment premiums received on private bonds, recoveries of principal on previously impaired securities, provisions for losses on mortgage loans on real estate, fair value changes on derivatives that do not qualify for hedge accounting treatment. Amortized cost of investments are adjusted for impairments considered other than temporary. All bonds, preferred stocks and common stocks with unrealized losses are subject to review to identify other-than-temporary impairments in value. Under SAP, several factors must be considered to determine whether a decline in value of a security is other than temporary, including:

a) the reasons for the decline in value (credit event, currency or interest related, including general spread widening);
b) a company’s ability and intent to hold its investment for a period of time to allow for recovery of value;
c) a company’s intent to sell its investment before recovery of the cost of the investment;
d) the financial condition of and near-term prospects of the issuer; and
e) for stocks, the extent and duration of the decline.

For stocks, when it is determined that there is an other-than-temporary impairment, the Company records a write down in the Statement of Operations and Changes in Capital and Surplus within "Net Realized Capital Gains (Losses)" to the estimated fair value, which reduces the cost basis. The new cost basis of an impaired security is not adjusted for subsequent increases in the estimated fair value. Estimated fair values for publicly traded common stock are based on quoted market prices or prices obtained from independent pricing services. Estimated fair values for privately traded common stock are determined using valuation and discounted cash flow models that require a substantial level of judgment.

For bonds, excluding loan-backed and structured securities, when it is determined that there is an other-than-temporary impairment, the Company records a write down to the estimated fair value of the bond, which reduces its amortized cost. Credit event related impairments are recorded in the Statement of Operations and Changes in Surplus within "Net Realized Capital Gains" and applied to the AVR, and interest related impairments are directly applied to the IMR, on a post tax basis. The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. Estimated fair values for bonds, other than private placement bonds, are generally based on quoted market prices or prices obtained from independent pricing services. Estimated fair values for private placement bonds are typically determined primarily by using a discounted cash flow model, which relies upon the average of spread surveys collected from private market intermediaries who are active in both primary and secondary transactions and takes into account, among other factors, the credit quality of the issuer and the reduced liquidity associated with private placements. In determining the fair value of certain securities, including those that are distressed, the discounted cash flow model may also use unobservable inputs, which reflect management’s own assumptions about the inputs market participants would use in pricing the asset.

For loan-backed and structured securities, when an other-than-temporary impairment has occurred because the entity does not expect to recover the entire amortized cost basis of the security, even if the entity has no intent to sell and the entity has the intent and ability to hold to recovery, the amount of the other-than-temporary impairment recognized as a realized loss shall equal the difference between the investment's amortized cost basis and the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate. Credit event related impairments are recorded in the Statement of Operations and Changes in Surplus within "Net Realized Capital Gains" and applied to the AVR, and interest related impairments are directly applied to the IMR, on a post tax basis. Additionally, the amortized cost of the security, less the other-than-temporary impairment recognized as a realized loss, shall become the new amortized cost basis of the investment. When the entity has the intent to sell or cannot assert ability and intent to hold to recovery, the security is impaired to the fair value basis.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

NOTES TO FINANCIAL STATEMENTS

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company's strong capital position, the Company has decided not to obtain GAAP audits for 17 entities as of December 31, 2013 The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of future fiscal years, the Company may decide to obtain U.S. GAAP audits for entities subject to SSAP No. 97 and thereby restore their equity value for purposes of inclusion in capital and surplus.

Effective January 1, 2013, the Company adopted SSAP No. 92, "Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14", ("SSAP No. 92") and SSAP No. 102, "Accounting for Pensions, A Replacement of SSAP No. 89" ("SSAP No. 102"). The disclosures required by SSAP No. 92 and SSAP No. 102 are included in footnote 12. The cumulative impact of adopting these pronouncements was a $236 million charge to surplus as of January 1, 2013, which is reflected through the Summary of Operations line 49, (Cumulative effect of changes in accounting principles).

Effective December 15, 2013, the Company adopted INT 13-03, "Clarification of Surplus Deferral in SSAP No. 92 and SSAP No. 102", which clarified that the transition guidance in SSAP No. 92 and SSAP No. 102, was not intended to result in a more favorable subsequent pension and/or other postemployment benefit (OPEB) surplus position when there are remaining unrecognized liabilities as a result of the reporting entity's initial election for surplus deferral. For any reductions in the benefit obligation due to settlement, curtailment, or plan amendments, as well as net benefit obligation gains due to revisions in assumptions (e.g., discount rates), plan experience differing from assumptions, or actual asset gains exceeding expected returns, a corresponding amount of the deferred surplus liability will be recognized. Additionally, the deferred surplus liability must be recognized to the extent the plan reflects a prepaid cost.

Effective January 1, 2013, the Company adopted SSAP No. 103, "Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities", which superseded SSAP No. 91R, "Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities". The new pronouncement enhances the information that must be provided regarding security lending, repurchase agreements, and activity related to the transfer and servicing of financial assets.

Effective January 1, 2012, the Company adopted SSAP No. 101, "Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10" ("SSAP No. 101"). SSAP No. 101 contains changes to accounting for current and deferred federal and foreign income taxes, effective on January 1, 2012. This guidance provides that the deferred tax asset admissibility guidance is no longer elective, and the reversal and surplus limitation parameters in the admissibility tests are determined based on the risk based capital level (or other metrics). It also requires that gross deferred tax assets be reduced by a statutory valuation allowance if it is more likely than not that some portion or all of the gross deferred tax assets will not be realized. Finally, the guidance sets a more likely than not threshold for the recording of contingent tax liabilities. The cumulative impact of adopting this pronouncement was a decrease to surplus of $69 million.

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

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

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

Goodwill from the purchase as of December 31, 2013 was $25 million. Goodwill amortization related to the purchase was $96 million for the period ending December 31, 2013. The non-admitted portion of goodwill for the period ending December 31, 2013 was $0.

3B. Statutory Merger

The Company had no statutory mergers during 2013 and 2012.

3C. Assumption Reinsurance

There was no good will resulting from assumption reinsurance during 2013 and 2012.

3D. Impairment Loss

The Company did not recognize impairment losses from business combinations or goodwill resulting from assumption reinsurance during 2013 and 2012.

4. DISCONTINUED OPERATIONS

The Company did not have any material discontinued operations during 2013 and 2012.

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

5A. Mortgage Loans

(1) The maximum and minimum lending rates for new mortgage loans as of December 31, 2013 were: Farm loans 5.47% and 2.75%; City loans 6.21% and 1.92%. There were no purchase money mortgages loaned during the year.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages is no greater than 80%, except loans made pursuant to title 17B, Chapter 20, Section 1h, Revised Statutes of New Jersey. The mortgage loans are geographically dispersed or distributed throughout the United States, Mexico, and Europe with the largest concentrations in California (28.62%), and New York (10.88%).

(3) There are no taxes, assessments, or any amounts advanced not included in the mortgage loan total as of December 31, 2013.

(4) Age Analysis of Mortgage Loans:

			Residential		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	**Current Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,735,697,432	$0	$572,128	$0	$22,051,724,213	$0	$23,787,993,773
	(b) 30-59 days Past Due	0	0	2,844,562	0	0	0	2,844,562
	(c) 60-89 Days Past Due	0	0	161,600	0	0	0	161,600
	(d) 90-179 Days Past Due	206,628	0	309,756	0	0	0	516,384
	(e) 180+ Days Past Due	0	0	520,822	0	0	0	520,822
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$192,248	$0	$0	$0	$192,248
	(b) Interest Accrued	0	0	4,665	0	0	0	4,665
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
4.	Interest Reduced							
	(a) Recorded Investment	$0	$0	$0	$0	$21,861,680	$0	$21,861,680
	(b) Number of Loans	0	0	0	0	1	0	1
	(c) Percent Reduced	0%	0%	0%	0%	2%	0%	0%
b.	**Prior Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,668,912,711	$0	$1,177,103	$0	$20,642,855,963	$0	$22,312,945,777
	(b) 30-59 days Past Due	0	0	3,370,382	0	0	0	3,370,382
	(c) 60-89 Days Past Due	0	0	0	0	0	0	0
	(d) 90-179 Days Past Due	0	0	136,241	0	0	0	136,241
	(e) 180+ Days Past Due	0	0	745,521	0	0	0	745,521
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$96,530	$0	$0	$0	$96,530
	(b) Interest Accrued	0	0	2,281	0	0	0	2,281
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
4.	Interest Reduced							
	(a) Recorded Investment	$204,858	$0	$0	$0	$16,771,890	$0	$16,976,748
	(b) Number of Loans	1	0	0	0	2	0	3
	(c) Percent Reduced	3%	0%	0%	0%	3% or less	0%	0%

NOTES TO FINANCIAL STATEMENTS

(5) Investment in impaired Loans With or Without Allowance for Credit Losses:

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	**Current Year**							
1.	With Allowance for Credit Losses	$0	$0	$0	$0	$4,734,726	$0	$4,734,726
2.	No Allowance for Credit Losses	0	0	0	0	0	0	0
b.	**Prior Year**							
1.	With Allowance for Credit Losses	$0	$0	$0	$0	$7,990,850	$0	$7,990,850
2.	No Allowance for Credit Losses	283,838	0	0	0	0	0	283,838

(6) Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Interest Income Recognized Using a Cash-Basis Method of Accounting:

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	**Current Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$3,564,369	$0	$3,564,369
2.	Interest Income Recognized	0	0	0	0	251,680	0	251,680
3.	Recorded Investments on Nonaccrual Status	0	0	0	0	4,734,726	0	4,734,726
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	274,890	0	274,890
b.	**Prior Year**							
1.	Average Recorded Investment	$317,088	$0	$0	$0	$4,585,675	$0	$4,902,763
2.	Interest Income Recognized	18,940	0	0	0	39,977	0	58,917
3.	Recorded Investments on Nonaccrual Status	283,838	0	0	0	7,990,850	0	8,274,688
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	18,940	0	0	0	39,977	0	58,917

(7) Allowance for Credit Losses:	**12/31/2013**	**12/31/2012**
a. Balance at beginning of period	$2,400,447	$522,318
b. Additions charged to operations	276,654	2,400,447
c. Direct write-downs charged against the allowance	688,387	0
d. Recoveries of amounts previously charged off	1,712,060	522,318
e. Balance at end of period	$276,654	$2,400,447

(8) Please refer to Note 1C (5) for the Company's policy for recognizing interest income on impaired loans.

5B. Debt Restructuring

Restructured mortgage loans were as follows:

	12/31/2013	12/31/2012
(1) Total recorded investment in restructuring loans	$32,714,813	$44,177,493
(2) Total related realized capital losses	$0	$0
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in trouble debt restructurings	$0	$0

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

5C. Reverse Mortgages

The Company did not have reverse mortgages during 2013 and 2012.

5D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(2) As of December 31, 2013, the Company has no loan-backed securities, within the scope of SSAP No 43R “Loan-backed and Structured Securities” (“SSAP 43R), with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or b) inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains/(losses)" recorded in compliance with SSAP No. 43R as of December 31, 2013.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
00441YAC6	$3,776,139	$3,774,535	$1,604	$3,774,535	$3,717,121	1Q13
004421YV9	4,575,311	4,500,923	74,387	4,500,923	3,548,343	1Q13
004427BN9	600,103	596,722	3,381	596,722	475,593	1Q13
05949AH86	5,663,389	5,572,846	90,542	5,572,846	5,565,840	1Q13
12625LAH6	3,299,880	2,143,294	1,156,586	2,143,294	2,143,294	1Q13
12625VAN1	686,546	1	686,545	1	1	1Q13
12666VAD3	9,052,070	9,000,126	51,945	9,000,126	5,675,343	1Q13
126673Q70	2,936,524	2,931,523	5,002	2,931,523	2,936,671	1Q13
126673RQ7	3,436,369	3,371,765	64,604	3,371,765	3,320,820	1Q13
152314MK3	199,975	190,186	9,789	190,186	140,104	1Q13
170356AA7	(33,312)	0	(33,312)	0	0	1Q13
170356AB5	(114,814)	0	(114,814)	0	0	1Q13
17309NAH4	788,701	765,270	23,431	765,270	612,880	1Q13
17310EAH1	7,830,676	6,752,059	1,078,617	6,752,059	3,512,644	1Q13
17310NAH1	1,212,592	1,126,913	85,679	1,126,913	596,415	1Q13
20847TBK6	820,628	817,417	3,211	817,417	786,301	1Q13
23245CAE0	9,133,952	9,010,091	123,861	9,010,091	6,503,651	1Q13
29445FCD8	245,449	231,646	13,804	231,646	106,796	1Q13
294751DF6	1,172,618	1,170,708	1,909	1,170,708	1,053,236	1Q13
31659EAC2	1,272,171	1,233,937	38,234	1,233,937	892,280	1Q13
32028TAD9	36,525,786	36,463,227	62,559	36,463,227	32,257,993	1Q13
32029AAD9	35,384,165	35,084,694	299,471	35,084,694	32,358,614	1Q13
32113JAW5	3,026,107	3,017,539	8,568	3,017,539	1,685,128	1Q13
32115BAB6	6,791,537	6,679,530	112,007	6,679,530	5,452,626	1Q13
35729PKT6	2,845,901	2,663,448	182,453	2,663,448	1,390,404	1Q13
35729PMF4	6,408,463	6,126,464	281,998	6,126,464	3,668,700	1Q13
362334PK4	12,612,664	12,372,770	239,894	12,372,770	8,626,650	1Q13
36244KAE5	20,751,021	20,315,204	435,817	20,315,204	13,747,939	1Q13
367910AU0	4,057,125	3,959,174	97,951	3,959,174	3,676,118	1Q13
40430FAD4	3,340,650	3,187,833	152,817	3,187,833	2,365,666	1Q13
40430RAD8	10,299,805	9,886,024	413,781	9,886,024	7,129,445	1Q13
46602UAB4	7,852,360	7,700,258	152,102	7,700,258	6,885,171	1Q13
55275RAC6	17,009,173	16,740,640	268,534	16,740,640	13,439,139	1Q13
55291KAC1	10,688,293	10,488,724	199,569	10,488,724	7,777,672	1Q13
576455AB5	11,335,762	11,322,676	13,086	11,322,676	8,830,615	1Q13
59020U4M4	21,966,527	21,314,082	652,445	21,314,082	18,482,743	1Q13
59020UPS8	2,852,587	2,687,319	165,268	2,687,319	2,232,332	1Q13
590238AA9	16,750,758	16,346,791	403,968	16,346,791	12,039,726	1Q13
59025CAC4	22,572,044	21,640,327	931,717	21,640,327	15,656,739	1Q13
60253XAA3	201,190	1	201,189	1	9	1Q13
617463AB0	10,404,527	10,330,766	73,762	10,330,766	8,347,854	1Q13
61746RCS8	811,163	811,073	90	811,073	601,739	1Q13
61746RHT1	1,934,093	1,926,900	7,193	1,926,900	1,606,991	1Q13
61748BAD6	15,423,009	15,200,892	222,117	15,200,892	11,317,593	1Q13
61749KAD5	4,538,228	4,529,756	8,472	4,529,756	4,115,640	1Q13
617505AC6	9,500,405	9,440,651	59,755	9,440,651	7,083,945	1Q13
61751QAB1	14,445,044	13,049,468	1,395,576	13,049,468	12,066,396	1Q13
61753EAD2	5,403,128	5,221,622	181,507	5,221,622	4,001,050	1Q13
638728AA3	5,129,875	5,127,943	1,932	5,127,943	4,321,067	1Q13
68402CAD6	10,376,595	10,082,726	293,869	10,082,726	7,709,442	1Q13
73932#AC0	2,097,111	1	2,097,110	1	0	1Q13
75970HAC4	5,410,476	5,354,561	55,915	5,354,561	4,053,853	1Q13
76112BGF1	2,900,000	2,890,015	9,985	2,890,015	1,646,484	1Q13

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
80556YAC9	19,954,576	19,720,054	234,521	19,720,054	13,325,811	1Q13
81375WJU1	2,056,217	1,923,075	133,142	1,923,075	1,520,840	1Q13
81376YAD3	208,014	199,527	8,487	199,527	200,140	1Q13
81378GAC2	596,167	563,751	32,416	563,751	526,392	1Q13
83611DAB4	16,557,890	16,401,988	155,902	16,401,988	13,560,322	1Q13
83611MBX5	647,830	523,806	124,025	523,806	511,017	1Q13
83611XAD6	16,292,849	15,944,797	348,051	15,944,797	13,633,766	1Q13
83612CAE9	1,011,851	976,924	34,926	976,924	749,168	1Q13
93934XAB9	11,046	10,801	245	10,801	10,840	1Q13
00075QAF9	87,946	0	87,946	0	0	2Q13
004427BN9	585,540	571,822	13,718	571,822	535,769	2Q13
00442EAF2	452,101	0	452,101	0	0	2Q13
040104DR9	4,892	0	4,892	0	0	2Q13
073879CV8	49,618	0	49,618	0	0	2Q13
12558MAF9	8,868	0	8,868	0	0	2Q13
12668NAE7	45,863	0	45,863	0	0	2Q13
152314MK3	188,026	121,920	66,106	121,920	144,201	2Q13
17307GKN7	981	0	981	0	0	2Q13
17309NAH4	746,795	690,348	56,447	690,348	623,844	2Q13
23245CAE0	9,000,423	8,786,958	213,465	8,786,958	6,811,337	2Q13
31659EAC2	1,197,952	1,185,116	12,836	1,185,116	954,428	2Q13
32115BAB6	6,506,730	6,389,778	116,951	6,389,778	5,272,864	2Q13
35729PKT6	2,662,902	2,560,878	102,024	2,560,878	1,820,058	2Q13
35729PPB0	1,053,374	0	1,053,374	0	0	2Q13
35729QAD0	367,700	0	367,700	0	0	2Q13
40430FAD4	3,193,590	3,037,068	156,522	3,037,068	2,461,473	2Q13
40430RAD8	9,879,027	9,756,458	122,570	9,756,458	6,994,941	2Q13
55275RAC6	16,282,789	15,970,616	312,173	15,970,616	13,586,021	2Q13
55291KAC1	10,270,738	10,216,181	54,557	10,216,181	8,530,454	2Q13
576455AB5	10,925,384	10,731,199	194,185	10,731,199	9,075,775	2Q13
57645JAC3	272,247	0	272,247	0	0	2Q13
59025CAC4	20,976,884	20,066,552	910,332	20,066,552	14,922,201	2Q13
59025KAM4	44	0	44	0	0	2Q13
61748BAD6	15,195,691	15,195,180	511	15,195,180	11,220,972	2Q13
61752UAB1	997,658	0	997,658	0	0	2Q13
68403HAC6	733,688	0	733,688	0	0	2Q13
73316TAE2	1,273	0	1,273	0	0	2Q13
75970HAC4	5,308,106	5,207,927	100,179	5,207,927	3,890,039	2Q13
759950AQ1	3,488	0	3,488	0	0	2Q13
760985D73	4,200	0	4,200	0	0	2Q13
76112BGF1	2,883,466	2,850,639	32,827	2,850,639	1,691,831	2Q13
83611DAB4	7,881,078	7,792,668	88,410	7,792,668	6,384,513	2Q13
86358EE69	283,400	0	283,400	0	0	2Q13
988758AF5	5,282,514	3,719,621	1,562,893	3,719,621	4,936,605	2Q13
00075QAF9	76,231	27,301	48,930	27,301	17,817	3Q13
00075QAS1	50,787,367	49,956,181	831,186	49,956,181	46,378,262	3Q13
00075WAP4	17,704,093	17,466,752	237,341	17,466,752	15,103,953	3Q13
004421YV9	4,496,963	4,294,271	202,691	4,294,271	3,532,041	3Q13
004422AD3	11,825,649	11,723,508	102,141	11,723,508	9,975,603	3Q13
004427BN9	541,122	494,054	47,069	494,054	504,012	3Q13
00442EAF2	7,014,522	6,686,763	327,759	6,686,763	4,401,976	3Q13
03072SBE4	1,917,986	1,868,028	49,959	1,868,028	1,569,210	3Q13
03072SJG1	3,727,647	3,721,244	6,403	3,721,244	3,325,775	3Q13
040104AE1	5,939,148	4,798,548	1,140,600	4,798,548	5,886,503	3Q13
040104DR9	198,705	198,584	121	198,584	166,397	3Q13
04541GGC0	1,525,314	1,483,562	41,751	1,483,562	1,404,961	3Q13
04542BBN1	576,173	430,412	145,760	430,412	527,563	3Q13
073879CV8	5,167,242	5,055,837	111,404	5,055,837	4,319,132	3Q13
073879HF8	2,119,681	2,102,666	17,015	2,102,666	1,746,521	3Q13
12666VAD3	9,046,396	8,346,519	699,877	8,346,519	7,965,188	3Q13
126671D60	771,894	675,955	95,939	675,955	586,775	3Q13

NOTES TO FINANCIAL STATEMENTS

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126671SL1	268,854	267,730	1,124	267,730	224,976	3Q13
126671XT8	1,342,359	1,192,230	150,129	1,192,230	1,025,380	3Q13
152314GS3	3,597,430	3,519,554	77,876	3,519,554	2,917,710	3Q13
152314JG6	260,069	171,705	88,364	171,705	144,238	3Q13
152314JY7	1,434,787	1,127,664	307,123	1,127,664	1,414,019	3Q13
161546HJ8	3,098,752	3,084,333	14,418	3,084,333	2,858,290	3Q13
17309NAH4	670,761	633,286	37,475	633,286	611,004	3Q13
17310EAJ7	1,127,124	1,124,146	2,979	1,124,146	1,066,476	3Q13
17310NAH1	1,094,033	1,042,957	51,076	1,042,957	1,047,452	3Q13
22540VUK6	2,192,550	2,189,627	2,923	2,189,627	2,011,658	3Q13
29445FCD8	231,253	223,189	8,064	223,189	146,049	3Q13
294751DG4	1,659,128	1,541,719	117,408	1,541,719	1,129,084	3Q13
31659EAC2	1,158,225	1,140,121	18,104	1,140,121	949,716	3Q13
32029AAD9	32,807,710	32,472,639	335,071	32,472,639	32,935,234	3Q13
32113JAW5	3,022,195	2,760,203	261,993	2,760,203	1,843,370	3Q13
35729PKT6	2,560,162	2,333,274	226,888	2,333,274	1,722,540	3Q13
35729PPB0	7,348,101	7,330,280	17,821	7,330,280	4,485,060	3Q13
35729QAD0	12,896,903	12,663,650	233,253	12,663,650	10,242,196	3Q13
362334PK4	12,364,043	11,843,186	520,857	11,843,186	8,419,335	3Q13
362440AC3	17,712,593	17,405,816	306,777	17,405,816	13,714,377	3Q13
36244KAE5	20,332,436	19,673,745	658,692	19,673,745	16,074,096	3Q13
36245EAE8	6,729,537	6,466,913	262,625	6,466,913	4,755,803	3Q13
367910AU0	7,489,414	7,279,880	209,534	7,279,880	6,569,982	3Q13
40430FAD4	3,042,457	2,989,006	53,451	2,989,006	2,414,388	3Q13
40430RAB2	3,461,667	3,429,052	32,615	3,429,052	3,045,642	3Q13
45073DAB4	7,378,342	6,658,426	719,916	6,658,426	6,010,106	3Q13
46602UAB4	7,282,493	7,242,961	39,533	7,242,961	6,182,135	3Q13
576455AB5	10,282,890	10,222,252	60,638	10,222,252	8,288,255	3Q13
57645JAC3	9,363,116	9,282,528	80,588	9,282,528	7,438,436	3Q13
589929J58	2,413,369	2,405,570	7,799	2,405,570	2,260,381	3Q13
59020U4M4	20,294,630	18,960,231	1,334,399	18,960,231	17,402,004	3Q13
59020UPS8	2,468,544	2,125,434	343,111	2,125,434	2,127,336	3Q13
59020VAD5	10,020,409	9,711,589	308,820	9,711,589	7,004,791	3Q13
590238AA9	14,462,159	14,361,237	100,922	14,361,237	10,499,482	3Q13
59025CAC4	19,491,104	19,218,533	272,570	19,218,533	14,741,901	3Q13
617463AB0	9,861,353	9,386,464	474,889	9,386,464	7,967,340	3Q13
61748BAD6	15,190,114	14,401,380	788,734	14,401,380	11,003,958	3Q13
61749HAE0	22,901,538	22,682,024	219,514	22,682,024	17,072,033	3Q13
61749KAD5	4,271,749	4,048,135	223,614	4,048,135	3,389,057	3Q13
61749QAD2	4,277,522	4,259,460	18,061	4,259,460	3,460,097	3Q13
617505AC6	9,037,903	8,652,320	385,583	8,652,320	6,889,423	3Q13
61750FAD2	2,389,441	2,165,058	224,383	2,165,058	1,790,125	3Q13
61750MAD7	7,216,343	6,958,062	258,281	6,958,062	5,671,797	3Q13
61751QAB1	6,132,949	5,981,875	151,074	5,981,875	4,793,700	3Q13
617526AE8	1,986,666	1,935,397	51,269	1,935,397	1,594,832	3Q13
61752UAB1	32,345,664	30,668,957	1,676,708	30,668,957	24,128,468	3Q13
61753EAD2	4,996,385	4,788,119	208,266	4,788,119	4,015,106	3Q13
61755CAB8	12,929,005	12,424,000	505,005	12,424,000	10,263,564	3Q13
638728AA3	4,904,523	4,331,721	572,802	4,331,721	4,380,075	3Q13
64352VCS8	2,072,265	2,052,063	20,202	2,052,063	2,028,186	3Q13
64352VFE6	1,801,055	1,555,078	245,977	1,555,078	1,693,808	3Q13
65537NAB0	11,970,110	11,530,921	439,189	11,530,921	9,107,677	3Q13
68402CAD6	9,527,424	9,255,698	271,726	9,255,698	7,455,435	3Q13
68403HAC6	26,210,069	24,027,274	2,182,795	24,027,274	20,082,090	3Q13
748351AR4	6,654,219	6,452,582	201,637	6,452,582	5,555,289	3Q13
74924NAC1	21,201,382	20,988,024	213,358	20,988,024	18,446,382	3Q13
759950AH1	2,293,175	2,286,515	6,660	2,286,515	1,947,166	3Q13
759950CG1	1,495,122	1,386,010	109,112	1,386,010	840,460	3Q13
760985D73	1,384,422	1,371,013	13,409	1,371,013	1,301,063	3Q13
760985R37	1,452,474	1,443,718	8,756	1,443,718	1,348,385	3Q13
76110WF27	1,188,552	1,161,228	27,324	1,161,228	954,158	3Q13

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1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
76112BGF1	2,844,328	2,700,196	144,132	2,700,196	2,104,611	3Q13
805564ML2	2,317,417	1,768,700	548,718	1,768,700	1,697,953	3Q13
80556YAC9	19,115,922	18,838,548	277,374	18,838,548	14,850,435	3Q13
81375WJU1	1,915,079	1,798,781	116,298	1,798,781	1,417,272	3Q13
813765AC8	7,648,572	7,150,112	498,459	7,150,112	6,103,368	3Q13
81377AAD4	2,043,652	1,945,279	98,372	1,945,279	1,775,742	3Q13
81378EAB9	13,384,340	12,793,129	591,211	12,793,129	11,196,714	3Q13
81378GAC2	549,482	539,788	9,694	539,788	522,571	3Q13
83611DAB4	7,605,170	7,488,040	117,129	7,488,040	5,783,354	3Q13
83611MBX5	524,523	460,586	63,937	460,586	512,008	3Q13
83611MML9	25,054,276	24,525,644	528,632	24,525,644	18,590,234	3Q13
83612CAE9	976,166	909,945	66,221	909,945	636,979	3Q13
00075QAF9	22,456	7,867	14,589	7,867	7,721	4Q13
00075QAS1	48,926,246	48,500,499	425,747	48,500,499	42,817,911	4Q13
00442EAF2	6,532,087	6,197,308	334,778	6,197,308	4,463,517	4Q13
00764MAC1	3,517,754	3,497,561	20,194	3,497,561	3,478,991	4Q13
03072SLV5	810,094	808,373	1,721	808,373	758,137	4Q13
040104AE1	530,448	419,606	110,842	419,606	515,124	4Q13
04013BAB8	1,906,365	1,887,755	18,610	1,887,755	1,745,594	4Q13
04542BJP8	3,017,813	3,013,983	3,830	3,013,983	2,791,821	4Q13
161546HJ8	3,068,574	2,986,573	82,001	2,986,573	2,904,834	4Q13
22540VUK6	279,408	279,016	392	279,016	258,703	4Q13
31659EAC2	1,117,281	1,115,464	1,817	1,115,464	983,274	4Q13
32027NET4	2,890,904	2,890,269	635	2,890,269	2,839,983	4Q13
32113JAW5	2,762,087	2,640,819	121,268	2,640,819	1,894,653	4Q13
35729QAD0	12,332,784	11,926,658	406,127	11,926,658	10,430,300	4Q13
362334PK4	11,838,676	11,809,849	28,827	11,809,849	8,546,070	4Q13
362440AC3	16,246,299	15,771,474	474,825	15,771,474	13,319,261	4Q13
36244KAE5	19,682,176	19,578,633	103,543	19,578,633	16,501,753	4Q13
36245EAE8	6,466,092	6,339,600	126,492	6,339,600	4,960,200	4Q13
40430FAD4	2,994,672	2,963,154	31,518	2,963,154	2,561,019	4Q13
40430RAB2	2,927,365	2,849,384	77,980	2,849,384	2,591,300	4Q13
46602UAB4	7,066,872	7,038,116	28,756	7,038,116	6,322,601	4Q13
57645JAB5	7,480,251	7,391,788	88,463	7,391,788	6,279,822	4Q13
57645JAC3	9,084,406	8,900,772	183,634	8,900,772	7,640,320	4Q13
590238AA9	14,154,782	13,643,252	511,530	13,643,252	10,746,727	4Q13
61744CWL6	22,928,574	22,858,478	70,096	22,858,478	22,859,422	4Q13
61749BAD5	6,184,418	5,896,336	288,082	5,896,336	4,708,690	4Q13
61749KAD5	3,924,564	3,911,997	12,567	3,911,997	3,731,896	4Q13
61750FAD2	1,989,253	1,804,097	185,156	1,804,097	1,559,327	4Q13
61750MAD7	6,175,631	5,991,914	183,717	5,991,914	5,123,134	4Q13
617526AE8	1,893,858	1,889,444	4,414	1,889,444	1,604,739	4Q13
61752UAB1	30,074,501	29,128,736	945,765	29,128,736	26,014,350	4Q13
61753EAD2	4,678,890	4,666,285	12,605	4,666,285	4,211,543	4Q13
61755CAB8	12,157,997	12,050,963	107,034	12,050,963	11,219,927	4Q13
63703#AA2	346,299	0	346,299	0	0	4Q13
68403HAC6	23,471,327	23,397,895	73,432	23,397,895	20,010,670	4Q13
73932#AB2	54,416,781	41,283,775	13,133,006	41,283,775	41,283,775	4Q13
759950AH1	2,230,125	2,227,932	2,193	2,227,932	1,946,099	4Q13
760985D73	1,329,961	1,327,457	2,504	1,327,457	1,281,239	4Q13
760985R37	1,415,960	1,407,271	8,689	1,407,271	1,342,154	4Q13
81375WJU1	1,794,801	1,683,419	111,382	1,683,419	1,447,795	4Q13
813765AC8	7,034,609	6,993,905	40,704	6,993,905	6,188,685	4Q13
81378GAC2	522,495	522,384	111	522,384	520,480	4Q13
83611MML9	24,525,644	24,431,576	94,068	24,431,576	19,357,546	4Q13
84751PLM9	1,517,708	1,471,857	45,851	1,471,857	1,417,576	4Q13
84751PLP2	1,050,105	1,025,143	24,962	1,025,143	1,031,722	4Q13
84752BAC3	6,767,661	6,503,226	264,435	6,503,226	5,905,651	4Q13
86359AFD0	2,776,995	2,759,051	17,943	2,759,051	2,476,991	4Q13
Total	$1,678,202,087	$1,612,496,322	$65,705,765	$1,612,496,322	$1,344,166,991	

NOTES TO FINANCIAL STATEMENTS

(4) As of December 31, 2013, the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

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

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	($232,463,173)
2. 12 Months or Longer	($449,915,627)

b. Aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$7,961,601,452
2. 12 Months or Longer	$3,148,681,155

5E. Repurchase Agreements

(1) For repurchase agreements and reverse repurchase agreements, Company policies require a minimum of 100% of the fair value of securities under these agreements to be maintained as collateral. Securities subject to these agreements at December 31, 2013 were:

Securities Subject to:	Book Value	2013 Fair Value	Maturities	Weighted Average Interest Rate
Dollar repurchase agreements	$0	($4,692,354)	39 Days	3.64%
Reverse repurchase agreements	$500,000,000	$500,000,000	364 Days	0.91%
Repurchase agreements	$6,788,384,117	$7,393,291,527	17 Years	1.14%

(2) Cash Pledged As Collateral

The Company has $500,000,000 of its assets pledged as collateral for reverse repurchase agreements as of December 31, 2013. The Company has none of its assets pledged as collateral, which would be classified as “Securities pledged to creditors” as of December 31, 2013.

NOTES TO FINANCIAL STATEMENTS

(3) Cash Received As Collateral

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

12/31/2013

	(1) Fair Value
1. Repurchase Agreements:	
(a) Open	$3,740,054,454
(b) 30 Days or Less	$2,061,391,766
(c) 31 to 60 Days	$693,942,489
(d) 61 to 90 Days	$155,771,375
(e) Greater Than 90 Days	$810,441,569
(f) Subtotal	$7,461,601,653
(g) Securities Received	0
(h) Total Collateral Received	$7,461,601,653
2. Securities Lending:	
(a) Open	$2,180,021,271
(b) 30 Days or Less	$303,713,826
(c) 31 to 60 Days	$149,071,500
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	$0
(f) Subtotal	$2,632,806,597
(g) Securities Received	0
(h) Total Collateral Received	$2,632,806,597
3. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $9,666,108,938 as of December 31, 2013, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

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

NOTES TO FINANCIAL STATEMENTS

12/31/2012

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

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

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

(4) As of December 31, 2013, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

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

12/31/2013

	(1) Amortized Cost	(2) Fair Value
1. Repurchase Agreements:		
(a) Open	$0	$0
(b) 30 Days or Less	2,297,442,267	2,297,441,959
(c) 31 to 60 Days	110,302,767	110,362,142
(d) 61 to 90 Days	123,086,094	123,203,563
(e) 91 to 120 Days	71,134,480	71,551,043
(f) 121 to 180 Days	222,488,628	223,443,378
(g) 181 to 365 Days	888,610,938	890,543,140
(h) 1 to 2 years	1,984,872,081	1,999,077,605
(i) 2 to 3 years	946,203,259	948,738,699
(j) Greater than 3 years	273,207,770	260,787,578
(k) Subtotal	$6,917,348,284	$6,925,149,107
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$6,917,348,284	$6,925,149,107
2. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	745,245,167	745,245,099
(c) 31 to 60 Days	24,763,083	24,776,172
(d) 61 to 90 Days	49,628,014	49,680,947
(e) 91 to 120 Days	20,855,507	20,950,869
(f) 121 to 180 Days	52,600,657	52,824,362
(g) 181 to 365 Days	219,984,570	220,449,590
(h) 1 to 2 years	706,185,468	710,962,520
(i) 2 to 3 years	467,264,866	468,547,153
(j) Greater than 3 years	108,069,514	105,273,270
(k) Subtotal	$2,394,596,846	$2,398,709,982
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,394,596,846	$2,398,709,982
3. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending, repurchase agreements and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and fixed maturities, including mortgage- and asset-backed securities. In addition, $303,983,113 and $342,249,849 at amortized cost and fair value, respectively, of Repurchase Agreement proceeds were reinvested in FNMA pass-through securities. At December 31, 2013, the Company has sufficient assets to cover its secured borrowing liability.

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

NOTES TO FINANCIAL STATEMENTS

12/31/2012

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

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

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

(6) The Company does not accept collateral that can be sold or repledged, it only accepts cash collateral.

(7) As of December 31, 2013, the Company has no securities lending transactions that extend beyond one year from the reporting date.

NOTES TO FINANCIAL STATEMENTS

5F. Real Estate

As of December 31, 2013, there are no impairment losses recognized on real estate that are included in "Net realized capital gains or (losses)".

The Company does not engage in retail land sales operations.

As of December 31, 2013, the Company has classified $3,386,224 as real estate held for sale. The real estate being held for sale consists of home office parcels located in Upper Dublin, Pennsylvania.

5G. Low-Income Housing Tax Credits

The Company has $320,290,522 of LIHTC property investments at December 31, 2013. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 6 investments, 6-10 years – 4 investments, over 10 years – 8 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments at December 31, 2013.

5H. Restricted Assets

(1) Restricted Assets (Including Pledged) as of December 31, 2013 were as follows:

(in thousands)

Restricted Asset Category		Gross Restricted								Percentage	
		As of December 31, 2013									
		1	2	3	4	5	6	7	8	9	10
		Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	0	0	0	0	0	0	0	0	0.0%	0.0%
b.	Collateral held under security lending agreements	0	0	0	0	0	0	0	0	0.0%	0.0%
c.	Subject to repurchase agreements	6,788,384	0	0	0	6,788,384	4,338,421	2,449,963	6,788,384	2.3%	2.3%
d.	Subject to reverse repurchase agreements	500,000	0	0	0	500,000	592,079	(92,079)	500,000	0.2%	0.2%
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0.0%	0.0%
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0.0%	0.0%
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0.0%	0.0%
h.	Letter stock or securities restricted as to sale	696,706	0	0	0	696,706	701,711	(5,005)	696,706	0.2%	0.2%
i.	On deposit with state	22,702	0	0	0	22,702	5,238	17,464	22,702	0.0%	0.0%
j.	On deposit with other regulatory body	0	0	0	0	0	0	0	0	0.0%	0.0%
k.	Pledged as collateral not captured in other categories	8,748,098	0	0	0	8,748,098	5,172,737	3,575,361	8,748,098	2.9%	3.0%
l.	Other restricted assets	0	0	0	0	0	0	0	0	0.0%	0.0%
m.	Total restricted assets	16,755,890	0	0	0	16,755,890	10,810,186	5,945,704	16,755,890	5.6%	5.7%

(a) Subset of column 1
(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories as of December 31, 2013 were as follows:

(in thousands)

Collateral Agreement	Gross Restricted								Percentage	
	As of December 31, 2013									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	1,086,488	0	0	0	1,086,488	17,308	1,069,180	1,086,488	0.4%	0.4%
REMIC Trust Assets	1,793,340	0	0	0	1,793,340	2,003,884	(210,544)	1,793,340	0.6%	0.6%
Reinsurance Trust Assets	3,367,005		0	0	3,367,005	554,566	2,812,439	3,367,005	1.1%	1.1%
FHLB Collateral Assets	2,501,265	0	0	0	2,501,265	2,596,978	(95,713)	2,501,265	0.8%	0.8%
Total	$ 8,748,098	$0	$0	$0	$ 8,748,098	$ 5,172,737	$ 3,575,361	$ 8,748,098	2.9%	3.0%

(a) Subset of column 1
(b) Subset of column 3

(3) The Company did not have any other restricted assets as of December 31, 2013.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

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

6B. As of December 31, 2013, impairment losses of $0 were recognized on investments in joint ventures, partnerships and LLCs.

7. INVESTMENT INCOME

Mortgage loans – Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was no interest on mortgage loans over ninety days due as of December 31, 2013.

Real estate – Rent that is in arrears for more than three months or the collection of rent that is uncertain is non-admitted and excluded from investment income. Non-admitted due and accrued rental income on real estate at December 31, 2013 was $0.

Bonds – Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $72,990,261 at December 31, 2013.

Other Invested Assets – Non-admitted due and accrued income on other invested assets at December 31, 2013 was $0.

8. DERIVATIVE INSTRUMENTS

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial derivative transactions. Generally, the credit exposure of the Company's over-the-counter (OTC) derivative transaction is represented by the contracts with a positive fair value (market value) at the reporting date after taking into consideration the existence of netting agreements. Cleared derivatives are bilateral transactions between the Company and a counterparty where the transactions are cleared through a clearinghouse, such that each derivative counterparty is only exposed to the default of the clearinghouse. These cleared transactions require initial and daily variation margin collateral postings and include certain interest rate swaps and credit default swaps entered into on or after June 10, 2013. Also, the Company enters into exchange-traded futures and transactions through regulated exchanges and these transactions are settled on a daily basis, thereby reducing credit risk exposure in the event of non-performance by counterparties to such financial instruments.

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

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

NOTES TO FINANCIAL STATEMENTS

The table below depicts the derivatives owned by the Company:

Derivatives Financial Instruments
(in millions)

	12/31/2013			12/31/2012		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$295	$25	$25	$264	$15	$15
Liabilities	$129	$7	$7	$0	$0	$0
Swaps:						
Assets	21,985	1,331	1,310	26,080	2,612	2,623
Liabilities	26,226	1,726	2,060	23,732	1,549	1,950
Forwards:						
Assets	462	7	7	594	5	5
Liabilities	1,576	16	16	1,462	27	27
Futures:						
Assets	5,820	0	5	2,887	0	4
Liabilities	7,005	0	4	1,841	0	11
Totals:						
Assets	$28,562	$1,363	$1,347	$29,825	$2,632	$2,647
Liabilities	$34,936	$1,749	$2,087	27,035	1,576	1,988

9. INCOME TAXES

The application of SSAP No. 101 requires a company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the company considers many factors, including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carry back years as well as projected taxable earnings, exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and, (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of valuation allowances, will be realized. The Company has not recorded a valuation allowance as of December 31, 2013, and December 31, 2012.

A.

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

(in millions)

	12/31/2013			12/31/2012			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTA	$4,444	$0	$4,444	$4,149	$0	$4,149	$295	$0	$295
b. Statutory Valuation Allowance Adjust	0	0	0	0	0	0	0	0	0
c. Adjusted Gross DTA	4,444	0	4,444	4,149	0	4,149	295	0	295
d. DTA Nonadmitted	1,224	0	1,224	1,136	0	1,136	88	0	88
e. Subtotal (Net Admitted DTA)	3,220	0	3,220	3,013	0	3,013	207	0	207
f. DTL	150	716	866	77	667	744	73	49	122
g. Net Admitted DTA	$3,070	($716)	$2,354	$2,936	($667)	$2,269	$134	($49)	$85

Change in Net DTA	$174
Less: Change in Net DTL on unrealized (gains)/losses	(6)
Less: Shared based payment adjustment	(2)
Less: Cumulative effect of changes in accounting principles	83
Less: Other balance sheet reclass	0
Change in net deferred income tax	$99

NOTES TO FINANCIAL STATEMENTS

(2)

(in millions)

	12/31/2013			12/31/2012			Change		
	Ordinary	**Capital**	**Total**	**Ordinary**	**Capital**	**Total**	**Ordinary**	**Capital**	**Total**
Admission Calculation Components - SSAP No. 101:									
a. Admitted pursuant to ¶ 11.a. (loss carrybacks)	$1,313	$0	$1,313	$1,331	$0	$1,331	($18)	$0	($18)
b. Admitted pursuant to ¶ 11.b. (Realization)	1,041	0	1,041	938	0	938	103	0	103
1. Realization per ¶ 11.b.i	1,919	0	1,919	1,768	0	1,768	151	0	151
2. Limitation per ¶ 11.b.ii	XXX	XXX	1,041	XXX	XXX	938	XXX	XXX	103
c. Admitted pursuant to ¶ 11.c	866	0	866	744	0	744	122	0	122
d. Total Admitted pursuant to SSAP 101	$3,220	$0	$3,220	$3,013	$0	$3,013	$207	$0	$207

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

(3)

	12/31/2013	12/31/2012
	Total	**Total**
ExDTA ACL RBC ratio:		
a. Ratio % used to determine recovery period & threshold limit amount	757.132%	749.940%
b. Amount of adjusted capital and surplus used to determine recovery period & threshold limit	$11,538,715,227	$10,446,240,490

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

1. Current Income Tax:

(in millions)

	2013	2012	Change
a. Federal	($178)	$1,408	($1,586)
b. Foreign	24	7	17
c. Subtotal	($154)	$1,415	($1,569)
d. Federal income tax on net capital gains	(32)	(395)	363
e. Capital loss carry-forwards	0	0	0
f. Other	0	(60)	60
g. Federal and foreign income taxes incurred	($186)	$960	($1,146)

2. DTAs Resulting from Book/Tax Differences:

(in millions)

	As of 12/31/2013	As of 12/31/2012	Change
a. Ordinary:			
Insurance Reserves	$2,139	$2,007	$132
Policyholder Dividends	537	521	16
Deferred Acquisition Costs	757	711	46
Employee Benefits	788	656	132
Other Deferred Tax Assets	223	254	(31)
Subtotal	$4,444	$4,149	$295
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	1,224	1,136	88
d. Total admitted ordinary DTA	$3,220	$3,013	$207
e. Capital			
Invested Assets - Bonds, Stocks, & Other	0	0	0
Subtotal	$0	$0	$0
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Total admitted capital DTA	$0	$0	$0
i. Total admitted DTA (Ordinary and Capital)	$3,220	$3,013	$207

3. DTLs Resulting from Book/Tax Differences:

(in millions)

	As of 12/31/2013	As of 12/31/2012	Change
a. Ordinary:			
Invested Assets - Derivatives & Other	$150	$77	$73
Subtotal	$150	$77	$73
b. Capital:			
Invested Assets - Bonds, Stocks, & Other	68	26	42
Unrealized Capital (Gains)/Losses	648	641	7
Subtotal	$716	$667	$49
c. Total DTLs	$866	$744	$122

4. Net DTAs/DTLs	**$2,354**	**$2,269**	**$85**

NOTES TO FINANCIAL STATEMENTS

D. Analysis of Actual Income Tax Expense

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

	(in millions)		
	2013	**2012**	**Change**
Expected federal income tax expense	$348	$904	($556)
Non taxable investment income	(522)	(212)	(310)
Tax Credits	(52)	(20)	(32)
Items in Equity	(89)	(47)	(42)
Foreign Taxes	24	7	17
Other amounts	7	(41)	48
Total incurred income tax expense	($284)	$591	($875)

E. Additional Tax Disclosures

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

   At December 31, 2013, the Company had no net operating loss carryforwards expiring through the year 2028.

   At December 31, 2013, the Company had no capital loss carryforwards expiring through the year 2018.

   At December 31, 2013, the Company had no AMT credit carryforwards which do not expire.

2. The following is income tax incurred for 2011, 2012, and 2013 that is available for recoupment in the event of future net losses:

	(in millions)		
Year	**Ordinary**	**Capital**	**Total**
2011	$245	$0	$245
2012	975	0	975
2013	93	0	93
Total	$1,313	$0	$1,313

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

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

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

In the third quarter, 2013, the Company purchased commercial mortgage loans from an affiliate for $6 million, the fair value on the date of the transfer.

In the third quarter, 2013, the Company purchased commercial mortgages from an affiliate for $2 million, the fair value on the date of the transfer.

In the first quarter, 2013, the Company sold fixed maturity securities to an affiliate for $47 million, the fair value on the date of the transfer.

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

10D. At December 31, 2013 the Company reported a "Receivable from parents, subsidiaries and affiliates" of $250,026,144 and a "Payable to parents, subsidiaries and affiliates" of $234,327,918. Inter-company balances are settled in cash, generally within thirty days of the respective reporting date.

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

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

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

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

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

10J. The Company did not recognize an impairment write-down for any investment in subsidiary, controlled or affiliated companies for the period ended December 31, 2013.

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

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

11. DEBT

11A.

(1) The Company did not have any capital notes outstanding as of December 31, 2013.

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(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Emmet Street	3/30/2012	Cash	$1,000,000,000	$850,000,000	2.997%	2.997%	None	$27,722,250
Federal Home Loan Bank	12/20/2012	Cash	$280,030,332	$280,030,332	2.21%	2.21%	Yes	$6,540,898
PSE&G	10/13/10-10/25/10	Non-Cash, Energy Credits	$1,605,466	$1,102,006	11.309%	11.309%	None	$135,173
Pru Funding LLC	6/26/08-12/31/13	Cash	$85,436,569	85,436,569	0.2250%-6.9%	0.2250%-6.9%	None	$5,844,390

Scheduled principal repayments on debt as of December 31, 2013 are as follows: $121,000,569 in 2014, $1,030,030,332 in 2015 and $65,538,006 in 2016 and beyond.

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

11B. FHLB Funding Agreements

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

The Company's membership in FHLBNY requires the ownership of member stock, and borrowings from FHLBNY require the purchase of FHLBNY activity based stock in an amount equal to 4.5% of the outstanding borrowings. All FHLBNY stock purchased by the Company is classified as restricted general account investments within "Common stock" and the carrying value of these investments was $168 million as of December 31, 2013. Under guidance of the Department, the total amount of qualifying mortgage-related assets and U.S. Treasury securities that can be pledged as collateral by the Company to FHLBNY is limited to 5% of the net admitted assets of the Company on a statutory basis, exclusive of separate account assets, as of the prior year end, which equates to $8.5 billion based on net admitted assets as of December 31, 2013. Based upon this limit and on the fair value of qualifying assets owned by the Company within the Financial Services Businesses as of December 31, 2013 (including assets on loan and assets pledged to the FHLBNY at that date and taking into account applicable required collateralization levels and required purchases of activity based FHLBNY stock), the estimated total borrowing capacity with the FHLBNY was approximately $4.7 billion as of December 31, 2013. The fair value of the qualifying assets pledged as collateral by the Company must be maintained at certain specified levels of the borrowed amount, which can vary, depending on the nature of the assets pledged. As of December 31, 2013, the Company had pledged qualifying assets with a fair value of $2.7 billion, which is above the minimum level required by the FHLBNY, and had total outstanding borrowings of $2.2 billion. The total borrowings from the FHLBNY as of December 31, 2013, is comprised of collateralized advances, of which $0.3 billion is reflected in "Borrowed money", as well as $1.9 billion of collateralized funding agreements that are reflected in "Liability for deposit-type funds."

	12/31/2013	12/31/2012
2. FHLB stock purchased/owed as part of the agreement	$167,812,100	$169,561,700
3. Collateral pledged to the FHLB	2,683,524,383	2,917,561,216
4. Borrowing capacity currently available	4,668,675,755	4,978,169,466

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

A. The Company has funded non-contributory defined benefit pension plans, which cover substantially all of its employees. The Company also has several non-funded, non-contributory defined benefit plans covering certain executives. For some employees, benefits are based on final average earnings and length of service, while benefits for other employees are based on an account balance that takes into consideration age, service and salary during their careers.

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

On January 1, 2013, the Company adopted SSAP No. 102, "Accounting for Pensions, A Replacement of SSAP No. 89," and SSAP No. 92, "Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14". The adoption caused a change in measurement date from September 30 to December 31, as well as other changes effecting the obligations of the plans. The impact of all these changes on 2013 activity is disclosed as follows: Line 12A (1)a.9 reflects $55 million and ($5) million for pension overfunded and pension underfunded, respectively. Line 12A (1)b.9 reflects ($110) million for postretirement underfunded. Line 12A (2)g reflects $23 million and ($21) million for pension and postretirement, respectively.

On December 6, 2013, the Company transferred $340 million of assets within the qualified pension plan under Section 420 of the Internal Revenue Code from assets supporting pension benefits to assets supporting retiree medical and life benefits. The transfer resulted in a reduction to the prepaid benefit cost for the qualified pension plan and an offsetting decrease in the

NOTES TO FINANCIAL STATEMENTS

accrued benefit liability for the post retirement plan. Line 12A (2)g reflects ($340) million and $340 million for pension and postretirement, respectively. The transfer will reduce the future cash contributions required to be made to the postretirement plan.

The measurement date for 2013 is December 31 and the measurement date for 2012 is September 30.

A summary of asset, obligations, and assumptions of the Pension and Other Postretirement Benefit Plans are as follows:

(1) Change in benefit obligation:

a. Pension Benefits

		(in millions)			
		Overfunded		Underfunded	
		2013	2012	2013	2012
1.	Benefit obligation at the beginning of year	($9,051)	($7,900)	($990)	($806)
2.	Service cost	(121)	(127)	(34)	(35)
3.	Interest cost	(359)	(390)	(41)	(43)
4.	Contributions by plan participants	0	0	0	0
5.	Actuarial gain (loss)	817	(1,150)	72	(184)
6.	Foreign currency exchange rate changes	0	0	0	0
7.	Benefits paid	485	463	85	72
8.	Plan amendments	(2)	53	0	7
9.	Business combinations, divestitures, curtailment, settlements and special termination benefits	56	0	(6)	(1)
10.	Benefit obligation at end of year	($8,175)	($9,051)	($914)	($990)

b. Postretirement Benefits

		(in millions)			
		Overfunded		Underfunded	
		2013	2012	2013	2012
1.	Benefit obligation at the beginning of year	$0	$0	($2,237)	($2,092)
2.	Service cost	0	0	(15)	(21)
3.	Interest cost	0	0	(88)	(99)
4.	Contributions by plan participants	0	0	(28)	(27)
5.	Actuarial gain (loss)	0	0	214	(181)
6.	Foreign currency exchange rate changes	0	0	2	(1)
7.	Benefits paid	0	0	200	199
8.	Plan amendments	0	0	0	0
9.	Business combinations, divestitures, curtailment, settlements and special termination benefits	0	0	(125)	(15)
10.	Benefit obligation at end of year	$0	$0	($2,077)	($2,237)

c. Postemployment & Compensated Absence Benefits

		(in millions)			
		Overfunded		Underfunded	
		2013	2012	2013	2012
1.	Benefit obligation at the beginning of year	$0	$0	($124)	($118)
2.	Service cost	0	0	(43)	(37)
3.	Interest cost	0	0	(3)	(3)
4.	Contributions by plan participants	0	0	(10)	(9)
5.	Actuarial gain (loss)	0	0	(6)	2
6.	Foreign currency exchange rate changes	0	0	0	0
7.	Benefits paid	0	0	42	41
8.	Plan amendments	0	0	0	0
9.	Business combinations, divestitures, curtailment, settlements and special termination benefits	0	0	0	0
10.	Benefit obligation at end of year	$0	$0	($144)	($124)

NOTES TO FINANCIAL STATEMENTS

(2) Change in plan assets:

(in millions)

	Pension Benefits		Postretirement Benefits		Postemployment	
	2013	2012	2013	2012	2013	2012
a. Fair value of plan assets at the beginning of year	$12,038	$11,315	$1,350	$1,313	$83	$84
b. Actual return on plan assets	230	1,186	244	191	(1)	6
c. Foreign currency exchange rate changes	0	0	0	0	0	0
d. Reporting entity contribution	85	72	18	18	25	25
e. Plan participants' contributions	0	0	28	27	10	9
f. Benefits paid	(570)	(535)	(200)	(199)	(42)	(41)
g. Business combinations, divestitures, settlements	(318)	0	305	0	0	0
h. Fair value of plan assets at the end of year	$11,465	$12,038	$1,745	$1,350	$75	$83

(3) Funded status:

(in millions)

	Pension Benefits		Postretirement Benefits	
	2013	2012	2013	2012
Overfunded:				
a. Assets (nonadmitted)				
1. Prepaid benefit costs	$6,141	$6,497	$0	$59
2. Overfunded plan assets	($2,851)	$0	$0	$0
3. Total assets (nonadmitted)	$3,290	$6,497	$0	$59
Underfunded:				
b. Liabilities recognized				
1. Accrued benefit costs	($868)	($814)	$288	($24)
2. Liability for benefits	$48	$0	($380)	$0
3. Total liabilites recognized	($820)	($814)	($92)	($24)
c. Unrecognized liabilities	($94)	($176)	($240)	($7)

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

Components of net periodic benefit cost:

(in millions)

	Pension Benefits		Postretirement Benefits		Postemployment	
	2013	2012	2013	2012	2013	2012
a. Service cost	$155	$162	$15	$21	$43	$37
b. Interest cost	400	433	88	99	3	3
c. Expected return on plan assets	(739)	(704)	(87)	(85)	(3)	(3)
d. Transition asset or obligation	0	0	0	3	0	0
e. Gains and losses	298	95	61	60	10	(5)
f. Prior service cost or credit	40	8	4	(8)	0	0
g. Gain or loss recognized due to a settlement or curtailment	2	2	0	0	0	0
h. Total net periodic benefit cost	$156	($4)	$81	$90	$53	$32

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost:

(in millions)

	Pension Benefits		Postretirement Benefits	
	2013	2012	2013	2012
a. Items not yet recognized as a component of net periodic cost - prior year	$0	$0	$0	$0
b. Net transition asset or obligation recognized	0	0	0	0
c. Net prior service cost or credit arising during period	176	0	58	0
d. Net prior service cost or credit recognized	(40)	0	(4)	0
e. Net gain and loss arising during period	3,565	0	606	0
f. Net gain and loss recognized	(298)	0	(61)	0
g. Items not yet recognized as a component of net periodic cost - current year	3,403	0	599	0

NOTES TO FINANCIAL STATEMENTS

(6) Amounts in unassigned funds (surplus) expected to be recognized in the next fiscal year as components of net periodic benefit cost:

	(in millions)			
	Pension Benefits		Postretirement Benefits	
	2013	2012	2013	2012
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	$23	$0	$4	$0
c. Net recognized gains and losses	$218	$0	$32	$0

(7) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost:

	(in millions)			
	Pension Benefits		Postretirement Benefits	
	2013	2012	2013	2012
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	$136	$0	$54	$0
c. Net recognized gains and losses	$3,267	$0	$545	$0

(8) On a weighted-average basis, the following assumptions are used in accounting for the pension plans:

	2013	2012
Weighted-average assumptions used to determine net periodic benefit cost as of December 31, 2013 and September 30, 2012:		
a. Weighted-average discount rate	4.05%	5.05%
b. Expected long-term rate of return on plan assets	6.25%	6.75%
c. Rate of compensation increase	4.50%	4.50%
Weighted-average assumptions used to determine projected benefit obligations as of December 31, 2013 and September 30, 2012:		
d. Weighted-average discount rate	4.95%	3.95%
e. Rate of compensation increase	4.50%	4.50%

On a weighted-average basis, the following assumptions are used in accounting for the postretirement plans:

The weighted-average assumptions used to determine net periodic benefit cost as of December 31, 2013 and September 30, 2012 are discount rates of 3.85% and 4.90%, respectively and expected long-term rate of return on plan assets of 7.0% and 7.0%, respectively.

The weighted-average assumptions used to determine accumulated projected benefit obligation as of December 31, 2013 and September 30, 2012 are discount rates of 4.75% and 3.85%, respectively.

(9) The amount of the accumulated benefit obligation for defined benefit pension plans was $8,606 million as of December 31, 2013, and $9,557 million for the prior year ended September 30, 2012.

(10) For postretirement benefits other than pensions, the assumed health care cost trend rate(s) used to measure the expected cost of benefits covered by the plan are:

	2013	2012
Health care cost trend rates	5.00-7.08%	5.00-7.50%
Ultimate health care cost trend rate after gradual decrease until 2019	5.00%	5.00%

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

	One Percentage Point Increase	One Percentage Point Decrease
	(in millions)	
a. Effect on total of service and interest costs components	$7	$5
b. Effect on postretirement benefit obligation	$144	$117

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

	Years	Amount
a.	2014……	$690
b.	2015……	698
c.	2016……	717
d.	2017……	733
e.	2018……	747
f.	2019-2023……..	3,968

(13) The Company anticipates that it will make cash contributions in 2014 of $50 million, $10 million, and $30 million to the pension, postretirement and the postemployment plans, respectively.

(14) In 2013 and 2012 the pension plan purchased annuity contracts from the Company for $1 million. The approximate future annual benefit payment for the annuity contracts was $21 million and $19 million in 2013 and 2012, respectively.

Other postretirement plan assets consist of group and individual life insurance policies, common stocks, corporate debt securities, U.S. government securities, and short-term investments. Plan assets include $698 million and $546 million of Company insurance policies at December 31, 2013 and December 31, 2012, respectively.

(15) Not applicable. The Company does not use an alternative method to amortize prior service amounts or net gains and losses.

(16) Not applicable.

(17) Certain employees are provided special termination benefits under non-qualified plans in the form of unreduced early retirement benefits as a result of their involuntary termination. The cost associated with these benefits for 2013 was $2 million.

(18) There were pension plan amendments in 2013 and 2012. In 2013 the benefit obligation for pension benefits increased $2 million for immediately vesting employees due to the Section 420 transfer. In 2012 the benefit obligation for pension benefits decreased $60 million to reduce future pension benefits associated with the cash balance feature of certain plans.

There were no postretirement plan amendments in 2013 and 2012.

(19) Not applicable. The Company does not have any plan assets that it expects will be returned during 2014.

(20) Refer to Funded Status disclosure in Note 12A(3).

(21) The calculated transition liability at adoption of SSAP 102 and SSAP 92 is $939 million. For 2013, $605 million was recognized resulting in an ending transition liability of $334 million as of December 31, 2013. The recognition pattern for the remaining $334 million of transition liability is $137 million, $127 million, and $70 million for 2014, 2015, and 2016, respectively.

B. The plan fiduciaries for the Company's pension and postretirement plans have developed guidelines for asset allocations reflecting a percentage of total assets by asset class, which are reviewed on an annual basis. Asset allocation targets as of December 31, 2013 are as follows:

	Pension Investment Policy Guidelines 2013		Postretirement Investment Policy Guidelines 2013	
	Minimum	Maximum	Minimum	Maximum
Asset category				
U.S. Stocks……	4%	20%	42%	55%
International Stocks……..	4%	20%	1%	9%
Bonds……	53%	70%	1%	46%
Short Term Investments……..	0%	15%	0%	51%
Real Estate……	2%	12%	0%	0%
Other…….	0%	14%	0%	0%

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

The investment goal of the domestic postretirement plan assets is to generate an above benchmark return on a diversified portfolio of stocks, bonds, and other investments, while meeting the cash requirements for the postretirement obligation that includes a medical benefit including prescription drugs, a dental benefit, and a life benefit. The postretirement plans risk management practices include guidelines for asset concentration, credit rating, liquidity, and tax efficiency. The postretirement plan does not invest in leveraged derivatives. Derivatives such as futures contracts are used to reduce transaction costs and change asset concentration, while interest rate swaps and futures are used to adjust duration.

NOTES TO FINANCIAL STATEMENTS

To implement the investment strategy, plan assets are invested in funds that primarily invest in securities that correspond to one of the asset categories under the investment guidelines. However, at any point in time, some of the assets in a fund may be of a different nature than the specified asset category.

Assets held with Prudential Insurance are in either pooled separate accounts or single client separate accounts. Pooled separate accounts hold assets for multiple investors. Each investor owns a "unit of account." Single client separate accounts hold assets for only one investor, the domestic qualified pension plan and each security in the fund is treated as individually owned. Assets held with a bank are either in common/collective trusts or single client trusts. Common or collective trusts hold assets for more than one investor. Each investor owns a "unit of account." Single client trusts hold assets for only one investor, the domestic qualified pension plan and each security in the fund is treated as individually owned.

As allowed by authoritative guidance, the measurement date for plan assets and obligations for 2012 reporting was September 30th. New authoritative guidance requires a December 31st measurement date for 2013 reporting. The Fair Value Measurement disclosure is provided at December 31, 2013 and December 31, 2012 for comparative purposes.

There were no investments in Prudential Financial Common Stock as of December 31, 2013 and December 31, 2012 for either the pension or postretirement plans.

The authoritative guidance around fair value established a framework for measuring fair value. Fair value is disclosed using a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value, as described in Note 20.

The following describes the valuation methodologies used for pension and postretirement plans assets measured at fair value.

Insurance Company Pooled Separate Accounts, Common or Collective Trusts, and United Kingdom Insurance Pooled Funds – Insurance company pooled separate accounts are invested via group annuity contracts issued by Prudential Insurance. Assets are represented by a "unit of account." The redemption value of those units is based on a per unit value whose value is the result of the accumulated values of underlying investments. The underlying investments are valued in accordance with the corresponding valuation method for the investments held.

Common and Preferred Stock – See Note 20 for a discussion of the valuation methodologies for common and preferred stocks.

Bonds - See Note 20 for a discussion of the valuation methodologies for bonds.

Interest Rate Swaps – See Note 20 for a discussion of the valuation methodologies for derivative instruments.

Guaranteed Investment Contract - The value is based on contract cash flows and available market rates for similar investments.

Registered Investment Companies (Mutual Funds) - Securities are priced at the net asset value ("NAV") of shares.

Unrealized Gain (Loss) on Investment of Securities Lending Collateral - This value is the contractual position relative to the investment of securities lending collateral.

Real Estate - The values are determined through an independent appraisal process. The estimate of fair value is based on three approaches; (1) current cost of reproducing the property less deterioration and functional/economic obsolescence; (2) discounting a series of income streams and reversion at a specific yield or by directly capitalizing a single year income estimate by an appropriate factor; and (3) value indicated by recent sales of comparable properties in the market. Each approach requires the exercise of subjective judgment.

Short-term Investments - Securities are valued initially at cost and thereafter adjusted for amortization of any discount or premium (i.e., amortized cost). Amortized cost approximates fair value.

Partnerships - The value of interests owned in partnerships is based on valuations of the underlying investments that include private placements, structured debt, real estate, equities, fixed maturities, commodities and other investments.

Hedge Funds - The value of interests in hedge funds is based on the underlying investments that include equities, debt and other investments.

Variable Life Insurance Policies – These assets are held in group and individual variable life insurance policies issued by Prudential Insurance. Group policies are invested in Insurance Company Pooled Separate Accounts. Individual policies are invested in Registered Investment Companies (Mutual Funds). The value of interest in these policies is the cash surrender value of the policies based on the underlying investments.

NOTES TO FINANCIAL STATEMENTS

C.

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2013:

	(in millions)			
Description for each class of plan assets	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
U.S. Stocks:				
Pooled separate accounts (1)	$0	$1,170	$0	$1,170
Common/collective trusts (1)	0	81	0	81
Subtotal-U.S. Stocks	**0**	**1,251**	**0**	**1,251**
International Stocks:				
Pooled separate accounts (2)	0	349	0	349
Common/collective trusts (3)	0	40	0	40
Subtotal-International Stocks	**0**	**389**	**0**	**389**
Bonds:				
Pooled separate accounts (4)	0	1,085	32	1,117
Common/collective trusts (5)	0	255	0	255
U.S. government securities (federal):				
Mortgage-backed	0	2	0	2
Other U.S. government securities	0	1,005	0	1,005
U.S. government securities (state & other)	0	636	0	636
Non U.S. government securities	0	9	0	9
Corporate Debt:				
Corporate bonds (6)	0	3,660	16	3,676
Asset-backed	0	24	0	24
CMOs (7)	0	137	0	137
Interest rate swaps (Notional amount: $623)	0	(3)	0	(3)
Other (8)	717	0	66	783
Unrealized gain (loss) on securities lending (9)	0	(39)	0	(39)
Subtotal-Bonds	**717**	**6,771**	**114**	**7,602**
Short Term Investments:				
Pooled separate accounts	0	78	0	78
Subtotal-Short Term Investments	**0**	**78**	**0**	**78**
Real Estate:				
Pooled separate accounts (10)	0	0	356	356
Partnerships	0	0	320	320
Subtotal-Real Estate	**0**	**0**	**676**	**676**
Other:				
Partnerships	0	0	374	374
Hedge funds	0	0	1,095	1,095
Subtotal-Other	**0**	**0**	**1,469**	**1,469**
Total Plan Assets	**$717**	**$8,489**	**$2,259**	**$11,465**

NOTES TO FINANCIAL STATEMENTS

C.

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2012:

	(in millions)			
Description for each class of plan assets	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
U.S. Stocks:				
Pooled separate accounts (1)	$0	$1,143	$0	$1,143
Common/collective trusts (1)	0	82	0	82
Subtotal-U.S. Stocks	**0**	**1,225**	**0**	**1,225**
International Stocks:				
Pooled separate accounts (2)	0	278	0	278
Common/collective trusts (3)	0	102	0	102
Subtotal-International Stocks	**0**	**380**	**0**	**380**
Bonds:				
Pooled separate accounts (4)	0	1,076	32	1,108
Common/collective trusts (5)	0	264	0	264
U.S. government securities (federal):				
Mortgage-backed	0	3	0	3
Other U.S. government securities	0	1,154	0	1,154
U.S. government securities (state & other)	0	747	0	747
Non U.S. government securities	0	5	0	5
Corporate Debt:				
Corporate bonds (6)	0	3,882	12	3,894
Asset-backed	0	17	0	17
CMOs (7)	0	293	0	293
Interest rate swaps (Notional amount: $978)	0	(4)	0	(4)
Other (8)	735	(4)	58	789
Unrealized gain (loss) on securities lending (11)	0	(44)	0	(44)
Subtotal-Bonds	**735**	**7,389**	**102**	**8,226**
Short Term Investments:				
Pooled separate accounts	0	418	0	418
Subtotal-Short Term Investments	**0**	**418**	**0**	**418**
Real Estate:				
Pooled separate accounts (10)	0	0	322	322
Partnerships	0	0	185	185
Subtotal-Real Estate	**0**	**0**	**507**	**507**
Other:				
Partnerships	0	0	598	598
Hedge funds	0	0	707	707
Subtotal-Other	**0**	**0**	**1,305**	**1,305**
Total Plan Assets	**$735**	**$9,412**	**$1,914**	**$12,061**

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(1) These categories invest in U.S. stocks whose objective is to track or outperform various indexes.
(2) This category invests in a large cap international stocks whose objective is to track an index.
(3) This category invests in international stocks, primarily large cap, whose objective is to outperform various indexes.
(4) This category invests in bond funds, primarily highly rated private placement securities.
(5) This category invests in bond funds, primarily highly rated public securities whose objective is to outperform an index.
(6) This category invests in highly rated corporate securities.
(7) This category invests in highly rated Collateralized Mortgage Obligations.
(8) Primarily cash and cash equivalents, short term investments, payables and receivables, and open future contract positions (including fixed income collateral).
(9) The contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $701 million and the liability for securities lending collateral is $740 million.
(10) This category invests in commercial real estate and real estate securities funds, whose objective is to outperform an index.
(11) The contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $682 million and the liability for securities lending collateral is $726 million.

NOTES TO FINANCIAL STATEMENTS

(2) Pension Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2013:

(in millions)

Description for each class of Plan Assets	Beginning Balance at 1/1/2013	Transfers into Level 3	Transfers out of Level 3	Return on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2013
Bonds:										
Pooled separate accounts	$32	$0	$0	$0	$0	$0	$0	$0	$0	$32
Corporate bonds	12	0	0	0	0	5	0	0	(1)	16
Other	58	0	0	0	0	0	66	0	(58)	66
Real Estate:										
Pooled separate accounts	322	0	0	46	0	27	0	(39)	0	356
Partnerships	185	0	0	35	0	119	0	0	(19)	320
Other:										
Partnerships (1)	598	0	(279)	48	0	59	0	0	(52)	374
Hedge funds (1)	707	279	0	106	4	229	0	0	(230)	1,095
Total Plan Assets	**$1,914**	**$279**	**($279)**	**$235**	**$4**	**$439**	**$66**	**($39)**	**($360)**	**$2,259**

(1) The transfers in and out of Level 3 represent a reclassification of certain fund assets from Partnerships to Hedge Funds.

Pension Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2012:

(in millions)

Description for each class of Plan Assets	Beginning Balance at 1/1/2012	Transfers into Level 3	Transfers out of Level 3	Return on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2012
Bonds:										
Pooled separate accounts	$20	$0	$0	$2	$0	$10	$0	$0	$0	$32
Corporate bonds	12	1	0	(1)	0	0	0	0	0	12
Other	62	0	0	0	0	0	58	0	(62)	58
Real Estate:										
Pooled separate accounts	318	0	0	40	(1)	20	0	(55)	0	322
Partnerships	105	0	0	5	0	89	0	0	(14)	185
Other:										
Partnerships	552	0	0	32	0	62	0	0	(48)	598
Hedge funds	678	0	0	57	0	0	0	0	(28)	707
Total Plan Assets	**$1,747**	**$1**	**$0**	**$135**	**($1)**	**$181**	**$58**	**($55)**	**($152)**	**$1,914**

NOTES TO FINANCIAL STATEMENTS

C.

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2013:

	(in millions)			
Description for each class of plan assets	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
U.S. Stocks:				
Variable Life Insurance Policies (1)	$0	$634	$0	$634
Common trusts (2)	0	136	0	136
Equities	110	0	0	110
Subtotal-U.S. Stocks	**110**	**770**	**0**	**880**
International Stocks:				
Variable Life Insurance Policies (3)	0	64	0	64
Common trusts (4)	0	23	0	23
Subtotal-International Stocks	**0**	**87**	**0**	**87**
Bonds:				
Common trusts (5)	0	29	0	29
U.S. government securities (federal):				
Mortgage-backed	0	7	0	7
Other U.S. government securities	0	289	0	289
U.S. government securities (state & other)	0	3	0	3
Non U.S. government securities	0	4	0	4
Corporate Debt:				
Corporate bonds (6)	0	234	1	235
Asset-backed	0	56	5	61
CMOs (7)	0	35	0	35
Interest rate swaps (Notional amount: $861)	0	(7)	0	(7)
Other (8)	74	0	(6)	68
Unrealized gain (loss) on securities lending (9)	0	0	0	0
Subtotal-Bonds	**74**	**650**	**0**	**724**
Short Term Investments:				
Variable Life Insurance Policies	0	0	0	0
Registered investment companies	53	0	0	53
Subtotal-Short Term Investments	**53**	**0**	**0**	**53**
Total Plan Assets	**$237**	**$1,507**	**$0**	**$1,744**

NOTES TO FINANCIAL STATEMENTS

C.

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2012:

	(in millions)			
Description for each class of plan assets	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
U.S. Stocks:				
Variable Life Insurance Policies (1)	$0	$493	$0	$493
Common trusts (2)	0	101	0	101
Equities	103	0	0	103
Subtotal-U.S. Stocks	**103**	**594**	**0**	**697**
International Stocks:				
Variable Life Insurance Policies (3)	0	52	0	52
Common trusts (4)	0	18	0	18
Subtotal-International Stocks	**0**	**70**	**0**	**70**
Bonds:				
Common trusts (5)	0	29	0	29
U.S. government securities (federal):				
Mortgage-backed	0	12	0	12
Other U.S. government securities	0	138	0	138
U.S. government securities (state & other)	0	3	0	3
Non U.S. government securities	0	8	0	8
Corporate Debt:				
Corporate bonds (6)	0	195	2	197
Asset-backed	0	57	0	57
CMOs (7)	0	70	0	70
Interest rate swaps (Notional amount: $681)	0	(8)	0	(8)
Other (8)	47	0	(4)	43
Unrealized gain (loss) on security lending (9)	0	0	0	0
Subtotal-Bonds	**47**	**504**	**(2)**	**549**
Short Term Investments:				
Variable Life Insurance Policies	0	1	0	1
Registered investment companies	12	0	0	12
Subtotal-Short Term Investments	**12**	**1**	**0**	**13**
Total Plan Assets	**$162**	**$1,169**	**($2)**	**$1,329**

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(1) This category invests in U.S. stocks, primarily large cap equities whose objective is to track an index via pooled separate accounts and registered investment companies.
(2) This category invests in U.S. stocks, primarily large cap equities.
(3) This category invests in international stocks, primarily large cap international equities whose objective is to track an index.
(4) This category fund invests in large cap international stocks whose objective is to outperform an index.
(5) This category invests in U.S. bonds funds.
(6) This category invests in highly rated corporate bonds.
(7) This category invests in highly rated Collateralized Mortgage Obligations.
(8) Cash and cash equivalents, short term investments, payables and receivables and open future contract positions (including fixed income collateral).
(9) In 2013 the contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $16 million and the liability for securities lending collateral is $16 million.
(10) In 2012 the contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $44 million and the liability for securities lending collateral is $44 million.

NOTES TO FINANCIAL STATEMENTS

(2) Postretirement Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2013:

(in millions)

Description for each class of Plan Assets	Beginning Balance at 1/1/2013	Transfers into Level 3	Transfers out of Level 3	Return on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2013
Bonds:										
Corporate bonds	$2	$0	$0	$0	$0	$0	$0	$0	($1)	$1
Asset-backed	0	0	0	0	0	5	0	0	0	5
Other	(4)	0	0	0	0	0	(6)	0	4	(6)
Total Plan Assets	**($2)**	**$0**	**$0**	**$0**	**$0**	**$5**	**($6)**	**$0**	**$3**	**$0**

Postretirement Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2012:

(in millions)

Description for each class of Plan Assets	Beginning Balance at 1/1/2012	Transfers into Level 3	Transfers out of Level 3	Return on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2012
Bonds:										
Corporate bonds	$2	$0	$0	$0	$0	$0	$0	$0	$0	$2
Other	2	0	0	0	0	0	(4)	0	(2)	(4)
Total Plan Assets	**$4**	**$0**	**$0**	**$0**	**$0**	**$0**	**($4)**	**$0**	**($2)**	**($2)**

D. The domestic discount rate used to value the pension and postretirement obligations at December 30, 2013 and September 30, 2012 is based upon the value of a portfolio of Aa investments whose cash flows would be available to pay the benefit obligation's cash flows when due. The portfolio is selected from a compilation of approximately 515 Aa-rated bonds across the full range of maturities. Since yields can vary widely at each maturity point, the Company generally avoids using the highest and lowest yielding bonds at the maturity points, so as to avoid relying on bonds that might be mispriced or misrated. This refinement process generally results in having a distribution from the 10th to 90th percentile. The Aa portfolio is then selected and, accordingly, its value is a measure of the benefit obligation at December 31, 2013 and September 30, 2012. A single equivalent discount rate is calculated to equate the value of the Aa portfolio to the cash flows for the benefit obligation. The result is rounded to the nearest 5 basis points and the benefit obligation is recalculated using the rounded discount rate.

The pension and postretirement expected long-term rates of return on plan assets for 2013 were determined based upon an approach that considered an expectation of the allocation of plan assets during the measurement period of 2013. Expected returns are estimated by asset class as noted in the discussion of investment policies and strategies below. Expected returns on asset classes are developed using a building-block approach that is forward looking and are not strictly based upon historical returns. The building blocks for equity returns include inflation, real return, a term premium, an equity risk premium, capital appreciation and the effect of active management, expenses and the effect of rebalancing. The building blocks for fixed maturity returns include inflation, real return, a term premium, credit spread, capital appreciation and the effect of active management, expenses and the effect of rebalancing.

The Company applied the same approach to the determination of the expected long term rate of return in 2014. The expected long term rate of return for 2014 is 6.25% and 7.00% for the pension and postretirement plans, respectively.

E. The Company sponsors voluntary savings plans for employees (401(k) plans). The plans provide for salary reduction contributions by employees and matching contributions by the Company of up to 4% of annual salary for 2013 and 2012. The matching contributions by the Company included in “Other expenses” are $57 million and $54 million for 2013 and 2012 respectively.

F. Not applicable. The Company does not participate in multiemployer pension or postretirement benefit plans.

G. Not applicable. The Company does not participate in pension or postretirement benefit plans sponsored by an affiliated consolidated/ holding company.

H. Postretirement benefits are accounted for in accordance with prescribed NAIC policy.

I. **Impact of Medicare Modernization Act on Postretirement Benefits**

(1) Not applicable.

(2) Not applicable.

NOTES TO FINANCIAL STATEMENTS

(3) Disclosure of Gross Other Postretirement Benefit Payments and Other Postretirement Benefit Subsidy Receipts:

	(in millions)	
	Other Postretirement Benefits	Other Postretirement Benefit Subsidy Receipt
2014	$186	$15
2015	185	15
2016	184	16
2017	183	16
2018	181	16
2019-2023	867	82
Total	**1786**	**160**

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

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

(2) The Company has no preferred stock outstanding.

(3) New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company's surplus or net gain from operations as of the preceding December 31. There is capacity to pay a dividend of $1,252,200,337 without prior approval in 2014.

(4) In May 2013, the Company paid an ordinary dividend of $232 million to its parent, Prudential Holdings, LLC. In June of 2013, the Company paid an ordinary dividend in the form of real property, with a value of $42 million.

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

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

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

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

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

(9) In accordance with the requirements of the various states, a special surplus fund has been established for contingency reserves of $2,376,057,505 and $1,187,338,793 as of December 31, 2013 and December 31, 2012, respectively.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $2,303,909,853 and $2,668,524,809 as of December 31, 2013 and December 31, 2012, respectively.

(11) The following table provides information relating to the outstanding surplus notes as of December 31, 2013:

Date Issued	Interest Rate	Face Amount of Notes	Carrying Value	Principal And/Or Interest Paid Current Year	Total Principal And/Or Interest Paid	Unapproved Principal And/Or Interest	Date of Maturity
			(in millions)				
07/01/95	8.30%	$350	$343	29	$524	$15	07/01/25
07/15/95	8.10%	100	100	8	145	4	07/15/15
09/18/09	5.36%	500	500	27	102	13	09/18/19
Totals		$950	$943	$64	$771	$32	

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

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

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

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

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

(12)/(13) The Company has not had any quasi-reorganizations during December 31, 2013 and December 31, 2012.

14. CONTINGENCIES

14A. Contingent Commitments

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

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1.00. As of December 31, 2013 and December 31, 2012, the tangible net worth of Pru Funding was $19,408,165 and $20,455,909, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On October 6, 2008, the Company provided a guarantee of the payment obligations of Washington Street Investments LLC ("Washington Street"), a wholly owned, non-insurance subsidiary, arising under a purchase agreement entered into by Washington Street and an unaffiliated third party (a "purchaser investor"), pursuant to which such purchaser investor agreed to acquire a 99.99% membership interest in Portland Hotel Fund, LLC ("PHF"). Under the purchase agreement, Washington Street agreed to provide the purchaser investor a minimum rate of return on the portfolio acquired by the purchaser investor. The Company's maximum potential exposure under the guarantee was estimated to be $22,448,898 as of December 31, 2013. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantee.

3) On October 6, 2008, the Company provided a guarantee of the payment obligations of Washington Street, arising under a purchase agreement entered into by Washington Street and an unaffiliated third party (a "purchaser investor"), pursuant to which such purchaser investor agreed to acquire a 99.99% membership interest in Portland Hotel Master Lessee, LLC ("PHML"). Under the purchase agreement, Washington Street agreed to provide the purchaser investor a minimum rate of return on the portfolio acquired by the purchaser investor. The Company's maximum potential exposure under the guarantee was estimated to be $17,699,253 as of December 31, 2013. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantee.

4) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $282,442,895 as of December 31, 2013. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

5) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of December 31, 2013 and December 31, 2012, the net capital of Pruco Securities was $4,414,176 and $7,371,594, respectively. On December 23, 2011, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

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

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

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

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

10) The Company has guaranteed the obligations of Pruco Insurance Company of Iowa ("Pruco of Iowa"), a wholly owned, insurance subsidiary of the Company, under insurance contracts that may be issued from time to time by Pruco of Iowa to its policyholders, in accordance with the terms of such insurance contracts. The guarantee may be canceled by the Company at any time upon prior written notice to the applicable policyholder beneficiaries of the guarantee and upon thirty days' prior written notice to the Department and the Iowa Insurance Division; provided, that the guarantee remains applicable to any guaranteed obligations outstanding at the time of termination. Since Pruco of Iowa had no direct business as of December 31, 2013, the maximum potential amount of future payments is $0.

The Company also guarantees that it will maintain the capital and surplus accounts of Pruco of Iowa at or above the Iowa statutory minimum levels of $5,000,000 (capital and surplus) or risk based capital, whichever is greater. During 2010, additional capital of $200,000 was provided by the Company to Pruco of Iowa as a result of this undertaking. Pruco of Iowa's ending surplus as of December 31, 2011 was $5,964,796. During 2011, the Company provided $1,000,000 of additional capital to Pruco of Iowa. Pruco of Iowa's ending surplus as of December 31, 2013 was $5,974,717. The Company's Affiliated Common Stock increased accordingly during 2011 and 2010 as a result of these payments. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under both of the above guarantees.

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

12) A number of guarantees provided by the Company relate to real estate investments held in its separate accounts, in which entities that the separate account has invested in have borrowed funds, and the Company has guaranteed their obligations. The Company provides these guarantees to assist these entities in obtaining financing. The Company's maximum potential exposure under these guarantees is mostly limited to the assets of the separate account. The exposure that is not limited to the separate account assets relates mostly to guarantees limited to fraud, criminal activity or other bad acts. These guarantees generally expire at various times over the next eleven years. At December 31, 2013, the Company's assessment is that it is unlikely payments will be required. Any payments that may become required under these guarantees would either first be reduced by proceeds received by the creditor on a sale of the underlying collateral, or would provide rights to obtain the underlying collateral.

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

14) Citi Portfolio are directly held other invested assets by PICA. PICA has issued a guarantee in relation to the acquisition of this investment. The guarantee was issued to the senior mortgage lenders, Apple Bank. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of January 1, 2023.

15) 100 Spear Street Investment is a directly owned real estate investment of PICA. PICA has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lenders, HSBC Bank USA, N.A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of May 1, 2023.

16) PICA has acquired 80% ownership of Don CeSar Resort Hotel, Ltd., an other invested asset, through Rosada Grande LLC and Don CeSar Investor LLC. PICA has issued a guarantee in relation to the acquisition of this investment. The guarantee is issued to the senior mortgage lenders, MetLife. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of October 1, 2015.

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#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Affiliated Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser investor based on a minimum rate of return on a portfolio related to PHF	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$22,448,898	No payments required since inception.
3	Guarantee payments by Washington Street to purchaser investor based on a minimum rate of return on a portfolio related to PHML	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$17,699,253	No payments required since inception.
4	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$282,442,895	No payments required since inception.
5	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2011 for $10,000,000.
6	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
7	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
8	Guarantee PSG's loan obligations to Gibraltar	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$240,000,000, (e)	No payments required since inception.
9	Guarantee protection of plan assets under the Company's ERISA Separate Accounts	(d)	Separate Accounts Liability (Page 3, Line 27)	(b)	No payments required since inception.
10	Guarantee obligations to Pruco of Iowa's policyholders and guarantee the minimum capital and surplus of Pruco of Iowa	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$0 for obligation to policyholders; and (b) for minimum capital and surplus	$1,000,000 and $200,000 were paid to Pruco of Iowa during 2011 and 2010, respectively, to maintain minimum capital and surplus.
11	Guarantee PSG's loan obligations to PMCC	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$100,000,000 (e)	No payments required since inception.
12	Guarantee loan obligations of separate account real estate properties and guarantee payments due to fraud, criminal acts and other bad acts	(d)	General Insurance Expenses (Page 4, Line 23)	(f)	No payments were required as of December 31, 2013 and 2013, respectively.
13	Guarantee related to acquisition of John Hancock real estate investment.	$0.00	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
14	Guarantee related to Citi Portfolio	$0.00	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
15	Guarantee related to Spear Street Investment	$0.00	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
16	Guarantee related to acquisition of Don CeSar real estate investment.	$0.00	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.

(a) Liability recognition not required for guarantees made on behalf of wholly owned insurance or non-insurance subsidiaries.

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(b) No limitation on the maximum potential future payments under guarantee.
(c) No current remaining obligations are held by the supported entity related to assignment agreements.
(d) The separate account is not a separate legal entity from the Company.
(e) Plus interest and expenses.
(f) The Company's maximum potential exposure under these guarantees is mostly limited to the assets of the separate account. The exposure that is not limited to the separate account assets relates mostly to guarantees limited to fraud, criminal activity or other bad acts.

(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the Company could be required to make as of December 31, 2013.	$662,591,046
b.	Current liability recognized in financial statements as of December 31, 2013:	
	Noncontingent liabilities	$0
	Contingent liabilities	$0
c.	Financial statement impact as of December 31, 2013 if action under Guarantee is required:	
	Investments in Affiliated Common Stock	$662,591,046
	Joint ventures	0
	Dividends to stockholders (capital contribution)	0
	Expense	0
	Other	0
	Total	$662,591,046

14B. Assessments

In 1991, the Company established a liability for guaranty fund assessments as a result of the Executive Life Insurance Company ("ELIC"), insolvency. In 2007, the Company also established a guaranty fund assessment liability related to Executive Life Insurance Company of New York ("ELNY"). In 2010, the Company established a guaranty fund assessment liability related to Penn Treaty Network America Insurance Company. And in the second quarter of 2011, the Company established a guaranty fund assessment liability related to Lincoln Memorial Life Insurance Company. The assessments are expected to be paid out over a number of years. As of December 31, 2013 and December 31, 2012 the total amount of the liability related to guaranty fund assessments was $33,398,685 and $68,480,256, respectively. The decrease for the year was primarily driven by payments to the ELNY and ELIC insolvencies. As of December 31, 2013, the Company also held a related asset of $59,269,632 for premium tax credits associated with the guaranty fund assessments. Premium tax credits are generally expected to be realized over a similar time period as the assessment liability but will vary by state, which can affect the available amounts and duration.

In the third quarter of 2011, a $20 million liability was recorded to account for a voluntary contribution to be made to an insurance industry insolvency fund related to the Executive Life Insurance Company of New York. In the third quarter of 2013, this was paid to the fund and the liability was eliminated.

Assets recognized from paid and accrued premium tax offsets as of December 31, 2012:	$56,312,297
Decreases in 2013:	
Premium tax offsets utilized	1,199,576
Increases in 2013:	
Additional premium tax offsets applied	4,156,911
Assets recognized from paid and accrued premium tax offsets as of December 31, 2013:	$59,269,632

14C. Gain Contingencies

There were no gain contingencies recognized by the Company during 2013 or 2012.

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

As of December 31, 2013, the Company paid the following amounts in the reporting period to settle claims related extra contractual obligations and bad faith losses stemming from lawsuits.

	Direct
Claims related ECO and bad faith loses stemming from lawsuits during the reporting period	$1,516,864

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

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

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [X] (g) Per Claimant [ ]

14E. All Other Contingencies

(1) Uncollectible Asset Balances

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

(2) Other Contingencies

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

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

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

In September 2012, the State of West Virginia, through its State Treasurer, filed a lawsuit, *State of West Virginia ex. Rel. John D. Perdue v. Prudential Insurance Company of America*, in the Circuit Court of Putnam County, West Virginia. The complaint alleges violations of the West Virginia Uniform Unclaimed Property Fund Act by failing to properly identify and report all unclaimed insurance policy proceeds which should either be paid to beneficiaries or escheated to West Virginia. The complaint seeks to examine the records of Prudential Insurance to determine compliance with the West Virginia Uniform Unclaimed Property Fund Act, and to assess penalties and costs in an undetermined amount. In October 2012, the State of West Virginia commenced a second action, *State of West Virginia ex. Rel. John D. Perdue v. Pruco Life Insurance Company* making the same allegations stated in the action against the Company. In April 2013, the Company filed motions to dismiss the Complaints in both of the West Virginia actions. In December 2013, the Court granted the Company's motions and dismissed the complaints with prejudice. In January 2014, the State of West Virginia appealed the decisions.

Since April 2012, the Company has filed ten actions seeking to recover damages attributable to investments in residential mortgage-backed securities ("RMBS"). Eight actions were filed in New Jersey state court, captioned *The Prudential Insurance Company of America, et al. v. JP Morgan Chase, et al.; The Prudential Insurance Company of America, et al. v. Morgan Stanley, et al.*; *The Prudential Insurance Company of America, et al. v. Nomura Securities International, Inc., et al.; The Prudential Insurance Company of America, et al. v. Barclays Bank PLC, et al.; The Prudential Insurance Company of America, et al. v. Goldman Sachs & Company, et al.; The Prudential Insurance Company of America, et al. v.*

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RBS Financial Products, Inc., et al.; The Prudential Insurance Company of America, et al. v. Countrywide Financial Corp., et al.; and *The Prudential Insurance Company of America, et al. v. UBS Securities LLC. et al*. Additionally, two actions were filed in the United States District Court for the District of New Jersey: *The Prudential Insurance Company of America v. Credit Suisse Securities (USA) LLC, et al.* and *The Prudential Insurance Company of America v. Bank of America National Association and Merrill Lynch & Co., Inc., et al*. Among other allegations stemming from the defendants' origination, underwriting and sales of RMBS, the complaints assert claims of common law fraud, negligent misrepresentation, breaches of the New Jersey Civil RICO statute, and, in some lawsuits, federal securities claims. The complaints seek unspecified damages. Seven of the defendants (*J.P. Morgan, Barclays, Nomura, RBS, Goldman Sachs, Countrywide, and UBS*) removed the lawsuits from New Jersey state court to the United States District Court for the District of New Jersey. The *Countrywide* defendants also made an application to the Judicial Panel on Multi-District Litigation to transfer that case to the United States District Court for the Central District of California. In August 2013, that application was granted. Except for the *Nomura* and *Goldman Sachs* actions, the Company filed motions to remand the lawsuits to New Jersey state court. The *J.P. Morgan, Barclays, RBS and UBS* lawsuits were subsequently remanded to New Jersey state court. Each of the *Goldman Sachs, Morgan Stanley, Nomura, Credit Suisse, Barclays, Bank of America/Merrill Lynch, RBS, J.P. Morgan,* and *Countrywide* defendants filed motions to dismiss the complaints against them. The motions to dismiss filed by *Goldman Sachs, J.P. Morgan, Morgan Stanley, and Credit Suisse* have been denied, the motion to dismiss filed by *Nomura* has been superseded by the filing of our amended complaint, and the motions to dismiss filed by *Barclays, Bank of America/Merrill Lynch, RBS,* and *Countrywide* are pending. In December 2013, the lawsuit against *Goldman Sachs* was settled.

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

The Company is one of several companies subpoenaed by the New York Attorney General regarding its unclaimed property procedures. Additionally, the New York State Department of Financial Services ("NYDFS") has requested that 172 life insurers (including the Company) provide data to the NYDFS regarding use of the SSMDF. The New York Office of Unclaimed Funds is conducting an audit of the Company's compliance with New York's unclaimed property laws. In February 2012, the Massachusetts Office of the Attorney General requested information regarding the Company's unclaimed property procedures. In December 2013, this matter was closed without prejudice. In May 2013, the Company entered into a settlement agreement with the Minnesota Department of Commerce, Insurance Division, which requires the Company to take additional steps to identify deceased insureds and contract holders where a valid claim has not been made.

In February 2011, a fifth amended complaint was filed in the United States District Court for the District of New Jersey in *Clark v. Prudential Insurance Company*. The complaint brought on behalf of a purported class of California, Indiana, Ohio and Texas residents who purchased individual health insurance policies alleges that Prudential Insurance failed to disclose that it had ceased selling this type of policy in 1981 and that, as a result, premiums would increase significantly. The complaint alleges claims of fraudulent misrepresentation and omission, breach of the duty of good faith and fair dealing, and California's Unfair Competition Law and seeks compensatory and punitive damages. The matter was originally filed in 2008 and certain of the claims in the first four complaints were dismissed. In February 2012, plaintiffs filed a motion for class certification. In July 2012, the Company moved for summary judgment on certain of plaintiffs' claims. In February 2013, the court denied plaintiffs' motion for class certification, granted the motion by the Company for summary judgment against two of the named plaintiffs and denied summary judgment against two other plaintiffs. In April 2013, the court denied plaintiffs' motions: (i) for reconsideration of the court's order denying class certification and granting the Company partial summary judgment; and (ii) to alter or amend the order denying class certification by redefining the class and bifurcating liability and damages issues. In December 2013, the named plaintiffs agreed to a settlement within reserved amounts. In January 2014, the Court dismissed the complaints with prejudice.

In January 2011, a purported state-wide class action, *Garcia v. The Prudential Insurance Company of America* was dismissed by the Second Judicial District Court, Washoe County, Nevada. The complaint was brought on behalf of Nevada beneficiaries of individual life insurance policies for which, unless the beneficiaries elected another settlement method, death benefits were placed in retained asset accounts. The complaint alleges that by failing to disclose material information about the accounts, the Company wrongfully delayed payment and improperly retained undisclosed profits, and seeks damages, injunctive relief, attorneys' fees and pre and post-judgment interest. In February 2011, plaintiff appealed the dismissal to the Nevada Supreme Court. As previously reported, in December 2009, an earlier purported nationwide class action raising substantially similar allegations brought by the same plaintiff in the United States District Court for the District of New Jersey, *Garcia v. Prudential Insurance Company of America*, was dismissed. In December 2011, plaintiff appealed the dismissal. In January 2013, the Nevada Supreme Court affirmed the dismissal of the complaint. In May 2013, the time for the plaintiff to appeal the dismissal expired.

In December 2010, a purported state-wide class action complaint, *Phillips v. Prudential Financial, Inc*., was filed in state court and removed to the United States District Court for the Southern District of Illinois. The complaint makes allegations under Illinois law, substantially similar to the *Garcia* cases, on behalf of a class of Illinois residents whose death benefit claims were settled by retained assets accounts. In March 2011, the complaint was amended to drop the Company as a defendant and add Pruco Life Insurance Company as a defendant and is now captioned *Phillips v. Prudential Insurance and Pruco Life Insurance Company*. In November 2011, the complaint was dismissed. In December 2011, plaintiff appealed the dismissal. In May 2013, the United States Court of Appeals for the Seventh Circuit affirmed the dismissal of plaintiff's putative class action complaint. In August 2013, plaintiff's time to appeal the dismissal expired.

From July 2010 to December 2010, four purported nationwide class actions were filed challenging the use of retained asset accounts to settle death benefit claims of beneficiaries of a group life insurance contract owned by the United States

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Department of Veterans Affairs that covers the lives of members and veterans of the U.S. armed forces. In 2011, the cases were consolidated in the United States District Court for the District of Massachusetts by the Judicial Panel for Multi-District Litigation as *In re Prudential Insurance Company of America SGLI/VGLI Contract Litigation.* The consolidated complaint alleges that the use of the retained assets accounts that earn interest and are available to be withdrawn by the beneficiary, in whole or in part, at any time, to settle death benefit claims is in violation of federal law, and asserts claims of breach of contract, breaches of fiduciary duty and the duty of good faith and fair dealing, fraud and unjust enrichment and seeks compensatory and punitive damages, disgorgement of profits, equitable relief and pre and post-judgment interest. In March 2011, the motion to dismiss was denied. In January 2012, plaintiffs filed a motion to certify the class. In August 2012, the court denied plaintiffs' class certification motion without prejudice pending the filing of summary judgment motions on the issue of whether plaintiffs sustained an actual injury. In October 2012, the parties filed motions for summary judgment. In November 2013, the Court issued a Memorandum and Order stating that the named plaintiffs: (1) did not suffer a cognizable legal injury; (2) are not entitled to any damages based on allegations of delay in payment of benefits; and (3) are not entitled to disgorgement of profits as a remedy. The Court ordered further briefing on whether nominal damages should be awarded and whether any equitable relief should be granted. In February 2014, the parties filed briefs addressing the issues ordered by the Court.

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

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

From November 2002 to March 2005, eleven separate complaints were filed against the Company and the law firm of Leeds Morelli & Brown in New Jersey state court and in the New Jersey Superior Court, Essex County as *Lederman v. Prudential Financial, Inc., et al.* The complaints allege that an alternative dispute resolution agreement entered into among the Company, over 235 claimants who are current and former employees, and Leeds Morelli & Brown (the law firm representing the claimants) was illegal and that the Company conspired with Leeds Morelli & Brown to commit fraud, malpractice, breach of contract, and violate racketeering laws by advancing legal fees to the law firm with the purpose of limiting Prudential Financial's liability to the claimants. In February 2010, the New Jersey Supreme Court assigned the cases for centralized case management to the Superior Court, Bergen County. The Company participated in a court-ordered mediation that resulted in a settlement involving 193 of the remaining 235 plaintiffs. The amounts paid to the 193 plaintiffs were within existing reserves for this matter. In December 2013, the Company participated in court-ordered mediation that resulted in a December 2013 settlement involving 40 of the remaining 42 plaintiffs with litigation against the Company, including plaintiffs who had not yet appealed the dismissal of their claims. The amounts paid to the 40 plaintiffs were within existing reserves for this matter.

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

The Company's litigation and regulatory matters are subject to many uncertainties, and given their complexity and scope, their outcomes cannot be predicted. It is possible that the Company's results of operations or cash flows in a particular quarterly or annual period could be materially affected by an ultimate unfavorable resolution of pending litigation and regulatory matters depending, in part, upon the results of operations or cash flow for such period. In light of the unpredictability of the Company's litigation and regulatory matters, it is also possible that in certain cases an ultimate unfavorable resolution of one or more pending litigation or regulatory matters could have a material adverse effect on the Company's financial position. Management believes, however, that, based on information currently known to it, the ultimate outcome of all pending litigation and regulatory matters, after consideration of applicable reserves and rights to indemnification is not likely to have a material adverse effect on the Company's financial position.

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15. LEASES

Lessee Operating Lease:

A. (1) The Company occupies leased office space in many locations under various long-term leases and has entered into numerous leases covering the long-term use of computers and other equipment. At December 31, 2013, future minimum lease payments under non-cancelable operating leases are estimated as follows:

(2) At December 31, 2013, the minimum aggregate rental commitments are as follows:

1. 2014	$87,232,083
2. 2015	$58,751,225
3. 2016	$43,813,674
4. 2017	$38,029,702
5. 2018	$22,668,038
6. Total	$250,494,722

B. Lessor Leases:

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

1. 2014	($5,149,818)
2. 2015	$0
3. 2016	$0
4. 2017	$0
5. 2018	$0
6. Total	($5,149,818)

Year-to-date rental expense, net of sub-lease income, incurred through December 31, 2013 and December 31, 2012 was $65 million and $55 million, respectively.

(2) Leverage Leases:

The company does not invest in leveraged leases as of December 31, 2013.

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

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of December 31, 2013 and December 31, 2012, these commitments were $5,398 million and $4,476 million, respectively, (including $237 million and $718 million, respectively) that the Company anticipates will ultimately be funded from the assets of the separate accounts. Of these separate account commitments, $0 million and $7 million, respectively, have recourse to the Company if the separate accounts are unable to fund the amounts when due.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of December 31, 2013 and December 31, 2012 financial guarantees issued by the Company were $80,913 million and $66,859 million, respectively, primarily comprised of the items discussed below.

Certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At December 31, 2013 and December 31, 2012, such contracts in force carried a total guaranteed value of $80,571 million and $64,362 million, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $79,413 million and $67,494 million at December 31, 2013 and December 31, 2012, respectively.

In connection with certain acquisitions, the Company has agreed to pay additional consideration in future periods, contingent upon the attainment by the acquired entity of defined operating objectives. At December 31, 2013, maximum potential future consideration pursuant to such arrangements, to be resolved over the following four years, is $0 million. Any such payments would result in increases in intangible assets, such as goodwill.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $5 million and $5 million at December 31, 2013 and December 31, 2012, respectively. The credit default swaps generally have maturities of five years or less.

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

17A. Transfers of Receivables Reported as Sales

The Company did not have any transfer of receivables reported as sales during 2013 and 2012.

17B. Transfer and Servicing of Financial Assets

(1) Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 102% and 105% of the fair value of the domestic and foreign loaned securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of $2,632,806,597 is invested in "Bonds" and "Cash, cash equivalents, and short term investments." This collateral is not restricted. The fair value of the securities on loan was $2,536,198,251. The offsetting collateral

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liability of $2,632,806,597 is included in “Payable for securities lending”. There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $5,230,884,929 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $5,078,628,889. A collateral liability of $5,254,211,829 (which includes $23,326,900 that has not yet settled) is included in “Cash collateral held for loaned securities". Additionally, assets and a cash collateral liability of $284,301,406 was received for unaffiliated lending.

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

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of December 31, 2013.

(4) As of December 31, 2013, the Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.

(5) In the General Account, the fair value of cash collateral received of $2,632,806,597 is invested in “Bonds” and “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $2,536,198,251. The offsetting collateral liability of $2,632,806,597 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of December 31, 2013.

(7) Please refer to Note 5E(1) for a description of the securities underlying all types of repurchase agreements.

17C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designations of 3 or below, sold during the period ended December 31, 2013 and reacquired within 30 days of the sale date.

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	U	5	$1,099,132	$1,107,499	$8,367

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

18A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during December 31, 2013:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	($23,805,048)	$0	($23,805,048)
b. Total net other income or expenses (including interest paid to or received from plans)	$0	$0	$0
c. Net gain or (loss) from operations	($23,805,048)	$0	($23,805,048)
d. Total claim payment volume	18,014	0	18,014

18B. ASC Plans

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

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

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

As of December 31 2013, there were direct premiums of $346,598,994 written by Managing General Agents/Third Party Administrators.

20. FAIR VALUE MEASUREMENTS

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

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is determined based on the lowest level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

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

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

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

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

If the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity, non-binding broker quotes are used, if available. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may over-ride the information from the pricing service or broker with an internally developed valuation. As of December 31, 2013, over-rides on a net basis were not material. Internally developed valuations or non-binding broker quotes are also used to determine fair value in circumstances where vendor pricing is not available. These estimates may use significant unobservable inputs, which reflect our own assumptions about the inputs market participants would use in pricing the asset. Circumstances where observable market data are not available may include events such as market illiquidity and credit events related to the security. Pricing service over-rides, internally developed valuations and non-binding broker quotes are generally included in Level 3 in our fair value hierarchy.

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

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

Common Stocks carried at market value—consist principally of investments in common stocks of publicly traded companies, privately traded securities, as well as common stock mutual fund shares. The fair values of most publicly traded stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the fair value hierarchy. Estimated fair values for most privately traded stock are determined using valuation and discounted cash flow models that require a substantial level of

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

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

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

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

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

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

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A.

(1)The table below presents the balances of assets and liabilities measured at fair value as of December 31, 2013:

(in thousands)

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
Assets at fair value				
Bonds:				
Industrial and Misc	0	13,992	73,012	87,004
Total Bonds	$0	$13,992	$73,012	$87,004
Common Stock:				
Industrial and Misc	4,079,224	167,812	10,523	4,257,559
Total Common Stocks	$4,079,224	$167,812	$10,523	$4,257,559
Derivative assets:				
Currency swaps	0	21,191	0	21,191
Interest rate swaps	0	1,200,235	0	1,200,235
Options	0	25,437	0	25,437
Credit default swaps	0	567	0	567
Forwards	0	1,773	0	1,773
Currency forwards	0	5,423	0	5,423
Total Derivative assets	$0	$1,254,626	$0	$1,254,626
Separate account assets (a)	$13,926,148	$60,220,651	$21,330,395	$95,477,194
Total assets at fair value	$18,005,372	$61,657,081	$21,413,930	$101,076,383
Liabilities at fair value				
Derivative liabilities:				
Currency swaps	0	152,422	0	152,422
Interest rate swaps	0	1,271,459	0	1,271,459
Total return swaps	0	6,523	0	6,523
Options	0	6,801	0	6,801
Credit default swaps	0	28,191	0	28,191
Forwards	0	7,813	0	7,813
Currency forwards	0	8,086	0	8,086
Total Derivative liabilities	$0	$1,481,295	$0	$1,481,295
Total liabilities at fair value	$0	$1,481,295	$0	$1,481,295

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

Transfers into or out of Levels 1 and 2 are generally reported at the value as of the beginning of the quarter in which the transfer occurs. As of December 31, 2013, the transfers into or out of Levels 1 and 2 are disclosed below:

Transfers into or out of Level 1:
There were no significant transfers into or out of Level 1 as of December 31, 2013.

Transfers into or out of Level 2:
There were no significant transfers into or out of Level 2 as of December 31, 2013.

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of December 31, 2013:
a. Summary of the changes in fair value of Level 3 assets and liabilities
b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at December 31, 2013.

(in thousands)

	Balance at 01/1/2013	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance at 12/31/2013
a. Bonds:										
Industrial and Misc	10,513	86,336	(24,886)	(1,294)	(2,176)	4,519	0	0	0	73,012
Hybrid Securities	0	0	0	0	0	0	0	0	0	0
Preferred Stock:										
Industrial and Misc	0	3,000	(2,725)	0	(275)	0	0	0	0	0
Common Stock:										
Industrial and Misc	3,450	6,017	(2,254)	(591)	2,604	1,750	0	(453)	0	10,523
Derivatives										
Separate accounts assets (a)	19,972,112	219,605	(77,215)	20,357	2,583,144	1,368,632	0	(725,819)	(2,030,421)	21,330,395
Total Assets	**$19,986,075**	**$314,958**	**($107,080)**	**$18,472**	**$2,583,297**	**$1,374,901**	**$0**	**($726,272)**	**($2,030,421)**	**$21,413,930**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

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

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfer occurs. As of December 31, 2013, there were no significant transfers into or out of level 3.

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

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of December 31, 2013:

(in thousands)

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	$107,812,604	$102,542,523	$0	$103,745,019	$4,067,585	0
Unaffiliated preferred Stock	38,338	37,696	8,188	0	30,150	0
Unaffiliated common Stock	4,259,841	4,257,559	4,081,507	167,812	10,523	0
Mortgage loans	24,949,434	23,792,037	0	0	24,949,434	0
Contract Loans	7,015,379	7,568,157	0	0	7,015,379	0
Derivative financial instruments	1,346,859	1,363,205	4,606	1,342,253	0	0
Other Invested Assets	1,348,288	1,318,274	0	1,348,288	0	0
Separate Accounts	124,173,293	125,437,919	14,315,034	85,693,022	24,165,237	0
Liabilities:						
Policyholder account balances	16,738,466	15,492,097	0	13,003,647	3,734,819	0
Notes payable and other borrowings	1,216,569	1,216,569	0	1,216,569	0	0
Derivative financial instruments	2,087,053	1,748,839	4,128	2,082,925	0	0

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of December 31, 2013.

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

Mortgage Loans - The fair value of mortgage loans on real estate is primarily based upon the present value of the expected future cash flows discounted at the appropriate U.S. Treasury rate, adjusted for the current market spread for similar quality loans. The fair value of

NOTES TO FINANCIAL STATEMENTS

commercial mortgage and other loans held by the Company's commercial mortgage operations is based upon various factors, including the terms of the loans, the principal exit markets for the loans, prevailing interest rates, and credit risk.

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

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

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

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

21. OTHER ITEMS

21A. Extraordinary Items

The Company did not have extraordinary items during 2013 or 2012.

21B. Troubled Debt Restructuring Debtors

The Company did not have troubled debt restructuring during 2013 and 2012.

21C. Other Disclosures and Unusual Items

Claim reserves for Group Long Term Disability contained in Exhibit 6 are discounted at interest rates ranging from 3.0% to 6.75%. For non-buyout claims, the interest rate is based on the date of disability. For buyout claims, the interest rate is based on the effective date of the buyout. Group Long Term Disability reserves are calculated using the 1987 CGDT Table modified with the Pru Basic 2007 Claim Termination Table.

Reserves for Single Premium policies contained in Exhibit 6 are discounted using a seriatim reserve calculation using 1994 GAM with projection and a valuation rate of 3.0%.

Individual Long Term Care active life reserves are one-year full preliminary term reserves based on Milliman USA Guidelines for LTC Claims Cost for morbidity, 1983 GAM for older products and 1994 GAM for the new generation product and interest rates ranging from 3.5% to 4.5% depending on the effective date of coverage of each participant.

Group Long Term Care active life reserves are one-year full preliminary term reserves based on Milliman USA Guidelines for LTC Claims Cost for morbidity, 1983 GAM mortality for older products and 1994 GAM for the new generation products and interest rates ranging from 3.5% to 5.5% depending on the disablement date of claim for each claimant.

Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 1985 National Nursing Home Study and interest rates ranging from 3.5% to 4.5% depending on the disablement date claim for each claimant.

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

Claim reserves for other Individual Guaranteed Renewable Accident and Health policies contained in Exhibits 6 and 8 are discounted at interest rates ranging from 3.5% to 6.0% from the assumed date of payment to the year incurred. The applicable interest rate depends on the year of coverage, except for Major Medical Expense and Extended Medical Expense, which use 3.5%.

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

On January 2, 2013, the Company acquired The Hartford's individual life insurance business through a reinsurance transaction. Under the agreement, the Company paid The Hartford cash consideration of $615 million, primarily in the form of a ceding commission to provide reinsurance for approximately 700,000 life insurance policies with a net retained face amount in force of approximately $141 billion. This acquisition increases the Company's scale in the U.S. individual life insurance market, particularly universal life products, and provides complementary distribution opportunities through expanded wirehouse and bank distribution channels.

The Company received a $712 million capital contribution in the first quarter of 2013 from its parent company, Prudential Holdings, LLC, representing funding for the Company's acquisition of the Hartford's individual life insurance business.

NOTES TO FINANCIAL STATEMENTS

In connection with this transaction, the Company assumed $8.4 billion of assets from The Hartford under coinsurance and modified coinsurance agreements. The Company retroceded to its subsidiary, Pruco Life Insurance Company, the portion of the assumed business that is classified as guaranteed universal life insurance ("GUL") with account values of approximately $4 billion as of January 2, 2013. Pruco Life Insurance Company then retroceded all of the GUL policies to an affiliated captive reinsurance company.

In connection with disputes arising out of the Chapter 11 bankruptcy petition filed by Lehman Brothers Holdings Inc., the Company, through its subsidiary, Pru Global Funding, LLC. ("PGF"), previously recorded losses related to a portion of its counterparty exposure on derivative transactions it had previously held with Lehman Brothers and its affiliates. In 2013, the Company, through PGF, recorded a $146 million estimated recovery related to this matter, which is recorded within "change in net unrealized capital gains (losses)" in the Company's Summary of Operations.

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

In July 2012, the Company announced our decision to cease sales of group long-term care insurance reflecting the challenging economics of the long-term care market including the continued low interest rate environment as well as our desire to focus our resources on our core group life and disability businesses. In March 2012, the Company also discontinued sales of our individual long-term care products. As a result of our decision to wind down this business, the Company has reflected the results of the long-term care insurance business, previously reported within the Group Insurance segment, as a divested business for all periods presented.

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

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

In connection with the Closed Block reinsurance arrangement, NJCAP entered into a $2 billion letter of credit facility with certain financial institutions, pursuant to which NJCAP can obtain a letter of credit during an availability period expiring in October 2015 to support its funding obligations under the reinsurance arrangement. PFI guarantees all obligations of NJCAP under the facility, including its obligation to reimburse any draws made under the letter of credit. Because experience of the Closed Block is ultimately passed along to policyholders over time through the annual policyholder dividend, the Company believes that the likelihood of any draw under the letter of credit is unlikely. NJCAP's ability to obtain a letter of credit under the facility is subject to the continued satisfaction of customary conditions, including the maintenance at all times by the Company of total adjusted capital of at least $5.5 billion based on statutory accounting principles prescribed under New Jersey law and PFI's maintenance of consolidated net worth, relating to its Financial Services Businesses only, of at least $18.985 billion, based on U.S. GAAP equity but excluding "Accumulated other comprehensive income (loss)" and excluding equity of noncontrolling interests". As of December 31, 2013, the Company's total adjusted capital and the consolidated net worth of PFI's Financial Services Businesses exceeded the minimum amounts required under the facility.

The Company has established a dividend trust with an affiliate, The Prudential Bank and Trust FSB, as Trustee. Assets with a par value of $527,612,690 and a market value of $589,326,065 as of December 31, 2013 are being held in this trust. These assets are being used solely to satisfy the liabilities associated with the guarantee of certain minimum amounts of annual and termination dividends ("Minimum Guaranteed Dividends") as declared by the Company's Board of Directors. Any liability associated with this trust is included on Page 3, Line 6.1. The Company may substitute assets held in the trust subject to the terms of the Trust Agreement. The Company may only terminate the Trust Agreement (1) when there is no remaining trust property or (2) upon satisfaction of its obligation to pay each Minimum Guaranteed Dividend which became the subject of the Trust. Assets remaining in the trust under condition (2) above revert to the Company.

As of December 31, 2013 there was $0 of forward commitments not in the nature of derivative instruments included in "Bonds".

The Company had no cash deposits that were held in an escrow account and as such would not have been reported in the financial statements as of December 31, 2013.

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

NOTES TO FINANCIAL STATEMENTS

21D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2013 or 2012.

21E. State Transferable and Non-transferable Tax Credits

The Company did not have any state transferable and non-transferable tax credits during 2013 or 2012.

21F. Sub-prime Mortgage Related Risk Exposure

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

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

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of December 31, 2013.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$3,148,787,464	$3,147,460,034	$3,048,505,182	$46,579,674
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other Assets				
g. Total	$3,148,787,464	$3,147,460,034	$3,048,505,182	$46,579,674

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

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

21G. Retained Assets

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

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

The Accounts earn interest immediately when established. The interest is accrued daily, compounded daily and credited every month. The interest rate may change without notice, but will not change more often than once a month. Some Accounts may be subject to certain minimum interest rates. The interest rate credited to Accounts may be more or less than the rate the Company earns on the funds. During 2013, interest rates credited to Accounts ranged from .50% to 3.50%. There were no changes to interest rates credited during 2013.

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

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

NOTES TO FINANCIAL STATEMENTS

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

(2)

	In Force			
	As of 12/31/2013		As of 12/31/2012	
	Number	Balance	Number	Balance
Up to and including 12 Months	29,480	$1,105,176,486	32,983	$1,165,866,675
13 to 24 Months	21,883	665,062,338	24,010	725,223,026
25 to 36 Months	21,142	600,467,528	20,493	568,365,553
37 to 48 Months	14,651	401,574,993	14,060	369,842,295
49 to 60 Months	13,083	346,343,434	9,797	237,889,373
Over 60 Months	44,868	1,005,423,144	40,694	867,403,856
Total	**145,107**	**$4,124,047,923**	**142,037**	**$3,934,590,778**

(3) Activity in the Accounts during December 31, 2013 is summarized below:

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
Number/balance of Retained Asset Accounts at 01/01/2013	84,146	$2,009,234,583	57,891	$1,925,356,195
Number/balance of Retained Asset Accounts issued/added during the year	21,760	730,481,424	28,201	1,325,492,940
Investment earnings credited to Retained Asset Accounts during the year	N/A	62,103,213	N/A	16,162,342
Fees and other charges assessed to Retained Asset Accounts during the year	N/A	5,998	N/A	10,328
Number/amount of Retained Assets Accounts closed/withdrawn during the year	17,318	570,494,584	29,573	1,374,271,864
Number/balance of Retained Asset Accounts at the year ended 12/31/2013	**88,588**	**$2,231,318,638**	**56,519**	**$1,892,729,285**

Account funds determined to be unclaimed property are reclassified from "Liability for deposit-type contracts" to "Remittances and items not allocated" on the Statement of Liabilities, Surplus and Other Funds and reflected in the "Closed/Withdrawn accounts" row on the table. The timing of ultimate escheatment of these funds is dictated by the respective jurisdictions. The amount escheated by the Company as of December 31, 2013, all of which was initially declared to be unclaimed property prior to 2013, is shown below.

Number/amount of Retained Asset Accounts escheated during the year	1,130	$19,390	4,565	$36,758

21H. Netting and Offsetting of Assets and Liabilities

The Company does not have any applicable transactions that are offset and reported in net in accordance with SSAP No. 64, “Netting and Offsetting of Assets and Liabilities”.

21H. Joint and Several Liability

The Company had no Joint and Several Liability arrangements accounted for under SSAP No. 5R.

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

The Company has evaluated recognized subsequent events through March 1, 2014, the date these statutory financial statements were released to the U.S. State insurance regulators. There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Beginning in 2014, the Company will be subject to an annual fee under section 9010 of the Affordable Care Act (“ACA”). This annual fee will be allocated to individual health insurers based on the ratio of the amount of an entity’s net premiums written for health insurance for any U.S. health risk during the preceding calendar year to the aggregate amount of health insurance for any U.S. health risk that is written during the preceding calendar year. For the year-ended December 31, 2013, the Company had health insurance premiums subject to the ACA assessment of $16,971,588. However, because net premiums written in 2013 were less than $25 million, no fee is required. As such, there is no expected impact to risk based capital.

NOTES TO FINANCIAL STATEMENTS

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

Yes [ ] No [X]

If yes, give full details:

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

Yes [ ] No [X]

If yes, give full details:

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [X] No [ ]

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

2. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $143,293,989

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

Yes [ ] No [X]

If yes, give full details:

Section 3 - Ceded Reinsurance Report - Part B

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

(B) Have any new agreements been executed or existing agreements amended since January 1, 2013 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [X] No [ ]

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

Group Insurance Credit; $7,335,095

Individual Life Credit; the Company executed three new reinsurance agreements effective January 1, 2013 that cover policies with effective dates prior to January 1, 2013. Two of the agreements are with an affiliate and the reinsurance reserve credit is approximately $7 billion as of December 31, 2013. The third agreement is with an external counterparty and the reinsurance reserve credit is approximately $6.3 million as of December 31, 2013. These new ceded agreements relate to business assumed effective January 1, 2013, and so the Company did not have existing reserves on the policies as of December 31, 2012. In addition, effective July 1, 2013, there was an amendment to an existing agreement with an affiliate covering policies effective prior to January 1, 2013 that resulted in an additional reserve credit of $5.9 million.

Between October 1, 2013 and December 31, 2013, the Company executed 141 novation agreements with Hartford Life and Annuity Company, Hartford Life and Accident Company, and third-party reinsurers. While executing the novation agreements has no net financial impact on the Company, the additional reserve credit assumed by PICA is equal to $379 million as of December 31, 2013.

NOTES TO FINANCIAL STATEMENTS

23B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2013.

23C. Commutation of Ceded Reinsurance

The Company has reported in its operations during December 31, 2013 and December 31, 2012 as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as: $100,000

That is reflected as:

a.	Claims incurred	
b.	Claims adjustment expenses incurred	
c.	Premiums earned	
d.	Other	$100,000

e.	Company	
	ACE Capital Re Overseas, Ltd.	$100,000

23D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not have any ceded reinsurance with certified reinsurers during 2013 or 2012.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

24C. The amount of group life net premiums written by the Company for the period ended December 31, 2013 that are subject to retrospective rating features was $985,680,266. This represented 25% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended December 31, 2013 that are subject to retrospective rating features was $52,021,716. This represented 4% of the total net premiums written for group accident and health.

24D. The Company has no medical loss ratio rebates required pursuant to the Public Health Service Act for the periods ending December 31, 2013 and December 31, 2012.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 35.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

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

28. HEALTHCARE RECEIVABLES

The Company has no health care receivables during 2013 or 2012.

29. PARTICIPATING POLICIES

For the period ended December 31, 2013, premiums under group life participating policies were $471,066,702, or 12% of total group life premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $41,128,737 to policyholders.

For the period ended December 31, 2013, premiums under group accident and health participating policies were $25,922,359, or 2% of total group accident and health premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $6,493,137 to policyholders.

For the reporting period ended December 31, 2013, premiums under individual life participating policies were $2,727,015,844 or 36% of total individual life premiums earned. The Company accounts for its policyholder dividends based upon the Plan of Reorganization for the Company's demutualization. The Company paid dividends in the amount of $1,919,536,568 to policyholders and did not allocate any additional income to such policyholders.

NOTES TO FINANCIAL STATEMENTS

30. PREMIUM DEFICIENCY RESERVES

The Company's premium deficiency reserves as of December 31, 2013 are as follows:

1.	Liability carried for premium deficiency reserves	$63,834,356
2.	Date of the most recent evaluation of this liability	12/31/2013
3.	Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

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

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

(3) As of December 31, 2013, the Company had $4,538,360,815 of insurance in force for which gross premiums for the life insurance benefits are less than the net premiums according to the standard of valuation required by the state.

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

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

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

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

(6) As of December 31, 2013, the change in reserves due to a change in valuation basis, for life and annuity reserves, was a decrease of $7,128,537, which was due to the following:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Changed to A-2000 4.00%	($7,359,824)	$0	$0	($4,156,290)	($185,450)	$0	$0	($3,018,084)
SCI	$257,502						$257,502	
Destrengthening	($26,215)							($26,215)
Total	($7,128,537)	$0	$0	($4,156,290)	($185,450)	$0	$257,502	($3,044,299)

NOTES TO FINANCIAL STATEMENTS

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

	General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
1. With market value adjustment	$5,957,931,230	$118,219,099	$0	$6,076,150,329	4.5%
2. At book value less surrender charge of 5% or more	703,407,519	0	0	703,407,519	0.5%
3. At market value	2,223,767,010	1,097,715,785	39,316,811,938	42,638,294,733	31.3%
4. Total with adjustment or at market value	$8,885,105,759	$1,215,934,884	$39,316,811,938	$49,417,852,581	36.3%
5. At book value without adjustment (minimal or no change or adjustment)	12,811,151,363	10,314,294	0	12,821,465,657	9.4%
B. Not subject to discretionary withdrawal	33,653,987,941	40,294,241,577	0	73,948,229,518	54.3%
C. Total (gross)	$55,350,245,063	$41,520,490,755	$39,316,811,938	$136,187,547,756	100.0%
D. Reinsurance Ceded	1,954,039	0	0	1,954,039	
E. Total (net) (3)-(4)	$55,348,291,024	$41,520,490,755	$39,316,811,938	$136,185,593,717	
Reconciliation of total annuity actuarial reserves and deposit liabilities					
F. Life and Accident & Health Annual Statement:					
1. Exhibit 5, Annuities Section	$35,056,835,007	$0	$0	$35,056,835,007	
2. Exhibit 5, Supplementary contracts with life contingencies section	160,677,888	0	0	160,677,888	
3. Exhibit 7, Deposit-Type Contracts, line 14, column 1	20,130,778,129	0	0	20,130,778,129	
4. Subtotal	$55,348,291,024	$0	$0	$55,348,291,024	
Separate Accounts Annual Statement:					
5. Exhibit 3, Line 0299999, Column 2	$0	$41,520,490,755	$33,014,655,609	$74,535,146,364	
6. Exhibit 3, Line 0399999, Column 2	0	0	0	0	
7. Policyholder dividend and coupon accumulation	0	0	0	0	
8. Policyholder premiums	0	0	0	0	
9. Guaranteed interest contracts	0	0	0	0	
10. Other contract deposit funds	0	0	6,302,156,329	6,302,156,329	
11. Subtotal	$0	$41,520,490,755	$39,316,811,938	$80,837,302,693	
12. Total annuity actuarial reserves and deposit liabilities	$55,348,291,024	$41,520,490,755	$39,316,811,938	$136,185,593,717	

G. FHLB Funding Agreements

See Note 11B.

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2013:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	7,878,560	7,851,642
(3) Ordinary - Renewal Business	1,439,366,442	1,430,072,980
(4) Credit Life	0	0
(5) Group Life	244,409,411	244,409,411
(6) Group Annuity	42,773,532	42,773,532
(7) Total	$1,734,427,945	$1,725,107,565

NOTES TO FINANCIAL STATEMENTS

34. SEPARATE ACCOUNTS

34A.

(1) The Company issues traditional variable annuity contracts through its separate accounts for which investment income and investment gains and losses accrue directly to, and investment risk is borne by, the contractholder. In addition, the Company issues variable life and variable universal life contracts where the Company contractually guarantees to the contractholder a death benefit even when there is insufficient value to cover monthly mortality and expense charges, whereas otherwise the contract would typically lapse ("no lapse guarantee").

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of December 31, 2013, the Company's Separate Account statement included legally insulated assets of $125,330,818,629. The assets legally insulated from the General Account as of December 31, 2013 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Group Variable Annuity Contracts - Not reclassed to the General Account	$414,180,947	$24,400,527
Group Annuity Contracts - Not reclassed to the General Account	53,072,886,261	21,008
Group Annuity Contracts - Reclassed to the General Account for GAAP	30,103,892,760	60,608,880
Group Variable Universal Life	104,369,085	89,786
Private Placement Group Flexible Premium Variable Life Insurance Contract	28,979,754,035	6,200,902
Qualified Basic Life Insurance - RFA	753,832,146	323
Registered Group Flexible Premium Variable Life Insurance Contract	6,365,963	611,841
Variable Life	9,225,791,185	4,652,343
Variable Annuity	2,669,746,247	10,514,894
Total	**$125,330,818,629**	**$107,100,504**

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

(3) Some Separate Account liabilities are guaranteed by the General Account. As of December 31, 2013, the Company's General Account had a maximum guarantee for Separate Account liabilities of $1,274,780,049. To compensate the General Account for the risk taken, the Separate Account has paid risk charges of $37,068,819 and $40,569,166 as of December 31, 2013 and December 31, 2012, respectively.

As of December 31, 2013 and December 31, 2012, the Company's General Account has paid respectively, $44,111,038 and $67,482,311 towards Separate Account guarantees

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the period ended December 31, 2013, the amount of loaned securities within the Separate Accounts was $5,356,416,130.

34B. General Nature and Characteristics of Separate Accounts

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

NOTES TO FINANCIAL STATEMENTS

(in thousands)

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4 %	(3) Nonindexed Guarantee more than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 12/31/13	$0	$164,815	($30,404)	$5,512,043	$5,646,454
Reserves as of 12/31/13.					
(2) For accounts with assets at:					
a. Market Value	0	13,779,769	0	69,454,713	83,234,482
b. Amortized Cost	0	37,708	28,182,706	0	28,220,414
c. Total Reserves	$0	$13,817,477	$28,182,706	$69,454,713	$111,454,896
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:	0	0	0	0	0
b. With MV adjustment	0	57,935	60,284	0	118,219
c. At book value without MV adjustment and with current surrender charge of 5% or more	0	0	0	0	0
d. At market value	0	1,577,408	0	69,454,713	71,032,121
e. At book value without MV adjustment and with current surrender charge of less than 5%	0	10,314	0	0	10,314
f. Subtotal	$0	$1,645,657	$60,284	$69,454,713	$71,160,654
g. Not subject to discretionary withdrawal:	0	12,171,820	28,122,422	0	40,294,242
h. Total	$0	$13,817,477	$28,182,706	$69,454,713	$111,454,896

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

(in thousands)

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4 %	(3) Nonindexed Guarantee more than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
a. Transfers to Separate Accounts	$0	$164,815	($30,404)	$5,311,286	$5,445,697
b. Transfers from Separate Accounts	$0	$1,758,212	$2,683,762	$7,987,250	$12,429,224
c. Net transfers to or (From)Separate Accounts (a)–(b)	$0	($1,593,397)	($2,714,166)	($2,675,964)	($6,983,527)

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

(in thousands)

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

a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$5,445,697
b.	Transfers from Separate Accounts (Page 4, Line 10)	$12,429,224
c.	Net transfers to or (From) Separate Accounts (a) – (b)	($6,983,527)

(2) Reconciling Adjustments $25,138

Reconciling amount: reinsured expense allowance held in the Separate Account Statement of ceding company in conjunction with Modco Agreement.

(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement:
(1c) + (2) = (Page 4, Line 26) ($6,958,389)

NOTES TO FINANCIAL STATEMENTS

35. LOSS/CLAIM ADJUSTMENT EXPENSES

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

	12/31/2013	12/31/2012
	(in millions)	
Balance at January 1	$91	$76
Less reinsurance recoverables	10	5
Net balance at January 1	$81	$71
Incurred related to:		
Current year	851	827
Prior years	73	53
Total incurred	924	880
Paid related to:		
Current year	259	270
Prior years	665	600
Total paid	924	870
Net balance at December 31	$80	$81
Plus reinsurance recoverables	8	10
Balance at December 31	$88	$91

During 2013 and 2012, the Company had no reinsurance recoverable balances attributable to the Company's healthcare business sold to Aetna.

The provision for claims and claim adjustment expenses had no material change for full year 2013.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2

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

1.3 State Regulating? ..... New Jersey

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/02/2013

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

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

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

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

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

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

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

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

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

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

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

12.12 Number of parcels involved 0

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

12.2 If, yes provide explanation:

The Company owns 256 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The Company also has a number of partnership and LLC interests in entitites which own real estate directly, or own partnership units and shares in real estate companies. See General Account Schedule BA, Part 1, Real Estate for a listing of investments and total book value. In addition, the Company owns shares in the Prudential Variable Contract Real Property Partnership through a Separate Account of the Company with a carry value of $77,305,071. The number of parcels does not apply because the Company owns shares in the Real Property Partnership and does not own properties directly or exclusively.

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

20.21 To directors or other officers ..... $ 36,810
20.22 To stockholders not officers ..... $ 0
20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

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

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

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

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

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0
22.22 Amount paid as expenses ..... $ 580,252
22.23 Other amounts paid ..... $ 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 10,417

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 2,632,806,597

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

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

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

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

GENERAL INTERROGATORIES

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

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	2,398,709,982
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	2,394,596,846
24.103	Total payable for securities lending reported on the liability page.	$	2,632,806,597

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

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

25.21	Subject to repurchase agreements	$	6,788,384,117
25.22	Subject to reverse repurchase agreements	$	500,000,000
25.23	Subject to dollar repurchase agreements	$	0
25.24	Subject to reverse dollar repurchase agreements	$	0
25.25	Pledged as collateral	$	5,381,092,252
25.26	Placed under option agreements	$	0
25.27	Letter stock or other securities restricted as to sale	$	696,705,603
25.28	On deposit with state or other regulatory body	$	22,702,408
25.29	Other	$	0

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Contractual/Legal	Privately held securites that have contractual transfer restrictions and therefore cannot be traded or sold	167,812,100
Voluntary Trust	Assets are restricted to sale primarily because they are held in voluntary trusts. These trusts provide that the assets are to be used for payments for designated dividend benefits	528,893,503

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	New York, NY
The Bank of New York Mellon	New York, NY
State Street Bank and Trust	Kansas City, MO

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
The Bank of New York Mellon	New York, NY	Assets are held as collateral for notes issued and custody of assets is governed by note indenture rather than a custody agreement.

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
Not Applicable	State Street Bank and Trust	07/01/2013	Beginning July 1, 2013, certain assets are now custodied in new accounts at State Street Bank.

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

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

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
74440Y-10-8	Prudential High Yield Fund	56,995
29.2999 - Total		56,995

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Prudential High Yield Fund	Citi Group	502	12/31/2013

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	107,649,879,423	112,916,072,587	5,266,193,164
30.2 Preferred stocks	37,867,332	40,620,417	2,753,085
30.3 Totals	107,687,746,755	112,956,693,004	5,268,946,249

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

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

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

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

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

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

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

32.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of December 31, 2013), with an aggregate statement value of approximately 0.01% of qualifying assets, have not been filed with the SVO.

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 3,999,566

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

1 Name	2 Amount Paid

34.1 Amount of payments for legal expenses, if any? ..... $ 63,179,699

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

1 Name	2 Amount Paid

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 3,579,458

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only $ 217,489

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

1.31 Reason for excluding:

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 82,801

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 217,489

1.65 Total incurred claims $ 82,801

1.66 Number of covered lives 88

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	21,059,774,648	52,479,240,019
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	155,259,998	156,022,850
2.5	Reserve Denominator	109,567,076,637	104,079,960,677
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 32,454,347

3.4 State the authority under which Separate Accounts are maintained:

Title 17B: Chapter 28-7 Statutes of New Jersey

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 50,975,736

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

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 1,091,031,216

4.22 Received $ 4,763,036,084

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

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

5.21 Page 3, Line 1 $ 4,367,362,790

5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 1,622,624,008

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

7.11 Cash $ 11,664,038,313

7.12 Stock $ 0

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Highest Daily Value	None	N/A	851,725	851,725	57	Exhibit 5B	N/A	0
Highest Daily Value	GMIB	2	32,751	32,751	2,583	Exhibit 5B	N/A	0
Highest Daily Value	GMWB	N/A	114,986	114,986	201	Exhibit 5B	100% of all living benefits reinsured	0
MAV	None	N/A	1,427,047,088	1,427,047,088	37,790,197	Exhibit 5B	N/A	0
MAV	GMIB	0	434,667,497	446,127,477	55,991,081	Exhibit 5B	N/A	0
MAV	GMIB	1	11,439,683	0	859,721	Exhibit 5B	N/A	0
MAV	GMIB	5	20,297	0	24,850	Exhibit 5B	N/A	0
MAV	GMAB	0	13,270,143	208,639,018	50,605	Exhibit 5B	N/A	0
MAV	GMAB	1	37,269,382	0	272,290	Exhibit 5B	N/A	0
MAV	GMAB	2	32,631,590	0	214,330	Exhibit 5B	N/A	0
MAV	GMAB	3	27,665,343	0	238,619	Exhibit 5B	N/A	0
MAV	GMAB	4	15,794,635	0	223,275	Exhibit 5B	N/A	0
MAV	GMAB	5	7,932,091	0	109,083	Exhibit 5B	N/A	0
MAV	GMAB	6	10,304,755	0	166,634	Exhibit 5B	N/A	0
MAV	GMAB	7	15,919,068	0	183,247	Exhibit 5B	N/A	0
MAV	GMAB	8	13,651,514	0	211,052	Exhibit 5B	N/A	0
MAV	GMAB	9	6,411,518	0	89,004	Exhibit 5B	N/A	0
MAV	GMAB	10	631,218	0	19,074	Exhibit 5B	N/A	0
MAV	GMAB	11	8,150,219	0	198,984	Exhibit 5B	N/A	0
MAV	GMAB	12	11,825,959	0	341,714	Exhibit 5B	N/A	0
MAV	GMAB	13	6,266,551	0	143,109	Exhibit 5B	N/A	0
MAV	GMAB	14	915,034	0	32,604	Exhibit 5B	N/A	0
DB-MAV	GMWB	N/A	117,425,771	117,425,771	1,565,254	Exhibit 5B	100% of all living benefits reinsured	1,175
DB-MAV/RU	None	N/A	559,724,270	559,724,270	41,908,841	Exhibit 5B	N/A	0
DB-MAV/RU	GMIB	0	811,611,457	841,735,061	130,162,424	Exhibit 5B	N/A	0
DB-MAV/RU	GMIB	1	30,012,515	0	2,354,928	Exhibit 5B	N/A	0
DB-MAV/RU	GMIB	2	111,089	0	0	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	0	4,054,257	66,958,850	25,804	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	1	20,135,837	0	138,290	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	2	10,084,479	0	80,142	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	3	6,313,873	0	49,651	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	4	1,546,155	0	15,929	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	5	905,124	0	9,707	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	6	3,082,111	0	32,307	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	7	3,736,877	0	103,330	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	8	1,067,962	0	19,353	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	9	370,512	0	16,832	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	10	796,226	0	2,896	Exhibit 5B	N/A	2,823
DB-MAV/RU	GMAB	11	3,636,077	0	101,424	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	12	2,781,341	0	76,510	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	13	8,448,017	0	393,535	Exhibit 5B	N/A	0
DB-MAV/RU	GMWB	N/A	29,279,669	29,279,669	1,021,737	Exhibit 5B	100% of all living benefits reinsured	427,306
DB-Ratchet	None	N/A	1,234,370,276	1,234,370,276	3,018,323	Exhibit 5B	N/A	0
DB-Ratchet	GMIB	0	33,290,991	45,553,808	1,374,081	Exhibit 5B	N/A	0
DB-Ratchet	GMIB	1	12,262,817	0	549,457	Exhibit 5B	N/A	0
DB-Reset	None	N/A	497,334,898	497,334,898	4,782,704	Exhibit 5B	N/A	0
DB-Reset	GMIB	0	53,208,337	53,208,337	2,180,177	Exhibit 5B	N/A	0
DB-Rollup	None	N/A	137,927,099	137,927,099	2,870,400	Exhibit 5B	N/A	0
DB-Rollup	GMIB	0	31,883,811	34,433,263	1,453,671	Exhibit 5B	N/A	0

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
DB-Rollup	GMIB	1	2,549,451	0	155,897	Exhibit 5B	N/A	0
DB-Rollup	GMAB	0	4,458,023	36,791,139	24,048	Exhibit 5B	N/A	0
DB-Rollup	GMAB	1	8,649,650	0	71,089	Exhibit 5B	N/A	0
DB-Rollup	GMAB	2	4,283,053	0	23,492	Exhibit 5B	N/A	0
DB-Rollup	GMAB	3	4,715,247	0	52,595	Exhibit 5B	N/A	0
DB-Rollup	GMAB	4	2,540,023	0	77,209	Exhibit 5B	N/A	0
DB-Rollup	GMAB	5	2,063,587	0	39,266	Exhibit 5B	N/A	0
DB-Rollup	GMAB	6	2,168,758	0	44,777	Exhibit 5B	N/A	0
DB-Rollup	GMAB	7	2,233,678	0	38,992	Exhibit 5B	N/A	0
DB-Rollup	GMAB	8	857,445	0	10,074	Exhibit 5B	N/A	0
DB-Rollup	GMAB	9	577,688	0	14,638	Exhibit 5B	N/A	0
DB-Rollup	GMAB	10	285,522	0	1,770	Exhibit 5B	N/A	0
DB-Rollup	GMAB	11	1,194,292	0	23,151	Exhibit 5B	N/A	0
DB-Rollup	GMAB	12	1,902,204	0	57,831	Exhibit 5B	N/A	0
DB-Rollup	GMAB	13	735,694	0	16,368	Exhibit 5B	N/A	0
DB-Rollup	GMAB	14	126,275	0	2,846	Exhibit 5B	N/A	0
DB-Rollup	GMWB	N/A	17,360,421	17,360,421	271,833	Exhibit 5B	100% of all living benefits reinsured	0
DB-ROP	None	N/A	3,025,388,269	3,025,388,269	10,274,324	Exhibit 5B	N/A	0
DB-ROP	GMIB	0	108,586,337	120,024,905	3,253,906	Exhibit 5B	N/A	0
DB-ROP	GMIB	1	11,428,257	0	410,463	Exhibit 5B	N/A	0
DB-ROP	GMIB	2	10,311	0	0	Exhibit 5B	N/A	0
DB-ROP	GMAB	0	27,070,003	419,540,393	87,808	Exhibit 5B	N/A	0
DB-ROP	GMAB	1	53,008,884	0	250,946	Exhibit 5B	N/A	0
DB-ROP	GMAB	2	54,340,134	0	332,675	Exhibit 5B	N/A	0
DB-ROP	GMAB	3	62,256,429	0	355,996	Exhibit 5B	N/A	0
DB-ROP	GMAB	4	39,392,897	0	320,740	Exhibit 5B	N/A	0
DB-ROP	GMAB	5	20,286,891	0	258,915	Exhibit 5B	N/A	0
DB-ROP	GMAB	6	17,901,727	0	284,462	Exhibit 5B	N/A	0
DB-ROP	GMAB	7	34,761,826	0	614,379	Exhibit 5B	N/A	0
DB-ROP	GMAB	8	30,136,744	0	580,241	Exhibit 5B	N/A	0
DB-ROP	GMAB	9	10,639,556	0	158,951	Exhibit 5B	N/A	0
DB-ROP	GMAB	10	8,613,677	0	164,009	Exhibit 5B	N/A	7,360
DB-ROP	GMAB	11	18,205,779	0	381,353	Exhibit 5B	N/A	0
DB-ROP	GMAB	12	23,140,777	0	424,836	Exhibit 5B	N/A	0
DB-ROP	GMAB	13	16,108,828	0	323,901	Exhibit 5B	N/A	0
DB-ROP	GMAB	14	3,289,312	0	100,513	Exhibit 5B	N/A	0
DB-ROP	GMAB	15	386,929	0	10,548	Exhibit 5B	N/A	0
DB-ROP	GMWB	N/A	339,261,676	339,261,676	4,156,395	Exhibit 5B	100% of all living benefits reinsured	1,035,170
DB-RU/RE	NONE	N/A	145,325,948	145,325,948	1,671,267	Exhibit 5B	N/A	0
NONE	GMWB	N/A	0	0	3,668,845	Exhibit 5B	N/A	0

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

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

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

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

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2013	2 2012	3 2011	4 2010	5 2009
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	431,727,071	238,358,664	226,839,334	231,331,614	236,339,444
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	584,153,922	563,330,582	550,904,655	523,842,206	495,479,785
3.	Credit life (Line 21, Col. 6)	254	470	877	2,409	5,047
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,582,485,399	1,578,894,153	1,563,937,560	1,422,491,718	1,347,754,060
5.	Industrial (Line 21, Col. 2)	2,694,137	2,901,273	3,145,831	3,011,254	3,074,260
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	424,785,420	466,086,331	464,542,405	463,063,006	330,964,754
7.	Total (Line 21, Col. 10)	3,025,846,203	2,849,571,473	2,809,370,662	2,643,742,207	2,413,617,350
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	156,728	137,359	132,106	154,128	223,159
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	53,161	29,574	43,554	25,202	30,159
10.	Credit life (Line 2, Col. 6)	0	0	17	471	1,985
11.	Group (Line 2, Col. 9)	43,955,246	67,919,289	150,253,778	126,876,016	110,695,401
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	44,165,135	68,086,222	150,429,455	127,055,817	110,950,704
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	309,365,308	124,664,873	(1,955,348)	47,166,668	17,207,146
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	7,362,168,608	3,654,959,327	3,021,586,785	3,310,926,602	2,797,290,485
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	196,122,695	169,866,580	226,612,720	290,921,041	245,934,268
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	(289)	(2,144)	(5,862)
17.1	Group life insurance (Line 20.4, Col. 6)	3,980,745,613	5,846,237,154	3,909,276,142	3,577,661,890	3,657,584,331
17.2	Group annuities (Line 20.4, Col. 7)	7,839,101,169	41,221,482,316	8,812,382,802	7,918,407,015	9,279,490,248
18.1	A & H-group (Line 20.4, Col. 8)	1,158,839,819	1,245,800,215	1,106,081,992	1,051,688,658	1,039,396,586
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	(24)	(196)	(834)
18.3	A & H-other (Line 20.4, Col. 10)	213,431,437	216,229,554	201,867,936	174,009,143	155,806,325
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	21,059,774,650	52,479,240,019	17,275,852,716	16,370,778,677	17,192,702,693
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	171,199,228,150	162,040,824,375	154,938,831,170	147,601,353,813	148,806,464,034
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	161,923,747,148	153,740,729,439	146,870,993,623	139,317,739,336	138,854,960,320
23.	Aggregate life reserves (Page 3, Line 1)	104,363,955,130	99,870,642,982	97,888,409,074	95,628,024,592	92,949,594,453
24.	Aggregate A & H reserves (Page 3, Line 2)	7,677,147,598	6,941,770,500	4,941,433,181	4,142,668,869	3,634,399,737
25.	Deposit-type contract funds (Page 3, Line 3)	20,130,778,131	19,182,259,891	20,268,735,726	20,738,168,284	22,508,786,082
26.	Asset valuation reserve (Page 3, Line 24.01)	3,235,279,873	2,770,861,617	2,554,626,132	2,294,708,996	1,787,609,348
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	9,380,081,507	8,696,381,726	8,157,220,092	8,361,735,437	10,039,154,210
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,758,141,800	2,756,707,941	3,242,767,458	4,225,388,656	4,661,182,454
	Risk-Based Capital Analysis					
30.	Total adjusted capital	13,892,291,798	12,714,301,756	11,960,228,192	11,919,477,616	13,014,831,416
31.	Authorized control level risk - based capital	1,524,003,124	1,392,943,956	1,218,320,695	1,118,366,028	1,128,451,960
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	63.8	65.4	67.3	68.9	66.1
33.	Stocks (Lines 2.1 and 2.2)	6.5	6.5	6.3	6.8	6.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	14.8	14.7	14.3	13.2	13.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.4	0.3	0.2	0.2	0.2
36.	Cash, cash equivalents and short-term investments (Line 5)	3.8	2.9	2.8	2.5	6.1
37.	Contract loans (Line 6)	4.7	4.7	4.8	4.9	4.8
38.	Derivatives (Page 2, Line 7)	0.8	0.7	0.9	0.5	XXX
39.	Other invested assets (Line 8)	5.2	4.8	3.3	2.8	3.0
40.	Receivables for securities (Line 9)	0.0	0.1	0.1	0.0	0.1
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	XXX
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.4
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2013	2 2012	3 2011	4 2010	5 2009
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	2,270,650,725	2,098,883,603	2,854,706,479	3,291,991,339	4,058,823,402
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	171,259	171,259	126,000	126,000	5,953,126
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	6,113,804,435	6,098,062,889	5,233,279,530	5,407,416,976	4,847,654,443
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	2,922,834,459	2,921,553,892	2,478,902,220	1,648,966,434	1,949,755,339
50.	Total of above Lines 44 to 49	11,307,460,878	11,118,671,643	10,567,014,229	10,348,500,749	10,862,186,310
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	4,854,587,340	8,452,360,894	7,647,260,286	7,749,102,695	7,845,973,189
53.	Total admitted assets (Page 2, Line 28, Col. 3)	296,637,147,283	285,087,048,709	246,841,533,201	233,140,797,926	225,787,698,918
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	7,813,350,979	7,149,550,666	7,405,336,676	7,116,504,628	8,357,871,059
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	105,602,848	489,449,333	241,997,216	576,628,731	(1,251,045,601)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(443,903,177)	460,533,394	756,450,093	789,117,304	742,812,631
57.	Total of above Lines 54, 55 and 56	7,475,050,650	8,099,533,393	8,403,783,985	8,482,250,663	7,849,638,089
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	23,993,082,768	18,154,718,758	18,345,019,937	16,472,761,724	17,983,106,696
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	933,329,787	891,833,953	796,795,885	741,785,812	675,577,355
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	4,294,486,005	800,485,631	980,758,319	636,184,158	1,007,606,410
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	257,444,029	2,000,337,319	798,764,312	508,269,133	532,744,331
62.	Dividends to policyholders (Line 30, Col. 1)	307,445,862	405,122,107	272,735,814	627,963,571	544,270,715
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	9.6	3.3	8.8	8.4	6.7
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.1	4.6	5.0	5.5	6.3
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	117.3	195.1	121.7	102.6	101.2
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	25.8	26.6	29.6	28.9	25.5
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	2,940,279,208	2,738,709,600	2,511,183,449	2,296,866,520	2,130,812,890
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	2,852,554,100	2,621,455,237	2,424,496,793	2,236,434,824	2,105,813,245
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	231,982,011	197,584,888	161,260,611	143,110,507	114,774,553
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	228,776,653	187,326,964	162,007,516	135,361,635	107,722,898
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	36,712,533	(15,553,377)	34,575,217	81,181,606	104,137,541
73.	Ordinary - life (Col. 3)	(301,863,170)	592,579,885	424,406,788	510,529,223	457,666,028
74.	Ordinary - individual annuities (Col. 4)	38,821,781	207,008,594	176,179,625	2,019,648,893	132,989,080
75.	Ordinary-supplementary contracts (Col. 5)	634,556	462,244	1,079,026	420,082	3,607,446
76.	Credit life (Col. 6)	(43,632)	83,811	82,009	233,150	270,581
77.	Group life (Col. 7)	167,488,984	194,065,013	24,284,789	126,669,944	171,990,530
78.	Group annuities (Col. 8)	1,008,549,287	1,549,601,757	429,414,861	(1,538,826,397)	257,122,259
79.	A & H-group (Col. 9)	29,263,902	(760,375,936)	(206,568,627)	(14,307,914)	(20,562,588)
80.	A & H-credit (Col. 10)	(19,631)	29,302	26,115	(245,262)	(289,475)
81.	A & H-other (Col. 11)	163,942,739	(867,543,425)	(70,004,705)	(80,472,192)	(82,786,603)
82.	Aggregate of all other lines of business (Col. 12)	108,712,988	(7,457,042)	(229,837,047)	22,408,122	1,400,035,810
83.	Total (Col. 1)	1,252,200,337	892,900,826	583,638,051	1,127,239,255	2,424,180,609

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

If no, please explain:

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year	580,273	2,901,273	7,361,465	801,689,246	75	470	12,516	23,402,694	2,044,980,484	2,849,571,473
2.	Issued during year	0	0	3,783	209,889	0	0	424	465,475	43,955,246	44,165,135
3.	Reinsurance assumed	0	(13,551)	55,802	264,966,612	0	0	0	0	0	264,953,061
4.	Revived during year	0	0	3,275	2,559,401	0	0	0	0	0	2,559,401
5.	Increased during year (net)	0	611	0	26,542,739	0	0	0	0	8,903,430	35,446,780
6.	Subtotals, Lines 2 to 5	0	(12,940)	62,860	294,278,641	0	0	424	465,475	52,858,676	347,124,377
7.	Additions by dividends during year	XXX	83,822	XXX	1,765,861	XXX	0	XXX	XXX	0	1,849,683
8.	Aggregate write-ins for increases	0	0	0	51,739	0	0	0	0	0	51,739
9.	Totals (Lines 1 and 6 to 8)	580,273	2,972,155	7,424,325	1,097,785,487	75	470	12,940	23,868,169	2,097,839,160	3,198,597,272
	Deductions during year:										
10.	Death	51,222	238,764	185,730	4,466,192	1	1	XXX	93,407	3,395,378	8,100,335
11.	Maturity	468	2,248	3,088	31,169	0	0	XXX	84	5,619	39,036
12.	Disability	0	0	40	4,721	0	0	XXX	0	0	4,721
13.	Expiry	1,523	910	35,820	1,096,653	0	0	0	0	0	1,097,563
14.	Surrender	9,022	36,096	135,174	13,883,851	0	0	0	0	0	13,919,947
15.	Lapse	0	0	15,985	32,328,951	0	0	1,480	1,176,507	87,167,344	119,496,295
16.	Conversion	0	0	1,685	9,299,907	0	0	XXX	XXX	XXX	9,299,907
17.	Decreased (net)	0	0	15,155	2,978,854	35	215	0	449,697	0	2,979,069
18.	Reinsurance	0	0	0	1,145,407	0	0	0	0	0	1,145,407
19.	Aggregate write-ins for decreases	0	0	0	16,668,789	0	0	0	0	0	16,668,789
20.	Totals (Lines 10 to 19)	62,235	278,018	392,677	81,904,494	36	216	1,480	1,719,695	90,568,341	172,751,069
21.	In force end of year (Line 9 minus Line 20)	518,038	2,694,137	7,031,648	1,015,880,993	39	254	11,460	22,148,474	2,007,270,819	3,025,846,203
22.	Reinsurance ceded end of year	XXX	2,442,348	XXX	667,680,676	XXX	0	XXX	XXX	67,856,843	737,979,867
23.	Line 21 minus Line 22	XXX	251,789	XXX	348,200,317	XXX	(b) 254	XXX	XXX	1,939,413,976	2,287,866,336
	DETAILS OF WRITE-INS										
0801.	Face amount adjustment	0	0	0	51,739	0	0	0	0	0	51,739
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	51,739	0	0	0	0	0	51,739
1901.	Foreign exchange loss	0	0	0	16,668,789	0	0	0	0	0	16,668,789
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	16,668,789	0	0	0	0	0	16,668,789

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

(b) Group $ 254 ; Individual $ 0

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX	2,210,403	XXX	25,292,265
25.	Other paid-up insurance	518,038	307,481	2,287,178	17,493,805
26.	Debit ordinary insurance	XXX	XXX	1,413,839	11,706,745

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing	0	0	14,225	281,226
28.	Term policies - other	1,330	53,161	1,085,011	571,331,802
29.	Other term insurance - decreasing	XXX	0	XXX	249,552
30.	Other term insurance	XXX	0	XXX	3,839,675
31.	Totals (Lines 27 to 30)	1,330	53,161	1,099,236	575,702,255
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	173,895
33.	Totals, extended term insurance	XXX	XXX	524,135	8,277,775
34.	Totals, whole life and endowment	2,453	156,728	5,408,276	431,727,071
35.	Totals (Lines 31 to 34)	3,783	209,889	7,031,647	1,015,880,996

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	2,694,136
37.	Ordinary	209,889	0	857,968,876	157,912,120
38.	Credit Life (Group and Individual)	0	0	254	0
39.	Group	43,955,246	0	2,007,270,819	0
40.	Totals (Lines 36 to 39)	44,165,135	0	2,865,239,949	160,606,256

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	39	XXX	22,148,473	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	2,332,209	424,785,420
45.	Group Permanent Insurance included in Line 21	0	0	80,216	1,732,521

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	46,855,071

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Actual amount of coverage

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

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48.	Waiver of Premium	0	0	2,662,550	74,864,901	0	0	0	0
49.	Disability Income	0	0	0	918,015	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	464,754	2,430,634	66,869	3,517,554	0	0	0	0
52.	Total	464,754	(b) 2,430,634	2,729,419	(b) 79,300,470	0	(b) 0	0	(b) 0

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	3,433	95,533	288	64,302
2.	Issued during year	91	22,079	4	29,018
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	3,524	117,612	292	93,320
	Deductions during year:				
6.	Decreased (net)	266	18,210	8	30,220
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	266	18,210	8	30,220
9.	In force end of year	3,258	99,402	284	63,100
10.	Amount on deposit	0	(a) 2,378,479,660	117,281,591	(a) 2,263,653,167
11.	Income now payable	3,261	1,669	0	1,460
12.	Amount of income payable	(a) 4,016,920	(a) 5,237,166	(a) 16,985,960	(a) 63,917,015

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	29,284	232,189	3,035	528,531
2.	Issued during year	445	306	58	18,095
3.	Reinsurance assumed	306	0	0	271
4.	Increased during year (net)	0	0	0	4,105
5.	Totals (Lines 1 to 4)	30,035	232,495	3,093	551,002
	Deductions during year:				
6.	Decreased (net)	1,866	22,483	184	41,094
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,866	22,483	184	41,094
9.	In force end of year	28,169	210,012	2,909	509,908
	Income now payable:				
10.	Amount of income payable	(a) 214,638,932	XXX	XXX	(a) 1,007,505,037
	Deferred fully paid:				
11.	Account balance	XXX	(a) 7,957,079,349	XXX	(a) 11,736,618,989
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 332,460,737	XXX	(a) 74,186

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	21,475	1,286,279,424	0	0	89,328	209,788,195
2.	Issued during year	874	74,308,833	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	22,349	XXX	0	XXX	89,328	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	4,107	XXX	0	XXX	2,746	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	4,107	XXX	0	XXX	2,746	XXX
10.	In force end of year	18,242	(a) 1,243,121,232	0	(a) 0	86,582	(a) 208,113,752

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	10,927	1,588,715
2.	Issued during year	642	0
3.	Reinsurance assumed	250	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	11,819	1,588,715
	Deductions During Year:		
6.	Decreased (net)	1,058	77,087
7.	Reinsurance ceded	0	1
8.	Totals (Lines 6 and 7)	1,058	77,088
9.	In force end of year	10,761	1,511,627
10.	Amount of account balance	(a) 10,124,501,020	(a) 5,364,144,283

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	1,388,332,886
2.	Current year's realized pre-tax capital gains/(losses) of $ (275,382,207) transferred into the reserve net of taxes of $ (96,383,772)	(178,998,435)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	165,696,769
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,375,031,220
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	198,616,346
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,176,414,874

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2013	163,213,862	27,304,609	8,097,876	198,616,346
2.	2014	143,987,612	(4,470,961)	13,640,170	153,156,821
3.	2015	130,533,923	(6,997,926)	12,676,004	136,212,001
4.	2016	120,045,024	(6,945,435)	11,063,078	124,162,667
5.	2017	108,470,928	(7,001,471)	9,507,758	110,977,214
6.	2018	96,370,740	(6,765,823)	7,694,628	97,299,544
7.	2019	87,180,970	(6,675,083)	6,480,372	86,986,260
8.	2020	75,589,243	(6,700,931)	5,875,793	74,764,105
9.	2021	61,726,651	(6,415,854)	5,062,238	60,373,035
10.	2022	49,193,456	(6,409,851)	4,446,334	47,229,938
11.	2023	39,718,991	(6,270,512)	3,792,336	37,240,815
12.	2024	33,362,942	(6,410,306)	3,605,907	30,558,542
13.	2025	28,271,542	(6,582,096)	3,733,758	25,423,204
14.	2026	22,753,923	(6,766,656)	3,854,868	19,842,134
15.	2027	20,489,935	(7,256,809)	4,175,313	17,408,439
16.	2028	19,885,914	(7,252,510)	4,158,869	16,792,273
17.	2029	20,685,734	(7,702,395)	4,366,893	17,350,232
18.	2030	21,722,545	(7,745,511)	4,318,782	18,295,817
19.	2031	22,003,216	(8,108,379)	4,457,288	18,352,125
20.	2032	21,825,576	(8,175,591)	4,405,556	18,055,541
21.	2033	20,270,277	(8,515,806)	4,480,529	16,235,000
22.	2034	18,082,187	(8,635,791)	4,509,026	13,955,422
23.	2035	16,411,970	(8,653,614)	4,552,903	12,311,260
24.	2036	14,651,716	(8,647,339)	4,583,594	10,587,970
25.	2037	12,004,043	(8,948,048)	4,779,953	7,835,948
26.	2038	8,960,660	(8,917,677)	4,785,887	4,828,870
27.	2039	6,023,048	(8,135,035)	4,388,784	2,276,797
28.	2040	3,326,948	(6,446,632)	3,484,112	364,428
29.	2041	1,299,964	(4,758,228)	2,555,608	(902,656)
30.	2042	269,348	(3,069,825)	1,658,484	(1,141,993)
31.	2043 and Later	0	(920,947)	504,068	(416,880)
32.	Total (Lines 1 to 31)	1,388,332,886	(178,998,435)	165,696,769	1,375,031,221

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,087,079,108	215,782,602	1,302,861,709	808,960,696	659,039,211	1,467,999,907	2,770,861,617
2. Realized capital gains/(losses) net of taxes - General Account	(56,165,357)	0	(56,165,357)	204,021,744	(28,925,567)	175,096,177	118,930,820
3. Realized capital gains/(losses) net of taxes - Separate Accounts	1,129,162	0	1,129,162	1,807,864	0	1,807,864	2,937,026
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(721,616,453)	12,940,746	(708,675,707)	559,796,304	253,188,728	812,985,031	104,309,324
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(39,037,887)	17,344,860	(21,693,026)	2,988,778	0	2,988,778	(18,704,248)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	223,777,481	91,882,451	315,659,932	2,221,231	7,271,012	9,492,243	325,152,175
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	495,166,055	337,950,658	833,116,714	1,579,796,616	890,573,384	2,470,370,000	3,303,486,714
9. Maximum reserve	1,066,942,522	341,267,033	1,408,209,555	940,305,782	1,022,985,279	1,963,291,062	3,371,500,617
10. Reserve objective	748,634,816	262,508,525	1,011,143,341	937,510,905	1,013,798,274	1,951,309,179	2,962,452,520
11. 20% of (Line 10 - Line 8)	50,693,752	(15,088,427)	35,605,325	(128,457,142)	24,644,978	(103,812,164)	(68,206,839)
12. Balance before transfers (Lines 8 + 11)	545,859,807	322,862,232	868,722,039	1,451,339,474	915,218,362	2,366,557,836	3,235,279,875
13. Transfers	403,266,774	0	403,266,774	(511,033,691)	107,766,918	(403,266,774)	XXX
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	949,126,581	322,862,232	1,271,988,813	940,305,783	1,022,985,280	1,963,291,062	3,235,279,875

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	7,131,019,512	XXX	XXX	7,131,019,512	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	54,799,474,772	XXX	XXX	54,799,474,772	0.0004	21,919,790	0.0023	126,038,792	0.0030	164,398,424
3.	2	High Quality	33,763,391,814	XXX	XXX	33,763,391,814	0.0019	64,150,444	0.0058	195,827,673	0.0090	303,870,526
4.	3	Medium Quality	4,526,670,333	XXX	XXX	4,526,670,333	0.0093	42,098,034	0.0230	104,113,418	0.0340	153,906,791
5.	4	Low Quality	1,698,792,558	XXX	XXX	1,698,792,558	0.0213	36,184,281	0.0530	90,036,006	0.0750	127,409,442
6.	5	Lower Quality	403,664,086	XXX	XXX	403,664,086	0.0432	17,438,289	0.1100	44,403,050	0.1700	68,622,895
7.	6	In or Near Default	219,509,841	XXX	XXX	219,509,841	0.0000	0	0.2000	43,901,968	0.2000	43,901,968
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Bonds (Sum of Lines 1 through 8)	102,542,522,916	XXX	XXX	102,542,522,916	XXX	181,790,838	XXX	604,320,905	XXX	862,110,047
		PREFERRED STOCK										
10.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11.	2	High Quality	8,749,704	XXX	XXX	8,749,704	0.0019	16,624	0.0058	50,748	0.0090	78,747
12.	3	Medium Quality	7,075,327	XXX	XXX	7,075,327	0.0093	65,801	0.0230	162,733	0.0340	240,561
13.	4	Low Quality	13,000,000	XXX	XXX	13,000,000	0.0213	276,900	0.0530	689,000	0.0750	975,000
14.	5	Lower Quality	478,500	XXX	XXX	478,500	0.0432	20,671	0.1100	52,635	0.1700	81,345
15.	6	In or Near Default	8,563,800	XXX	XXX	8,563,800	0.0000	0	0.2000	1,712,760	0.2000	1,712,760
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	37,867,332	XXX	XXX	37,867,332	XXX	379,996	XXX	2,667,876	XXX	3,088,414
		SHORT - TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	4,760,905,123	XXX	XXX	4,760,905,123	0.0004	1,904,362	0.0023	10,950,082	0.0030	14,282,715
20.	2	High Quality	257,739,717	XXX	XXX	257,739,717	0.0019	489,705	0.0058	1,494,890	0.0090	2,319,657
21.	3	Medium Quality	85,680,205	XXX	XXX	85,680,205	0.0093	796,826	0.0230	1,970,645	0.0340	2,913,127
22.	4	Low Quality	2,403,836	XXX	XXX	2,403,836	0.0213	51,202	0.0530	127,403	0.0750	180,288
23.	5	Lower Quality	450,000	XXX	XXX	450,000	0.0432	19,440	0.1100	49,500	0.1700	76,500
24.	6	In or Near Default	177,626	XXX	XXX	177,626	0.0000	0	0.2000	35,525	0.2000	35,525
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	5,107,356,508	XXX	XXX	5,107,356,508	XXX	3,261,535	XXX	14,628,045	XXX	19,807,813

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	(10)	XXX	XXX	(10)	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	1,772,773	XXX	XXX	1,772,773	0.0004	709	0.0023	4,077	0.0030	5,318
28.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default	4,473,073	XXX	XXX	4,473,073	0.0000	0	0.2000	894,615	0.2000	894,615
33.		Total Derivative Instruments	6,245,836	XXX	XXX	6,245,836	XXX	709	XXX	898,692	XXX	899,933
34.		Total (Lines 9 + 17 + 25 + 33)	107,693,992,591	XXX	XXX	107,693,992,591	XXX	185,433,079	XXX	622,515,519	XXX	885,906,206
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages	1,735,625,848	0	XXX	1,735,625,848	0.0035	6,074,690	0.0100	17,356,258	0.0130	22,563,136
36.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
37.		Residential Mortgages - All Other	3,578,290	0	XXX	3,578,290	0.0013	4,652	0.0030	10,735	0.0040	14,313
38.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
39.		Commercial Mortgages - All Other	22,019,287,612	0	XXX	22,019,287,612	0.0035	77,067,507	0.0100	220,192,876	0.0130	286,250,739
40.		In Good Standing With Restructured Terms	32,508,184	0	XXX	32,508,184	0.0035	113,779	0.0100	325,082	0.0130	422,606
		Overdue, Not in Process:										
41.		Farm Mortgages	206,628	0	XXX	206,628	0.0420	8,678	0.0760	15,704	0.1200	24,795
42.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
43.		Residential Mortgages - All Other	830,578	0	XXX	830,578	0.0025	2,076	0.0058	4,817	0.0090	7,475
44.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
45.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
46.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51.		Total Schedule B Mortgages (Sum of Lines 35 through 50)	23,792,037,141	0	XXX	23,792,037,141	XXX	83,271,382	XXX	237,905,472	XXX	309,283,065
52.		Schedule DA Mortgages	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	23,792,037,141	0	XXX	23,792,037,141	XXX	83,271,382	XXX	237,905,472	XXX	309,283,065

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	4,084,172,612	XXX	XXX	4,084,172,612	0.0000	0	0.1466 (a)	598,739,705	0.1466 (a)	598,739,705
2.		Unaffiliated - Private	5,573,929	XXX	XXX	5,573,929	0.0000	0	0.1600	891,829	0.1600	891,829
3.		Federal Home Loan Bank	167,812,100	XXX	XXX	167,812,100	0.0000	0	0.0050	839,061	0.0080	1,342,497
4.		Affiliated - Life with AVR	3,359,122,939	XXX	XXX	3,359,122,939	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	120,871,224	0	0	120,871,224	XXX	48,348	XXX	278,004	XXX	362,614
7.		Fixed Income - High Quality	243,898	0	0	243,898	XXX	463	XXX	1,415	XXX	2,195
8.		Fixed Income - Medium Quality	8,482,294	0	0	8,482,294	XXX	78,885	XXX	195,093	XXX	288,398
9.		Fixed Income - Low Quality	17,668,409	0	0	17,668,409	XXX	376,337	XXX	936,426	XXX	1,325,131
10.		Fixed Income - Lower Quality	407,390	0	0	407,390	XXX	17,599	XXX	44,813	XXX	69,256
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1466 (a)	0	0.1466 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14.		Mortgage Loans	566,532,363	0	0	566,532,363	0.0030	1,699,597	0.0100	5,665,324	0.0130	7,364,921
15.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0750 (b)	0	0.0750 (b)	0
16.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
17.		Affiliated - All Other	2,040,475,919	XXX	XXX	2,040,475,919	0.0000	0	0.1600	326,476,147	0.1600	326,476,147
18.		Total Common Stock (Sum of Lines 1 through 17)	10,371,363,077	0	0	10,371,363,077	XXX	2,221,231	XXX	934,067,814	XXX	936,862,692
		REAL ESTATE										
19.		Home Office Property (General Account only)	244,690,089	0	0	244,690,089	0.0000	0	0.0750	18,351,757	0.0750	18,351,757
20.		Investment Properties	398,624,681	0	157,098,113	555,722,794	0.0000	0	0.0750	41,679,210	0.0750	41,679,210
21.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
22.		Total Real Estate (Sum of Lines 19 through 21)	643,314,770	0	157,098,113	800,412,883	XXX	0	XXX	60,030,966	XXX	60,030,966
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23.		Exempt Obligations	138,602	XXX	XXX	138,602	0.0000	0	0.0000	0	0.0000	0
24.	1	Highest Quality	157,745,000	XXX	XXX	157,745,000	0.0004	63,098	0.0023	362,814	0.0030	473,235
25.	2	High Quality	1,165,918,340	XXX	XXX	1,165,918,340	0.0019	2,215,245	0.0058	6,762,326	0.0090	10,493,265
26.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
27.	4	Low Quality	105,474,776	XXX	XXX	105,474,776	0.0213	2,246,613	0.0530	5,590,163	0.0750	7,910,608
28.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
29.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
30.		Total with Bond Characteristics (Sum of Lines 23 through 29)	1,429,276,718	XXX	XXX	1,429,276,718	XXX	4,524,956	XXX	12,715,303	XXX	18,877,108

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31.	1	Highest Quality	50,422,454	XXX	XXX	50,422,454	0.0004	20,169	0.0023	115,972	0.0030	151,267
32.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
33.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
34.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
35.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
36.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
37.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
38.		Total with Preferred Stock Characteristics (Sum of Lines 31 through 37)	50,422,454	XXX	XXX	50,422,454	XXX	20,169	XXX	115,972	XXX	151,267
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39.		Farm Mortgages	2,078,463	0	XXX	2,078,463	0.0030	6,235	0.0100	20,785	0.0130	27,020
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43.		Commercial Mortgages - All Other	49,547,517	0	XXX	49,547,517	0.0030	148,643	0.0100	495,475	0.0130	644,118
44.		In Good Standing With Restructured Terms	160,006,930	0	XXX	160,006,930	0.0030	480,021	0.0100	1,600,069	0.0130	2,080,090
		Overdue, Not in Process:										
45.		Farm Mortgages	722,950	0	XXX	722,950	0.0420	30,364	0.0760	54,944	0.1200	86,754
46.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
47.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
48.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
49.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
50.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
52.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
53.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
54.		Commercial Mortgages - All Other	5,774,194	0	XXX	5,774,194	0.0000	0	0.1700	981,613	0.1700	981,613
55.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)	218,130,053	0	XXX	218,130,053	XXX	665,263	XXX	3,152,886	XXX	3,819,595

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1466 (a)	0	0.1466 (a)	0
57.		Unaffiliated Private	3,887,438,333	XXX	XXX	3,887,438,333	0.0000	0	0.1600	621,990,133	0.1600	621,990,133
58.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
59.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
60.		Affiliated Other - All Other	598,089,335	XXX	XXX	598,089,335	0.0000	0	0.1600	95,694,294	0.1600	95,694,294
61.		Total with Common Stock Characteristics (Sum of Lines 56 through 60)	4,485,527,668	XXX	XXX	4,485,527,668	XXX	0	XXX	717,684,427	XXX	717,684,427
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
63.		Investment Properties	668,824,519	0	76,130,668	744,955,188	0.0000	0	0.0750	55,871,639	0.0750	55,871,639
64		Properties Acquired in Satisfaction of Debt	(1)	0	0	(1)	0.0000	0	0.1100	0	0.1100	0
65.		Total with Real Estate Characteristics (Lines 62 through 64)	668,824,519	0	76,130,668	744,955,187	XXX	0	XXX	55,871,639	XXX	55,871,639
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
67.		Non-guaranteed Federal Low Income Housing Tax Credit	317,647,876	0	0	317,647,876	0.0063	2,001,182	0.0120	3,811,775	0.0190	6,035,310
68.		Guaranteed State Low Income Housing Tax Credit	1,607,858	0	0	1,607,858	0.0003	482	0.0006	965	0.0010	1,608
69.		Non-guaranteed State Low Income Housing Tax Credit	1,034,788	0	0	1,034,788	0.0063	6,519	0.0120	12,417	0.0190	19,661
70.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
71.		Total LIHTC	320,290,522	0	0	320,290,522	XXX	2,008,183	XXX	3,825,157	XXX	6,056,578
		ALL OTHER INVESTMENTS										
72.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0037	0	0.0037	0
73.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0120	0	0.0120	0
74.		Other Invested Assets - Schedule BA	1,231,541,409	XXX	0	1,231,541,409	0.0000	0	0.1300	160,100,383	0.1300	160,100,383
75.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
76.		Total All Other (Sum of Lines 72 + 73, 74 and 75)	1,231,541,409	XXX	0	1,231,541,409	XXX	0	XXX	160,100,383	XXX	160,100,383
77.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 71 and 76)	8,404,013,343	0	76,130,668	8,480,144,011	XXX	7,218,570	XXX	953,465,767	XXX	962,560,998

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using the same factors and breakdowns used for directly owned real estate.

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
020039E#9	R		Corporate Bond First to Default	1	2,024,124	2,024,124	810	4,655
	CW	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY GUARNT	2FE	2,024,124	(2,024,124)	(810)	(4,655)
020039E#9	R		Corporate Bond First to Default	1	3,779,600	3,779,600	1,512	8,693
	CW	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY GUARNT	2FE	3,779,600	(3,779,600)	(1,512)	(8,693)
0199999. Subtotal Default Component - Other Than Mortgage					11,607,447	0	0	0
					0	0	0	0
0299999. Subtotal Default Component - Mortgage Loans					0	0	0	0
					0	0	0	0
0399999. Subtotal Equity Component - Common Stocks					0	0	0	0
					0	0	0	0
0499999. Subtotal Equity Component - Real Estate and Other					0	0	0	0
0599999 - Total					11,607,447	0	0	0

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
39992367		SC	2013	2,500	2,500	0	No insurance coverage
B4006661		NV	2012	198,240	6,500	0	Settled out of court
0199999. Death Claims - Ordinary				200,740	9,000	0	XXX
78534	11074340	AL	2008	66,000	5,500	0	Eligibility provisions not met
23748	11091750	SC	2010	94,000	10,000	0	Eligibility provisions not met
43939	10957080	NC	2009	10,000	0	0	Eligibility provisions not met
24444	11166259	TX	2011	1,138,000	237,500	0	Eligibility provisions not met
43994	10977341	NV	2009	223,000	22,324	0	Eligibility provisions not met
32000	10999578	CT	2009	400,000	87,500	0	Deceased had no coverage; settled to avoid prolonged litigation
0399999. Death Claims - Group				1,931,000	362,824	0	XXX
0599999. Death Claims - Disposed Of				2,131,740	371,824	0	XXX
61408283		LA	2012	50,000	30,000	0	Settled out of court
0699999. Additional Accidental Death Benefits-Ordinary				50,000	30,000	0	XXX
50926	11165884	ME	2011	157,000	78,000	0	Accidental means not proven
50078	11206100	SC	2011	171,000	35,000	0	Accidental means not proven
41984	11041055	SC	2010	112,481	112,481	0	Accidental means not proven
0899999. Additional Accidental Death Benefits-Group				440,481	225,481	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				490,481	255,481	0	XXX
44566	10910150	MO	2007	100,000	90,000	0	Provisions not met
44566	11048380	MO	2009	100,000	95,350	0	Provisions not met
44566	10880046	IL	2006	118,000	118,000	0	Provisions not met
41999	10776345	NM	2006	100,000	0	0	Provisions not met
1399999. Disability Benefits Claims - Group				418,000	303,350	0	XXX
1599999. Disability Benefits Claims - Disposed Of				418,000	303,350	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				3,040,221	930,655	0	XXX
NI		NY	1996	100,000	0	100,000	No insurance coverage
98558709		TX	2008	50,000	0	50,000	Misrepresentation
79654936		TX	2009	183,721	0	183,721	Insurance not in force
79665843		TX	2009	183,721	0	183,721	Insurance not in force
77775560		MA	2013	2,250,000	0	2,250,000	Misrepresentation
2799999. Death Claims - Ordinary				2,767,442	0	2,767,442	XXX
18153	10728410	LA	2006	50,000	0	50,000	Eligibility provisions not met
76536	10777988	MO	2007	170,000	0	170,000	Non-payment of premium
14273	11256473	NC	2012	300,000	0	300,000	Eligibility provisions not met
32806	11217651	KY	2011	224,000	0	224,000	Eligibility provisions not met
42175	11243507	LA	2011	294,000	0	294,000	Eligibility provisions not met
74952	11244458	IL	2012	2,000	0	2,000	Eligibility provisions not met
50555	11378882	TN	2013	154,000	0	154,000	Eligibility provisions not met
32000	11200036	TX	2011	400,000	0	50,000	Reduced Coverage
32000	11286961	IN	2012	400,000	0	400,000	No coverage - did not meet requirements for Disability Extension
2999999. Death Claims - Group				1,994,000	0	1,644,000	XXX
3199999. Death Claims - Resisted				4,761,442	0	4,411,442	XXX
50511	11081101	VA	2010	270,000	0	148,500	Accidental means not proven
41982	11037514	WA	2010	61,000	0	33,550	Accidental means not proven
46566	11261837	MD	2012	55,000	0	30,250	Accidental means not proven
43406	10984782	LA	2001	26,000	0	14,300	Accidental means not proven
32806	11217288	KY	2011	224,000	0	123,200	Eligibility provisions not met
43768	11260333	CA	2012	72,000	0	39,600	Accidental means not proven
44686	11239769	KY	2011	61,500	0	33,825	Accidental means not proven
45556	11053341	MN	2010	22,000	0	12,100	Accidental means not proven
3499999. Additional Accidental Death Benefits-Group				791,500	0	435,325	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				791,500	0	435,325	XXX
96552261		NY	2004	0	0	16,020	Disability not established
62014355		FL	2012	0	0	66,750	Misrepresentation
93168169		FL	2012	0	0	66,750	Misrepresentation
23938394		NY	2013	0	0	3,132	Misrepresentation
23968282		NY	2013	0	0	2,670	Misrepresentation
63055792		FL	2013	0	0	6,939	Disability not established
68051422		FL	2013	0	0	45,390	Disability not established
25857303		FL	2013	0	0	14,151	Disability not established
63541019		FL	2013	0	0	26,700	Disability not established
73158838		FL	2013	0	0	18,690	Disability not established
3799999. Disability Benefits Claims - Ordinary				0	0	267,192	XXX
4199999. Disability Benefits Claims - Resisted				0	0	267,192	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				5,552,942	0	5,113,959	XXX
5399999 - Totals				8,593,163	930,655	5,113,959	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	1,423,738,909	XXX	1,210,397,928	XXX	0	XXX	0	XXX	0	XXX	217,666,781	XXX	(4,325,885)	XXX	0	XXX	85	XXX
2. Premiums earned	1,423,395,590	XXX	1,207,440,642	XXX	0	XXX	0	XXX	0	XXX	220,261,402	XXX	(4,306,566)	XXX	0	XXX	112	XXX
3. Incurred claims	1,053,386,460	74.0	974,533,605	80.7	(300,635)	0.0	0	0.0	0	0.0	70,092,866	31.8	9,060,851	(210.4)	0	0.0	(227)	(202.7)
4. Cost containment expenses	296,123	0.0	0	0.0	0	0.0	0	0.0	0	0.0	26,354	0.0	269,776	(6.3)	0	0.0	(7)	(6.3)
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,053,682,583	74.0	974,533,605	80.7	(300,635)	0.0	0	0.0	0	0.0	70,119,220	31.8	9,330,627	(216.7)	0	0.0	(234)	(208.9)
6. Increase in contract reserves	615,735,356	43.3	435,256,402	36.0	0	0.0	0	0.0	0	0.0	172,616,951	78.4	7,862,003	(182.6)	0	0.0	0	0.0
7. Commissions (a)	72,256,281	5.1	55,844,371	4.6	0	0.0	0	0.0	0	0.0	16,411,910	7.5	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	258,498,679	18.2	228,546,060	18.9	0	0.0	0	0.0	37,923	0.0	23,586,666	10.7	6,328,023	(146.9)	0	0.0	7	6.3
9. Taxes, licenses and fees	35,773,864	2.5	30,752,797	2.5	29,881	0.0	0	0.0	(41,690)	0.0	4,799,980	2.2	232,896	(5.4)	0	0.0	0	0.0
10. Total other expenses incurred	366,528,824	25.8	315,143,228	26.1	29,881	0.0	0	0.0	(3,767)	0.0	44,798,556	20.3	6,560,919	(152.3)	0	0.0	7	6.3
11. Aggregate write-ins for deductions	671,454	0.0	575,086	0.0	0	0.0	0	0.0	0	0.0	95,986	0.0	382	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(613,222,627)	(43.1)	(518,067,679)	(42.9)	270,754	0.0	0	0.0	3,767	0.0	(67,369,311)	(30.6)	(28,060,497)	651.6	0	0.0	339	302.7
13. Dividends or refunds	6,492,137	0.5	6,493,137	0.5	0	0.0	0	0.0	0	0.0	(1,000)	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(619,714,764)	(43.5)	(524,560,816)	(43.4)	270,754	0.0	0	0.0	3,767	0.0	(67,368,311)	(30.6)	(28,060,497)	651.6	0	0.0	339	302.7
DETAILS OF WRITE-INS																		
1101. Self insured liabilities and miscellaneous deductions	28,012	0.0	23,066	0.0	0	0.0	0	0.0	0	0.0	4,564	0.0	382	0.0	0	0.0	0	0.0
1102. Interest and taxes	643,442	0.0	552,020	0.0	0	0.0	0	0.0	0	0.0	91,422	0.0	0	0.0	0	0.0	0	0.0
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	671,454	0.0	575,086	0.0	0	0.0	0	0.0	0	0.0	95,986	0.0	382	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	74,985,802	23,771,206	0	0	0	51,087,605	126,991	0	0
2. Advance premiums	18,140,746	13,594,142	0	0	0	4,472,602	74,002	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	93,126,548	37,365,348	0	0	0	55,560,207	200,993	0	0
5. Total premium reserves, prior year	92,783,175	34,408,063	0	0	0	58,200,594	174,481	0	37
6. Increase in total premium reserves	343,373	2,957,285	0	0	0	(2,640,387)	26,512	0	(37)
B. Contract Reserves:									
1. Additional reserves (a)	4,480,305,363	2,191,249,398	0	0	0	2,240,702,598	48,353,367	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	4,480,305,363	2,191,249,398	0	0	0	2,240,702,598	48,353,367	0	0
4. Total contract reserves, prior year.	3,864,570,007	1,755,992,996	0	0	0	2,068,085,647	40,491,364	0	0
5. Increase in contract reserves	615,735,356	435,256,402	0	0	0	172,616,951	7,862,003	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	3,201,707,603	2,951,002,514	0	0	0	248,776,356	1,928,733	0	0
2. Total prior year	3,081,330,753	2,852,554,100	4,782	0	0	226,626,325	2,145,319	0	227
3. Increase	120,376,850	98,448,414	(4,782)	0	0	22,150,031	(216,586)	0	(227)
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	678,173,437	633,337,502	0	0	0	42,944,730	1,891,205	0	0
1.2 On claims incurred during current year	254,836,173	242,747,689	(295,853)	0	0	4,998,105	7,386,232	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,494,087,782	2,306,941,706	0	0	0	186,906,172	239,904	0	0
2.2 On claims incurred during current year	707,619,821	644,060,808	0	0	0	61,870,184	1,688,829	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	3,172,261,219	2,940,279,208	0	0	0	229,850,902	2,131,109	0	0
3.2 Claim reserves and liabilities, December 31, prior year	3,081,330,753	2,852,554,100	4,782	0	0	226,626,325	2,145,319	0	227
3.3 Line 3.1 minus Line 3.2	90,930,466	87,725,108	(4,782)	0	0	3,224,577	(14,210)	0	(227)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	984,247	984,247	0	0	0	0	0	0	0
2. Premiums earned	984,247	984,247	0	0	0	0	0	0	0
3. Incurred claims	581,775	581,775	0	0	0	0	0	0	0
4. Commissions	24,105	24,105	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	62,249,210	60,227,012	0	0	1,855,028	167,170	0	0	0
2. Premiums earned	62,245,625	60,184,633	0	0	1,902,828	158,164	0	0	0
3. Incurred claims	28,355,306	25,932,758	0	0	2,335,304	87,244	0	0	0
4. Commissions	5,426,787	5,426,787	0	0	0	0	0	0	0

(a) Includes $ 63,834,356 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	9,918,907	10,634,951	1,060,901,986	1,081,455,844
2. Beginning Claim Reserves and Liabilities	3,120,126	2,144,000	3,226,131,501	3,231,395,627
3. Ending Claim Reserves and Liabilities	2,598,005	654,000	3,339,460,828	3,342,712,833
4. Claims Paid	10,441,028	12,124,951	947,572,659	970,138,638
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	582,045	582,045
6. Beginning Claim Reserves and Liabilities	0	0	444,749	444,749
7. Ending Claim Reserves and Liabilities	0	0	505,524	505,524
8. Claims Paid	0	0	521,270	521,270
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	28,355,306	28,355,306
10. Beginning Claim Reserves and Liabilities	0	0	157,435,704	157,435,704
11. Ending Claim Reserves and Liabilities	0	0	151,574,528	151,574,528
12. Claims Paid	0	0	34,216,482	34,216,482
D. Net:				
13. Incurred Claims	9,918,907	10,634,951	1,033,128,725	1,053,682,583
14. Beginning Claim Reserves and Liabilities	3,120,126	2,144,000	3,069,140,546	3,074,404,672
15. Ending Claim Reserves and Liabilities	2,598,005	654,000	3,188,391,824	3,191,643,829
16. Claims Paid	10,441,028	12,124,951	913,877,447	936,443,426
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	9,918,907	10,634,951	1,033,128,725	1,053,682,583
18. Beginning Reserves and Liabilities	3,120,126	2,144,000	3,069,140,546	3,074,404,672
19. Ending Reserves and Liabilities	2,598,005	654,000	3,188,391,824	3,191,643,829
20. Paid Claims and Cost Containment Expenses	10,441,028	12,124,951	913,877,447	936,443,426

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	COFW/L	7,028,571,216	3,848,089,996	118,254,691	17,177,041	0	4,071,603,644
14299	33-1095301	08/01/2004	Prudential Arizona Reinsurance Captive Company	AZ	LAH - Yearly renewable term - Individual	280,788,714,692	720,946,127	494,950,715	107,491,000	0	0
14296	41-2214052	10/01/2006	Universal Prudential Arizona Reinsurance Company	AZ	LAH - Yearly renewable term - Individual	21,272,393,606	62,984,037	37,390,702	13,249,000	0	0
14300	00-0000000	01/01/2010	Prudential Arizona Reinsurance Term Company	AZ	LAH - Yearly renewable term - Individual	174,722,988,872	314,580,209	178,392,166	101,584,000	0	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	LAH - Yearly renewable term - Individual	21,867,510,512	144,076,254	105,412,378	44,392,000	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	AZ	LAH - Yearly renewable term - Individual	12,646,357,471	23,714,150	10,610,950	6,930,000	0	0
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	CO/L	35,901,437,819	464,273,403	429,820,942	19,264,716	0	0
0199999. General Account - U.S. Affiliates - Captive						554,227,974,188	5,578,664,176	1,374,832,544	310,087,757	0	4,071,603,644
86630	06-1241288	10/31/2004	Prudential Annuities Life Assurance Corporation	AZ	COINSURANCE	0	3,668,845	1,240,084	0	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Co	AZ	LAH - Yearly renewable term - Individual	46,921,609,162	237,328,866	213,194,064	51,614,638	0	0
97195	22-2426091	12/01/2004	Pruco Life Insurance Co of NJ	NJ	LAH - Yearly renewable term - Individual	10,203,683,216	39,491,188	35,316,946	11,003,258	0	0
0299999. General Account - U.S. Affiliates - Other						57,125,292,378	280,488,899	249,751,094	62,617,896	0	0
0399999. Total General Account - U.S. Affiliates						611,353,266,566	5,859,153,075	1,624,583,638	372,705,653	0	4,071,603,644
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	Tokyo, Japan	ADB/1	4,320,815,375	1,057,311	0	0	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	Tokyo, Japan	YRT/1	41,311,023,675	112,486,276	124,333,163	24,739,253	0	0
00000	AA-1580001	02/15/1999	The Prudential Life Insurance Co., Ltd.	Tokyo, Japan	CO	42,009,873,281	6,987,232,881	1,561,759,385	29,581,640	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	Seoul, Korea	ADB/1	6,234,858,597	114,916	0	0	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	Seoul, Korea	YRT/1	3,379,613,566	828,917	7,534,789	3,995,053	0	0
00000	AA-2130036	11/01/2006	Pru Seguros S.A.	Mexico City, Mexico	ADB/1	7,894,684	1,621	0	0	0	0
00000	AA-2130036	11/01/2006	Pru Seguros S.A.	Mexico City, Mexico	YRT/1	113,923,832	95,311	129,944	0	0	0
00000	AA-1360003	01/01/2012	Pramerica Life S.p.A.	Milan, Italy	YRT/1	231,279,914	0	353,490	0	0	0
00000	00-0000000	06/24/2008	Pramerica	BMU	LAH - Yearly renewable - term individual	272,434,322	574,016	441,717	83,000	0	0
0599999. General Account - Non-U.S. Affiliates - Other						97,881,717,246	7,102,391,249	1,694,552,488	58,398,946	0	0
0699999. Total General Account - Non-U.S. Affiliates						97,881,717,246	7,102,391,249	1,694,552,488	58,398,946	0	0
0799999. Total General Account - Affiliates						709,234,983,812	12,961,544,324	3,319,136,126	431,104,599	0	4,071,603,644
62146	36-2136262	10/01/2002	Combined Insurance Company of America	IL	OTH/G	2,089,960	395,282	0	0	0	0
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	OTH/G	2,061,338	358,709	0	157,997	0	0
65536	54-0283385	07/01/2007	Genworth Life and Annuity Insurance Company	VA	YRT/G	237,100,024	0	592,352	149,153	0	0
72990	22-2882416	07/01/2007	Genworth Life Insurance Company of New York	NY	YRT/G	14,810,856	0	47,163	0	0	0
87726	06-0566090	10/01/1957	MetLife Insurance Company of Connecticut	CT	OTH/G	182,254	51,123	0	0	0	0
87726	06-0566090	05/01/1946	MetLife Insurance Company of Connecticut	CT	OTH/G	55,900	42,859	0	0	0	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	53,938	22,582	0	0	0	0
65978	13-5581829	01/01/2009	Metropolitan Life Insurance Company	NY	OTH/G	11,698,656,602	0	29,430,857	13,899,568	0	0
65978	13-5581829	08/01/1986	Metropolitan Life Insurance Company	NY	OTH/G	593,717	178,115	0	162,624	0	0
61271	42-0127290	10/01/2002	Principal Life Insurance Company	IA	OTH/G	293,664	269,350	0	0	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	Various	OTH/G	0	8,605,047	788,418	1,032,768	0	0
69493	74-1231916	05/01/1978	Tower Life Insurance Co.	TX	OTH/G	653,807	581,379	0	0	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
71323	75-1168687	01/01/1986	Zale Life Insurance Company	AZ	OTH/G	314,437,500	628,311	618,449	122,000	0	0
60895	35-0145825	01/29/1981	American United Life Insurance Company	IN	OTH/L	0	0	0	0	0	0
62308	06-0303370	01/01/1970	Connecticut General Life Insurance Company	CT	YRT/L	4,908,630	37,826	53,548	0	0	0
00000	AA-1560018	10/09/1990	Royal Bank of Canada	Toronto, ON	YRT/L	8,101,604	488,365	507,263	0	0	0
87017	62-1003368	05/20/2004	Revios Reinsurance U.S. Inc.	CA	YRT/L	3,413,562	26,190	16,868	0	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	CO/L	29,910,132,430	430,864,269	495,829,441	14,009,988	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	CO/L	66,287,846,700	7,559,720,020	6,579,965,147	80,472,917	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	MCO/L	7,102,269,289	0	43,963,326	0	979,765,516	0
88072	06-0974148	01/02/2013	Hartford Life Insurance Company	CT	CO/L	9,835,505,155	1,978,115,814	1,970,304,778	30,344,973	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	YRT/L	0	0	0	36,351	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	YRT/L	0	0	0	55,349	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	YRT/L	0	0	0	101,134	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	YRT/L	0	0	0	245,634	0	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	COINSURANCE	0	1,568,084,410	21,057,095	0	0	0
0899999. General Account - U.S. Non-Affiliates						125,423,166,930	11,548,469,651	9,143,174,705	140,790,456	979,765,516	0
1099999. Total General Account - Non-Affiliates						125,423,166,930	11,548,469,651	9,143,174,705	140,790,456	979,765,516	0
1199999. Total General Account						834,658,150,742	24,510,013,975	12,462,310,831	571,895,055	979,765,516	4,071,603,644
1499999. Total Separate Accounts - U.S. Affiliates						0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates						0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates						0	0	0	0	0	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	Northbrook, Illinois	M/COINSURANCE	0	0	13,557,540	0	5,792,232,351	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	MCO/L	44,981,038,832	0	647,000,604	0	5,220,403,822	0
88072	06-0974148	01/02/2013	Hartford Life Insurance Company	CT	MCO/L	6,557,003,436	0	233,369,070	0	1,308,704,010	0
1999999. Separate Accounts - U.S. Non-Affiliates						51,538,042,268	0	893,927,214	0	12,321,340,183	0
2199999. Total Separate Accounts - Non-Affiliates						51,538,042,268	0	893,927,214	0	12,321,340,183	0
2299999. Total Separate Accounts						51,538,042,268	0	893,927,214	0	12,321,340,183	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						788,314,475,764	17,407,622,726	11,661,685,557	513,496,109	13,301,105,699	4,071,603,644
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						97,881,717,246	7,102,391,249	1,694,552,488	58,398,946	0	0
9999999 - Totals						886,196,193,010	24,510,013,975	13,356,238,045	571,895,055	13,301,105,699	4,071,603,644

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates						0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates						0	0	0	0	0	0
0799999. Total - Affiliates						0	0	0	0	0	0
65978	13-5581829	01/01/2009	Metropolitan Life Insurance Company	NY	OTH/G	984,247	0	0	505,524	0	0
0899999. U.S. Non-Affiliates						984,247	0	0	505,524	0	0
1099999. Total - Non-Affiliates						984,247	0	0	505,524	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)						984,247	0	0	505,524	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)						0	0	0	0	0	0
9999999 - Totals						984,247	0	0	505,524	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	0	17,177,041
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	0	0
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	161,000	314,000
14297	90-0420885	07/01/2012	Prudential Arizona Reinsurance II Company	AZ	20,000	40,000
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	AZ	20,000	40,000
0199999. Life and Annuity - U.S. Affiliates - Captive					201,000	17,571,041
13809	27-2457213	10/01/2010	Pruco Life Insurance Company of Iowa	IA	0	0
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	0	3,307,261
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	0	23,302,016
0299999. Life and Annuity - U.S. Affiliates - Other					0	26,609,277
0399999. Total Life and Annuity - U.S. Affiliates					201,000	44,180,318
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	0	3,824,252
00000	AA-9640003	01/01/2002	Prumerica Towarzystwo Ubezpieczen na Zycie Spolka Akcyjna	POL	0	1,094,747
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	0	629,306
00000	AA-2130036	11/01/2006	Pru Seguros S.A. -Mexico	MEX	0	748,314
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	0	4,623,993
0599999. Life and Annuity - Non-U.S. Affiliates - Other					0	10,920,612
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	10,920,612
0799999. Total Life and Annuity - Affiliates					201,000	55,100,930
00000	00-0000000	09/29/1965	14 Reinsurers of Servicemembers Group Life Insurance	Various	(3,257,875)	133,313,363
61093	58-0146380	07/01/2002	Atlanta Life Insurance Company	GA	0	467
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	GA	0	203,052
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	0	370,300
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	0	65,900
61093	58-0146380	07/01/2001	Atlanta Life Insurance Company	GA	0	12,500
61093	58-0146380	01/01/2009	Atlanta Life Insurance Company	GA	0	10,079
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	0	52,000
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	0	310,910
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	0	7,250
11285	00-0000000	01/01/2006	AZ Mont	VT	0	683,000
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	1,125	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	1,050	0
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	VT	0	4,000
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	3,062,255	2,466,130
63924	95-0780930	05/01/1972	Golden State Mutual Life Insurance Company	CA	0	5,000
14015	00-0000000	04/01/2012	MMI Assurance, Inc.	HI	366,000	2,160,000
65838	01-0233346	01/01/2006	John Hancock Life Insurance Company (USA)	MI	1,250	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	55,000	15,000
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	40,550	0
65838	01-0233346	09/01/2006	John Hancock Life Insurance Company (USA)	MI	10,890	2,000
65838	01-0233346	09/01/2009	John Hancock Life Insurance Company (USA)	MI	0	2,000
65838	01-0233346	01/01/2010	John Hancock Life Insurance Company (USA)	MI	29,500	1,000
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	666,125	0
65838	01-0233346	08/01/2009	John Hancock Life Insurance Company (USA)	MI	6,250	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	0	27,000
65978	13-5581829	02/14/1957	Metropolitan Life Insurance Company	NY	(5,657)	8,700
11919	00-0000000	01/01/2009	MSK Insurance US	VT	16,500	1,611,000
14862	00-0000000	04/01/2007	NiSource Insurance Corporation, Inc.	UT	143,250	18,500
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	9,300	3,300
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	0	346,065
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	0	364,167
13195	00-0000000	01/01/2012	Orcas, Ltd.	VT	7,275,000	7,933,000
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	NC	0	36,000
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	NC	0	8,000
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	IN	6,978	0
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	NY	1,280,000	1,223,200
93572	43-1235868	01/01/2013	Reinsurance Group of America, Inc.	MO	0	305,800
60348	22-1771521	05/01/2008	ACE Life Insurance Company	CT	0	95,995
97071	13-3126819	04/01/2007	Generali USA Life Reassurance Company	MO	5,107,000	25,655,894
97071	13-3126819	04/01/2007	Generali USA Life Reassurance Company	MO	78,000	295,750
97071	13-3126819	04/16/2007	Generali USA Life Reassurance Company	MO	0	76,899
97071	13-3126819	11/01/2007	Generali USA Life Reassurance Company	MO	343,000	1,624,130
86258	13-2572994	12/03/1997	General Re Life Corp	CT	0	0
86258	13-2572994	01/01/2005	General Re Life Corp	CT	0	46,610
88340	59-2859797	05/01/2010	Hannover Life Reassurance Co. Of America	CO	82,000	344,034
88340	59-2859797	05/01/2012	Hannover Life Reassurance Co. Of America	CO	0	65,904
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	140,000	122,968
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	0	80,772
93580	84-0849721	12/15/2003	M Life Insurance Company	CO	0	35,332
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	0	108,076
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	0	303,523
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	743,000	78,734
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	39,000	120,173
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	0	86,778
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	320,000	491,714
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	0	323,089
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	744,000	1,953,107
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	4,275,000	6,515,924
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	102,000	491,228
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	0	24,662
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	1,261,000	2,519,618
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	0	136,660
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	177,000	740,631
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	0	94,111
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	1,938,000	18,738,840
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	32,000	64,366
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	0	363,210
66346	58-0828824	12/01/2012	Munich American Reassurance Company	GA	0	6,428
88099	75-1608507	01/01/2005	Optimum Re	NC	0	45,577
88099	75-1608507	04/16/2007	Optimum Re	NC	0	88,394
88099	75-1608507	05/01/2010	Optimum Re	NC	69,000	2,363,622
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	1,648,000	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	7,168,000	9,023,924
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	309,000	690,265
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	0	10,538
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	1,273,000	1,885,805
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	153,000	847,954
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	6,253,000	11,104,494
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	243,000	184,635
93572	43-1235868	11/01/2007	RGA Reinsurance Company	MO	0	3,722
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	0	897,881
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	452,000	867,017

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	27,000	163,857
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	0	1,038,324
87017	62-1003368	11/01/2007	Scor Global Life RE Insurance Co of Texas	TX	942,000	2,657,386
87017	62-1003368	05/01/2008	Scor Global Life RE Insurance Co of Texas	TX	0	47,096
87017	62-1003368	07/18/2011	Scor Global Life RE Insurance Co of Texas	TX	1,316,000	15,239,387
87017	62-1003368	07/18/2011	Scor Global Life RE Insurance Co of Texas	TX	0	17,902
87017	62-1003368	05/12/2001	Scor Global Life RE Insurance Co of Texas	TX	0	148,681
87572	23-2038295	01/18/2005	Scottish Re, Inc.	DE	0	22,604
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	692,000	2,736,106
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	449,000	860,303
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	0	5,941
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	140,000	72,565
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	0	15,094
82627	06-0839705	01/01/1998	Swiss Re Life and Health American, Inc.	CT	731,000	78,734
82627	06-0839705	01/01/1998	Swiss Re Life and Health American, Inc.	CT	39,000	120,173
82627	06-0839705	01/01/2000	Swiss Re Life and Health American, Inc.	CT	0	93,263
82627	06-0839705	04/30/2000	Swiss Re Life and Health American, Inc.	CT	839,000	940,168
82627	06-0839705	05/12/2001	Swiss Re Life and Health American, Inc.	CT	96,000	434,443
82627	06-0839705	05/12/2001	Swiss Re Life and Health American, Inc.	CT	9,000	82,524
82627	06-0839705	05/12/2001	Swiss Re Life and Health American, Inc.	CT	0	47,507
82627	06-0839705	04/01/2007	Swiss Re Life and Health American, Inc.	CT	4,198,000	21,503,795
82627	06-0839705	04/01/2007	Swiss Re Life and Health American, Inc.	CT	80,000	249,884
82627	06-0839705	05/01/2009	Swiss Re Life and Health American, Inc.	CT	0	359
82627	06-0839705	05/01/2009	Swiss Re Life and Health American, Inc.	CT	20,000	30,997
82627	06-0839705	02/01/2013	Swiss Re Life and Health American, Inc.	CT	0	271,544
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	615,000	78,734
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	22,000	120,175
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	0	87,066
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	240,000	245,744
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	0	161,501
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	1,163,000	1,404,136
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	297,000	739,150
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	0	123,519
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	255,000	361,409
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	5,605,000	2,246,127
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	0	106,729
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	300,000	85,214
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	0	9,031
70688	36-6071399	09/17/2007	Transamerica Financial Life Insurance Co	NY	0	254,853
70688	36-6071399	04/27/2009	Transamerica Financial Life Insurance Co	NY	0	182,232
86231	39-0989781	09/30/2002	Transamerica Life Insurance Co	IA	2,457,000	8,848,566
86231	39-0989781	09/30/2002	Transamerica Life Insurance Co	IA	118,000	697,089
86231	39-0989781	04/01/2007	Transamerica Life Insurance Co	IA	150,000	3,417,215
86231	39-0989781	04/01/2007	Transamerica Life Insurance Co	IA	0	42,764
20583	13-1290712	11/01/2007	XL RE America, Inc.	NY	356,000	784,420
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	0	2,454
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	155,334	1,422
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	0	24
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	54
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	254
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	13
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	26,396	87,201
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	274
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	379
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	0	1,690
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	0	885,051
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company	IN	0	573
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company	IN	0	164
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company	IN	0	124,626
65676	35-0472300	04/15/1982	Lincoln National Life Insurance Company	IN	0	66
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Company	IN	0	6,897
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Company	IN	0	444
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company	IN	0	3,395
65676	35-0472300	10/01/1986	Lincoln National Life Insurance Company	IN	0	235
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	3,118
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	2,597
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	2,109
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	6,153
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	255
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	110
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	18,912	17,061
65676	35-0472300	10/01/1996	Lincoln National Life Insurance Company	IN	0	502,193
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company	IN	0	327,669
65676	35-0472300	10/15/1999	Lincoln National Life Insurance Company	IN	0	634,492
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company	IN	142,436	325,189
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	0	1,507
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	0	15,396
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	474
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	129
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	8
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	0	8,829
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	176
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	36
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	0	57
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	0	14,600
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	48,886	161,747
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	303,623
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	2,778
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	275
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	275
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	2,225
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	5,318
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	1,259
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	99
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	265
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	2,394
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	4,346
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	1,069
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	41,575
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	8,110
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	19,156
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	6,569
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	3,772	707,370

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	0	603
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	0	3,104
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	822,212	587,030
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	0	670
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	0	59,756
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	492
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	20,161
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	6,783
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	60,016
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	1,201
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	7,690
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	CT	0	27
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	CT	0	304
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	CT	442,999	2,090
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	CT	0	73
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	CT	0	60
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	CT	0	9
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	CT	0	681
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	CT	0	10
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	CT	0	375
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	CT	0	167
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	CT	0	11
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	0	13
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	0	54
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	0	23
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	0	102
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	0	254
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	CT	28,133	131,621
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	CT	0	203
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	CT	0	42
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	CT	0	505
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	0	8,111
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	0	1,649
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	0	1,801
82627	06-0839705	06/01/1986	Swiss Re Life & Health America Inc.	CT	0	95
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	0	57
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	0	104
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	0	388
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	0	346
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	CT	0	1,067
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	CT	0	59
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	0	1,684
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	0	2,032
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	0	221
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	0	207,199
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	0	9,242
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	0	2,529
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	0	1,025
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	CT	0	847
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	CT	0	71
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	CT	0	117
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	CT	0	9,540
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	CT	4,052	716,635
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	CT	95,229	12,821
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	CT	0	27,211
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	CT	0	170,464
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	CT	0	220,531
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	CT	101,740	231,895
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	CT	0	5,132
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	CT	0	603
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	1,737,751	269,953
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	0	305
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	0	24,359
82627	06-0839705	08/01/2002	Swiss Re Life & Health America Inc.	CT	0	17,231
82627	06-0839705	08/01/2002	Swiss Re Life & Health America Inc.	CT	463,251	1,001,302
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	CT	0	5,006
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	CT	2,823,006	1,297,206
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	CT	0	2,350
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	CT	0	209,249
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	CT	0	1,419
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	CT	831,149	307,416
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	CT	280,077	9,148
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	CT	0	67,490
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	CT	0	2,468
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	CT	0	11,069
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	CT	0	69,842
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	CT	0	5,819,953
0899999. Life and Annuity - U.S. Non-Affiliates					71,837,826	323,941,181
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	1,000
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	2,000
00000	AA-1581002	04/01/2003	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	44,000
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	1,000
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	2,000
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	1,000
00000	AA-3194154	07/01/2010	ACE Tempest Life Reinsurance, Ltd.	BMU	0	156,436
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	0	870,309
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	0	141,205
00000	00-0000000	02/01/2013	Swiss Life Ltd.	CHE	0	114,719
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	552,000	2,259,849
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	2,882,000	7,883,317
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	27,000	42,609
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	0	110,625
00000	AA-1560122	09/30/2002	Canada Life Assurance Company	CAN	3,809,000	5,011,862
00000	AA-1560122	09/30/2002	Canada Life Assurance Company	CAN	58,000	346,950
00000	AA-1560122	04/01/2007	Canada Life Assurance Company	CAN	1,460,000	5,206,965
00000	AA-1560122	04/01/2007	Canada Life Assurance Company	CAN	25,000	138,243
00000	AA-1560122	11/01/2007	Canada Life Assurance Company	CAN	0	3,722
00000	AA-1560122	06/23/2003	Canada Life Assurance Company	CAN	252,000	1,472,888
00000	AA-1560122	01/01/1986	Canada Life Assurance Company	CAN	0	2,911
00000	AA-1560122	04/01/2003	Canada Life Assurance Company	CAN	0	176
00000	AA-1560122	09/01/2004	Canada Life Assurance Company	CAN	0	21,224
00000	AA-1560122	01/01/2005	Canada Life Assurance Company	CAN	0	6,372
00000	AA-1560122	10/01/2008	Canada Life Assurance Company	CAN	0	1,305,523

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0999999. Life and Annuity - Non-U.S. Non-Affiliates					9,065,000	25,146,905
1099999. Total Life and Annuity - Non-Affiliates					80,902,826	349,088,086
1199999. Total Life and Annuity					81,103,826	404,189,016
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	0	37,500
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	0	483,304
11285	00-0000000	01/01/2006	AZ Mont	VT	0	41,000
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	VT	41,383	2,196
68276	48-1024691	01/01/2004	Employers Reinsurance Organization	KS	294,454	15,084
97071	13-3126819	01/01/2012	SCOR Global Life Americas	MO	0	383,401
97071	13-3126819	03/01/2012	SCOR Global Life Americas	MO	0	714
14015	00-0000000	04/01/2012	MI Assurance, Inc.	HI	174,188	53,922
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	64,003	896
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	VT	237,300	38,223
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	1,671,397	445,552
19445	25-0687550	03/01/2012	National Union Fire Insurance Company of Pittsburgh, PA	PA	0	3,571
14862	00-0000000	01/01/2004	NiSource Insurance Corporation, Inc.	UT	360,258	29,851
13195	00-0000000	01/01/2010	Orcas, Ltd.	VT	1,809,061	671,586
13195	00-0000000	01/01/2012	Orcas, Ltd.	VT	5,301,250	4,020,850
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	0	594,271
93572	43-1235868	03/01/2012	Reinsurance Group of America, Inc.	MO	0	714
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	50,479	0
38776	13-2997499	03/01/2012	Sirius America Insurance Company	NY	4,500	8,199
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	0	364,231
65056	38-1659835	07/01/1999	Jackson National Life Insurance Company	MI	0	759,913
1999999. Accident and Health - U.S. Non-Affiliates					10,008,273	7,954,978
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	0	477
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	3,840	7,041
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	0	636
00000	AA-1127400	03/01/2012	Lloyd's Syndicate number 1400	GBR	5,904	10,827
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	0	2,120
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	2,952	5,413
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	5,904	10,827
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	5,904	10,827
00000	AA-1120071	05/01/2013	Lloyd's Syndicate number 2007	GBR	0	954
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	6,198	11,292
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	7,086	12,994
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	0	636
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	0	477
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	0	91,797
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	5,904	10,827
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	11,808	24,452
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	1
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	3
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	20
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	34
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	13
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	77
2099999. Accident and Health - Non-U.S. Non-Affiliates					55,500	201,745
2199999. Total Accident and Health - Non-Affiliates					10,063,773	8,156,723
2299999. Total Accident and Health					10,063,773	8,156,723
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					82,047,099	376,076,477
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					9,120,500	36,269,262
9999999 Totals - Life, Annuity and Accident and Health					91,167,599	412,345,739

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	MCO/I	7,028,571,216	0	0	118,693,727	0	0	3,848,089,996	0
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	COFW/I	7,028,571,216	3,848,089,996	3,887,363,503	118,254,691	0	0	0	4,071,603,644
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	OTH/I	450,431,653	5,868,741	1,024,466	6,308,819	0	0	0	0
0199999. General Account - Authorized U.S. Affiliates - Captive						14,507,574,085	3,853,958,737	3,888,387,969	243,257,237	0	0	3,848,089,996	4,071,603,644
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	4,335,545,842	709,532,302	0	671,888,911	0	0	0	0
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	37,442,215,064	6,127,593,160	0	5,797,836,270	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other						41,777,760,906	6,837,125,462	0	6,469,725,181	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates						56,285,334,991	10,691,084,199	3,888,387,969	6,712,982,418	0	0	3,848,089,996	4,071,603,644
0699999. Total General Account - Authorized Non-U.S. Affiliates						0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates						56,285,334,991	10,691,084,199	3,888,387,969	6,712,982,418	0	0	3,848,089,996	4,071,603,644
00000	00-0000000	09/29/1965	14 Reinsurers of Servicemembers Group Life Insurance	Various	OTH/G	0	0	0	632,041,316	0	0	0	0
60054	06-6033492	05/01/1966	Aetna Life Insurance Company	CT	OTH/G	0	0	0	0	0	0	0	0
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	OTH/G	29,688	20,853	29,354	0	0	0	0	0
62308	06-0303370	05/01/1966	Connecticut General Life Insurance Company	CT	OTH/G	0	0	0	2,091	0	0	0	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	OTH/G	45,982	37,417	43,210	0	0	0	0	0
65838	01-0233346	06/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	1,908,750	0	0	(1,317)	0	0	16,709	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	8,675,000	0	0	4,697	0	0	0	0
65838	01-0233346	01/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	54,500	0	0	1,087	0	0	15,386	0
65838	01-0233346	03/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	26,037,600	0	0	124,889	0	0	0	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	8,000	0	0	0	0	0	2,425	0
65838	01-0233346	05/01/1966	John Hancock Life Insurance Company (USA)	MI	OTH/G	0	0	0	0	0	0	0	0
65838	01-0233346	04/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	52,543,750	0	0	127,976	0	0	0	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	23,482,819	0	0	49,704	0	0	34,909	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	0	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	0	0	0	0	0
65838	01-0233346	08/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	63,750	0	0	22,179	0	0	9,118	0
65838	01-0233346	06/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	0	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	18,750	0	0	0	0	0	3,409	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	8,500	0	0	0	0	0	1,891	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	38,716	0	0	0	0
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	143	0	0	0	0
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	0	0	0	0	0
65838	01-0233346	09/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	(8,902)	0	0	0	0
65838	01-0233346	09/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	26,500	0	0	81,441	0	0	4,418	0
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	169,433,500	0	0	122,257	0	0	0	0
65838	01-0233346	01/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	76,000	0	0	13,732	0	0	19,523	0
65838	01-0233346	12/01/1957	John Hancock Life Insurance Company (USA)	MI	OTH/G	0	0	0	0	0	0	0	0
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	MCO/G	447,450,598	0	0	258,054	0	0	182,532	0
65838	01-0233346	08/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	13,375	0	0	0	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	15,890	0	0	500	0	0	3,327	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	32,118,500	0	0	1,513	0	0	34,949	0
65838	01-0233346	03/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	57,750	0	0	0	0	0	13,001	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	0	0	0	0	0	0	0	0
65978	13-5581829	05/01/1966	Metropolitan Life Insurance Company	NY	OTH/G	0	0	0	5,075	0	0	0	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	OTH/G	156,590,500	1,601,695	1,524,291	1,017,324	0	0	0	724,884
67032	56-0340860	05/01/1966	North Carolina Mutual Life Insurance Company	NC	OTH/G	0	0	0	0	0	0	0	0
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	OTH/G	534,087,114	0	0	1,740,608	0	0	0	233,647
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	NC	OTH/G	0	0	0	147,548	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	NC	OTH/G	0	0	0	43,526	0	0	0	0
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	NY	OTH/G	0	1,600,000	0	9,122,651	0	0	0	0
93572	43-1235868	01/01/2013	Reinsurance Group of America, Inc.	MO	OTH/G	0	400,000	0	2,498,209	0	0	0	0
93521	95-3670351	10/01/1997	General Fidelity Life Ins Co.	SC	OTH/G	0	0	0	0	0	0	0	0
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	YRT/I	741,974	12,922	0	1,217	0	0	0	0
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	YRT/I	3,331,287	92,830	0	18,317	0	0	0	0
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	68,960	479	0	751	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	156,429	1,625	0	156	0	0	0	0

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	740,632	46,301	0	18,235	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	37,929	1,938	0	0	0	0	0	0
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	YRT/I	11,523,405	167,009	0	119,213	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	797,007	9,482	0	4,348	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	1,103,372	28,601	0	29,035	0	0	0	0
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	YRT/I	7,905,657	387,846	0	179,476	0	0	0	0
86258	13-2572994	01/01/1994	General Re Life Corporation	CT	YRT/I	0	0	0	0	0	0	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	YRT/I	174,299,869	6,286,257	0	6,008,678	0	0	0	0
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company (The)	IN	YRT/I	1,668,871	113,938	0	135,608	0	0	0	0
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company (The)	IN	YRT/I	477,798	13,168	0	0	0	0	0	0
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company (The)	IN	YRT/I	1,464,360	30,353	0	13,923	0	0	0	0
65676	35-0472300	04/15/1982	Lincoln National Life Insurance Company (The)	IN	YRT/I	192,127	10,974	0	0	0	0	0	0
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Company (The)	IN	YRT/I	20,404,964	164,287	0	22,313	0	0	0	0
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Company (The)	IN	YRT/I	322,097	7,905	0	293	0	0	0	0
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company (The)	IN	YRT/I	4,967,845	48,040	0	9,592	0	0	0	0
65676	35-0472300	10/01/1986	Lincoln National Life Insurance Company (The)	IN	YRT/I	573,608	2,740	0	(34)	0	0	0	0
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company (The)	IN	YRT/I	9,082,343	494,576	0	0	0	0	0	0
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company (The)	IN	YRT/I	7,563,848	292,770	0	0	0	0	0	0
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company (The)	IN	YRT/I	5,635,921	140,109	0	29,190	0	0	0	0
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company (The)	IN	YRT/I	21,560,870	601,978	0	107,915	0	0	0	0
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company (The)	IN	YRT/I	671,758	6,665	0	0	0	0	0	0
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company (The)	IN	YRT/I	289,401	3,722	0	0	0	0	0	0
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company (The)	IN	YRT/I	66,135,336	1,241,541	0	175,239	0	0	0	0
65676	35-0472300	10/01/1996	Lincoln National Life Insurance Company (The)	IN	YRT/I	672,724,385	4,498,098	0	93,101	0	0	0	0
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company (The)	IN	CO/I	101,542,255	843,900	0	58,907	0	0	0	0
65676	35-0472300	10/15/1999	Lincoln National Life Insurance Company (The)	IN	YRT/I	233,592,083	5,216,608	0	248,996	0	0	0	0
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company (The)	IN	CO/I	1,314,761,900	29,517,247	0	(398,460)	0	0	0	0
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company (The)	IN	YRT/I	27,607,775	312,946	0	14,426	0	0	0	0
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company (The)	IN	YRT/I	86,768,128	1,167,528	0	78,810	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	1,373,247	57,070	0	1,063	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	407,211	6,708	0	0	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	45,437	501	0	0	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	18,343,339	200,461	0	74,894	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	512,129	7,345	0	6,948	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	104,016	2,712	0	491	0	0	0	0
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	YRT/I	166,421	1,352	0	1,537	0	0	0	0
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	YRT/I	2,941,597	45,158	0	18,739	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	52,716,936	1,731,255	0	2,656,913	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	61,627,128	1,396,850	0	590,010	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	15,332,735	699,679	0	100,335	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	800,120	8,546	0	3,652	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	800,168	17,622	0	19,770	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	5,853,515	125,551	0	74	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	13,990,168	332,341	0	169,754	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	23,062,340	1,020,916	0	248,289	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	259,228	806	0	(48,599)	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	909,001	6,968	0	1,689	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	17,205,907	278,026	0	49,124	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	42,735,524	1,155,223	0	37,479	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	17,935,658	166,279	0	50,643	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	38,441,123	816,979	0	109,727	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	29,820,069	664,176	0	227,512	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	320,413,059	5,452,198	0	568,076	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	99,154,643	1,510,069	0	261,844	0	0	0	0
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	YRT/I	3,781,972	581,787	0	121,808	0	0	0	0
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	YRT/I	11,043,107	129,909	0	18,501	0	0	0	0

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1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	14,034,528	385,397	0	22,393	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	420,168,097	5,545,753	0	913,430	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	3,564,423	38,106	0	5,715	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	61,392,664	592,154	0	99,727	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	9,005,786	7,091	0	0	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	368,371,106	574,465	0	39,207	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	39,431,872	1,220,032	0	84,381	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	352,122,160	6,554,936	0	1,661,179	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	21,994,144	35,608	0	8,416	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	140,833,767	1,067,852	0	171,776	0	0	0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	CT	YRT/I	18,383	893	0	275	0	0	0	0
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	CT	YRT/I	810,341	17,632	0	0	0	0	0	0
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	CT	YRT/I	6,048,043	174,961	0	92,511	0	0	0	0
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	CT	YRT/I	193,667	6,582	0	(368)	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	CT	YRT/I	175,263	1,957	0	288	0	0	0	0
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	CT	YRT/I	27,123	186	0	0	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	CT	YRT/I	1,975,420	96,674	0	0	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	CT	YRT/I	6,620	110	0	0	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	CT	CO/I	1,093,092	12,818	0	404	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	486,360	18,719	0	0	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	31,978	460	0	0	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	37,929	1,938	0	0	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	156,429	1,625	0	156	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	68,322	760	0	78	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	296,253	18,520	0	363	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	740,632	46,301	0	908	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	CT	YRT/I	8,110,397	176,267	0	15,560	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	CT	YRT/I	592,507	37,041	0	726	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	CT	YRT/I	122,269	1,245	0	117	0	0	0	0
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	CT	CO/I	349,000	2,324	0	(89)	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	YRT/I	21,711,564	462,967	0	208,258	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	YRT/I	6,194,167	253,188	0	32,441	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	YRT/I	10,189,036	266,967	0	2,854,126	0	0	0	0
82627	06-0839705	06/01/1986	Swiss Re Life & Health America Inc.	CT	YRT/I	277,265	825	0	847	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	YRT/I	168,325	2,561	0	0	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	YRT/I	303,204	10,284	0	4,560	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	YRT/I	1,128,697	11,369	0	3,824	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	YRT/I	1,007,386	19,051	0	6,839	0	0	0	0
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	CT	YRT/I	841,558	6,429	0	0	0	0	0	0
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	CT	YRT/I	171,440	1,626	0	0	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	YRT/I	4,897,321	0	0	0	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	YRT/I	5,919,391	0	0	0	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	OTH/I	643,425	0	0	0	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	YRT/I	13,690,355	0	0	0	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	YRT/I	29,160,237	0	0	0	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	YRT/I	7,366,436	109,551	0	2,110	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	OTH/I	4,517,078	0	0	0	0	0	0	0
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	CT	YRT/I	617,650	4,265	0	413	0	0	0	0
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	CT	YRT/I	207,572	7,043	0	6,734	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	CT	YRT/I	342,186	3,072	0	431	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	CT	YRT/I	1,934,210	374,280	0	33,018	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	CT	YRT/I	4,903,431	812,527	0	94,040	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	CT	YRT/I	49,761,902	1,105,981	0	103,017	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	CT	YRT/I	467,422,638	4,002,141	0	77,097	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	CT	CO/I	62,314,935	533,852	0	35,892	0	0	0	0
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	CT	YRT/I	93,159,600	1,867,787	0	67,657	0	0	0	0

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	CT	CO/I	901,890,717	20,079,906	0	(1,201,621)	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	CT	YRT/I	28,922,738	389,177	0	24,002	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	CT	YRT/I	11,043,107	117,715	0	4,523	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	142,688,115	1,159,040	0	24,710	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	11,694,208	31,075	0	169	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	433,858,368	1,299,343	0	22,197	0	0	0	0
82627	06-0839705	08/01/2002	Swiss Re Life & Health America Inc.	CT	OTH/I	50,184,220	11,141,484	0	78,942	0	0	0	0
82627	06-0839705	08/01/2002	Swiss Re Life & Health America Inc.	CT	OTH/I	493,391,269	126,636,956	0	2,119,188	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	25,928,393	394,552	0	14,771	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	572,689,079	13,785,703	0	1,111,745	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	12,502,013	133,423	0	8,821	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	215,462,592	2,076,619	0	162,173	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	CT	CO/I	341,799,537	5,187,587	0	59,978	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	CT	CO/I	6,138,910,587	91,130,119	0	5,485,326	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	CT	YRT/I	53,934,258	2,028,716	0	44,032	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	CT	YRT/I	396,121,197	7,561,906	0	997,589	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	CT	YRT/I	45,193,134	81,067	0	1,186	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	CT	YRT/I	202,734,313	970,312	0	21,597	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	CT	YRT/I	636,464,707	206,256	0	92,975	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	CT	YRT/I	6,752,981,806	2,410,380	0	1,003,017	0	0	0	0
88340	59-2859797	10/01/2007	Hannover Life Reassurance Company of America	FL	MCO/I	15,061,224,034	0	0	254,343,702	0	0	8,245,907,135	0
60348	22-1771521	05/01/2008	Ace Life Insurance Company	CT	YRT/I	164,469,599	166,491	164,497	104,595	0	0	0	0
97071	13-3126819	04/01/2007	Generali USA Life Reassurance Company	IN	YRT/I	71,569,731,442	114,768,534	114,328,446	62,866,021	0	0	0	0
97071	13-3126819	04/01/2007	Generali USA Life Reassurance Company	IN	YRT/I	545,656,173	1,985,184	1,565,990	1,196,072	0	0	0	0
97071	13-3126819	04/16/2007	Generali USA Life Reassurance Company	IN	YRT/I	186,632,879	445,797	310,481	182,228	0	0	0	0
97071	13-3126819	11/01/2007	Generali USA Life Reassurance Company	IN	YRT/I	3,184,370,777	2,807,903	1,235,203	2,744,781	0	0	0	0
86258	13-2572994	12/03/1997	General Re Life Corp	CT	YRT/I	6,930,645	0	0	850,218	0	0	0	0
86258	13-2572994	01/01/2005	General Re Life Corp	CT	YRT/I	106,606,243	280,279	278,817	151,456	0	0	0	0
88340	59-2859797	05/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	613,180,488	898,883	902,019	400,214	0	0	0	0
88340	59-2859797	05/01/2012	Hannover Life Reassurance Company of America	FL	YRT/I	155,774,321	20,232	0	29,309	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	441,974,540	1,823,972	1,754,548	1,196,209	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	70,716,456	317,733	298,828	272,569	0	0	0	0
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	YRT/I	244,613,643	21,876	0	61,916	0	0	0	0
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	YRT/I	759,597,752	2,303,677	1,550,098	668,430	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	1,902,378,195	8,712,155	9,454,907	7,266,896	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	198,299,387	1,068,283	1,014,427	1,006,476	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	YRT/I	198,760,349	890,490	875,569	312,208	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	1,773,469,174	7,333,480	7,052,218	4,544,323	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	283,078,244	1,272,359	1,196,541	1,044,681	0	0	0	0
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	YRT/I	3,480,023,053	8,385,184	18,946,117	5,396,095	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	23,325,308,852	45,277,372	45,961,019	46,836,507	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	707,688,571	2,395,447	2,093,465	2,330,436	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	56,978,921	317,308	1,426,258	191,868	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	2,819,942,629	23,499,165	12,623,352	14,258,877	0	0	0	0
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	YRT/I	324,402,585	330,987	161,003	245,119	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	1,603,605,692	5,250,546	3,560,156	2,202,307	0	0	0	0
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	YRT/I	259,186,026	366,980	354,233	315,033	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	40,825,999,751	35,280,893	32,013,617	30,978,344	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	176,248,887	406,316	264,700	284,221	0	0	0	0
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	YRT/I	845,222,740	1,049,391	156,035	533,622	0	0	0	0
66346	58-0828824	12/01/2012	Munich American Reassurance Company	GA	YRT/I	14,949,063	59	0	2,695	0	0	0	0
88099	75-1608507	01/01/2005	Optimum Re	TX	YRT/I	104,309,673	22,476	21,620	142,839	0	0	0	0
88099	75-1608507	04/16/2007	Optimum Re	TX	YRT/I	217,926,551	343,488	251,567	136,515	0	0	0	0
88099	75-1608507	05/01/2010	Optimum Re	TX	YRT/I	4,468,783,386	6,892,931	3,744,081	2,775,900	0	0	0	0
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	YRT/I	247,222,521	0	0	6,739,255	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	OTH/I	859,827,188	114,651,885	127,458,934	0	0	0	0	0

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	31,614,827,868	97,248,267	96,825,040	63,304,955	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	974,643,206	4,758,299	4,654,674	3,272,754	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	24,363,724	293,413	265,168	0	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	1,808,502,433	17,791,837	8,488,192	10,933,035	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	1,545,090,203	267,870	8,576,709	1,818,750	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	44,053,584,004	85,685,775	85,044,917	49,999,169	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	364,782,485	1,643,091	1,321,350	981,345	0	0	0	0
93572	43-1235868	11/01/2007	RGA Reinsurance Company	MO	YRT/I	8,652,870	5,231	0	2,057	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	1,945,593,978	1,848,214	1,436,768	908,960	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	4,143,532,763	17,096,361	8,306,148	8,499,807	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	338,223,425	1,643,227	798,628	1,853,018	0	0	0	0
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	YRT/I	1,743,183,879	3,619,526	0	1,892,615	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life U.S Reinsurance	DE	YRT/I	5,659,706,994	6,055,916	3,716,605	3,211,638	0	0	0	0
64688	75-6020048	05/01/2008	Scor Global Life U.S Reinsurance	DE	YRT/I	111,314,664	139,681	102,947	63,389	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life U.S Reinsurance	DE	YRT/I	24,455,028,488	33,411,171	21,978,922	13,173,112	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life U.S Reinsurance	DE	YRT/I	57,724,916	109,467	43,720	47,207	0	0	0	0
64688	75-6020048	05/12/2001	Scor Global Life U.S Reinsurance	DE	YRT/I	165,634,822	1,602,967	1,950,789	1,076,807	0	0	0	0
87572	23-2038295	01/18/2005	Scottish Re (USA), Inc.	DE	YRT/I	52,691,303	221,348	270,451	121,597	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	CO/I	584,023,471	1,912,860	2,050,132	3,971,761	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	649,789,218	3,987,857	6,278,399	4,055,061	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	YRT/I	144,474,552	531,182	0	575,878	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	YRT/I	159,604,236	1,832,375	0	1,648,067	0	0	0	0
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	YRT/I	34,497,143	250,484	247,272	177,733	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	NY	YRT/I	1,902,378,195	8,712,155	9,454,907	7,266,896	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	NY	YRT/I	198,299,387	1,068,283	1,014,427	1,006,476	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	NY	YRT/I	213,176,399	1,028,836	988,414	447,962	0	0	0	0
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	NY	YRT/I	1,631,063,781	5,844,931	5,749,062	3,385,164	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	NY	YRT/I	1,049,370,737	4,447,878	4,249,826	4,587,574	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	NY	YRT/I	85,251,822	419,784	399,257	689,572	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	NY	YRT/I	108,524,419	754,625	724,247	538,199	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	NY	YRT/I	50,689,006,689	103,472,729	83,059,568	53,197,592	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	NY	YRT/I	432,026,232	2,150,938	1,818,690	1,222,757	0	0	0	0
82627	06-0839705	05/01/2009	Swiss Re Life and Health America, Inc.	NY	YRT/I	8,897,100	5,549	0	0	0	0	0	0
82627	06-0839705	05/01/2009	Swiss Re Life and Health America, Inc.	NY	YRT/I	89,100,994	284,283	0	143,662	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	NY	YRT/I	918,574,262	3,007,924	0	2,269,014	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	YRT/I	1,902,378,167	8,712,155	9,454,907	7,232,986	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	YRT/I	198,306,152	1,068,310	1,014,449	964,523	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	199,350,367	878,121	887,877	308,968	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	883,943,446	3,647,746	3,508,845	2,247,213	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	141,440,107	635,607	575,356	519,601	0	0	0	0
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	2,431,605,698	8,595,952	8,940,442	4,987,446	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	YRT/I	3,293,547,724	14,434,499	12,444,378	7,996,781	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	YRT/I	255,121,289	1,246,162	1,208,295	1,094,303	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	YRT/I	348,773,120	4,246,412	5,532,803	2,744,101	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	8,419,019,217	22,482,587	21,601,133	14,243,888	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	242,662,143	925,693	851,211	644,917	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Company	NY	YRT/I	2,103,802,900	3,221,325	3,395,743	2,221,867	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Company	NY	YRT/I	21,507,878	90,118	4,943	49,002	0	0	0	0
70688	36-6071399	09/17/2007	Transamerica Financial Life Insurance Company	NY	YRT/I	127,282,507	199,954	0	174,857	0	0	0	0
70688	36-6071399	04/27/2009	Transamerica Financial Life Insurance Company	NY	YRT/I	76,109,411	629,619	0	667,491	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	39,185,407,870	112,805,433	110,789,823	82,012,681	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	987,172,062	5,158,511	4,930,659	3,641,091	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	YRT/I	8,804,601,934	17,957,990	18,374,629	12,502,187	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	YRT/I	109,950,085	681,443	33,340	438,671	0	0	0	0
20583	13-1290712	11/01/2007	XL Re America, Inc	NY	YRT/I	1,503,790,829	329,687	317,678	1,987,408	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates						451,726,731,373	1,395,845,758	956,297,341	1,522,087,189	0	0	8,246,248,732	958,531

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1560122	01/01/1986	Canada Life Assurance Company	CAN	YRT/I	4,362,338	39,386	0	4,755	0	0	0	0
00000	AA-1560122	04/01/2003	Canada Life Assurance Company	CAN	YRT/I	811,080	4,336	0	0	0	0	0	0
00000	AA-1560122	04/01/2003	Canada Life Assurance Company	CAN	YRT/I	158,608	13,004	0	0	0	0	0	0
00000	AA-1560122	09/01/2004	Canada Life Assurance Company	CAN	YRT/I	16,417,019	636,093	0	14,045	0	0	0	0
00000	AA-1560122	09/01/2004	Canada Life Assurance Company	CAN	YRT/I	107,199,364	2,054,382	0	267,077	0	0	0	0
00000	AA-1560122	01/01/2005	Canada Life Assurance Company	CAN	YRT/I	21,498,474	35,591	0	593	0	0	0	0
00000	AA-1560122	01/01/2005	Canada Life Assurance Company	CAN	YRT/I	95,211,176	468,315	0	10,266	0	0	0	0
00000	AA-1560122	10/01/2008	Canada Life Assurance Company	CAN	YRT/I	141,319,261	45,724	0	18,449	0	0	0	0
00000	AA-1560122	10/01/2008	Canada Life Assurance Company	CAN	YRT/I	1,500,962,423	533,682	0	298,998	0	0	0	0
00000	AA-1560122	09/30/2002	Canada Life Assurance Company	CAN	YRT/I	19,474,353,100	56,096,503	55,462,171	38,955,353	0	0	0	0
00000	AA-1560122	09/30/2002	Canada Life Assurance Company	CAN	YRT/I	525,397,683	2,560,447	2,786,141	1,788,012	0	0	0	0
00000	AA-1560122	06/23/2003	Canada Life Assurance Company	CAN	YRT/I	1,566,538,629	14,786,212	13,975,835	9,096,499	0	0	0	0
00000	AA-1560122	04/01/2007	Canada Life Assurance Company	CAN	YRT/I	23,578,263,692	47,790,123	46,188,794	32,305,370	0	0	0	0
00000	AA-1560122	04/01/2007	Canada Life Assurance Company	CAN	YRT/I	242,379,088	1,141,280	157,495	733,615	0	0	0	0
00000	AA-1560122	11/01/2007	Canada Life Assurance Company	CAN	YRT/I	8,652,869	5,231	0	1,942	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates						47,283,524,804	126,210,309	118,570,436	83,494,974	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates						499,010,256,177	1,522,056,067	1,074,867,777	1,605,582,163	0	0	8,246,248,732	958,531
1199999. Total General Account Authorized						555,295,591,168	12,213,140,266	4,963,255,746	8,318,564,581	0	0	12,094,338,728	4,072,562,175
14294	98-0405513	01/01/2013	Pruco Reinsurance Ltd.	AZ	MCO/I	10,040,816,023	0	0	169,562,468	0	0	5,497,271,423	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	OTH/I	0	0	1,024,466	(901,260)	0	0	0	0
14297	90-0420885	07/01/2012	Prudential Arizona Reinsurance I I I Company	AZ	OTH/I	56,303,957	733,593	1,024,466	0	0	0	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	AZ		56,303,957	733,593	0	833,162	0	0	0	0
14294	98-0405513	06/30/2008	Pruco Reinsurance, Ltd.	AZ	ACO/I	0	1,473,835	17,043,816	471,200	0	0	0	0
1299999. General Account - Unauthorized U.S. Affiliates - Captive						10,153,423,937	2,941,021	19,092,748	169,965,570	0	0	5,497,271,423	0
13809	27-2457213	10/01/2010	Pruco Life Insurance Company of Iowa	IA	YRT/G	4,029,435	0	0	23,789	0	0	0	0
1399999. General Account - Unauthorized U.S. Affiliates - Other						4,029,435	0	0	23,789	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates						10,157,453,372	2,941,021	19,092,748	169,989,359	0	0	5,497,271,423	0
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	ADB/1	922,684,366	0	0	0	0	0	0	0
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	YRT/1	6,256,689,214	0	0	18,093,500	0	0	0	0
00000	AA-9640003	01/01/2002	Pramerica Towarzystwo Ubezpleczen na Zacie	POL	ADB/1	263,624,104	0	0	0	0	0	0	0
00000	AA-9640003	01/01/2002	Pramerica Towarzystwo Ubezpleczen na Zacie	POL	YRT/1	1,787,625,490	0	0	5,142,018	0	0	0	0
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	ADB/1	65,906,026	0	0	0	0	0	0	0
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	YRT/1	446,906,372	0	0	1,295,152	0	0	0	0
00000	AA-2731006	11/01/2006	Pru Seguros S.A. -Mexico	MEX	ADB/1	471,399,602	0	0	0	0	0	0	0
00000	AA-2731006	11/01/2006	Pru Seguros S.A. -Mexico	MEX	YRT/1	4,503,303,304	0	0	13,098,766	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	ADB/1	1,120,402,444	0	0	0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	YRT/1	7,597,408,331	0	0	22,407,620	0	0	0	0
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other						23,435,949,253	0	0	60,037,056	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates						23,435,949,253	0	0	60,037,056	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates						33,593,402,625	2,941,021	19,092,748	230,026,415	0	0	5,497,271,423	0
61093	58-0146380	07/01/2002	Atlanta Life Insurance Company	GA	OTH/G	0	0	0	0	0	0	0	(633)
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	GA	OTH/G	433,559,609	0	0	1,005,874	0	0	0	150,759
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	1,180,150,498	30,930	0	2,651,701	0	0	0	760,714
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	145,866,902	57,873	37,745	376,119	0	0	0	198,368
61093	58-0146380	07/01/2001	Atlanta Life Insurance Company	GA	OTH/G	0	0	0	0	0	0	0	(14,164)
61093	58-0146380	01/01/2009	Atlanta Life Insurance Company	GA	OTH/G	0	0	0	21,482	0	0	0	257,348
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	OTH/G	84,066,696	0	0	164,122	0	0	0	111,479
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	232,693,189	61,196	0	924,201	0	0	0	423,355
61093	58-0146380	07/01/2005	Atlanta Life Insurance Company	GA	OTH/G	0	0	0	0	0	0	0	0
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	OTH/G	45,849	23,600	23,272	0	0	0	0	271,122
11285	00-0000000	01/01/2006	AZ Mont	VT	COFW/G	1,557,548,329	667,097	609,012	1,084,758	0	0	0	1,112,228
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	VT	OTH/G	0	0	0	0	0	0	0	0
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	OTH/G	6,177,412,750	0	0	15,426,112	0	0	0	0
63924	95-0780930	05/01/1972	Golden State Mutual Life Insurance Company	CA	OTH/G	250	198	195	(2,854)	0	0	0	8,088
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	17,528,244,500	2,444,232	875,491	10,235,157	0	0	0	0
11919	00-0000000	01/01/2009	MSK Insurance US	VT	OTH/G	3,783,350,500	1,728,244	1,214,906	6,604,533	0	0	0	0

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
14862	00-0000000	04/01/2007	NiSource Insurance Corporation, Inc.	UT	OTH/G	0	0	0	(136,389)	0	0	0	0
13195	00-0000000	01/01/2012	Orcas, Ltd.	VT	OTH/G	35,134,935,000	8,153,762	2,572,076	25,511,751	0	0	0	0
14418	26-1569115	01/01/2009	Risk Resources, Ltd.	AZ	OTH/G	0	0	0	0	0	0	0	0
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	IN	CAT/G	0	0	0	27,000	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates						66,257,874,072	13,167,132	5,332,697	63,893,567	0	0	0	3,278,664
00000	AA-1581002	01/01/2009	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	0	0	0	0	0
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	5	0	0	0	752
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	37,000	7,583	2,124	0	0	0	0	16,850
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	1,990,500	0	0	4,242	0	0	0	1,765
00000	AA-1581002	06/01/2011	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	0	0	0	0	108
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	5,617,650	0	0	10,646	0	0	0	7,918
00000	AA-1581002	04/01/2003	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	122,750,750	0	0	193,857	0	0	0	170,532
00000	AA-1581002	06/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	0	0	0	0	0
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	2,286,100	0	0	5,767	0	0	0	1,089
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	1,482,500	0	0	9,417	0	0	0	7,215
00000	AA-1581002	01/01/2007	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	0	0	0	0	0
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	8,042,000	0	0	12,424	0	0	0	4,762
00000	AA-3190809	12/31/2004	Assured Guaranty Re Overseas LTD	BMU	MCO/I	20,081,632,045	0	0	339,124,936	0	0	10,994,542,847	0
00000	AA-1460146	04/01/2012	Swiss Reinsurance Company LTD	CHE	MCO/I	18,073,468,841	0	0	305,212,442	0	0	9,895,088,562	0
00000	00-0000000	01/01/2012	US CB Reinsurance 2 IC Limited	GGY	MCO/I	20,081,632,045	0	0	339,124,936	0	0	10,994,542,847	0
00000	AA-3194154	07/01/2010	ACE Tempest Life Reinsurance, Ltd.	BMU	YRT/I	381,751,228	342,130	228,498	162,775	0	0	0	0
00000	AA-5420050	05/01/2012	Korean Reins Co	KOR	YRT/I	1,741,429,474	2,477,396	0	1,231,388	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reins Co	KOR	YRT/I	483,291,156	2,127,382	0	1,654,000	0	0	0	0
00000	00-0000000	02/01/2013	Swiss Life Ltd.	CHE	YRT/I	390,144,106	1,293,044	0	932,000	0	0	0	0
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd.	JPN	YRT/I	4,418,365,781	717,040	519,406	3,609,526	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd.	JPN	YRT/I	16,610,398,053	2,622,620	2,356,612	15,224,609	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd.	JPN	YRT/I	110,783,623	30,997	19,787	147,885	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd.	JPN	YRT/I	317,896,502	241,876	0	671,132	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates						82,832,999,354	9,860,068	3,126,427	1,007,331,987	0	0	31,884,174,256	210,991
2199999. Total General Account - Unauthorized Non-Affiliates						149,090,873,426	23,027,200	8,459,124	1,071,225,554	0	0	31,884,174,256	3,489,655
2299999. Total General Account Unauthorized						182,684,276,051	25,968,221	27,551,872	1,301,251,969	0	0	37,381,445,679	3,489,655
2599999. Total General Account - Certified U.S. Affiliates						0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates						0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates						0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates						0	0	0	0	0	0	0	0
3399999. Total General Account Certified						0	0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified						737,979,867,219	12,239,108,487	4,990,807,618	9,619,816,550	0	0	49,475,784,407	4,076,051,830
3799999. Total Separate Accounts - Authorized U.S. Affiliates						0	0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates						0	0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates						0	0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates						0	0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized						0	0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates						0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates						0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates						0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates						0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized						0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates						0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates						0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates						0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates						0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified						0	0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified						0	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)						584,427,393,808	12,103,038,110	4,869,110,755	8,468,952,533	0	0	17,591,610,151	4,075,840,839
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)						153,552,473,411	136,070,377	121,696,863	1,150,864,017	0	0	31,884,174,256	210,991
9999999 - Totals						737,979,867,219	12,239,108,487	4,990,807,618	9,619,816,550	0	0	49,475,784,407	4,076,051,830

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	Outstanding Surplus Relief		12	13
									10	11		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates						0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates						0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates						0	0	0	0	0	0	0
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	OTH/G	1,529,170	0	0	0	0	0	0
62383	42-0813782	03/01/2011	Centurion Life Insurance Comapany	IA	OTH/G	50	0	0	0	0	0	0
68276	48-1024691	01/01/2004	Employers Reinsurance Organization	KS	OTH/G	0	0	4,481,911	0	0	0	0
26921	22-2005057	03/01/2011	Everest Reinsurance Company	DE	OTH/G	50	0	0	0	0	0	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	50,662	0	0	0	0	9,056	0
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	OTH/G	14,253,770	0	46,552,525	0	0	0	0
19445	25-0687550	03/01/2012	National Union Fire Insurance Company of Pittsburgh, PA	PA	OTH/G	71,582	0	0	0	0	0	0
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	1,894,931	0	0	0	0	0	0
93572	43-1235868	03/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	14,303	0	0	0	0	0	0
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	0	0	1,609,500	0	0	0	0
97071	13-3126819	01/01/2012	SCOR Global Life Americas	MO	OTH/G	1,222,536	0	0	0	0	0	0
97071	13-3126819	03/01/2012	SCOR Global Life Americas	MO	OTH/G	14,303	0	0	0	0	0	0
38776	13-2997499	03/01/2012	Sirius America Insurance Company	NY	OTH/G	68,501	392	0	0	0	0	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	OTH/G	1,161,410	0	0	0	0	0	0
65056	38-1659835	07/01/1999	Jackson National Life Insurance Company	MI	OTH/L	2,022,198	251,989	20,365,186	0	0	0	0
65978	13-5581829	12/31/1997	Metropolitan Life Insurance Company	NY	OTH/G	350,678	0	2,347,631	0	0	0	0
60054	06-6033492	08/06/1999	Aetna Life Insurance Co.	CT	OTH/G	0	0	938,336	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates						22,654,144	252,381	76,295,089	0	0	9,056	0
00000	AA-1127084	01/01/2013	Lloyd's Syndicate number 1084	GBR	OTH/G	3,708	0	0	0	0	0	0
00000	AA-1127084	01/01/2010	Lloyd's Syndicate number 1084	GBR	OTH/G	663	0	0	0	0	0	0
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	OTH/G	5,676	56	0	0	0	0	0
00000	AA-1127183	07/01/2012	Lloyd's Syndicate number 1183	GBR	OTH/G	56,700	14,175	0	0	0	0	0
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	OTH/G	58,982	340	0	0	0	0	0
00000	AA-1127206	01/01/2010	Lloyd's Syndicate number 1206	GBR	OTH/G	442	0	0	0	0	0	0
00000	AA-1120085	01/01/2013	Lloyd's Syndicate number 1274	GBR	OTH/G	4,944	0	0	0	0	0	0
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	OTH/G	7,568	75	0	0	0	0	0
00000	AA-1127400	07/01/2012	Lloyd's Syndicate number 1400	GBR	OTH/G	34,020	8,505	0	0	0	0	0
00000	AA-1127400	03/01/2012	Lloyd's Syndicate number 1400	GBR	OTH/G	90,715	523	0	0	0	0	0
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	OTH/G	25,227	250	0	0	0	0	0
00000	AA-1120064	01/01/2014	Lloyd's Syndicate number 1919	GBR	OTH/G	12,359	12,359	0	0	0	0	0
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	OTH/G	45,355	261	0	0	0	0	0
00000	AA-1128001	01/01/2010	Lloyd's Syndicate number 2001	GBR	OTH/G	376	0	0	0	0	0	0
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	OTH/G	90,715	523	0	0	0	0	0
00000	AA-1128003	01/01/2010	Lloyd's Syndicate number 2003	GBR	OTH/G	1,326	0	0	0	0	0	0
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	OTH/G	90,716	523	0	0	0	0	0
00000	AA-1120071	01/01/2013	Lloyd's Syndicate number 2007	GBR	OTH/G	7,415	0	0	0	0	0	0
00000	AA-1120071	05/01/2013	Lloyd's Syndicate number 2007	GBR	OTH/G	11,352	113	0	0	0	0	0
00000	AA-1120104	07/01/2012	Lloyd's Syndicate number 2012	GBR	OTH/G	44,527	11,535	0	0	0	0	0
00000	AA-1128488	01/01/2010	Lloyd's Syndicate number 2488	GBR	OTH/G	442	0	0	0	0	0	0
00000	AA-1128791	01/01/2010	Lloyd's Syndicate number 2791	GBR	OTH/G	288	0	0	0	0	0	0
00000	AA-1128987	01/01/2010	Lloyd's Syndicate number 2987	GBR	OTH/G	1,105	0	0	0	0	0	0
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	OTH/G	94,346	540	0	0	0	0	0
00000	AA-1126033	01/01/2010	Lloyd's Syndicate number 33	GBR	OTH/G	1,326	0	0	0	0	0	0
00000	AA-1120055	07/01/2012	Lloyd's Syndicate number 3623	GBR	OTH/G	68,331	16,478	0	0	0	0	0
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	OTH/G	108,865	627	0	0	0	0	0
00000	AA-1126382	10/01/2011	Lloyd's Syndicate number 382	GBR	OTH/G	10,472	1,843	0	0	0	0	0
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	OTH/G	7,568	75	0	0	0	0	0
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	304,635	0	0	0	0	0	0
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	3,708	0	0	0	0	0	0
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	OTH/G	5,676	56	0	0	0	0	0
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	OTH/G	90,716	523	0	0	0	0	0
00000	AA-1126006	01/01/2010	Lloyd's Syndicate number 4472	GBR	OTH/G	1,105	0	0	0	0	0	0
00000	AA-1126006	07/01/2012	Lloyd's Syndicate number 4472	GBR	OTH/G	84,793	21,966	0	0	0	0	0
00000	AA-1126003	01/01/2010	Lloyd's Syndicate number 5000	GBR	OTH/G	884	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	Outstanding Surplus Relief		12	13
									10	11		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1126003	07/01/2012	Lloyd's Syndicate number 5000	GBR	OTH/G	4,961	0	0	0	0	0	0
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	OTH/G	214,717	1,375	0	0	0	0	0
00000	AA-1126510	01/01/2010	Lloyd's Syndicate number 510	GBR	OTH/G	1,326	0	0	0	0	0	0
00000	AA-1126566	01/01/2010	Lloyd's Syndicate number 566	GBR	OTH/G	442	0	0	0	0	0	0
00000	AA-1126570	01/01/2010	Lloyd's Syndicate number 570	GBR	OTH/G	442	0	0	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates						1,598,934	92,721	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates						24,253,078	345,102	76,295,089	0	0	9,056	0
1199999. Total General Account Authorized						24,253,078	345,102	76,295,089	0	0	9,056	0
1499999. Total General Account - Unauthorized U.S. Affiliates						0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates						0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates						0	0	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	31,297	0	0	0	0	0	(9,648)
11285	00-0000000	01/01/2006	AZ Mont	VT	OTH/G	757,155	0	0	0	0	0	(4,563)
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	VT	OTH/G	0	0	1,278,637	0	0	0	0
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	4,597,731	0	6,838,101	0	0	0	0
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	0	0	2,584,459	0	0	0	0
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	752,085	0	1,937,127	0	0	0	0
14862	00-0000000	01/01/2004	NiSource Insurance Corporation, Inc.	UT	OTH/G	2,339,146	0	7,863,510	0	0	0	0
13195	00-0000000	01/01/2010	Orcas, Ltd.	VT	OTH/G	21,958,509	0	41,832,333	0	0	0	0
13195	00-0000000	01/01/2012	Orcas, Ltd.	VT	OTH/G	7,205,671	0	0	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates						37,641,594	0	62,334,167	0	0	0	(14,211)
00000	AA-1120841	01/01/2013	AIG Europe (UK), Ltd.	GBR	OTH/G	5,528	1,843	0	0	0	0	0
00000	AA-1340125	07/01/2012	Hannover Ruckversicherung AG	DEU	OTH/G	127,221	32,957	0	0	0	0	0
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	(5)	0	44	0	0	0	1,472
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	1	0	48,492	0	0	0	16,419
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	2,517	0	961	0	0	0	1,378
00000	AA-1581002	06/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	16	0	0	0	16
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	6,648	0	1,679	0	0	0	5,394
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	1,891	0	630	0	0	0	1,898
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	15,895	0	3,616	0	0	0	9,333
00000	AA-1780042	07/01/2012	Zurich Insurance PLC	IRL	OTH/G	167,418	43,124	0	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates						327,114	77,924	55,438	0	0	0	35,910
2199999. Total General Account - Unauthorized Non-Affiliates						37,968,708	77,924	62,389,605	0	0	0	21,699
2299999. Total General Account Unauthorized						37,968,708	77,924	62,389,605	0	0	0	21,699
2599999. Total General Account - Certified U.S. Affiliates						0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates						0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates						0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates						0	0	0	0	0	0	0
3399999. Total General Account Certified						0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified						62,221,786	423,026	138,684,694	0	0	9,056	21,699
3799999. Total Separate Accounts - Authorized U.S. Affiliates						0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates						0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates						0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates						0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized						0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates						0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates						0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates						0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates						0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized						0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates						0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates						0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates						0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates						0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified						0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	Outstanding Surplus Relief		12	13
									10	11		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6899999. Total Separate Accounts Authorized, Unauthorized and Certified						0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)						60,295,738	252,381	138,629,256	0	0	9,056	(14,211)
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)						1,926,048	170,645	55,438	0	0	0	35,910
9999999 - Totals						62,221,786	423,026	138,684,694	0	0	9,056	21,699

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
14294	98-0405513	06/30/2008	Pruco Reinsurance, Ltd.	1,473,835	0	553	1,474,388	0		0	0	0	33,559	33,559
14297	90-0420885	07/01/2012	Prudential Arizona Reinsurance I I I Company	733,593	60,000	15,000	808,593	0		0	0	0	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	733,593	60,000	15,000	808,593	0		0	0	0	0	0
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				2,941,021	120,000	30,553	3,091,574	0	XXX	0	0	0	33,559	33,559
13809	27-2457213	10/01/2010	Pruco Life Insurance Company of Iowa	0	0	0	0	0		0	0	0	1,997	0
0299999. General Account - Life and Annuity U.S. Affiliates - Other				0	0	0	0	0	XXX	0	0	0	1,997	0
0399999. Total General Account - Life and Annuity U.S. Affiliates				2,941,021	120,000	30,553	3,091,574	0	XXX	0	0	0	35,556	33,559
00000	AA-1360003	04/01/1998	Pramerica S.p.A	0	3,824,252	0	3,824,252	0		0	0	0	4,698,006	3,824,252
00000	AA-9640003	01/01/2002	Prumerica Towarzystwo Ubezpieczen na Zycie Spolka Akcyjna	0	1,094,747	0	1,094,747	0		0	0	0	1,346,852	1,094,747
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	0	629,306	0	629,306	0		0	0	0	150,219	150,219
00000	AA-2731006	11/01/2006	Pru Seguros S.A.-Mexico	0	748,314	335,952	1,084,266	0		0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	0	4,623,993	0	4,623,993	0		0	0	0	5,415,939	4,623,993
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				0	10,920,612	335,952	11,256,564	0	XXX	0	0	0	11,611,016	9,693,211
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	10,920,612	335,952	11,256,564	0	XXX	0	0	0	11,611,016	9,693,211
0799999. Total General Account - Life and Annuity Affiliates				2,941,021	11,040,612	366,505	14,348,138	0	XXX	0	0	0	11,646,572	9,726,770
61093	58-0146380	07/01/2002	Atlanta Life Insurance Company	0	467	0	467	0		0	(633)	0	0	(633)
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	0	203,052	0	203,052	0		0	150,759	0	0	150,759
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	30,930	370,300	0	401,230	0		0	760,714	0	0	401,230
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	57,873	65,900	0	123,773	0		0	198,368	0	0	123,773
61093	58-0146380	07/01/2001	Atlanta Life Insurance Company	0	12,500	0	12,500	0		0	(14,164)	0	0	(14,164)
61093	58-0146380	01/01/2009	Atlanta Life Insurance Company	0	10,079	0	10,079	0		0	257,348	0	0	10,079
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	0	52,000	0	52,000	0		0	111,479	0	0	52,000
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	61,196	310,910	0	372,106	0		0	423,355	0	0	372,106
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	23,600	7,250	0	30,850	0		0	271,122	0	0	30,850
11285	00-0000000	01/01/2006	AZ Mont	667,097	683,000	0	1,350,097	0		0	1,112,228	0	0	1,112,228
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	0	4,000	0	4,000	0		15,580	0	0	0	4,000
11291	03-0346985	09/01/2011	Exchange Indemnity Company	0	5,528,385	592,777	6,121,162	0		3,693,992	0	0	4,858,830	6,121,162
63924	95-0780930	05/01/1972	Golden State Mutual Life Insurance Company	198	5,000	0	5,198	0		0	8,088	0	0	5,198
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	2,444,232	2,526,000	305,435	5,275,667	9,200,000		0	0	0	2,643,949	5,275,667
11919	00-0000000	01/01/2009	MSK Insurance US	1,728,244	1,627,500	35,136	3,390,880	0		9,600,188	0	0	352,066	3,390,880
14862	00-0000000	04/01/2007	NiSource Insurance Corporation, Inc.	0	161,750	0	161,750	0		0	0	0	0	0
13195	00-0000000	01/01/2012	Orcas, Ltd.	8,153,762	15,208,000	524,191	23,885,953	15,000,000		0	0	0	6,392,575	21,392,575
14418	26-1569115	01/01/2009	Risk Resources, Ltd.	0	0	0	0	0		53,263	0	0	0	0
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	0	6,978	0	6,978	0		0	0	0	13,500	6,978
00000	AA-3190639	01/01/1997	Global Preffered Re Ltd	0	309,347	357,584	666,931	0		0	0	0	698,815	666,931
0899999. General Account - Life and Annuity U.S. Non-Affiliates				13,167,132	27,092,418	1,815,123	42,074,673	24,200,000	XXX	13,363,023	3,278,664	0	14,959,735	39,101,619
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	752	0	0	0
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	7,583	1,000	0	8,583	0		0	16,850	0	0	8,583
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	1,765	0	0	0
00000	AA-1581002	06/01/2011	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	108	0	0	0
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	0	2,000	0	2,000	0		0	7,918	0	0	2,000
00000	AA-1581002	04/01/2003	Meiji Yasuda Life Insurance Company, Ltd.	0	44,000	0	44,000	0		0	170,532	0	0	44,000
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	0	1,000	0	1,000	0		0	1,089	0	0	1,000
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	0	2,000	0	2,000	0		0	7,215	0	0	2,000
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	0	1,000	0	1,000	0		0	4,762	0	0	1,000
00000	AA-3194154	07/01/2010	ACE Tempest Life Reinsurance Ltd.	342,130	156,436	0	498,566	500,000	0001	0	0	0	14,000	498,566
00000	AA-1580095	11/01/2007	The Toa Reinsurance Company, Ltd.	717,040	2,811,849	0	3,528,889	3,524,839	0002	0	0	0	334,000	3,528,889
00000	AA-1580095	05/01/2009	The Toa Reinsurance Company, Ltd.	2,622,620	10,765,317	0	13,387,937	13,372,575	0002	0	0	0	1,392,000	13,387,937
00000	AA-1580095	05/01/2009	The Toa Reinsurance Company, Ltd.	30,997	69,609	0	100,606	100,490	0002	0	0	0	15,000	100,606
00000	AA-1580095	02/01/2013	The Toa Reinsurance Company, Ltd.	241,876	110,625	0	352,501	352,096	0002	0	0	0	57,000	352,501
00000	AA-5420050	05/01/2012	Korean Reinsurance Company	2,477,396	870,309	0	3,347,705	4,142,689	0003	0	0	0	108,000	3,347,705
00000	AA-5420050	02/01/2013	Korean Reinsurance Company	2,127,382	141,205	0	2,268,587	2,807,311	0003	0	0	0	1,577,000	2,268,587
00000	00-0000000	02/01/2013	Swiss Life Ltd.	1,293,044	114,719	0	1,407,763	0		0	0	0	872,000	872,000
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				9,860,068	15,091,069	0	24,951,137	24,800,000	XXX	0	210,991	0	4,369,000	24,415,374
1099999. Total General Account - Life and Annuity Non-Affiliates				23,027,200	42,183,487	1,815,123	67,025,810	49,000,000	XXX	13,363,023	3,489,655	0	19,328,735	63,516,993

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
1199999. Total General Account Life and Annuity				25,968,221	53,224,099	2,181,628	81,373,948	49,000,000	XXX	13,363,023	3,489,655	0	30,975,307	73,243,763
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	0	37,500	0	37,500	0		0	(9,648)	0	0	(9,648)
11285	00-0000000	01/01/2006	AZ Mont	0	41,000	0	41,000	0		0	(4,563)	0	0	(4,563)
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	1,278,637	43,579	0	1,322,216	0		1,287,830	0	0	0	1,287,830
14015	00-0000000	04/01/2012	MM Assurance, Inc.	6,838,101	228,110	231,231	7,297,442	0		0	0	0	1,218,930	1,218,930
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	4,521,586	275,523	87,719	4,884,828	8,000,000		0	0	0	306,711	4,884,828
14862	00-0000000	01/01/2004	NiSource Insurance Corporation, Inc.	7,863,510	390,109	8,048	8,261,667	0		10,776,853	0	0	48,104	8,261,667
13195	00-0000000	01/01/2010	Orcas, Ltd.	41,832,333	2,480,647	678,332	44,991,312	49,800,000		0	0	0	5,470,421	44,991,312
13195	00-0000000	01/01/2012	Orcas, Ltd.	0	9,322,100	302,617	9,624,717	0		0	0	0	1,814,251	1,814,251
1999999. General Account - Accident and Health U.S. Non-Affiliates				62,334,167	12,818,568	1,307,947	76,460,682	57,800,000	XXX	12,064,683	(14,211)	0	8,858,417	62,444,607
00000	AA-3194217	04/01/1998	ACE Capital RE Overseas, Ltd.	0	0	0	0	0		8,929,310	0	0	0	0
00000	AA-1440076	01/01/2009	Sirius International Insurance Corporation	0	0	0	0	112,500		0	0	0	0	0
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	44	1	0	45	0		0	1,472	0	0	45
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	48,492	3	0	48,495	0		0	16,419	0	0	16,419
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	961	20	0	981	0		0	1,378	0	0	981
00000	AA-1581002	06/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	16	0	0	16	0		0	16	0	0	16
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	1,679	34	0	1,713	0		0	5,394	0	0	1,713
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	630	13	0	643	0		0	1,898	0	0	643
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	3,616	77	0	3,693	0		0	9,333	0	0	3,693
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				55,438	148	0	55,586	112,500	XXX	8,929,310	35,910	0	0	23,510
2199999. Total General Account - Accident and Health Non-Affiliates				62,389,605	12,818,716	1,307,947	76,516,268	57,912,500	XXX	20,993,993	21,699	0	8,858,417	62,468,117
2299999. Total General Account Accident and Health				62,389,605	12,818,716	1,307,947	76,516,268	57,912,500	XXX	20,993,993	21,699	0	8,858,417	62,468,117
2399999. Total General Account				88,357,826	66,042,815	3,489,575	157,890,216	106,912,500	XXX	34,357,016	3,511,354	0	39,833,724	135,711,880
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				78,442,320	40,030,986	3,153,623	121,626,929	82,000,000	XXX	25,427,706	3,264,453	0	23,853,708	101,579,785
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				9,915,506	26,011,829	335,952	36,263,287	24,912,500	XXX	8,929,310	246,901	0	15,980,016	34,132,095
9999999 - Totals				88,357,826	66,042,815	3,489,575	157,890,216	106,912,500	XXX	34,357,016	3,511,354	0	39,833,724	135,711,880

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
	1	121000248	Wells Fargo Bank	9,200,000
	1	21114661	Royal Bank of Scotland	15,000,000
	1	26003780	Deutsche Bank	8,000,000
	1	21001033	Deutsche Bank	49,800,000
	1	21000089	CitiBank	112,500
0001	1	61103593	Wells Fargo Bank, N.A.	500,000
0002	1		The Shizuoka Bank, LTD	17,350,000
0003	1	21001033	Deutshe Bank AG	6,950,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2013	2 2012	3 2011	4 2010	5 2009
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	9,682,038	3,192,193	7,872,083	2,841,727	3,501,526
2.	Commissions and reinsurance expense allowances	1,063,548	390,139	388,320	392,007	409,611
3.	Contract claims	4,008,296	3,804,308	3,807,155	3,205,951	3,275,824
4.	Surrender benefits and withdrawals for life contracts	1,175,898	1,340,147	1,323,629	1,315,490	1,424,261
5.	Dividends to policyholders	1,830,831	1,659,254	1,748,854	1,425,759	1,511,186
6.	Reserve adjustments on reinsurance ceded	(4,039,601)	(3,991,328)	(3,408,179)	(3,735,299)	(3,160,979)
7.	Increase in aggregate reserve for life and accident and health contracts	7,260,576	75,273	3,614,942	64,054	98,373
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	127,952	130,955	124,232	122,242	124,639
9.	Aggregate reserves for life and accident and health contracts	12,378,216	5,137,507	5,067,093	1,069,308	1,006,414
10.	Liability for deposit-type contracts	174,762	127,454	98,647	78,264	69,174
11.	Contract claims unpaid	412,346	387,589	364,620	328,644	338,448
12.	Amounts recoverable on reinsurance	91,168	64,575	54,368	52,775	51,146
13.	Experience rating refunds due or unpaid	6,521	6,196	12,883	12,385	4,563
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	2,306	2,066	1,790	2,633	2,965
16.	Unauthorized reinsurance offset	22,178	31,756	9,740	15,111	17,102
17.	Offset for reinsurance with Certified Reinsurers	0	0	XXX	XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	3,511	3,808	3,013	(716)	185
19.	Letters of credit (L)	106,913	72,852	52,767	24,200	8,000
20.	Trust agreements (T)	34,357	52,011	51,178	69,271	78,732
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	XXX	XXX	XXX
23.	Funds deposited by and withheld from (F)	0	0	XXX	XXX	XXX
24.	Letters of credit (L)	0	0	XXX	XXX	XXX
25.	Trust agreements (T)	0	0	XXX	XXX	XXX
26.	Other (O)	0	0	XXX	XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	160,819,194,877	0	160,819,194,877
2.	Reinsurance (Line 16)	4,158,556,703	(4,158,556,703)	0
3.	Premiums and considerations (Line 15)	1,937,541,049	127,952,483	2,065,493,532
4.	Net credit for ceded reinsurance	XXX	16,423,870,696	16,423,870,696
5.	All other admitted assets (balance)	4,283,935,521	0	4,283,935,521
6.	Total assets excluding Separate Accounts (Line 26)	171,199,228,150	12,393,266,476	183,592,494,626
7.	Separate Account assets (Line 27)	125,437,919,133	0	125,437,919,133
8.	Total assets (Line 28)	296,637,147,283	12,393,266,476	309,030,413,759
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	112,041,102,728	12,003,099,069	124,044,201,797
10.	Liability for deposit-type contracts (Line 3)	20,130,778,131	0	20,130,778,131
11.	Claim reserves (Line 4)	1,401,632,925	412,345,743	1,813,978,668
12.	Policyholder dividends/reserves (Lines 5 through 7)	1,934,458,471	0	1,934,458,471
13.	Premium & annuity considerations received in advance (Line 8)	53,452,546	0	53,452,546
14.	Other contract liabilities (Line 9)	1,832,485,279	0	1,832,485,279
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	22,178,336	(22,178,336)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	8,061,396	0	8,061,396
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	24,499,597,336	0	24,499,597,336
20.	Total liabilities excluding Separate Accounts (Line 26)	161,923,747,148	12,393,266,476	174,317,013,624
21.	Separate Account liabilities (Line 27)	125,330,818,628	0	125,330,818,628
22.	Total liabilities (Line 28)	287,254,565,776	12,393,266,476	299,647,832,252
23.	Capital & surplus (Line 38)	9,382,581,507	XXX	9,382,581,507
24.	Total liabilities, capital & surplus (Line 39)	296,637,147,283	12,393,266,476	309,030,413,759
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	12,003,099,069		
26.	Claim reserves	412,345,743		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	4,158,556,703		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	16,574,001,515		
34.	Premiums and considerations	127,952,483		
35.	Reinsurance in unauthorized companies	22,178,336		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	150,130,819		
41.	Total net credit for ceded reinsurance	16,423,870,696		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	53,516,274	2,979,623	13,934,678	5,733,916	76,164,491	584,280
2. Alaska	AK	L	5,639,058	699,782	2,511,748	9,370,837	18,221,425	146,286
3. Arizona	AZ	L	73,213,929	16,165,322	26,241,585	130,841,517	246,462,353	2,883,554
4. Arkansas	AR	L	31,569,236	4,006,077	9,636,681	14,209,846	59,421,840	1,226,291
5. California	CA	L	399,886,417	239,067,488	129,634,508	1,838,196,813	2,606,785,226	22,676,777
6. Colorado	CO	L	66,740,115	14,162,751	18,816,716	108,810,715	208,530,297	2,278,591
7. Connecticut	CT	L	59,394,425	25,559,654	21,567,656	92,217,263	198,738,998	5,321,678
8. Delaware	DE	L	37,218,314	2,023,462	7,016,872	6,894,763	53,153,411	1,353,514,191
9. District of Columbia	DC	L	18,729,254	1,355,267	6,044,336	23,608,838	49,737,695	61,936,070
10. Florida	FL	L	246,346,977	23,266,251	72,568,849	114,104,666	456,286,743	12,821,626
11. Georgia	GA	L	118,960,846	12,515,092	38,321,936	29,092,361	198,890,235	3,616,890
12. Hawaii	HI	L	27,946,282	4,253,468	6,692,717	37,628,006	76,520,473	1,279,006
13. Idaho	ID	L	18,429,209	14,070,410	3,564,087	42,740,877	78,804,583	485,929
14. Illinois	IL	L	214,387,827	27,330,873	63,758,272	326,674,639	632,151,611	13,888,376
15. Indiana	IN	L	104,163,035	10,735,169	18,618,091	9,967,700	143,483,995	1,658,944
16. Iowa	IA	L	37,589,582	3,207,248	10,378,278	12,230,615	63,405,723	1,842,435
17. Kansas	KS	L	35,748,131	2,564,395	10,875,729	12,849,579	62,037,834	1,415,600
18. Kentucky	KY	L	48,570,905	17,266,302	12,947,791	13,417,581	92,202,579	2,243,850
19. Louisiana	LA	L	79,502,631	4,284,841	24,605,725	22,087,487	130,480,684	1,778,828
20. Maine	ME	L	26,769,826	2,592,462	6,634,772	16,796,506	52,793,566	1,176,194
21. Maryland	MD	L	114,937,466	33,872,111	28,991,903	41,709,782	219,511,262	3,119,706
22. Massachusetts	MA	L	111,159,617	6,318,537	35,185,163	106,018,189	258,681,506	5,440,282
23. Michigan	MI	L	119,607,014	28,582,808	32,304,639	84,445,715	264,940,176	4,417,550
24. Minnesota	MN	L	228,915,317	231,542,541	26,821,915	91,480,208	578,759,981	3,815,701
25. Mississippi	MS	L	100,028,090	2,714,243	8,776,909	2,581,928	114,101,170	290,583
26. Missouri	MO	L	80,066,309	8,349,147	20,101,068	59,536,885	168,053,409	3,333,370
27. Montana	MT	L	8,275,842	5,894,304	2,720,045	42,503,371	59,393,562	144,835
28. Nebraska	NE	L	22,085,329	1,135,666	6,371,896	5,404,780	34,997,671	552,995
29. Nevada	NV	L	20,965,137	11,139,100	8,006,205	118,435,407	158,545,849	1,543,627
30. New Hampshire	NH	L	21,688,589	880,799	4,853,366	6,649,232	34,071,986	610,740
31. New Jersey	NJ	L	470,376,184	570,288,215	131,860,660	719,707,966	1,892,233,025	25,392,339
32. New Mexico	NM	L	23,783,315	6,726,301	4,897,135	176,387,542	211,794,293	907,544
33. New York	NY	L	474,725,032	47,423,400	120,713,173	506,359,259	1,149,220,864	96,164,708
34. North Carolina	NC	L	130,555,190	10,292,139	39,905,778	26,198,244	206,951,351	11,358,307
35. North Dakota	ND	L	7,105,221	378,868	2,753,776	18,144,846	28,382,711	145,253
36. Ohio	OH	L	170,723,995	50,013,102	53,126,188	89,856,656	363,719,941	3,662,685
37. Oklahoma	OK	L	45,126,102	14,404,550	13,021,127	5,642,005	78,193,784	1,398,606
38. Oregon	OR	L	25,759,179	35,395,300	10,087,203	236,246,488	307,488,170	2,724,046
39. Pennsylvania	PA	L	294,051,831	32,202,551	77,778,323	300,439,424	704,472,129	10,290,797
40. Rhode Island	RI	L	13,387,674	1,341,377	3,399,935	4,396,174	22,525,160	521,848
41. South Carolina	SC	L	68,173,458	8,132,240	28,497,988	33,353,276	138,156,962	3,245,759
42. South Dakota	SD	L	7,894,031	592,884	1,860,881	15,657,897	26,005,693	145,183
43. Tennessee	TN	L	79,055,664	55,179,140	28,438,265	66,771,520	229,444,589	5,395,626
44. Texas	TX	L	306,949,977	81,894,108	99,794,606	54,141,990	542,780,681	14,139,766
45. Utah	UT	L	22,811,673	6,849,751	9,818,324	69,897,419	109,377,167	352,411
46. Vermont	VT	L	11,353,247	2,077,673	1,612,878	5,394,542	20,438,340	313,825
47. Virginia	VA	L	121,182,386	1,735,999	47,861,928	33,934,166	204,714,479	5,287,888
48. Washington	WA	L	73,904,848	45,628,967	47,507,534	360,329,431	527,370,780	4,813,090
49. West Virginia	WV	L	24,328,941	26,810,223	5,642,141	(14,425,285)	42,356,020	604,534
50. Wisconsin	WI	L	73,744,853	3,649,488	18,716,600	30,305,198	126,416,139	2,683,476
51. Wyoming	WY	L	6,866,540	1,453,277	2,049,056	9,339,928	19,708,801	145,115
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	L	846,934	419,868	39,075	2,989,866	4,295,743	(2)
54. Puerto Rico	PR	L	7,254,087	254,150	1,319,283	77,586	8,905,106	145,315
55. U.S. Virgin Islands	VI	L	165,282	(1,594)	41,907	3,352,944	3,558,539	163,708
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	L	1,439,778	2,758,284	1,181,095	14,234,406	19,613,563	871,888
58. Aggregate Other Alien	OT	XXX	12,682,043	2,160,794	734,978	8,902,544	24,480,359	871,845
59. Subtotal		(a) 54	5,006,298,448	1,766,596,248	1,431,163,973	6,203,876,054	14,407,934,723	1,707,790,345
90. Reporting entity contributions for employee benefits plans		XXX	39,209,178	0	12,763,813	22,076,077	74,049,068	110,091
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,328,839,955	0	0	0	1,328,839,955	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	104,915,188	395	118,699	0	105,034,282	0
94. Aggregate or other amounts not allocable by State		XXX	1,517,548,605	0	0	0	1,517,548,605	109,238,944
95. Totals (Direct Business)		XXX	7,996,811,374	1,766,596,643	1,444,046,485	6,225,952,131	17,433,406,633	1,817,139,380
96. Plus reinsurance assumed		XXX	11,014,263,146	35,650,379	997,119	0	11,050,910,644	0
97 Totals (All Business)		XXX	19,011,074,520	1,802,247,022	1,445,043,604	6,225,952,131	28,484,317,277	1,817,139,380
98. Less reinsurance ceded		XXX	9,383,245,172	474,094	62,269,941	0	9,445,989,207	0
99. Totals (All Business) less Reinsurance Ceded		XXX	9,627,829,348	1,801,772,928	(b) 1,382,773,663	6,225,952,131	19,038,328,070	1,817,139,380
DETAILS OF WRITE-INS								
58001. ASM American Samoa		XXX	4,028	0	0	0	4,028	0
58002. MNP Northern Mariana Islands		XXX	101,174	0	0	0	101,174	0
58003. AND Andorra		XXX	40,000	0	0	0	40,000	0
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	12,536,841	2,160,794	734,978	8,902,544	24,335,157	871,845
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	12,682,043	2,160,794	734,978	8,902,544	24,480,359	871,845
9401. Servicemember's Group Life Insurance		XXX	1,108,849,382	0	0	0	1,108,849,382	109,238,944
9402. Paid up additions		XXX	408,610,385	0	0	0	408,610,385	0
9403. Interest allowed on premium and considerations paid in advance		XXX	88,838	0	0	0	88,838	0
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	1,517,548,605	0	0	0	1,517,548,605	109,238,944

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

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

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

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	53,516,274	2,979,623	10,449,152	1,829,658	584,280	69,358,987
2. Alaska	AK	5,639,058	699,782	1,931,310	288,125	146,286	8,704,561
3. Arizona	AZ	73,213,929	16,165,322	15,800,336	5,824,120	2,883,554	113,887,261
4. Arkansas	AR	31,569,236	4,006,077	5,325,986	587,760	1,226,291	42,715,350
5. California	CA	399,886,417	239,067,488	72,628,823	40,528,872	22,676,777	774,788,377
6. Colorado	CO	66,740,115	14,162,751	11,114,686	5,552,949	2,278,591	99,849,092
7. Connecticut	CT	59,394,425	25,559,654	11,829,708	7,527,047	5,321,678	109,632,512
8. Delaware	DE	37,218,314	2,023,462	4,321,955	1,647,205	1,353,514,191	1,398,725,127
9. District of Columbia	DC	18,729,254	1,355,267	4,352,792	1,030,138	61,936,070	87,403,521
10. Florida	FL	246,346,977	23,266,251	48,173,801	15,951,983	12,821,626	346,560,638
11. Georgia	GA	118,960,846	12,515,092	24,355,077	6,947,498	3,616,890	166,395,403
12. Hawaii	HI	27,946,282	4,253,468	3,283,492	2,353,704	1,279,006	39,115,952
13. Idaho	ID	18,429,209	14,070,410	1,825,581	944,877	485,929	35,756,006
14. Illinois	IL	214,387,827	27,330,873	37,930,705	20,110,552	13,888,376	313,648,333
15. Indiana	IN	104,163,035	10,735,169	10,936,817	4,208,955	1,658,944	131,702,920
16. Iowa	IA	37,589,582	3,207,248	6,049,302	3,570,503	1,842,435	52,259,070
17. Kansas	KS	35,748,131	2,564,395	7,005,002	2,848,660	1,415,600	49,581,788
18. Kentucky	KY	48,570,905	17,266,302	8,272,520	2,576,286	2,243,850	78,929,863
19. Louisiana	LA	79,502,631	4,284,841	19,272,278	2,500,118	1,778,828	107,338,696
20. Maine	ME	26,769,826	2,592,462	3,899,963	2,194,026	1,176,194	36,632,471
21. Maryland	MD	114,937,466	33,872,111	13,581,845	12,685,913	3,119,706	178,197,041
22. Massachusetts	MA	111,159,617	6,318,537	21,670,255	10,332,369	5,440,282	154,921,060
23. Michigan	MI	119,607,014	28,582,808	13,785,852	13,670,898	4,417,550	180,064,122
24. Minnesota	MN	228,915,317	231,542,541	15,258,062	8,780,994	3,815,701	488,312,615
25. Mississippi	MS	100,028,090	2,714,243	6,267,157	1,009,422	290,583	110,309,495
26. Missouri	MO	80,066,309	8,349,147	11,925,201	4,972,001	3,333,370	108,646,028
27. Montana	MT	8,275,842	5,894,304	1,253,553	1,275,224	144,835	16,843,758
28. Nebraska	NE	22,085,329	1,135,666	3,666,066	1,959,598	552,995	29,399,654
29. Nevada	NV	20,965,137	11,139,100	5,973,625	1,285,057	1,543,627	40,906,546
30. New Hampshire	NH	21,688,589	880,799	2,725,870	1,505,573	610,740	27,411,571
31. New Jersey	NJ	470,376,184	570,288,215	94,972,923	35,969,492	25,392,339	1,196,999,153
32. New Mexico	NM	23,783,315	6,726,301	2,482,634	1,731,398	907,544	35,631,192
33. New York	NY	474,725,032	47,423,400	78,277,749	35,152,853	96,164,708	731,743,742
34. North Carolina	NC	130,555,190	10,292,139	23,347,515	11,265,827	11,358,307	186,818,978
35. North Dakota	ND	7,105,221	378,868	1,580,221	791,005	145,253	10,000,568
36. Ohio	OH	170,723,995	50,013,102	26,011,037	22,193,338	3,662,685	272,604,157
37. Oklahoma	OK	45,126,102	14,404,550	9,142,106	2,340,869	1,398,606	72,412,233
38. Oregon	OR	25,759,179	35,395,300	6,392,700	2,874,446	2,724,046	73,145,671
39. Pennsylvania	PA	294,051,831	32,202,551	51,739,788	19,781,044	10,290,797	408,066,011
40. Rhode Island	RI	13,387,674	1,341,377	1,938,046	1,029,964	521,848	18,218,909
41. South Carolina	SC	68,173,458	8,132,240	15,692,886	10,275,396	3,245,759	105,519,739
42. South Dakota	SD	7,894,031	592,884	832,199	855,240	145,183	10,319,537
43. Tennessee	TN	79,055,664	55,179,140	19,765,858	5,729,856	5,395,626	165,126,144
44. Texas	TX	306,949,977	81,894,108	67,698,725	16,422,857	14,139,766	487,105,433
45. Utah	UT	22,811,673	6,849,751	6,869,578	1,798,696	352,411	38,682,109
46. Vermont	VT	11,353,247	2,077,673	1,080,481	403,572	313,825	15,228,798
47. Virginia	VA	121,182,386	1,735,999	27,542,787	16,104,731	5,287,888	171,853,791
48. Washington	WA	73,904,848	45,628,967	33,486,610	6,481,230	4,813,090	164,314,745
49. West Virginia	WV	24,328,941	26,810,223	4,126,549	865,410	604,534	56,735,657
50. Wisconsin	WI	73,744,853	3,649,488	12,426,404	4,321,151	2,683,476	96,825,372
51. Wyoming	WY	6,866,540	1,453,277	1,176,857	645,929	145,115	10,287,718
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	846,934	419,868	27,353	8,633	(2)	1,302,786
54. Puerto Rico	PR	7,254,087	254,150	860,263	40,537	145,315	8,554,352
55. U.S. Virgin Islands	VI	165,282	(1,594)	23,172	10,922	163,708	361,490
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	1,439,778	2,758,284	1,131,372	38,063	871,888	6,239,385
58. Aggregate Other Alien	OT	12,682,043	2,160,794	488,848	152,961	871,845	16,356,491
59. Total		5,006,298,448	1,766,596,248	893,981,433	383,785,505	1,707,790,345	9,758,451,979

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
Prudential Financial, Inc.	22-3703799	NJ	
- Coconino, LLC	22-3703799	DE	
- Commerce Street Investments, LLC	22-3703799	DE	
-- Commercial Finance EFD 2002-I, LLC	74-3052539	DE	
-- Ferry Street I LLC	32-0295275	DE	
- Coolidge, LLC	22-3703799	DE	
- Financial Assurance Japan, Inc.		JPN	
- Greenlee, LLC	22-3703799	DE	
- Maricopa, LLC	22-3703799	DE	
- PAR III Holdings, LLC	80-0519860	DE	
-- Prudential Arizona Reinsurance III Company	90-0420885	AZ	14297
- Pramerica of Bermuda Life Assurance Company, Ltd.		BMU	
- Pruco Assignment Corporation		BRB	
- Pruco Reinsurance Ltd.	98-0405513	AZ	14294
- PRUCO, LLC	22-1916652	NJ	
-- Prudential Capital and Investment Services, LLC	22-2422630	DE	
--- Broome Street Holdings, LLC		DE	
---- Braeloch Successor Corporation	52-1410008	DE	
----- Braeloch Holdings Inc.	72-1195798	DE	
----- Graham Resources, Inc.	72-0839016	DE	
----- Graham Royalty, Ltd.	72-0899620	LA	
---- PP Prudential Properties, Inc.	13-3014502	DE	
---- Prudential Equity Group, LLC	22-2347336	DE	
---- Prudential Securities Credit Corp., LLC	13-3466662	DE	
---- Prudential Securities Secured Financing Corporation	13-3526694	DE	
---- Prudential Securities Structured Assets, Inc.	31-0944462	DE	
- Prudential Annuities Holding Company, Inc.	13-3921265	DE	
-- Prudential Annuities, Inc.	06-1198540	DE	
---AST Investment Services, Inc.	06-1332633	CT	
---Prudential Annuities Distributors, Inc.	06-1212909	DE	
---Prudential Annuities Information Services & Technology Corporation	06-1181537	DE	
---Prudential Annuities Life Assurance Corporation	06-1241288	CT	86630
---- Ironbound Fund LLC	80-0588812	DE	
---- PALAC Realty Investments, LLC	06-1241288	DE	
---- Vailsburg Fund LLC	61-1719773	DE	
- Prudential Asset Management Holding Company LLC	14-1960383	DE	
-- PIFM Holdco, LLC	13-4122960	DE	
---Prudential Investment Management Services LLC	37-1610226	DE	
---Prudential Investments LLC	22-3468527	NY	
---- Prudential Investments Wealth Management Solutions of Canada, Ltd.		CAN	
---Prudential Mutual Fund Services LLC	22-3489487	NY	
-- PIM Investments, Inc.	11-3657742	DE	
---PIM Foreign Investments, Inc.	51-0401161	DE	
---- ARL Holdings, Inc.	51-0405043	DE	
---- PGA Asian Retail Limited		BMU	
---- PGA European Limited		BMU	
-----Pramerica Real Estate Investment Clubs Limited Partnership		GBR	
---- PREI International, Inc.	51-0401156	DE	
---- Prudential Real Estate Investors, S. de R.L. de C. V.		MEX	
-----PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX	
-- PIM Warehouse, Inc.	22-3760580	DE	
-- PMCC Holding Company	22-3776860	NJ	
--- Prudential Mortgage Capital Company, LLC	22-3529425	DE	
--- Capital Agricultural Property Services, Inc.	22-2661428	DE	
--- Gateway Holdings II, LLC		DE	
--- Gateway Holdings, LLC		DE	
---- Mulberry Street Investment, L.P.		DE	
--- Mulberry Street Partners, LLC		DE	
--- Prudential Agricultural Credit, Inc.	62-1173951	TN	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
--- Prudential Asset Resources, Inc.	75-2927192	DE	
--- Prudential MC Asset Holding Company, LLC	22-3529425	DE	
--- Prudential Mortgage Asset Holding 1 JP		JPN	
--- Prudential Mortgage Capital Asset Holding Company, LLC	76-0847121	DE	
--- Prudential Mortgage Capital Company I, LLC	22-3529425	DE	
--- Prudential Mortgage Capital Company II, LLC	22-3529425	DE	
--- Prudential Mortgage Capital Funding, LLC	22-3529427	DE	
---- PMCF Holdings, LLC	22-3529427	DE	
---- PMCF Properties, LLC	22-3529427	DE	
---- Prudential Mortgage SL, LLC	22-3529427	DE	
--- Prudential Mortgage Capital Holdings, LLC	54-1647759	DE	
---- Prudential Affordable Mortgage Company, LLC	54-1890355	DE	
---- Prudential Multifamily Mortgage, LLC	54-1561741	DE	
----- Prudential Huntoon Paige Associates, LLC	54-1598853	DE	
----- Tyll & LaVigne, Inc.		NY	
----- Prudential Multifamily Asset Holding Company I, LLC	54-1561741	DE	
-- Prudential Investment Management, Inc.	22-2540245	NJ	
--- Commerce Street Holdings, LLC	26-3060201	DE	
---- Columbus Drive Partners, L.P.		DE	
---- Prudential Capital Partners Management Fund III, L.P.	27-1181598	DE	
--- EuroPRISA Management Company S.A.		LUX	
--- Everbright Pramerica Fund Management Co., Ltd.		CHN	
--- Jennison Associates LLC	52-2069785	DE	
--- Market Street Holdings IV, LLC	45-4282123	DE	
---- Lake Street Partners IV, L.P.	61-1672492	DE	
-----Prudential Capital Partners (Feeder Fund) IV, L.P.	46-1593364	DE	
---- Prudential Capital Partners Management Fund IV, L.P.	46-0975452	DE	
--- Mubadala Pramerica Real Estate Investors (MENA) Limited		CYM	
---- Mubadala Pramerica Real Estate Investors Limited		CYM	
--- Mulberry Street Holdings, LLC		DE	
---- Prudential Capital Partners Management Fund II, L.P.	36-4570114	DE	
---- Stetson Street Partners, L.P.	51-0536180	DE	
--- PGR Advisors I, Inc.	22-3084100	DE	
---- GRA (Bermuda) Limited		BMU	
-----Pramerica Real Estate Investors (Asia) Pte. Ltd.		SGP	
-----AREF Cayman Co Ltd.		CYM	
-----Prudential Real Estate Investors Investimentos Imobiliarios Ltda.		BRA	
--- PIM/PREI Co-Invest Holdings, LLC	20-4328897	DE	
--- PLA Asesoria Profesional II, S. de R.L> de C.V.		MEX	
---- PLA Administradora Industrial SRL		MEX	
---- PREI Administradora, S. C		MEX	
--- PLA Asesoria Profesional, S. de R.L> de C.V.		MEX	
---- PLA Administradora Industrial SRL		MEX	
---- PREI Administradora, S. C		MEX	
--- PLA Retail Fund I Manager, LLC	20-3935670	DE	
--- PLA Services Manager Mexico, LLC	38-3869145	DE	
---- PLA Asesoria Profesional II, S. de R.L> de C.V.		MEX	
---- PLA Asesoria Profesional, S. de R.L> de C.V.		MEX	
--- Pramerica Financial Limited		GBR	
---- EuroPRISA Sub-fund A Feeder GP Limited		GBR	
---- Pramerica (GP) Limited		GBR	
-----Pramerica Real Estate Investment Clubs Limited Partnership		GBR	
---- Pramerica (GP2) Limited		GBR	
----- Pramerica Real Estate Investment Clubs (Scotland) Limited Partnership		GBR	
-----Pramerica Real Estate Investment Clubs Limited Partnership		GBR	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
----- Preco III (Scotland) Limited Partnership		GBR	
---- Preco IV (Scotland) Limited Partnership		GBR	
---- Pramerica Investment Management Limited		GBR	
---- Pramerica Luxembourg Corporate Directorship Sarl		LUX	
---- Pramerica Real Estate Capital GP (Scots) Limited		GBR	
---- Pramerica Real Estate Capital I GP (Scotland) Limited		GBR	
----- Pramerica Real Estate Capital I (Scotland) Limited Partnership		GBR	
---- Pramerica Real Estate Capital I GP Limited		GBR	
---- Pramerica Real Estate Capital II GP Limited		GBR	
---- Pramerica Real Estate Capital III GP Limited		GBR	
---- Pramerica Real Estate Investors (Luxembourg) S.A.		LUX	
---- Pramerica Real Estate Investors Limited	98-3809476	GBR	
---- PRICOA Capital Group Limited		GBR	
---- PRICOA Capital Management Limited		GBR	
---- PRICOA Management Partner Limited		GBR	
---- Senior Housing UK General Partner Limited		JEY	
---- Senior Housing UK II General Partner Limited		JEY	
---Pramerica Fixed Income (Asia) Limited		SGP	
---Pramerica Investment Management (Australia) Pty Ltd		AUS	
---Pramerica Real Estate Investors (Beijing) Co., Ltd.		CHN	
---Pramerica Retail (Beijing) Co., Ltd.		CHN	
---PREI Acquisition I, Inc.	76-0716270	DE	
---- PREI Acquisition II, Inc.	87-0692760	DE	
-----Pramerica Real Estate International AG		DE	
-----EuroPRISA Management Company S.A.		LUX	
-----Pramerica Real Estate Investors (France) S.A.S		FRA	
-----Pramerica Real Estate Investors (Luxembourg) S.A.		LUX	
---- TMW Real Estate Group, LLC	58-1469519	DE	
---PREI HYDG, LLC		DE	
---Pru Alpha Partners I, LLC	33-1184402	DE	
---Pru Fixed Income Emerging Markets Partners I LLC		DE	
---Prudential Capital Group, L.P.	36-4378881	DE	
---Prudential Capital Partners Management Fund, L.P.	22-3804254	DE	
---Prudential Financial Korea, Inc.		KOR	
---Prudential Fixed Income U.S. Relative Value Partners, LLC		DE	
---Prudential Home Building Investors, Inc.	22-3166454	NJ	
---- Prudential Home Building Investment Advisers, L.P.	22-3172945	NJ	
---Prudential Latin American Investments, Ltd.		CYM	
---Prudential Private Placement Investors L.P.	22-3217050	DE	
---Prudential Private Placement Investors, Inc.	22-3258762	NJ	
---- Private Placement Investors Trust Investors, LLC		DE	
---- Prudential Private Placement Investors L.P.	22-3217050	DE	
---Prudential Real Estate Investors (Japan) K. K.		JPN	
---Prudential Real Estate Investors, S. de R.L. de C.V.		MEX	
---Prudential Trust Company	23-2189568	PA	
---Quantitative Management Associates LLC	33-1077887	NJ	
---SMP Holdings, Inc.	22-3451934	DE	
---TRGOAG Company, Inc.	22-3195450	DE	
- Prudential Financial, Inc. Nonqualified Retirement Plan Trust		NJ	
- Prudential Holdings, LLC	22-3703799	NJ	
-- The Prudential Insurance Company of America	22-1211670	NJ	68241
---ARL Holdings, Inc.	51-0405043	DE	
---Asset Disposition Trust, 1995-2		NJ	
---Campus Drive, LLC		DE	
---Chadwick Boulevard Investment Holdings Co., LLC	36-4774952	DE	
---- Adlerwerke CB Investment LLC	90-1033806	DE	
---Colico II, Inc.	65-1188865	DE	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
---COLICO, INC.	26-0004065	DE	
---Dryden Finance, Inc.	51-0381284	DE	
---Edison Place Senior Note LLC	26-2159422	DE	
---Finsbury Circus Limited		CYM	
---Flor-Ag Corporation	22-2354448	FL	
---Gateway CDE LLC	20-8190723	DE	
---- Gateway Sub-CDE I, LLC	20-8190821	DE	
---- Gateway Sub-CDE II, LLC	20-8190899	DE	
---- Gateway Sub-CDE III, LLC	20-8190948	DE	
---Gibraltar Properties, Inc.	22-3592849	DE	
---Ironbound Fund LLC	80-0588812	DE	
---PAR III Holdings, LLC	80-0519860	DE	
---Park Place Commerce Investments LLC	26-3858027	DE	
---PIC Realty Corporation	22-1856768	DE	
---PPCP-I Holding Co., LLC		DE	
---PPCP-II Holding, Co., LLC	22-1211670	DE	
---Pramerica BSN Holdings SDN. BHD.		MYS	
---Pramerica Fosun Life Insurance Co., Ltd.		CHN	
---Pru 101 Wood LLC		DE	
---PRU 3XSquare, LLC	22-1211670	DE	
---Pruco Insurance Company of Iowa	27-2457213	IA	13809
---Pruco Life Insurance Company	22-1944557	AZ	79227
---- Edison Place Senior Note LLC		DE	
---- Ironbound Fund LLC	80-0588812	DE	
---- PLAZ Realty Investments, LLC		DE	
---- Pruco Life Insurance Company of NJ	22-2426091	NJ	97195
----- Ironbound Fund LLC		DE	
----- PLNJ Realty Investments, LLC	22-24236091	DE	
---- Prudential Global Funding LLC	33-1106788	DE	
---- Vailsburg Fund LLC	61-1719773	DE	
---Pruco Securities, LLC	22-1211670	NJ	
---Prudential Agricultural Property Holding Company, LLC	22-1211670	DE	
---Prudential Arizona Reinsurance Captive Company	33-1095301	AZ	14299
---Prudential Arizona Reinsurance Term Company	27-1629186	AZ	14300
---Prudential Arizona Reinsurance Universal Company	45-2941561	AZ	14298
---Prudential Commercial Property Holding Company, LLC	22-1211670	DE	
---Prudential Financial Securities Investment Trust Enterprise		TWN	
---Prudential Funding, LLC	22-2231168	NJ	
---Prudential Global Funding LLC	33-1106788	DE	
---Prudential Home Building Investment Advisers, L.P.	22-3172945	NJ	
---Prudential Industrial Properties, LLC	22-1211670	DE	
---Prudential Insurance Agency, LLC	36-4576911	NJ	
---Prudential NJ Captive Insurance Company	32-0347598	NJ	
---Prudential Realty Securities II, Inc.	22-2474608	DE	
---Prudential Realty Securities, Inc.	22-2429253	DE	
---- Prudential 900 Aviation Boulevard, LLC	22-2429253	DE	
---Prudential Retirement Insurance and Annuity Company	06-1050034	CT	93629
---- Edison Place Senior Note LLC	26-2159422	DE	
---- PRIAC Property Acquisitions, LLC	06-1050034	DE	
---- PRIAC Realty Investments, LLC	06-1050034	DE	
---- Prince Albert Road Limited		CYM	
---Prudential Securities Group LLC	80-0313436	DE	
---- Cottage Street Investments LLC		DE	
-----Cottage Street Orbit Acquisition, LLC	22-1211670	DE	
---- Dryden Finance II, LLC	22-3626219	DE	
---- Halsey Street Investments LLC	22-1211670	DE	
---- PBI Group Holdings Limited	98-0343300	GBR	
-----PBI Holdings Ltd.		GBR	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
---- Pramerica (Hong Kong) Holdings Limited		HKG	
-----Pramerica Overseas Funding Limited		GBR	
---- Pramerica Holdings Ltd		GBR	
-----PBI (UK) Limited		GBR	
---- Prudential Retirement Holdings, LLC		DE	
-----MC Insurance Agency Services, LLC		CA	
-----Mullin TBG Insurance Agency Services, LLC		DE	
----- MullinTBG Advisory Services, LLC		DE	
-----TBG Insurance Services Corporation		DE	
-----Mullin TBG Insurance Agency Services, LLC		DE	
---- Washington Street Investments LLC	22-1211670	DE	
---Prudential Seguros, S.A.		ARG	
---Prudential Structured Settlement Company	22-3813545	DE	
---Prudential Universal Reinsurance Company	90-1009745	AZ	15344
---Residential Services Corporation of America LLC	52-1618675	DE	
---- Securitized Asset Sales, Inc.	52-1822794	DE	
---- The Prudential Home Mortgage Company, Inc.	22-2221081	NJ	
-----The Prudential Home Mortgage Securities Company, Inc.	22-2844334	DE	
---Rock Global Real Estate, LLC	90-0804297	DE	
---Ross Avenue Investments, LLC		DE	
---- Ross Avenue Minerals 2012, LLC		DE	
---Strand Investments Limited		CYM	
---SVIIT Holdings, Inc.	22-3451932	DE	
---The Prudential Assigned Settlement Services Corp.	22-3444614	NJ	
---The Prudential Brazilian Capital Fund LP		CYM	
---Universal Prudential Arizona Reinsurance Company	41-2214052	AZ	14296
---- Ironbound Fund LLC	80-0588812	DE	
---- Vailsburg Fund LLC	61-1719773	DE	
---Vailsburg Fund LLC	61-1719773	DE	
- Prudential IBH Holdco, Inc.	22-3804354	DE	
-- Prudential Bank & Trust, FSB	58-1861313	Nationwide	
- Prudential International Insurance Holdings, Ltd.	51-0389061	DE	
-- DLF Pramerica Life Insurance Company Ltd.		IND	
-- Financial Assurance Japan, Inc.		JPN	
-- Pramerica Business Consulting (Shanghai) Company Limited		CHN	
-- Pramerica Financial Asia Headquarters Pte. Ltd.		SGP	
-- Pramerica Life S.p.A.		ITA	
--- Pramerica Marketing S.r.l.		ITA	
-- Pramerica Systems Ireland Limited		IRL	
-- Pramerica Zycie Towarzystwo Ubezpieczen i Reasekuracji Spólka Akcyjna		POL	
-- Prudential Holdings of Japan, Inc.		JPN	
---Financial Assurance Japan, Inc.		JPN	
---The Gibraltar Life Insurance Co., Ltd.	98-0408643	JPN	
---- CLIS Co., Ltd.		JPN	
---- Financial Assurance Japan, Inc.		JPN	
---- Prudential Mortgage Asset Holding 1 Japan		JPN	
---- The Prudential Gibraltar Financial Life Insurance Co., Ltd.		JPN	
---- Toho Shinyo Hosho Company		JPN	
---The Prudential Life Insurance Company, Ltd.		JPN	
---- Prudential General Services of Japan Y.K.		JPN	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
-- Prudential International Investments Corporation	22-3773705	DE	
--- PGLH of Delaware, Inc.	01-0722005	DE	
---- Pramerica Asset Managers Private Limited		IND	
---- Pramerica Trustees Private Limited		IND	
--- Pramerica Financial Asia Limited		VGB	
---- Pramerica Asia Fund Management Limited		HKG	
---- Pramerica Asset Managers Private Limited		IND	
---- Pramerica Trustees Private Limited		IND	
--- Prudential Financial Securities Investment Trust Enterprise		TWN	
--- Prudential International Investments Cayman		CYM	
--- GAP Advisors (Cayman) Ltd.		CYM	
--- GAP-P Holdings (Cayman), Ltd.		CYM	
---- GAP-P Holdings, LLC		DE	
-----GAH Participacoes Ltda. (Brazil)		BRA	
-----GAP Gestora de Recursos Ltda.		BRA	
-----GPP Financas Estruturadas, Ltda.		BRA	
--- GAP-P LT Holdings (Cayman), Ltd.		CYM	
---- GAP-P LT Holdings, LLC		DE	
-----GAM Consultoria Economica Ltda.		BRA	
-----GAP Prudential Alocacao de Recursos Ltda.		BRA	
-----GAP Prudential LT Gestão de Recursos Ltda.		BRA	
--- Prudential Investment Management Japan Co., Ltd.		JPN	
--- UBI Pramerica SGR, S.p.A.		ITA	
-- Prudential Life Insurance Company of Taiwan Inc.		TWN	
-- Prudential Seguros Mexico, S.A.		MEX	
-- Prudential Seguros, S.A.		ARG	
-- Prudential Servicios, S. de R.L. de C.V.		MEX	
-- Pruservicos Participacoes, Ltda.		BRA	
--- Kyoei do Brasil Companhia de Seguros		BRA	
--- Prudential do Brasil Seguros de Vida S.A.		BRA	
-- The Prudential Life Insurance Company of Korea, Ltd.		KOR	
- Prudential International Insurance Service Company, L.L.C.	51-0389060	DE	
-- Prudential General Services of Japan Y.K.		JPN	
-- Prudential International Insurance Investments Company, LLC	80-0432460	DE	
-- Prudential Seguros Mexico, S.A.		MEX	
-- Prudential Seguros, S.A.		ARG	
-- Prudential Systems Japan, Limited		JPN	
-- Rockstone Co., Ltd.		JPN	
- Prudential International Investments, LLC	22-2615976	DE	
-- Prudential International Investments Advisers, LLC	61-1462577	DE	
-- Prudential Servicios, S. de R.L. de C.V.		MEX	
- Prudential Japan Holdings, LLC	22-3795856	DE	
-- Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)		JPN	
---Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)		JPN	
---- Capital System Service Co., Ltd.		JPN	
----- CLIS Co., Ltd.		JPN	
---- PG Business Service Co., Ltd.		JPN	
----- CLIS Co., Ltd.		JPN	
---- PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)		JPN	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
---- Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
-- PG Collection Service Co., Ltd.		JPN	
-- PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)		JPN	
-- Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
-- Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)		JPN	
---Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
---Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)		JPN	
-- Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)		JPN	
-- Satsuki Properties Co., Ltd. (Yugen Kaisha Satsuki Properties)		JPN	
- Prudential Newark Realty, LLC	90-0974836	NJ	
- Prudential Retirement Financial Services Holding LLC	22-3703799	DE	
-- Global Portfolio Strategies, Inc.	06-1055669	CT	
- The Prudential Real Estate Financial Services of America, Inc.	33-0454677	CA	
- Vantage Casualty Insurance Company	06-1709211	IN	11821
- Yavapai LLC		DE	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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						New York Stock Exchange								
0000		00000	22-3703799	3091924	0001137774		Prudential Financial, Inc.	NJ	UIP			0.000		
0000		00000	22-3703799				Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3703799				Commerce Street Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	74-3052539				Commercial Finance EFD 2002-I, LLC	DE	NIA	Commerce Street Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	32-0295275				Ferry Street I LLC	DE	NIA	Commerce Street Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3703799				Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential Financial, Inc.	Ownership	14.246	Prudential Financial, Inc.	
0000		00000					Financial Assurance Japan, Inc.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	5.207	Prudential Financial, Inc.	
0000		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential Holdings of Japan, Inc.	Ownership	80.494	Prudential Financial, Inc.	
0000		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	0.053	Prudential Financial, Inc.	
0000		00000	22-3703799				Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3703799				Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	80-0519860				PAR III Holdings, LLC	DE	DS	Prudential Financial, Inc.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	80-0519860				PAR III Holdings, LLC	DE	DS	Prudential Insurance Company of America	Ownership	1.000	Prudential Financial, Inc.	
0000		14297	90-0420885				Prudential Arizona Reinsurance III Company	AZ	IA	PAR III Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		14294	98-0405513				Pruco Reinsurance Ltd.	AZ	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	5 Non Prudential Associates	Ownership	1.000	Prudential Financial, Inc.	
0000		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	72-0839016				Graham Resources, Inc.	DE	NIA	2 Non Prudential Associates	Ownership	1.000	Prudential Financial, Inc.	
0000		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-3014502				PP Prudential Properties, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2347336		0000201170		Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-3466662				Prudential Securities Credit Corp., LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	31-0944462				Prudential Securities Structured Assets, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial,Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1332633				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1212909		0000826433		Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	86630	06-1241288		0000881453		Prudential Annuities Life Assurance Corporation	CT	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	5.240	Prudential Financial, Inc.	
0000		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	12.320	Prudential Financial, Inc.	
0000		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	2.830	Prudential Financial, Inc.	
0000		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Insurance Company of America	Ownership	76.080	Prudential Financial, Inc.	
0000		00000	80-0588812				Ironbound Fund LLC	DE	DS	Universal Prudential Arizona Reinsurance Company	Ownership	3.530	Prudential Financial, Inc.	
0000		00000	06-1241288				PALAC Realty Investments, LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	14-1960383				Prudential Asset Management Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	37-1610226		0000799091		Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3468527		0001172327		Prudential Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Investments Wealth Management Solutions of Canada Ltd.	CAN	NIA	Prudential Investments LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	11-3657742				PIM Investments, Inc.	DE	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	51-0401161				PIM Foreign Investments, Inc.	DE	NIA	PIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	51-0405043				ARL Holdings, Inc.	DE	DS	PIM Foreign Investments, Inc.	Ownership	14.000	Prudential Financial, Inc.	
0000		00000	51-0405043				ARL Holdings, Inc.	DE	DS	Prudential Insurance Company of America	Ownership	86.000	Prudential Financial, Inc.	
0000		00000					PGA Asian Retail Limited	BMU	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PGA European Limited	BMU	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	PGA European Limited	Ownership	25.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	Pramerica GP Limited	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	Pramerica Real Estate Investment Club (Scotland) Limited Partnerships	Ownership	25.000	Prudential Financial, Inc.	
0000		00000	51-0401156				PREI International, Inc.	DE	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3760580				PIM Warehouse, Inc.	DE	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3776860				PMCC Holding Company	NJ	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529425		0001114203		Prudential Mortgage Capital Company, LLC	DE	NIA	PMCC Holding Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Gateway Holdings II, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Gateway Holdings, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000			0001532515		Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Mulberry Street Partners, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	62-1173951				Prudential Agricultural Credit, Inc.	TN	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000		00000	75-2927192				Prudential Asset Resources, Inc.	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529425				Prudential MC Asset Holding Company, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000							Prudential Mortgage Asset Holding 1 Japan	JPN	NIA	Prudential Mortgage Capital Company, LLC	Ownership	0.050	Prudential Financial, Inc.	
0000							Prudential Mortgage Asset Holding 1 Japan	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	
0000		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529425				Prudential Mortgage Capital Company I, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529425				Prudential Mortgage Capital Company II, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529427				PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529427				PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529427				Prudential Mortgage SL, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1647759				Prudential Mortgage Capital Holdings Corporation	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1890355				Prudential Affordable Mortgage Company	DE	NIA	Prudential Mortgage Capital Holdings Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1561741				Prudential Multifamily Mortgage, LLC	DE	NIA	Prudential Mortgage Capital Holdings Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1598853				Prudential Huntoon Paige Associates, Ltd.	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Tyll & Lavigne, Inc.	NY	NIA	Prudential Huntoon Paige Associates, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1561741				Prudential Multifamily Asset Holding Company I, LLC	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2540245		0000946754		Prudential Investment Management, Inc.	NJ	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000			0001460092		Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	25.000	Prudential Financial, Inc.	
0000		00000			0001460092		Columbus Drive Partners, L.P.	DE	NIA	PCG Investment Professionals	Ownership	75.000		
0000		00000	27-1181598		0001460136		Prudential Capital Partners Management Fund III, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	75.000	Prudential Financial, Inc.	
0000		00000	27-1181598		0001460136		Prudential Capital Partners Management Fund III, L.P.	DE	NIA	PCG Investment Professionals	Ownership	25.000		
0000		00000					EuroPRISA Management Company S.A.	LUX	NIA	Prudential Investment Management, Inc.	Ownership	0.800	Prudential Financial, Inc.	
0000		00000					EuroPRISA Management Company S.A.	LUX	NIA	Pramerica Real Estate International AG	Ownership	99.200	Prudential Financial, Inc.	
0000		00000					Everbright Pramerica Fund Management Co., Ltd.	CHN	NIA	Prudential Investment Management, Inc.	Ownership	45.000	Prudential Financial, Inc.	
0000		00000					Everbright Pramerica Fund Management Co., Ltd.	CHN	NIA	Everbright Securities Company, Ltd.	Ownership	55.000	Prudential Financial, Inc.	
0000		00000	52-2069785		0000053417		Jennison Associates LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	25.000	Prudential Financial, Inc.	
0000		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	PCG Investment Professional	Ownership	75.000		

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0000		00000	46-1593364				Prudential Capital Partners (Feeder Fund) IV, L.P.	DE	NIA	Lake Street Partners IV, L.P.	Ownership	0.140	Prudential Financial, Inc.	
0000		00000	46-1593364				Prudential Capital Partners (Feeder Fund) IV, L.P.	DE	NIA	Prudential Financial, Inc.	Ownership	0.035	Prudential Financial, Inc.	
0000		00000	46-1593364				Prudential Capital Partners (Feeder Fund) IV, L.P.	DE	NIA	Third Party Individual Investors	Ownership	99.860		
0000		00000					Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	25.000	Prudential Financial, Inc.	
0000		00000					Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	PCG Investment Professional	Ownership	75.000		
0000		00000					Mubadala Pramerica Real Estate Investors (MENA) Limited	CYM	NIA	Prudential Investment Management, Inc.	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					Mubadala Pramerica Real Estate Investors (MENA) Limited	CYM	NIA	Non Prudential Company	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					Mubadala Pramerica Real Estate Investors Limited	CYM	NIA	Mubadala Pramerica Real Estate Investors (MENA) Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Mulberry Street Holdings, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	36-4570114		0001324806		Prudential Capital Partners Management Fund II, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	75.000	Prudential Financial, Inc.	
0000		00000	36-4570114		0001324806		Prudential Capital Partners Management Fund II, L.P.	DE	NIA	PCG Investment Professionals	Ownership	25.000	Prudential Financial, Inc.	
0000		00000	51-0536180		0001324767		Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	25.000	Prudential Financial, Inc.	
0000		00000	51-0536180		0001324767		Stetson Street Partners, L.P.	DE	NIA	PCG Investment Professionals	Ownership	75.000		
0000		00000	22-3084100				PGR Advisors I, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					GRA (Bermuda) Limited	BMU	NIA	PGR Advisors I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investors (Asia) Pte. Ltd.	SGP	NIA	GRA (Bermuda) Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					AREF Cayman Co Ltd.	CYM	NIA	Pramerica Real Estate Investors (Asia) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Real Estate Investors Investimentos Imobiliarios Ltda.	BRA	NIA	GRA (Bermuda) Limited	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					Prudential Real Estate Investors Investimentos Imobiliarios Ltda.	BRA	NIA	UNKNOWN	Ownership	1.000		
0000		00000					Prudential Real Estate Investors, S. de R.L. de C.V.	MEX	NIA	Prudential Investment Management, Inc.	Ownership	99.967	Prudential Financial, Inc.	
0000		00000					Prudential Real Estate Investors, S. de R.L. de C.V.	MEX	NIA	PIM Foreign Investments, Inc.	Ownership	0.033	Prudential Financial, Inc.	
0000		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	Prudential Real Estate Investors, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	
0000		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Administradora, LLC (Non-Prudential Entity)	Ownership	99.000		
0000		00000	20-4328897				PIM/PREI Co-Invest Holdings, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	Prudential Investment Management, Inc.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	
0000		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	50.000	Prudential Financial, Inc	
0000		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S. de R.L. de C.V.	Ownership	50.000	Prudential Financial, Inc	

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0000		00000					PREI Administradora, S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	1.000	Prudential Financial, Inc.	
0000		00000					PREI Administradora, S.C.	MEX	NIA	PLA Asesoria Profesional, S. de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					PLA Asesoria Profesional, S. de R.L. de C.V.	MEX	NIA	Prudential Investment Management, Inc.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					PLA Asesoria Profesional, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	
0000		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Financial Limited	GBR	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					EuroPRISA Sub-fund A Feeder GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica (GP) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica (GP2) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investment Clubs (Scotland) Limited Partnership	GBR	NIA	Pramerica (GP2) Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	Pramerica (GP2) Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Preco IV (Scotland) Limited Partnership	GBR	NIA	Pramerica (GP2) Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Investment Management Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Luxembourg Corporate Directorship Sarl	LUX	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Capital GP (Scots) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Capital I GP (Scotland) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Capital I GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000		
0000		00000					Pramerica Real Estate Capital II GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Capital III GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investors (Luxembourg) S.A.	LUX	NIA	Pramerica Financial Limited	Ownership	0.020	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investors (Luxembourg) S.A.	LUX	NIA	Pramerica Real Estate International AG	Ownership	99.980	Prudential Financial, Inc.	
0000		00000	98-3809476				Pramerica Real Estate Investors Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PRICOA Capital Group Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PRICOA Capital Management Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PRICOA Management Partner Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Senior Housing UK General Partner Limited	JEY	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Senior Housing UK II General Partner Limited	JEY	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Fixed Income (Asia) Limited	SGP	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Investment Management (Australia) Pty Ltd	AUS	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investors (Beijing) Co., Ltd.	CHN	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Retail (Beijing) Co., Ltd.	CHN	NIA	Prudential Investment Management	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	

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0000		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate International AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investors (France) S.A.S.	FRA	NIA	Pramerica Real Estate International AG	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	58-1469519				TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PREI HYDG, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pru Fixed Income Emerging Markets Partners I LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	36-4378881				Prudential Capital Group, L.P.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3804254				Prudential Capital Partners Management Fund, L.P.	DE	NIA	Prudential Investment Management, Inc.	Ownership	80.560	Prudential Financial, Inc.	
0000		00000	22-3804254				Prudential Capital Partners Management Fund, L.P.	DE	NIA	PCG Investment Professionals	Ownership	19.440		
0000		00000					Prudential Financial Korea, Inc	KOR	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3166454				Prudential Home Building Investors, Inc.	NJ	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	NIA	Prudential Home Building Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	
0000		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	NIA	Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					Prudential Latin American Investments, Ltd.	CYM	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	Prudential Investment Management, Inc.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	
0000		00000	22-3258762				Prudential Private Placement Investors, Inc.	NJ	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Private Placement Trust Investors, LLC	DE	NIA	Prudential Private Placement Investors, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Real Estate Investors (Japan) K. K.	JPN	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	23-2189568				Prudential Trust Company	PA	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	33-1077887				Quantitative Management Associates LLC	NJ	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Financial, Inc. Nonqualified Retirement Plan Trust	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3703799				Prudential Holdings, LLC	NJ	UDP	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Asset Disposition Trust, 1995-2	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Campus Drive, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	

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0000		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	51-0381284				Dryden Finance, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	The Prudential Insurance Company of America	Ownership	84.910	Prudential Financial, Inc.	
0000		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	
0000		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	
0000		00000					Finsbury Circus Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2354448				Flor-Ag Corporation	FL	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	20-8190723				Gateway CDE LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	20-8190821				Gateway Sub-CDE I, LLC	DE	DS	Gateway CDE LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	20-8190899				Gateway Sub-CDE II, LLC	DE	DS	Gateway CDE LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	20-8190948				Gateway Sub-CDE III, LLC	DE	DS	Gateway CDE LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3592849				Gibraltar Properties, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	26-3858027				Park Place Commerce Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1856768				PIC Realty Corporation	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PPCP-I Holding Co., LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				PPCP-II Holding, Co., LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica BSN Holdings SDN. BHD.	MYS	DS	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	
0000		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	0.500	Prudential Financial, Inc.	
0000		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	Shanghai Fosun Industrial Technology Development Co., Ltd.	Ownership	0.500	Prudential Financial, Inc.	
0000		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	13809	27-2457213				Pruco Insurance Company of Iowa	IA	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PLAZ Realty Investments, LLC	DE	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	97195	22-2426091		0000712622		Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PLNJ Realty Investments, LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670		0001455540		Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0000		00000	22-1211670				Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	
0000		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	Prudential International Investments Corporation	Ownership	0.002	Prudential Financial, Inc.	
0000		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	Masterlink Shareholders (MLS)	Ownership	0.029	Prudential Financial, Inc.	
0000		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	Land Bank of Taiwan (LBT)	Ownership	8.771	Prudential Financial, Inc.	
0000		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Prudential Industrial Properties, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	32-0347598				Prudential New Jersey Captive Insurance Company	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2474608				Prudential Realty Securities II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	63.742	Prudential Financial, Inc.	
0000		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	UNKNOWN	Ownership	36.258		
0000		00000	22-2429253				Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	93629	06-1050034		0001444597		Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1050034				PRIAC Property Acquisitions, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1050034				PRIAC Realty Investments, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prince Albert Road Limited	CYM	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	80-0313436				Prudential Securities Group LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Cottage Street Investments LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3626219				Dryden Finance II, LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Halsey Street Investments	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	98-0343300				PBI Group Holdings Limited	GBR	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PBI Holdings Ltd.	GBR	DS	PBI Group Holdings Limited	Ownership	100.000	Prudential Financial, Inc.	

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0000		00000					PBI (UK) Limited	GBR	DS	PBI Holdings Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Holdings, Ltd	GBR	DS	PBI Holdings Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica (Hong Kong) Holdings Limited	HKG	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Overseas Funding Limited	GBR	DS	Pramerica (Hong Kong) Holdings Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Retirement Holdings, LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					MullinTBG Advisory Services, LLC	DE	DS	Mullin TBG Insurance Agency Services, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Washington Street Investments LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.030	Prudential Financial, Inc.	
0000		00000					Prudential Seguros, S.A.	ARG	DS	Prudential International Insurance Service Company, LLC	Ownership	4.970	Prudential Financial, Inc.	
0000		00000					Prudential Seguros, S.A.	ARG	DS	Prudential International Insurance Holdings, Ltd	Ownership	95.000	Prudential Financial, Inc.	
0000		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	52-1822794		0000895035		Securitized Asset Sales, Inc.	DE	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2844334				The Prudential Home Mortgage Securities Company, Inc.	DE	DS	The Prudential Home Mortgage Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	90-0804297				Rock Global Real Estate, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Ross Avenue Investments, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Strand Investments Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		14296	41-2214052				Universal Prudential Arizona Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	77.500	Prudential Financial, Inc.	
0000		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	10.900	Prudential Financial, Inc.	
0000		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Universal Prudential Arizona Reinsurance Company	Ownership	9.900	Prudential Financial, Inc.	

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0000		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	1.700	Prudential Financial, Inc.	
0000		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	58-1861313				Prudential Bank & Trust, FSB		NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					DLF Pramerica Life Insurance Company Ltd.	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	26.000	Prudential Financial, Inc.	
0000		00000					DLF Pramerica Life Insurance Company Ltd.	IND	IA	DLF Limited	Ownership	74.000	Prudential Financial, Inc.	
0000		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Life S.p.A.	ITA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Marketing S.r.l.	ITA	NIA	Pramerica Life S.p.A.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Systems Ireland Limited	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Zycie Towarzystwo Ubezpieczen i Reasekuracji Spolka Akcyjna	POL	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	98-0408643				The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Toho Shinyo Hosho Company	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					CLIS Co., Ltd.	JPN	NIA	Capital System Service Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	
0000		00000					CLIS Co., Ltd.	JPN	NIA	PG Business Service Co., Ltd.	Ownership	45.000	Prudential Financial, Inc.	
0000		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	
0000		00000					CLIS Co., Ltd.	JPN	NIA	IBM Japan KK	Ownership	35.000	Prudential Financial, Inc.	
0000		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	0.100	Prudential Financial, Inc.	
0000		00000					Prudential General Services of Japan Y.K.	JPN	NIA	Prudential International Insurance Service Company, LLC	Ownership	0.900	Prudential Financial, Inc.	
0000		00000	22-3773705				Prudential International Investments Corporation	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Asset Managers Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Trustees Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Asia Fund Management Limited	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential International Investments Cayman	CYM	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					GAP Advisors (Cayman) Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	40.000	Prudential Financial, Inc.	
0000		00000					GAP Advisors (Cayman) Ltd.	CYM	NIA	Recol Holdings, Ltd	Ownership	60.000	Prudential Financial, Inc.	

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0000		00000					GAP-P Holdings (Cayman), Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	48.310	Prudential Financial, Inc.	
0000		00000					GAP-P Holdings (Cayman), Ltd.	CYM	NIA	Recol Holdings, Ltd	Ownership	51.690	Prudential Financial, Inc.	
0000		00000					GAP-P Holdings, LLC	DE	NIA	GAP-P Holdings (Cayman), Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					GAH Participacoes Ltda. (Brazil)	BRA	NIA	GAP-P Holdings, LLC	Ownership	92.000	Prudential Financial, Inc.	
0000		00000					GAH Participacoes Ltda. (Brazil)	BRA	NIA	Minority shareholders	Ownership	8.000	Prudential Financial, Inc.	
0000		00000					GAP Gestora de Recursos Ltda.	BRA	NIA	GAH Participacoes Ltda. (Brazil)	Ownership	90.000	Prudential Financial, Inc.	
0000		00000					GAP Gestora de Recursos Ltda.	BRA	NIA	11 Minority shareholders	Ownership	10.000	Prudential Financial, Inc.	
0000		00000					GPP Financas Estruturadas, Ltda.	BRA	NIA	GAH Participacoes Ltda. (Brazil)	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					GPP Financas Estruturadas, Ltda.	BRA	NIA	4 Minority shareholders	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					GAP-P LT Holdings (Cayman), Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	44.440	Prudential Financial, Inc.	
0000		00000					GAP-P LT Holdings (Cayman), Ltd.	CYM	NIA	Recol Holdings, Ltd	Ownership	55.560	Prudential Financial, Inc.	
0000		00000					GAP-P LT Holdings, LLC	DE	NIA	GAP-P LT Holdings (Cayman), Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					GAM Consultoria Economica Ltda.	BRA	NIA	GAP-P LT Holdings, LLC	Ownership	90.000	Prudential Financial, Inc.	
0000		00000					GAM Consultoria Economica Ltda.	BRA	NIA	3 Minority shareholders	Ownership	10.000	Prudential Financial, Inc.	
0000		00000					GAP Prudential Alocacao de Recursos Ltda.	BRA	NIA	GAP-P LT Holdings, LLC	Ownership	90.000	Prudential Financial, Inc.	
0000		00000					GAP Prudential Alocacao de Recursos Ltda.	BRA	NIA	5 Minority shareholders	Ownership	10.000	Prudential Financial, Inc.	
0000		00000					GAP Prudential LT Gestao de Recursos Ltda.	BRA	NIA	GAP-P LT Holdings, LLC	Ownership	90.000	Prudential Financial, Inc.	
0000		00000					GAP Prudential LT Gestao de Recursos Ltda.	BRA	NIA	6 Minority shareholders	Ownership	10.000	Prudential Financial, Inc.	
0000		00000					Prudential Investment Management Japan Co., Ltd.	JPN	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					UBI Pramerica SGR, S.p.A.	ITA	NIA	Prudential International Investments Corporation	Ownership	35.000	Prudential Financial, Inc.	
0000		00000					UBI Pramerica SGR, S.p.A.	ITA	NIA	Unione di Banche Italiane S.c.p.A.	Ownership	65.000	Prudential Financial, Inc.	
0000		00000					Prudential Life Insurance Company of Taiwan Inc.	TWN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Seguros Mexico, S.A.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Kyoei do Brasil Companhia de Seguros	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	87.097	Prudential Financial, Inc.	
0000		00000					Kyoei do Brasil Companhia de Seguros	BRA	IA	Individual owners	Ownership	12.903	Prudential Financial, Inc.	
0000		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.220	Prudential Financial, Inc.	
0000		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Minority shareholders	Ownership	0.780	Prudential Financial, Inc.	
0000		00000					The Prudential Life Insurance Company of Korea, Ltd.	KOR	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	80-0432460				Prudential International Insurance Investments Company, LLC	DE	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	

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0000		00000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)	JPN	NIA	Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	Ownership	34.480	Prudential Financial, Inc.	
0000		00000					Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	51.720	Prudential Financial, Inc.	
0000		00000					Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)	JPN	NIA	Prudential Real Estate Management Co., Ltd	Ownership	13.800	Prudential Financial, Inc.	
0000		00000					Capital System Service Co., Ltd.	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PG Business Service Co., Ltd.	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PG Collection Service Co., Ltd.	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)pan Holdings, LLC	Ownership	80.000	Prudential Financial, Inc.	
0000		00000					PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	20.000	Prudential Financial, Inc.	
0000		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)Prudential Japan Holdings, LLC	Ownership	17.500	Prudential Financial, Inc.	
0000		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	8.700	Prudential Financial, Inc.	
0000		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Real Estate Management Co., Ltd	Ownership	73.800	Prudential Financial, Inc.	
0000		00000					Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Satsuki Properties Co., Ltd. (Yugen Kaisha Satsuki Properties)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	90-0974836				Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1055669				Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
			0	0	0	0	0	0	0	0	0	0
	06-1332633	AST Investment Services, Inc.	(100,200,000)	0	0	0	(538,370,159)	0	0	0	(638,570,159)	0
		Pru Equity Group LLC	0	(18,500,000)	0	0	0	0	0	0	(18,500,000)	0
		PSCC	0	(2,000,000)	0	0	0	0	0	0	(2,000,000)	0
		Prudential Properties	0	(800,000)	0	0	0	0	0	0	(800,000)	0
		Pru Sec Secured Financing Corp	(450,951)	0	0	0	0	0	0	0	(450,951)	0
		Pru Sec Structured Assets Inc	450,951	0	0	0	0	0	0	0	450,951	0
	26-0004065	COLICO, Inc.	(17,406,338)	0	0	0	0	0	0	0	(17,406,338)	0
	65-1188865	COLICO II, Inc.	(5,523,884)	0	0	0	0	0	0	0	(5,523,884)	0
	22-3703799	Commerce Street Investments, LLC	0	0	(345,775,051)	0	0	0	0	0	(345,775,051)	0
		Cottage Street Investments, LLC	0	580,134	0	0	0	0	0	0	580,134	0
		Dryden Finance Inc.	0	0	0	0	0	0	0	0	0	0
	22-3626219	Dryden Finance II, LLC	0	0	0	0	0	0	0	0	0	0
	22-3451933	Dryden Holdings Corporation	0	0	0	0	0	0	0	0	0	0
	26-2159422	Edison Place Senior Note, LLC	(11,998,477)	(121,034,215)	0	0	0	0	0	0	(133,032,692)	0
	32-0295275	Ferry Street I, LLC	0	0	(572,289,861)	0	0	0	0	0	(572,289,861)	0
	22-2354448	Flor-Ag Corporation	0	(1,000,000)	0	0	0	0	0	0	(1,000,000)	0
	22-3592849	Gibraltar Properties, Inc.	0	0	0	0	0	0	0	0	0	0
	22-1211670	Halsey Street Investments, LLC	0	0	0	0	0	0	0	0	0	0
	80-0588812	Ironbound Fund, LLC	0	134,470,693	0	0	0	0	0	0	134,470,693	0
	52-2069785	Jennison Associates LLC	0	0	0	0	0	0	0	0	0	0
	20-8411785	Lehman Brothers Emerging Manager Fund Feeder A, L.P.	0	0	0	0	0	0	0	0	0	0
	26-3858027	Park Place Commerce Investments, LLC	0	0	0	0	0	0	0	0	0	0
	22-1856768	PIC Realty Corporation	(5,000,000)	0	0	0	0	0	0	0	(5,000,000)	0
	22-1211670	PPCP-I Holding Company, LLC	(1,071,000)	(36,376,084)	0	0	0	0	0	0	(37,447,084)	0
	22-1211670	PPCP-II Holding Company, LLC	0	0	0	0	0	0	0	0	0	0
		Pramerica China Opportunity Company	0	0	0	0	0	0	0	0	0	0
		Pramerica of Bermuda Life Assurance Company	0	0	0	0	0	0	0	0	0	657,016
	AA-1360003	Pramerica Life S.p.A.	0	0	0	0	0	8,305,592	0	0	8,305,592	(3,824,252)
	AA-9640003	Pramerica Towarzystow Ubezpieczen Spolka Akctjna	0	0	0	0	0	2,451,221	0	0	2,451,221	(1,094,747)
	22-1211670	Pru 101 Wood, LLC	0	0	0	0	0	0	0	0	0	0
	22-1211670	Pru 3x Square, LLC	(4,500,000)	0	0	0	0	0	0	0	(4,500,000)	0
	22-1211670	Pru Assets, LLC	0	0	0	0	0	0	0	0	0	0
79227	22-1944557	Pruco Life Insurance Company	(364,000,000)	96,000,000	(421,379,752)	0	1,091,683,235	(2,466,930,880)	0	0	(2,064,627,397)	(5,973,783,666)
97195	22-2426091	Pruco Life Insurance Company of New Jersey	(59,000,000)	(96,000,000)	(6,450,474)	0	101,290,730	(186,490,246)	0	0	(246,649,990)	1,412,370,100
	98-0405513	Pruco Reinsurance Ltd.	0	0	(176,256,759)	0	(77,271)	4,665,006,609	0	0	4,488,672,579	(494,267,370)
	22-1211670	Pruco Securities, LLC	0	0	0	0	0	0	0	0	0	0
	06-1212909	Prudential Annuities Distributors, Inc.	(22,000,000)	2,000,000	0	0	(1,053,974,840)	0	0	0	(1,073,974,840)	0
	06-1198540	Prudential Annuities, Inc.	4,100,000	(4,100,000)	0	0	0	0	0	0	0	0
		Pru Annuities Holding Co Inc.	11,100,000	0	0	0	0	0	0	0	11,100,000	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Prudential Annuities Info Svcs and Tech Corp	0	4,100,000	0	0	0	0	0	0	4,100,000	0
86630	06-1241288	Prudential Annuities Life Assurance Corporation	(185,720,336)	(98,279,664)	(326,583,218)	0	390,033,261	(1,997,271,513)	0	0	(2,217,821,470)	329,955,651
	33-1095301	Prudential Arizona Reinsurance Captive Company	0	0	0	0	(584,174)	0	0	0	(584,174)	(4,640,477,568)
	33-1095301	Prudential Arizona Reinsurance Captive III Company	0	0	0	0	0	0	0	0	0	(60,000)
	27-1629186	Prudential Arizona Reinsurance Term Company	0	32,000,000	0	0	0	0	0	0	32,000,000	(1,202,537,555)
	45-2941561	Prudential Arizona Reinsurance Universal Company	0	116,000,000	790,585,831	0	0	0	0	0	906,585,831	(9,859,793,139)
	22-3703799	Prudential Financial, Inc.	709,507,520	238,885,747	0	0	0	0	0	0	948,393,267	0
	22-2231168	Prudential Funding, LLC	0	(6,000,000)	0	0	0	0	0	0	(6,000,000)	0
	22-2429252	Prudential Global Funding, LLC	0	0	0	0	0	0	0	0	0	0
	22-3703799	Prudential Holdings, LLC	274,296,832	(712,000,000)	0	0	0	0	0	0	(437,703,168)	0
	27-2457213	Pruco Insurance Company of Iowa	0	0	0	0	0	0	0	0	0	15,000
		Prudential International Insurance Holdings, Ltd	35,000,000	0	0	0	0	0	0	0	35,000,000	0
	22-2540245	Prudential Investment Management, Inc.	0	0	0	0	(2,731,305)	0	0	0	(2,731,305)	0
	AA-5284100	Prudential Life Insurance Company of Taiwan Inc.	0	0	0	0	0	10,843,838	0	0	10,843,838	(4,623,993)
		Prudential of New Jersey Captive Company	0	0	0	0	0	0	0	0	0	(6,343,741)
	22-3776860	PMCC Holding Company	(64,079,885)	(59,013,382)	0	0	81,867,021	0	0	0	(41,226,246)	0
	22-2474608	Prudential Realty Securities, II	0	0	0	0	0	0	0	0	0	0
	22-2474608	Prudential Realty Securities, Inc.	(60,385,091)	0	0	0	(713,833)	0	0	0	(61,098,924)	0
		PREFSA	(37,707,299)	(62,292,701)	0	0	0	0	0	0	(100,000,000)	0
93629	06-1050034	Prudential Retirement Insurance and Annuity Company	(315,000,000)	0	0	0	(10,965,168)	0	0	0	(325,965,168)	1,585,207
	22-3773705	Prudential International Investments Corporation	(35,000,000)	0	0	0	0	0	0	0	(35,000,000)	0
		Prudential Financial Securities Investment Trust Enterprise	(44,804,119)	0	0	0	0	0	0	0	(44,804,119)	0
60186	36-2554642	Allstate Life Insurance Company	0	0	0	0	0	0	0	0	0	1,553,601,065
		American Skandia Life Assurance Corp.	0	0	0	0	0	0	0	0	0	3,668,845
		Prudential Universal Reinsurance Company	0	50,500,000	0	0	0	0	0	0	50,500,000	(1,245,991,419)
		Prudential Securities Group, LLC	0	30,000,000	0	0	0	0	0	0	30,000,000	0
		Prudential Seguros Mexico, S.A.	0	0	0	0	0	6,766,416	0	0	6,766,416	(748,314)
	AA-2130036	Prudential Seguros, S.A.	0	0	0	0	0	615,405	0	0	615,405	(532,374)
		Prudential Structured Settlements Company	0	0	0	0	0	0	0	0	0	0
	23-2189568	Prudential Trust Company	0	0	0	0	3,136,584	0	0	0	3,136,584	0
	33-1077887	Quantitative Management Associates LLC	0	0	0	0	0	0	0	0	0	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	52-1618675	Residential Services Corporation of America LLC	0	0	0	0	0	0	0	0	0	0
		Asset Disposition Trust (entity 21310)	(210,000)	0	0	0	0	0	0	0	(210,000)	0
		The Pru Home Mortgage Company Inc (entity 21420)	(500,000)	0	0	0	0	0	0	0	(500,000)	0
		Ross Avenue Investments, LLC	0	(103,695)	0	0	0	0	0	0	(103,695)	0
	98-0563661	Strand Investments, Inc.	(1,024,081)	32,396,419	0	0	0	0	0	0	31,372,338	0
		SVIIT Holdings, Inc.	(25,000,000)	0	0	0	0	0	0	0	(25,000,000)	0
		The Gibraltar Life Insurance Company, Ltd.	0	0	(9,979,743)	0	(4,178,566)	0	0	0	(14,158,309)	0
68241	22-1211670	The Prudential Insurance Company of America	326,126,158	144,366,748	1,068,129,027	0	(56,415,515)	(184,914,404)	0	0	1,297,292,014	14,805,632,116
		The Prudential Life Insurance Company of Korea, Ltd.	0	0	0	0	0	(3,685,302)	0	0	(3,685,302)	4,938,886
		The Prudential Life Insurance Company, Ltd.	0	0	0	0	0	145,303,264	0	0	145,303,264	7,155,097,361
	41-2214052	Universal Prudential Arizona Reinsurance Company	0	175,000,000	0	0	0	0	0	0	175,000,000	(1,833,443,109)
		Vailsburg Fund LLC	0	161,200,000	0	0	0	0	0	0	161,200,000	0
11821	06-1709211	Vantage Casualty Insurance Company	0	0	0	0	0	0	0	0	0	0
	22-1211670	Washington Street Investments, LLC	0	0	0	0	0	0	0	0	0	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO

APRIL FILING

40.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
41.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
42.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
44.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO

AUGUST FILING

48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



14. Trusteed Surplus Statement [Document Identifier 490]



18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]



29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]



30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]



34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



36. Medicare Part D Coverage Supplement [Document Identifier 365]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

37. Relief from the five-year rotation requirement for lead audit partner
[Document Identifier 224]



38. Relief from the one-year cooling off period for independent CPA
[Document Identifier 225]



39. Relief from the Requirements for Audit Committees [Document Identifier 226]



47. Supplemental Health Care Exhibit's Expense Allocation Report
[Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid pension expense	3,290,244,440	3,290,244,440	0	0
2505.	Receivable for sales on investments over 15 days	2,686,250	2,686,250	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,292,930,690	3,292,930,690	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Interest payable on surplus notes	31,660,000	31,660,000
2505.	Provision for contingencies	24,952,466	49,421,561
2506.	Special reserves	1,882,353	2,386,582
2507.	Interest payable to brokers on loaned securities	978,206	1,814,298
2597.	Summary of remaining write-ins for Line 25 from overflow page	59,473,025	85,282,441

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Miscellaneous deductions	5,366,029	14,166,724
2705.	Self-insured liabilities	2,376,235	3,259,668
2706.	Reserves transfer to other insurers	(214,118)	(117,573)
2707.	Change in special reserves	(377,945)	(200,207)
2708.	Reserve adjustment on reinsurance assumed	(1,357,521,034)	(1,181,103,056)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,350,370,833)	(1,163,994,444)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Receivable for sales on investments over 15 days	2,686,250	3,770,657	1,084,407
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,686,250	3,770,657	1,084,407

Additional Write-ins for Schedule T Line 58

		1	Direct Business Only					
			Life Contracts		4	5	6	7
States, Etc.		Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004. ATG	Antigua and Barbuda	XXX	1,854	0	0	0	1,854	0
58005. ARG	Argentina	XXX	41,101	0	0	0	41,101	0
58006. AUS	Australia	XXX	51,948	159,300	95	0	211,343	0
58007. AUT	Austria	XXX	20,324	0	0	0	20,324	0
58008. BHS	Bahamas	XXX	8,917	0	0	0	8,917	0
58009. BRB	Barbados	XXX	4,711	0	0	0	4,711	0
58010. BEL	Belgium	XXX	3,152,103	0	0	0	3,152,103	(113)
58011. BLZ	Belize	XXX	2,636	0	0	0	2,636	0
58012. BMU	Bermuda	XXX	27,158	0	0	0	27,158	0
58013. BOL	Bolivia	XXX	390	0	0	0	390	0
58014. BRA	Brazil	XXX	22,475	0	0	0	22,475	0
58015. CYM	Cayman Islands	XXX	1,131	0	0	0	1,131	0
58016. CAF	Central African Republic	XXX	2,784	0	0	0	2,784	0
58017. CHL	Chile	XXX	18,465	0	0	0	18,465	0
58018. CHN	China	XXX	60,856	0	0	0	60,856	0
58019. COL	Colombia	XXX	10,627	0	0	0	10,627	0
58020. COK	Cook Islands	XXX	282	0	0	0	282	0
58021. CRI	Costa Rica	XXX	73,079	0	0	0	73,079	0
58022. HRV	Croatia	XXX	2,713	0	0	0	2,713	0
58023. CYP	Cyprus	XXX	1,028	0	0	0	1,028	0
58024. CZE	Czech Republic	XXX	10,710	0	0	0	10,710	0
58025. DNK	Denmark	XXX	9,819	0	0	0	9,819	0
58026. DMA	Dominica	XXX	838	0	0	0	838	0
58027. DOM	Dominican Republic	XXX	11,377	0	0	0	11,377	0
58028. ECU	Ecuador	XXX	23,445	0	0	0	23,445	0
58029. EGY	Egypt	XXX	23,970	0	0	0	23,970	0
58030. FIN	Finland	XXX	1,816	0	0	0	1,816	0
58031. FRA	France	XXX	236,569	0	0	0	236,569	(12)
58032. DEU	Germany	XXX	169,275	0	0	0	169,275	2
58033. GHA	Ghana	XXX	2,662	0	0	0	2,662	0
58034. GRC	Greece	XXX	225,840	0	0	0	225,840	1
58035. GTM	Guatemala	XXX	257	0	0	0	257	0
58036. GUY	Guyana	XXX	83	0	0	0	83	0
58037. HTI	Haiti	XXX	341	0	0	0	341	0
58038. HND	Honduras	XXX	3,583	0	0	0	3,583	0
58039. HKG	Hong Kong, Special Administrative Region of China	XXX	178,976	0	0	0	178,976	42
58040. HUN	Hungary	XXX	3,656	0	0	0	3,656	0
58041. IND	India	XXX	37,072	0	0	0	37,072	0
58042. IDN	Indonesia	XXX	14,674	0	0	0	14,674	0
58043. IRL	Ireland	XXX	50,430	0	1,120	0	51,550	0
58044. ISR	Israel	XXX	563,718	0	0	0	563,718	(51)
58045. ITA	Italy	XXX	119,909	0	0	0	119,909	1
58046. JAM	Jamaica	XXX	21,887	0	0	0	21,887	0
58047. JPN	Japan	XXX	107,260	0	0	0	107,260	1
58048. JOR	Jordan	XXX	651	0	0	0	651	0
58049. KEN	Kenya	XXX	680	0	0	0	680	0
58050. KOR	Korea, Republic of	XXX	16,818	0	0	0	16,818	15
58051. KWT	Kuwait	XXX	4,108	0	0	0	4,108	0
58052. LVA	Latvia	XXX	2,280	0	0	0	2,280	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
58053. LUX Luxembourg	XXX	92,812	0	0	0	92,812	1
58054. MYS Malaysia	XXX	7,180	0	0	0	7,180	0
58055. MLT Malta	XXX	12,744	0	0	0	12,744	0
58056. MEX Mexico	XXX	458,789	0	0	0	458,789	4
58057. MCO Monaco	XXX	157,342	0	0	0	157,342	1
58058. NLD Netherlands	XXX	76,167	0	0	0	76,167	0
58059. ANT Netherlands Antilles	XXX	7,200	0	0	0	7,200	0
58060. NZL New Zealand	XXX	8,788	0	0	0	8,788	0
58061. NIC Nicaragua	XXX	29	0	0	0	29	0
58062. NOR Norway	XXX	4,684	0	0	0	4,684	0
58063. PAK Pakistan	XXX	92,644	0	0	0	92,644	0
58064. PAN Panama	XXX	291	1,910,788	0	8,902,544	10,813,623	872,059
58065. PER Peru	XXX	1,719	0	0	0	1,719	0
58066. PHL Phillipines	XXX	267,305	0	0	0	267,305	(1)
58067. POL Poland	XXX	1,955	0	0	0	1,955	0
58068. PRT Portugal	XXX	37,272	0	0	0	37,272	0
58069. QAT Qatar	XXX	476	0	0	0	476	0
58070. ROM Romania	XXX	5,872	0	0	0	5,872	0
58071. KNA Sint Kitts and Nevis	XXX	1,708	0	0	0	1,708	0
58072. LCA Saint Lucia	XXX	1,468	0	0	0	1,468	0
58073. SAU Saudi Arabia	XXX	4,996	0	0	0	4,996	0
58074. SGP Singapore	XXX	62,075	0	0	0	62,075	1
58075. ZAF South Africa	XXX	5,178	0	0	0	5,178	0
58076. ESP Spain	XXX	331,909	0	0	0	331,909	(18)
58077. SWE Sweden	XXX	10,772	0	0	0	10,772	0
58078. CHE Switzerland	XXX	428,905	0	0	0	428,905	(15)
58079. TWN Taiwan, Republic of China	XXX	199,287	0	0	0	199,287	1
58080. THA Thailand	XXX	19,438	0	127	0	19,565	0
58081. TGO Togo	XXX	132	0	0	0	132	0
58082. TTO Trinidad and Tobago	XXX	12,127	0	0	0	12,127	0
58083. TUR Turkey	XXX	7,203	0	0	0	7,203	0
58084. ARE United Arab Emirates	XXX	593,367	0	0	0	593,367	1
58085. GBR United Kingdom	XXX	626,302	90,706	0	0	717,008	(25)
58086. URY Uruguay	XXX	1,356	0	0	0	1,356	0
58087. VUT Vanuatu	XXX	515	0	0	0	515	0
58088. VEN Venezuela	XXX	7,095	0	0	0	7,095	0
58089. VGB British Virgin Islands	XXX	1,142	0	0	0	1,142	0
58090. ZWE Zimbabwe	XXX	111	0	0	0	111	0
58091. ZZZ Other Alien	XXX	3,641,200	0	733,636	0	4,374,836	(50)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	12,536,841	2,160,794	734,978	8,902,544	24,335,157	871,845

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
2704. Other Payments for Emp Agent Director benefit plans	132,980,350	0	0	0	0	0	0	0	0	0	0	132,980,350
2705. Reserve Adjustment on Reinsurance Assumed	(1,357,521,035)	0	(159,828,098)	(1,197,692,937)	0	0	0	0	0	0	0	0
2706. Self Insured Liabilities	2,376,235	0	122,450	0	0	0	0	0	0	0	0	2,253,785
2707. Miscellaneous Deductions	5,366,027	35	(714,115)	565	0	0	1,903,557	435,960	23,066	0	4,946	3,712,013
2708. Interest Maintenance Reserve Transferred Via Reinsurance	165,696,769	0	165,846,174	0	(149,405)	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,051,101,653)	35	5,426,412	(1,197,692,372)	(149,405)	0	1,903,557	435,960	23,066	0	4,946	138,946,148

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	6,788,950,318	4.221	6,788,950,318	0	6,788,950,318	4.221
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	48,595,056	0.030	48,595,056	0	48,595,056	0.030
1.22 Issued by U.S. government sponsored agencies	817,030,796	0.508	817,030,796	0	817,030,796	0.508
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	1,104,507,113	0.687	1,104,507,113	0	1,104,507,113	0.687
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	228,176,206	0.142	228,176,206	0	228,176,206	0.142
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	403,449,462	0.251	403,449,462	0	403,449,462	0.251
1.43 Revenue and assessment obligations	1,669,173,448	1.038	1,669,173,448	0	1,669,173,448	1.038
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	256,817,479	0.160	256,817,479	0	256,817,479	0.160
1.512 Issued or guaranteed by FNMA and FHLMC	2,641,203,071	1.642	2,641,203,071	0	2,641,203,071	1.642
1.513 All other	6,789,364	0.004	6,789,364	0	6,789,364	0.004
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	433,204,814	0.269	433,204,814	0	433,204,814	0.269
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	9,006,650,842	5.600	9,006,650,842	0	9,006,650,842	5.600
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	51,818,554,733	32.222	51,818,554,733	0	51,818,554,733	32.222
2.2 Unaffiliated non-U.S. securities (including Canada)	25,048,769,459	15.576	25,048,769,459	0	25,048,769,459	15.576
2.3 Affiliated securities	2,270,650,724	1.412	2,270,650,724	0	2,270,650,724	1.412
3. Equity interests:						
3.1 Investments in mutual funds	56,995	0.000	56,995	0	56,995	0.000
3.2 Preferred stocks:						
3.21 Affiliated	171,259	0.000	171,259	0	171,259	0.000
3.22 Unaffiliated	37,696,089	0.023	37,696,089	0	37,696,089	0.023
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	4,084,115,623	2.540	4,084,115,623	0	4,084,115,623	2.540
3.4 Other equity securities:						
3.41 Affiliated	6,113,804,436	3.802	6,113,804,436	0	6,113,804,436	3.802
3.42 Unaffiliated	173,386,029	0.108	173,386,029	0	173,386,029	0.108
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	208,332,681	0.130	208,332,681	0	208,332,681	0.130
4.2 Agricultural	1,735,904,061	1.079	1,735,904,061	0	1,735,904,061	1.079
4.3 Single family residential properties	4,408,868	0.003	4,408,868	0	4,408,868	0.003
4.4 Multifamily residential properties	3,947,548,449	2.455	3,947,548,449	0	3,947,548,449	2.455
4.5 Commercial loans	17,895,843,078	11.128	17,895,843,078	0	17,895,843,078	11.128
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	244,690,089	0.152	244,690,089	0	244,690,089	0.152
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	395,238,457	0.246	395,238,457	0	395,238,457	0.246
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	3,386,224	0.002	3,386,224	0	3,386,224	0.002
6. Contract loans	7,568,156,602	4.706	7,568,156,602	0	7,568,156,602	4.706
7. Derivatives	1,363,205,467	0.848	1,363,205,467	0	1,363,205,467	0.848
8. Receivables for securities	56,678,383	0.035	56,678,383	0	56,678,383	0.035
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	6,036,494,460	3.754	6,036,494,460	0	6,036,494,460	3.754
11. Other invested assets	8,407,554,730	5.228	8,407,554,730	0	8,407,554,730	5.228
12. Total invested assets	160,819,194,865	100.000	160,819,194,865	0	160,819,194,865	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		397,659,549
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	348,100,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	59,939,787	408,039,787
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(84,500,000)	
	3.2 Totals, Part 3, Column 11	0	(84,500,000)
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		41,818,957
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	36,065,608	
	8.2 Totals, Part 3, Column 9	0	36,065,608
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		643,314,771
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		643,314,771

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		22,319,598,368
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	4,824,893,872	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	189,138,105	5,014,031,978
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		2,591,816
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(1,689,552)
7.	Deduct amounts received on disposals, Part 3, Column 15		3,550,100,540
8.	Deduct amortization of premium and mortgage interest points and commitment fees		9,903,320
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	17,785,047	
	9.2 Totals, Part 3, Column 13	0	17,785,047
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		23,792,313,796
12.	Total valuation allowance		(276,654)
13.	Subtotal (Line 11 plus 12)		23,792,037,142
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		23,792,037,142

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		7,345,338,669
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,266,056,718	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	910,581,873	2,176,638,591
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	337,626,419	
	5.2 Totals, Part 3, Column 9	34,912,085	372,538,504
6.	Total gain (loss) on disposals, Part 3, Column 19		41,046,448
7.	Deduct amounts received on disposals, Part 3, Column 16		1,548,531,485
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	16,982,617	
	9.2 Totals, Part 3, Column 14	0	16,982,617
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		8,404,013,344
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		8,404,013,344

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		109,342,685,153
2.	Cost of bonds and stocks acquired, Part 3, Column 7		45,782,118,180
3.	Accrual of discount		521,562,400
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	32,293,417	
	4.2. Part 2, Section 1, Column 15	1,057,367	
	4.3. Part 2, Section 2, Column 13	917,160,507	
	4.4. Part 4, Column 11	(171,000,545)	779,510,657
5.	Total gain (loss) on disposals, Part 4, Column 19		224,766,745
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		43,391,283,151
7.	Deduct amortization of premium		312,420,508
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	140,624,906	
	8.2. Part 2, Section 1, Column 19	298,445	
	8.3. Part 2, Section 2, Column 16	(5,256,552)	
	8.4. Part 4, Column 15	(8,974,279)	126,692,520
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	96,519,872	
	9.2. Part 2, Section 1, Column 17	3,726,314	
	9.3. Part 2, Section 2, Column 14	2,680,314	
	9.4. Part 4, Column 13	18,952,083	121,878,583
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		112,951,753,413
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		112,951,753,413

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	7,106,424,302	7,734,448,381	6,024,575,514	13,166,357,999
Governments	2.	Canada	417,624,831	517,629,996	436,098,838	392,073,118
(Including all obligations guaranteed by governments)	3.	Other Countries	711,477,501	814,340,655	707,201,237	716,403,603
	4.	Totals	8,235,526,634	9,066,419,032	7,167,875,589	14,274,834,720
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	228,176,207	233,113,305	228,332,829	212,360,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	403,449,460	349,501,057	401,762,697	408,081,368
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	5,530,744,858	5,883,548,656	5,097,971,273	5,996,803,189
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	60,824,246,233	63,591,960,445	60,944,197,248	61,326,440,817
	9.	Canada	5,009,163,652	5,257,023,347	5,009,978,982	4,959,209,652
	10.	Other Countries	20,040,565,166	21,099,977,134	19,876,584,203	20,013,300,249
	11.	Totals	85,873,975,051	89,948,960,926	85,830,760,433	86,298,950,718
Parent, Subsidiaries and Affiliates	12.	Totals	2,270,650,725	2,326,239,232	2,262,591,794	2,292,662,896
	13.	Total Bonds	102,542,522,935	107,807,782,208	100,989,294,615	109,483,692,891
PREFERRED STOCKS	14.	United States	30,095,657	32,380,591	30,095,657	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	7,600,432	8,239,826	6,204,255	
	17.	Totals	37,696,089	40,620,417	36,299,912	
Parent, Subsidiaries and Affiliates	18.	Totals	171,259	0	171,259	
	19.	Total Preferred Stocks	37,867,348	40,620,417	36,471,171	
COMMON STOCKS	20.	United States	3,257,373,903	3,257,373,903	2,032,648,211	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	880,840	880,840	733,335	
	22.	Other Countries	999,303,910	999,303,910	738,836,269	
	23.	Totals	4,257,558,653	4,257,558,653	2,772,217,815	
Parent, Subsidiaries and Affiliates	24.	Totals	6,113,804,435	6,113,804,435	6,792,065,971	
	25.	Total Common Stocks	10,371,363,088	10,371,363,088	9,564,283,786	
	26.	Total Stocks	10,409,230,436	10,411,983,505	9,600,754,957	
	27.	Total Bonds and Stocks	112,951,753,371	118,219,765,713	110,590,049,572	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	42,273,198	668,714,910	1,514,401,157	2,019,229,327	2,861,805,706	7,106,424,298	6.5	6,338,976,299	6.1	7,106,424,298	0
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	42,273,198	668,714,910	1,514,401,157	2,019,229,327	2,861,805,706	7,106,424,298	6.5	6,338,976,299	6.1	7,106,424,298	0
2. All Other Governments											
2.1 NAIC 1	2,232,051	74,663,040	387,207,613	158,509,578	26,829,958	649,442,240	0.6	804,064,962	0.8	612,184,142	37,258,099
2.2 NAIC 2	8,402,067	103,101,776	114,110,931	145,715,827	38,116,617	409,447,218	0.4	234,912,636	0.2	409,447,219	0
2.3 NAIC 3	0	376,981	11,050,967	20,216,151	21,328,609	52,972,708	0.0	123,317,213	0.1	52,972,709	0
2.4 NAIC 4	853,146	1,795,395	204,425	250,906	11,540,986	14,644,858	0.0	22,435,866	0.0	14,644,858	0
2.5 NAIC 5	0	2,225,534	0	0	1,356,372	3,581,906	0.0	2,248,142	0.0	3,581,906	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	11,487,264	182,162,726	512,573,936	324,692,462	99,172,542	1,130,088,930	1.0	1,186,978,820	1.1	1,092,830,834	37,258,099
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	4,305,538	16,617,121	34,777,201	61,185,718	115,596,166	232,481,744	0.2	162,483,383	0.2	232,481,743	1
3.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	4,305,538	16,617,121	34,777,201	61,185,718	115,596,166	232,481,744	0.2	162,483,383	0.2	232,481,743	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	0	0	4,176,808	152,750,437	239,232,543	396,159,788	0.4	386,148,826	0.4	253,751,464	142,408,325
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	203,793	1,010,722	1,558,821	4,460,875	55,462	7,289,673	0.0	0	0.0	0	7,289,673
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	203,793	1,010,722	5,735,629	157,211,312	239,288,005	403,449,461	0.4	386,148,826	0.4	253,751,464	149,697,998
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	1,949,323,486	1,559,087,322	964,125,441	946,076,664	1,167,679,691	6,586,292,604	6.0	7,957,598,987	7.6	6,564,400,923	21,891,680
5.2 NAIC 2	3,141,974	13,946,934	12,895,666	12,640,829	0	42,625,403	0.0	32,699,416	0.0	22,961,146	19,664,256
5.3 NAIC 3	0	0	0	0	603,142	603,142	0.0	603,209	0.0	603,142	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	1,952,465,460	1,573,034,256	977,021,107	958,717,493	1,168,282,833	6,629,521,149	6.1	7,990,901,612	7.7	6,587,965,211	41,555,936

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	9,612,406,022	14,870,934,695	11,254,896,886	4,681,194,434	11,241,876,226	51,661,308,263	47.4	46,773,142,848	44.9	44,375,168,504	7,286,139,760
6.2 NAIC 2	1,953,766,848	9,179,442,155	11,383,012,693	5,738,279,407	4,065,919,735	32,320,420,838	29.7	31,937,815,598	30.6	11,221,048,176	21,099,372,661
6.3 NAIC 3	538,808,562	1,781,219,598	1,439,912,082	547,001,268	170,690,495	4,477,632,005	4.1	4,131,341,067	4.0	1,823,758,478	2,653,873,527
6.4 NAIC 4	190,974,119	755,902,195	546,230,767	168,214,967	22,814,801	1,684,136,849	1.5	1,974,257,582	1.9	797,650,081	886,486,767
6.5 NAIC 5	46,388,254	199,010,469	24,501,800	29,127,559	50,363,278	349,391,360	0.3	632,665,736	0.6	81,859,735	267,531,626
6.6 NAIC 6	27,961,570	40,028,735	49,914,477	28,644,306	78,811,518	225,360,606	0.2	205,389,972	0.2	65,208,347	160,152,261
6.7 Totals	12,370,305,375	26,826,537,847	24,698,468,705	11,192,461,941	15,630,476,053	90,718,249,921	83.3	85,654,612,805	82.2	58,364,693,321	32,353,556,602
7. Hybrid Securities											
7.1 NAIC 1	0	288,819	113,916,583	9,954,500	81,132,161	205,292,063	0.2	212,897,311	0.2	205,292,062	0
7.2 NAIC 2	0	1,600,350	2,280,295	48,374,311	67,486,832	119,741,788	0.1	141,513,866	0.1	119,741,788	0
7.3 NAIC 3	11,665,882	1,158,773	579,639	0	25,738,389	39,142,683	0.0	35,220,642	0.0	39,142,682	0
7.4 NAIC 4	0	0	0	0	2,414,688	2,414,688	0.0	2,925,159	0.0	2,414,688	0
7.5 NAIC 5	0	0	0	0	43,851,147	43,851,147	0.0	44,971,787	0.0	43,851,147	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	11,665,882	3,047,942	116,776,517	58,328,811	220,623,217	410,442,369	0.4	437,528,765	0.4	410,442,367	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	0	526,545,410	570,703,175	0	0	1,097,248,585	1.0	531,006,225	0.5	359,248,585	738,000,000
8.2 NAIC 2	134,746,430	854,488,691	35,181,305	43,544,287	63,441,425	1,131,402,138	1.0	1,567,877,380	1.5	0	1,131,402,139
8.3 NAIC 3	0	42,000,000	0	0	0	42,000,000	0.0	0	0.0	0	42,000,000
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	134,746,430	1,423,034,101	605,884,480	43,544,287	63,441,425	2,270,650,723	2.1	2,098,883,605	2.0	359,248,585	1,911,402,139

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 11,610,540,295	17,716,851,317	14,844,204,864	8,028,900,658	15,734,152,451	67,934,649,585	62.4	XXX	XXX	59,708,951,721	8,225,697,865
9.2 NAIC 2	(d) 2,100,057,319	10,152,579,906	11,547,480,890	5,988,554,661	4,234,964,609	34,023,637,385	31.2	XXX	XXX	11,773,198,329	22,250,439,056
9.3 NAIC 3	(d) 550,474,444	1,824,755,352	1,451,542,688	567,217,419	218,360,635	4,612,350,538	4.2	XXX	XXX	1,916,477,011	2,695,873,527
9.4 NAIC 4	(d) 191,827,265	757,697,590	546,435,192	168,465,873	36,770,475	1,701,196,395	1.6	XXX	XXX	814,709,627	886,486,767
9.5 NAIC 5	(d) 46,592,047	202,246,725	26,060,621	33,588,434	95,626,259	(c) 404,114,086	0.4	XXX	XXX	129,292,788	274,821,299
9.6 NAIC 6	(d) 27,961,570	40,028,735	49,914,477	28,644,306	78,811,518	(c) 225,360,606	0.2	XXX	XXX	65,208,347	160,152,261
9.7 Totals	14,527,452,940	30,694,159,625	28,465,638,732	14,815,371,351	20,398,685,947	(b) 108,901,308,595	100.0	XXX	XXX	74,407,837,823	34,493,470,775
9.8 Line 9.7 as a % of Col. 6	13.3	28.2	26.1	13.6	18.7	100.0	XXX	XXX	XXX	68.3	31.7
10. Total Bonds Prior Year											
10.1 NAIC 1	12,369,471,715	17,947,193,330	10,677,312,061	8,618,881,346	13,553,460,391	XXX	XXX	63,166,318,842	60.6	54,749,967,589	8,416,351,253
10.2 NAIC 2	3,388,584,173	9,376,840,275	11,477,784,409	6,040,556,024	3,631,054,016	XXX	XXX	33,914,818,896	32.5	11,104,766,941	22,810,051,955
10.3 NAIC 3	564,185,693	2,027,469,030	922,217,196	605,369,034	171,241,178	XXX	XXX	4,290,482,130	4.1	1,535,657,755	2,754,824,375
10.4 NAIC 4	253,465,010	955,673,727	288,465,981	261,663,752	240,350,136	XXX	XXX	1,999,618,607	1.9	1,028,625,885	970,992,722
10.5 NAIC 5	125,278,300	254,978,490	110,022,245	92,727,722	96,878,908	XXX	XXX	(c) 679,885,666	0.7	338,867,098	341,018,567
10.6 NAIC 6	21,583,701	18,725,430	17,566,466	42,344,876	105,169,499	XXX	XXX	(c) 205,389,972	0.2	31,579,123	173,810,850
10.7 Totals	16,722,568,591	30,580,880,282	23,493,368,358	15,661,542,755	17,798,154,128	XXX	XXX	(b) 104,256,514,114	100.0	68,789,464,392	35,467,049,722
10.8 Line 10.7 as a % of Col. 8	16.0	29.3	22.5	15.0	17.1	XXX	XXX	100.0	XXX	66.0	34.0
11. Total Publicly Traded Bonds											
11.1 NAIC 1	11,208,231,751	15,177,801,294	11,930,006,075	6,220,728,290	15,172,184,311	59,708,951,721	54.8	54,749,967,589	52.5	59,708,951,721	XXX
11.2 NAIC 2	504,120,526	2,380,692,602	1,836,241,543	3,142,821,503	3,909,322,155	11,773,198,329	10.8	11,104,766,941	10.7	11,773,198,329	XXX
11.3 NAIC 3	208,138,273	565,076,676	659,445,358	299,351,777	184,464,927	1,916,477,011	1.8	1,535,657,755	1.5	1,916,477,011	XXX
11.4 NAIC 4	61,594,943	277,798,510	324,666,343	116,065,855	34,583,976	814,709,627	0.7	1,028,625,885	1.0	814,709,627	XXX
11.5 NAIC 5	6,169,644	40,408,105	3,742,349	27,906,555	51,066,135	129,292,788	0.1	338,867,098	0.3	129,292,788	XXX
11.6 NAIC 6	3,259,359	9,013,595	31,329,971	13,397,623	8,207,798	65,208,346	0.1	31,579,123	0.0	65,208,346	XXX
11.7 Totals	11,991,514,496	18,450,790,782	14,785,431,639	9,820,271,603	19,359,829,302	74,407,837,822	68.3	68,789,464,392	66.0	74,407,837,822	XXX
11.8 Line 11.7 as a % of Col. 6	16.1	24.8	19.9	13.2	26.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	11.0	16.9	13.6	9.0	17.8	68.3	XXX	XXX	XXX	68.3	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	402,308,543	2,539,050,023	2,914,198,789	1,808,172,367	561,968,141	8,225,697,863	7.6	8,416,351,253	8.1	XXX	8,225,697,863
12.2 NAIC 2	1,595,936,793	7,771,887,304	9,711,239,347	2,845,733,158	325,642,454	22,250,439,056	20.4	22,810,051,955	21.9	XXX	22,250,439,056
12.3 NAIC 3	342,336,171	1,259,678,677	792,097,330	267,865,642	33,895,708	2,695,873,528	2.5	2,754,824,375	2.6	XXX	2,695,873,528
12.4 NAIC 4	130,232,321	479,899,080	221,768,849	52,400,018	2,186,498	886,486,766	0.8	970,992,722	0.9	XXX	886,486,766
12.5 NAIC 5	40,422,403	161,838,620	22,318,272	5,681,879	44,560,124	274,821,298	0.3	341,018,567	0.3	XXX	274,821,298
12.6 NAIC 6	24,702,211	31,015,140	18,584,506	15,246,683	70,603,721	160,152,261	0.1	173,810,850	0.2	XXX	160,152,261
12.7 Totals	2,535,938,442	12,243,368,844	13,680,207,093	4,995,099,747	1,038,856,646	34,493,470,772	31.7	35,467,049,722	34.0	XXX	34,493,470,772
12.8 Line 12.7 as a % of Col. 6	7.4	35.5	39.7	14.5	3.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.3	11.2	12.6	4.6	1.0	31.7	XXX	XXX	XXX	XXX	31.7

(a) Includes $ 721,548,277 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2,138,836,977 current year, $ 1,826,940,403 prior year of bonds with Z designations and $ 0 , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 67,446,493 current year, $ 50,529,237 prior year of bonds with 5* designations and $ 36,935,288 , current year $ 51,231,978 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 3,592,096,235 ; NAIC 2 $ 226,908,078 ; NAIC 3 $ 71,269,760 ; NAIC 4 $ 664,860 ; NAIC 5 $ 450,000 ; NAIC 6 $ 5,850,766

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	0	518,085,379	1,444,978,483	1,980,279,708	2,845,606,749	6,788,950,319	6.2	5,953,961,203	5.7	6,788,950,318	1
1.2 Residential Mortgage-Backed Securities	42,258,328	106,128,608	60,071,332	38,949,619	16,198,956	263,606,843	0.2	332,826,415	0.3	263,606,843	0
1.3 Commercial Mortgage-Backed Securities	0	29,867,295	0	0	0	29,867,295	0.0	29,810,236	0.0	29,867,295	0
1.4 Other Loan-Backed and Structured Securities	14,871	14,633,629	9,351,342	0	0	23,999,842	0.0	22,378,446	0.0	23,999,842	0
1.5 Totals	42,273,199	668,714,911	1,514,401,157	2,019,229,327	2,861,805,705	7,106,424,299	6.5	6,338,976,299	6.1	7,106,424,298	1
2. All Other Governments											
2.1 Issuer Obligations	11,487,264	182,162,726	512,573,936	324,692,463	99,172,542	1,130,088,931	1.0	1,186,978,820	1.1	1,092,830,832	37,258,099
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	11,487,264	182,162,726	512,573,936	324,692,463	99,172,542	1,130,088,931	1.0	1,186,978,820	1.1	1,092,830,832	37,258,099
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	4,305,538	16,617,121	34,777,201	61,185,718	115,596,166	232,481,744	0.2	162,483,383	0.2	232,481,743	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	4,305,538	16,617,121	34,777,201	61,185,718	115,596,166	232,481,744	0.2	162,483,383	0.2	232,481,743	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	63,143	379,548	4,770,675	154,487,887	96,879,680	256,580,933	0.2	251,604,364	0.2	253,751,464	2,829,469
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	140,650	631,174	964,955	2,723,426	142,408,325	146,868,530	0.1	134,544,461	0.1	0	146,868,529
4.5 Totals	203,793	1,010,722	5,735,630	157,211,313	239,288,005	403,449,463	0.4	386,148,826	0.4	253,751,464	149,697,998
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	1,353,778,477	49,044,372	127,292,359	365,507,186	128,520,619	2,024,143,013	1.9	1,790,003,272	1.7	2,019,388,013	4,755,000
5.2 Residential Mortgage-Backed Securities	585,003,206	1,334,826,179	528,456,664	236,842,301	47,495,656	2,732,624,006	2.5	4,083,597,962	3.9	2,732,624,006	0
5.3 Commercial Mortgage-Backed Securities	0	16,277,681	295,638,904	0	0	311,916,585	0.3	687,165,954	0.7	311,916,586	0
5.4 Other Loan-Backed and Structured Securities	13,683,777	172,886,022	25,633,179	356,368,006	992,266,558	1,560,837,542	1.4	1,430,134,424	1.4	1,524,036,607	36,800,936
5.5 Totals	1,952,465,460	1,573,034,254	977,021,106	958,717,493	1,168,282,833	6,629,521,146	6.1	7,990,901,612	7.7	6,587,965,212	41,555,936
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	9,081,090,664	17,469,506,035	18,558,307,879	9,351,289,431	14,411,455,394	68,871,649,403	63.2	64,582,023,906	61.9	39,798,153,632	29,073,495,771
6.2 Residential Mortgage-Backed Securities	348,216,314	1,110,672,104	855,327,291	502,312,401	477,751,886	3,294,279,996	3.0	3,906,400,114	3.7	3,292,999,072	1,280,924
6.3 Commercial Mortgage-Backed Securities	1,225,440,842	4,854,743,179	3,136,071,891	333,385,275	65,324,905	9,614,966,092	8.8	8,127,548,350	7.8	8,847,400,394	767,565,698
6.4 Other Loan-Backed and Structured Securities	1,715,557,556	3,391,616,530	2,148,761,644	1,005,474,835	675,943,868	8,937,354,433	8.2	9,038,640,435	8.7	6,426,140,223	2,511,214,209
6.5 Totals	12,370,305,376	26,826,537,848	24,698,468,705	11,192,461,942	15,630,476,053	90,718,249,924	83.3	85,654,612,805	82.2	58,364,693,321	32,353,556,602
7. Hybrid Securities											
7.1 Issuer Obligations	11,665,882	1,600,350	11,621,878	48,374,311	108,071,118	181,333,539	0.2	186,622,631	0.2	181,333,539	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	1,447,591	105,154,639	9,954,500	112,552,099	229,108,829	0.2	250,906,134	0.2	229,108,829	0
7.5 Totals	11,665,882	3,047,941	116,776,517	58,328,811	220,623,217	410,442,368	0.4	437,528,765	0.4	410,442,368	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	134,746,430	1,250,536,435	408,578,061	23,982,393	0	1,817,843,319	1.7	1,771,877,380	1.7	0	1,817,843,318
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	3,952,256	6,603,245	19,561,895	63,441,425	93,558,821	0.1	0	0.0	0	93,558,821
8.4 Other Loan-Backed and Structured Securities	0	168,545,410	190,703,175	0	0	359,248,585	0.3	327,006,225	0.3	359,248,585	0
8.5 Totals	134,746,430	1,423,034,101	605,884,481	43,544,288	63,441,425	2,270,650,725	2.1	2,098,883,605	2.0	359,248,585	1,911,402,139

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	10,597,137,398	19,487,931,966	21,102,900,472	12,309,799,097	17,805,302,268	81,303,071,201	74.7	XXX	XXX	50,366,889,541	30,936,181,657
9.2 Residential Mortgage-Backed Securities	975,477,848	2,551,626,891	1,443,855,287	778,104,321	541,446,498	6,290,510,845	5.8	XXX	XXX	6,289,229,921	1,280,924
9.3 Commercial Mortgage-Backed Securities	1,225,440,842	4,904,840,411	3,438,314,040	352,947,170	128,766,330	10,050,308,793	9.2	XXX	XXX	9,189,184,275	861,124,519
9.4 Other Loan-Backed and Structured Securities	1,729,396,854	3,749,760,356	2,480,568,934	1,374,520,767	1,923,170,850	11,257,417,761	10.3	XXX	XXX	8,562,534,086	2,694,883,674
9.5 Totals	14,527,452,942	30,694,159,624	28,465,638,733	14,815,371,355	20,398,685,946	108,901,308,600	100.0	XXX	XXX	74,407,837,823	34,493,470,774
9.6 Line 9.5 as a % of Col. 6	13.3	28.2	26.1	13.6	18.7	100.0	XXX	XXX	XXX	68.3	31.7
10. Total Bonds Prior Year											
10.1 Issuer Obligations	11,288,983,112	17,503,781,262	19,052,628,737	12,560,285,084	15,479,876,763	XXX	XXX	75,885,554,958	72.8	44,139,047,691	31,746,507,267
10.2 Residential Mortgage-Backed Securities	1,288,208,555	3,328,364,864	1,961,589,024	1,042,673,407	701,988,640	XXX	XXX	8,322,824,491	8.0	8,321,382,484	1,442,006
10.3 Commercial Mortgage-Backed Securities	1,325,079,936	5,965,774,621	1,081,407,881	398,307,328	73,954,773	XXX	XXX	8,844,524,540	8.5	8,088,606,371	755,918,169
10.4 Other Loan-Backed and Structured Securities	2,820,296,989	3,782,959,535	1,397,742,716	1,660,276,935	1,542,333,952	XXX	XXX	11,203,610,126	10.7	8,240,427,845	2,963,182,281
10.5 Totals	16,722,568,591	30,580,880,282	23,493,368,358	15,661,542,755	17,798,154,128	XXX	XXX	104,256,514,114	100.0	68,789,464,392	35,467,049,723
10.6 Line 10.5 as a % of Col. 8	16.0	29.3	22.5	15.0	17.1	XXX	XXX	100.0	XXX	66.0	34.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	8,279,219,071	8,198,096,439	8,485,474,701	8,162,473,908	17,241,625,422	50,366,889,541	46.3	44,139,047,691	42.3	50,366,889,541	XXX
11.2 Residential Mortgage-Backed Securities	974,499,860	2,551,523,692	1,443,744,836	778,015,033	541,446,499	6,289,229,920	5.8	8,321,382,484	8.0	6,289,229,920	XXX
11.3 Commercial Mortgage-Backed Securities	1,196,840,896	4,763,201,906	3,229,141,471	0	0	9,189,184,273	8.4	8,088,606,371	7.8	9,189,184,273	XXX
11.4 Other Loan-Backed and Structured Securities	1,540,954,669	2,937,968,744	1,627,070,630	879,782,662	1,576,757,380	8,562,534,085	7.9	8,240,427,845	7.9	8,562,534,085	XXX
11.5 Totals	11,991,514,496	18,450,790,781	14,785,431,638	9,820,271,603	19,359,829,301	74,407,837,819	68.3	68,789,464,392	66.0	74,407,837,819	XXX
11.6 Line 11.5 as a % of Col. 6	16.1	24.8	19.9	13.2	26.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	11.0	16.9	13.6	9.0	17.8	68.3	XXX	XXX	XXX	68.3	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	2,317,918,326	11,289,835,528	12,617,425,771	4,147,325,187	563,676,846	30,936,181,658	28.4	31,746,507,267	30.5	XXX	30,936,181,658
12.2 Residential Mortgage-Backed Securities	977,987	103,199	110,450	89,288	0	1,280,924	0.0	1,442,006	0.0	XXX	1,280,924
12.3 Commercial Mortgage-Backed Securities	28,599,945	141,638,505	209,172,569	352,947,170	128,766,330	861,124,519	0.8	755,918,169	0.7	XXX	861,124,519
12.4 Other Loan-Backed and Structured Securities	188,442,185	811,791,612	853,498,304	494,738,104	346,413,470	2,694,883,675	2.5	2,963,182,281	2.8	XXX	2,694,883,675
12.5 Totals	2,535,938,443	12,243,368,844	13,680,207,094	4,995,099,749	1,038,856,646	34,493,470,776	31.7	35,467,049,723	34.0	XXX	34,493,470,776
12.6 Line 12.5 as a % of Col. 6	7.4	35.5	39.7	14.5	3.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.3	11.2	12.6	4.6	1.0	31.7	XXX	XXX	XXX	XXX	31.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,971,427,131	2,622,131,918	0	349,295,213	0
2. Cost of short-term investments acquired	32,796,501,143	32,796,501,143	0	0	0
3. Accrual of discount	2,080,131	2,080,131	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	216,750	216,750	0	0	0
6. Deduct consideration received on disposals	30,661,516,208	30,312,220,995	0	349,295,213	0
7. Deduct amortization of premium	1,309,890	1,309,890	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	(10,480)	(10,480)	0	0	0
9. Deduct current year's other than temporary impairment recognized	32,062	32,062	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,107,356,515	5,107,356,515	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,107,356,515	5,107,356,515	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			1,055,997,400
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	6,794,104		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	11,620,866		18,414,970
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(1,215,306,562)		
	3.2 Section 2, Column 19	34,341,786		(1,180,964,776)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(141,608,563)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(106,128,193)
6.	Amortization:			
	6.1 Section 1, Column 19	(4,228,833)		
	6.2 Section 2, Column 21	(184,795)		(4,413,628)
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20	0		
	7.2 Section 2, Column 23	0		0
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	(199,769,456)		
	8.2 Section 2, Column 20	(39,418,114)		(239,187,570)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			(385,633,976)
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			(385,633,976)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			22
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			(22)
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(18,881,899)		
	3.14 Section 1, Column 18, prior year	(21,670,920)	2,789,021	2,789,021
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(18,881,899)		
	3.24 Section 1, Column 19, prior year	(21,670,920)	2,789,021	2,789,021
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(53,302,516)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	(53,302,516)	(53,302,516)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			0
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
020039E#9	Corporate Bond First to Default	1	2,000,000	2,024,124	2,844,872	09/23/2005	12/20/2015	Credit Default Swap - 69156CM	0	23,306	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMP	2FE	2,024,124	2,821,566
020039E#9	Corporate Bond First to Default	1	3,000,000	3,779,600	4,267,308	09/23/2005	12/20/2015	Credit Default Swap - 69155CM	0	34,959	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMP	2FE	3,779,600	4,232,349
9999999 - Totals				5,803,724	7,112,181	XXX	XXX	XXX	0	58,266	XXX	XXX	XXX	5,803,724	7,053,915

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	5,154,336	2	5,152,811	2	5,817,682	2	5,810,111	2	5,154,336
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	664,871	XXX	0	XXX	0	XXX	664,871
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,525	XXX	0	XXX	7,571	XXX	6,388	XXX	15,484
7. Ending Inventory	2	5,152,811	2	5,817,682	2	5,810,111	2	5,803,723	2	5,803,723

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(385,633,975)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(385,633,975)
4.	Part D, Section 1, Column 5	1,363,205,483	
5.	Part D, Section 1, Column 6	(1,748,839,459)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1

		Fair Value Check	
7.	Part A, Section 1, Column 16	(740,671,793)	
8.	Part B, Section 1, Column 13	477,530	
9.	Total (Line 7 plus Line 8)		(740,194,262)
10.	Part D, Section 1, Column 8	1,346,858,703	
11.	Part D, Section 1, Column 9	(2,087,052,966)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	706,712,231	
14.	Part B, Section 1, Column 20	63,837,108	
15.	Part D, Section 1, Column 11	770,549,339	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,828,279,860	1,812,053,766	16,226,094
2. Cost of cash equivalents acquired	66,560,884,579	66,560,884,579	0
3. Accrual of discount	2,472,689	2,472,689	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	94,752	94,752	0
6. Deduct consideration received on disposals	67,139,848,628	67,139,848,628	0
7. Deduct amortization of premium	454,419	454,419	0
8. Total foreign exchange change in book/adjusted carrying value	364	364	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,251,429,197	1,235,203,103	16,226,094
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,251,429,197	1,235,203,103	16,226,094

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Litigation Receivables - Goldman Sachs

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
NC1, Office		Plymouth	MN	12/01/1976	12/31/2013	43,847,576	0	11,342,484	32,300,000	1,216,657	0	0	(1,216,657)	0	6,324,733	5,343,815
PL1, WS1, SK1, SK2 Office		Newark	NJ	08/15/1935	12/31/2013	380,260,061	0	109,620,002	140,097,574	8,944,631	0	0	(8,944,631)	0	42,102,745	30,096,271
318001, Parking Facility		Newark	NJ	12/31/2006	12/31/2013	22,780,518	0	18,909,207	49,000,000	554,492	0	0	(554,492)	0	0	1,799,265
RL1, RL3, Office		Roseland	NJ	07/30/1971	12/31/2013	168,565,961	0	57,976,573	73,000,000	5,469,322	0	0	(5,469,322)	0	18,873,675	13,428,866
Office Building		Scranton	PA	02/01/2006	12/31/2013	12,233,068	0	5,269,266	14,900,000	356,411	0	0	(356,411)	0	3,697,998	3,225,634
EH1, Office		Upper Dublin	PA	12/19/1969	12/31/2013	139,628,769	0	41,572,558	80,525,000	4,118,012	0	0	(4,118,012)	0	18,245,200	10,861,094
0299999. Property occupied by the reporting entity - Administrative						767,315,953	0	244,690,090	389,822,574	20,659,525	0	0	(20,659,525)	0	89,244,351	64,754,946
0399999. Total Property occupied by the reporting entity						767,315,953	0	244,690,090	389,822,574	20,659,525	0	0	(20,659,525)	0	89,244,351	64,754,946
PH3, Office		Scottsdale	AZ	08/01/2001	12/31/2013	38,242,736	0	27,012,036	47,400,000	1,253,560	0	0	(1,253,560)	0	4,722,260	2,629,983
293500, Office		San Francisco	CA	02/27/2013	12/31/2013	102,247,375	(50,000,000)	49,756,795	50,000,000	3,880,786	0	(50,000,000)	(53,880,786)	0	6,387,381	3,988,066
293600, Retail		Coral Gables	FL	11/13/2013	12/31/2013	38,700,000	0	38,595,362	38,700,000	259,674	0	0	(259,674)	0	374,368	110,510
JK2, Office		Jacksonville	FL	07/30/1953	12/31/2013	123,953,761	0	42,096,505	56,300,000	3,936,921	0	0	(3,936,921)	0	11,573,450	7,652,632
293400, Office		Chicago	IL	12/30/2012	12/31/2013	139,907,992	(72,598,113)	63,265,378	90,401,887	4,044,501	0	0	(4,044,501)	0	12,447,145	3,243,941
293800, Residential		Chicago	IL	12/10/2013	12/31/2013	86,750,000	0	86,677,708	86,750,000	845,605	0	0	(845,605)	0	351,643	8,353
297000, Retail		New York	NY	10/01/2013	12/31/2013	74,900,000	(34,500,000)	40,124,465	40,400,000	275,535	0	(34,500,000)	(34,775,535)	0	916,945	172,158
293700, Retail		New York	NY	12/18/2013	12/31/2013	47,750,000	0	47,710,208	47,750,000	909,501	0	0	(909,501)	0	105,282	31,906
0499999. Properties held for the production of income						652,451,864	(157,098,113)	395,238,457	457,701,887	15,406,083	0	(84,500,000)	(99,906,083)	0	36,878,473	17,837,548
EH1, Land		Upper Dublin	PA	12/19/1969	12/31/2013	3,386,224	0	3,386,224	11,425,000	0	0	0	0	0	0	2,058,264
0599999. Properties held for sale						3,386,224	0	3,386,224	11,425,000	0	0	0	0	0	0	2,058,264
0699999 - Totals						1,423,154,041	(157,098,113)	643,314,771	858,949,461	36,065,608	0	(84,500,000)	(120,565,608)	0	126,122,825	84,650,757

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
PH3, Office	Scottsdale	AZ	08/01/2001		0	0	0	1,907,483
293500, Office	San Francisco	CA	02/27/2013	100 Spear Street Owners Corporation	100,000,000	50,000,000	50,000,000	3,637,581
293600, Retail	Coral Gables	FL	11/13/2013	LIC Coral Gables Retail, INC	38,700,000	0	38,700,000	155,036
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	4,031,700
293800, Residential	Chicago	IL	12/10/2013	2300 Lincoln Park West, LLC	86,750,000	0	86,750,000	773,313
293400, Office	Chicago	IL	12/30/2012		0	0	0	97,812
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	2,380,148
PL1, WS1, SK1, SK2 Office	Newark	NJ	08/15/1935		0	0	0	38,982,171
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	6,311,530
293700, Retail	New York	NY	12/18/2013	HFZ Residential Collection, LLC	47,750,000	0	47,750,000	869,710
EH1, Office	Upper Dublin	PA	12/19/1969		0	0	0	793,303
0199999. Acquired by Purchase					273,200,000	50,000,000	223,200,000	59,939,787
297000, Retail	New York	NY	10/01/2013	Internal Transfer, move from PFI to PICA	74,900,000	34,500,000	40,400,000	0
0299999. Acquired by Internal Transfer					74,900,000	34,500,000	40,400,000	0
0399999 - Totals					348,100,000	84,500,000	263,600,000	59,939,787

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Deeded in prior year					0	0	0	0	0	0	0	0	0	0	0	0	0	164,692	142,633
0199999. Property Disposed					0	0	0	0	0	0	0	0	0	0	0	0	0	164,692	142,633
SK1, Block 51, Office	Newark	NJ	06/15/2013	Transfer of PICA to PFI	41,818,957	0	41,818,957	0	0	0	0	0	41,818,957	41,818,957	0	0	0	0	0
0299999. Property Transferred					41,818,957	0	41,818,957	0	0	0	0	0	41,818,957	41,818,957	0	0	0	0	0
0399999 - Totals					41,818,957	0	41,818,957	0	0	0	0	0	41,818,957	41,818,957	0	0	0	164,692	142,633

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717609652		BIRMINGHAM	AL		11/03/2006	6.070	116,551,690	0	0	0	0	0	349,275,773	09/20/2013
717609512		FOLEY	AL		12/07/2005	6.370	680,000	0	0	0	0	0	1,243,134	10/21/2013
717610497		FOLEY	AL		09/17/2012	5.000	2,280,000	0	0	0	0	0	4,168,133	10/21/2013
717610568		FOLEY	AL		09/17/2012	5.200	3,370,600	0	0	0	0	0	6,161,909	10/21/2013
717610759		FOLEY	AL		12/04/2013	4.900	2,920,000	0	0	0	0	0	5,338,142	10/21/2013
717609251		ALTHEIMER	AR		05/12/2004	4.500	225,000	0	0	0	0	0	6,313,709	09/16/2013
717609295		ALTHEIMER	AR		07/16/2004	5.350	50,000	0	0	0	0	0	1,637,674	12/10/2013
717610473		ALTHEIMER	AR		05/11/2012	4.150	387,618	0	0	0	0	0	1,640,232	04/19/2012
717609778		CHERRY VALLEY	AR		04/05/2007	6.900	487,057	0	0	0	0	0	1,260,219	09/16/2013
717610178		CHERRY VALLEY	AR		06/08/2010	7.000	811,541	0	0	0	0	0	2,099,791	09/16/2013
717609824		DES ARC	AR		07/13/2007	6.100	241,240	0	0	0	0	0	1,591,974	09/27/2011
717610639		DES ARC	AR		03/15/2013	3.500	13,533,333	0	0	0	0	0	23,000,000	03/07/2013
717610640		DUMAS	AR		05/14/2013	3.800	500,000	0	0	0	0	0	2,257,728	04/16/2013
717610676		DUMAS	AR		10/10/2013	4.150	11,050,000	0	0	0	0	0	27,053,217	09/13/2013
717609588		HARRISBURG	AR		03/16/2006	6.200	587,123	0	0	0	0	0	1,945,873	09/16/2013
717609821		HARRISBURG	AR		06/06/2007	6.800	509,317	0	0	0	0	0	1,439,642	09/16/2013
717609837		HELENA	AR		07/13/2007	6.900	2,750,187	0	0	0	0	0	8,436,969	09/16/2013
717609174		HUMNOKE	AR		01/26/2004	7.000	480,244	0	0	0	0	0	3,000,000	09/16/2013
717610181		HUMNOKE	AR		06/10/2010	5.250	376,147	0	0	0	0	0	1,476,001	09/16/2013
717700315		JEFFERSON	AR		02/29/1996	7.630	197,858	0	0	0	0	0	4,504,905	09/21/2010
717610407		MARIANNA	AR		12/13/2011	4.270	3,765,252	0	0	0	0	0	6,500,000	11/23/2011
717610300		MARION	AR		01/14/2011	4.500	612,542	0	0	0	0	0	2,000,001	01/06/2011
717609787		MARVELL	AR		05/03/2007	6.800	611,180	0	0	0	0	0	1,226,241	03/19/2011
717610329		MARVELL	AR		04/07/2011	6.250	385,677	0	0	0	0	0	773,803	03/19/2011
717609802		PINE BLUFF	AR		06/15/2007	7.100	1,550,106	0	0	0	0	0	4,776,429	09/16/2013
717610555		PINE BLUFF	AR		08/31/2012	3.650	1,241,100	0	0	0	0	0	5,199,998	08/21/2012
717609506		PORTLAND	AR		10/28/2005	5.750	1,938,309	0	0	0	0	0	5,326,587	09/16/2013
717609585		PORTLAND	AR		02/23/2006	6.000	536,296	0	0	0	0	0	1,394,700	10/03/2012
717609704		PORTLAND	AR		11/14/2006	6.450	288,595	0	0	0	0	0	1,077,500	12/01/2010
717610474		PORTLAND	AR		08/14/2012	4.500	4,500,000	0	0	0	0	0	9,224,531	08/05/2012
717700441		PRAIRIE	AR		07/25/1996	8.750	44,228	0	0	0	0	0	415,261	09/16/2013
717610219		SEARCY	AR		09/01/2010	5.600	1,308,367	0	0	0	0	0	4,000,001	09/16/2013
717610464		WEST MEMPHIS	AR		02/10/2012	4.700	822,045	0	0	0	0	0	1,500,001	02/03/2012
717610607		WILMOT	AR		12/07/2012	3.950	2,322,020	0	0	0	0	0	7,750,001	11/28/2012
717609697		WYNNE	AR		09/14/2006	7.450	1,039,122	0	0	0	0	0	2,369,556	09/19/2012
717610217		WYNNE	AR		07/29/2010	5.700	2,080,337	0	0	0	0	0	6,552,453	09/16/2013
717610500		WYNNE	AR		04/27/2012	4.500	586,629	0	0	0	0	0	1,565,084	04/19/2012
717610173		ACAMPO	CA		07/01/2010	6.400	1,314,000	0	0	0	0	0	5,512,543	09/27/2013
717610177		ARVIN	CA		04/27/2010	6.050	792,000	0	0	0	0	0	2,768,220	09/27/2013
717610358		AVENAL	CA		06/02/2011	5.250	6,800,000	0	0	0	0	0	38,341,824	11/19/2013
717610788		AVENAL	CA		12/12/2013	4.200	4,525,000	0	0	0	0	0	25,514,176	11/19/2013
717609409		BAKERSFIELD	CA		05/24/2005	6.050	2,020,000	0	0	0	0	0	12,896,000	09/14/2011
717610252		BAKERSFIELD	CA		01/19/2011	3.900	1,273,564	0	0	0	0	0	5,976,452	09/27/2013
717610368		BAKERSFIELD	CA		12/28/2011	5.050	870,000	0	0	0	0	0	3,762,000	06/09/2011
717608633		BRAWLEY	CA		07/28/1999	7.600	900,000	0	0	0	0	0	3,856,830	09/27/2013
717610317		BRAWLEY	CA		04/27/2011	4.850	1,749,574	0	0	0	0	0	4,514,098	01/14/2013
717610516		BRAWLEY	CA		06/25/2012	3.600	4,873,875	0	0	0	0	0	12,575,112	01/14/2013
717610703		BRAWLEY	CA		06/06/2013	3.930	1,500,000	0	0	0	0	0	4,417,080	05/21/2013
717609653		CHICO	CA		08/21/2006	6.340	18,000,000	0	0	0	0	0	67,263,674	07/24/2012
717610469		CHICO	CA		04/26/2012	4.400	2,944,000	0	0	0	0	0	5,724,000	02/01/2012
717610615		CHICO	CA		02/07/2013	3.980	11,600,000	0	0	0	0	0	23,341,733	10/02/2013
717610616		CHICO	CA		02/07/2013	3.980	2,600,000	0	0	0	0	0	5,231,776	10/02/2013
717610727		CHICO	CA		07/12/2013	4.300	1,000,000	0	0	0	0	0	2,012,207	10/02/2013
717610765		CHICO	CA		10/11/2013	4.660	1,000,000	0	0	0	0	0	2,012,207	10/02/2013
717610216		CHOWCHILLA	CA		09/17/2010	6.400	716,602	0	0	0	0	0	2,259,439	09/27/2013
717609808		COLUSA	CA		07/12/2007	6.500	1,232,000	0	0	0	0	0	6,279,000	09/27/2013
717610311		CUTLER	CA		02/28/2011	6.100	829,871	0	0	0	0	0	2,583,050	02/08/2011
717609930		DAVIS	CA		12/28/2007	6.550	2,500,000	0	0	0	0	0	7,239,795	12/17/2012
717610158		DAVIS	CA		07/01/2010	6.690	2,400,000	0	0	0	0	0	6,950,205	12/17/2012
717609202		DELANO	CA		03/08/2004	6.550	1,878,428	0	0	0	0	0	10,690,000	12/24/2013
717610250		DELANO	CA		04/06/2011	6.260	13,920,000	0	0	0	0	0	40,560,676	09/30/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717609763		EL CENTRO	CA		03/05/2007	6.800	668,107	0	0	0	0	0	1,339,606	04/23/2012
717610507		EL CENTRO	CA		06/06/2012	5.150	739,124	0	0	0	0	0	1,482,002	04/23/2012
717609979		ELK GROVE	CA		08/18/2008	6.390	7,057,895	0	0	0	0	0	14,812,624	04/11/2013
717610443		ELK GROVE	CA		12/15/2011	5.100	807,331	0	0	0	0	0	1,694,369	04/11/2013
717610598		ELK GROVE	CA		11/02/2012	3.990	1,000,000	0	0	0	0	0	2,098,727	04/11/2013
717610692		ELK GROVE	CA		07/29/2013	3.650	1,855,436	0	0	0	0	0	3,894,074	04/11/2013
717610356		EXETER	CA		07/14/2011	5.150	16,850,720	0	0	0	0	0	87,209,618	12/19/2013
717610512		EXETER	CA		10/11/2012	3.810	32,666,667	0	0	0	0	0	114,731,743	11/22/2013
717610722		EXETER	CA		09/12/2013	3.480	1,773,333	0	0	0	0	0	6,228,358	11/22/2013
717610780		EXETER	CA		12/26/2013	4.100	9,000,000	0	0	0	0	0	39,594,898	11/22/2013
717609607		FOWLER	CA		07/12/2006	6.430	5,525,000	0	0	0	0	0	11,060,692	12/28/2012
717610189		FOWLER	CA		09/30/2010	5.730	11,830,000	0	0	0	0	0	23,682,901	12/28/2012
717610602		FOWLER	CA		02/22/2013	3.150	4,961,250	0	0	0	0	0	14,649,000	01/10/2013
717610603		FOWLER	CA		02/22/2013	3.150	3,042,500	0	0	0	0	0	7,709,000	01/10/2013
717505784		FRESNO	CA		10/20/1994	8.130	9,801	0	0	0	0	0	911,569	09/27/2013
717610544		FRESNO	CA		02/06/2013	4.000	672,000	0	0	0	0	0	2,286,000	01/02/2013
717609397		GALT	CA		07/01/2005	6.450	7,040,000	0	0	0	0	0	22,400,000	06/23/2013
717609541		GONZALES	CA		11/28/2005	6.680	1,955,000	0	0	0	0	0	5,170,340	09/14/2011
717609885		GONZALES	CA		06/09/2008	6.830	1,148,840	0	0	0	0	0	3,038,308	09/14/2011
717610253		GONZALES	CA		12/28/2011	4.680	2,417,554	0	0	0	0	0	9,601,800	12/01/2011
717610254		GONZALES	CA		12/28/2011	4.450	2,957,739	0	0	0	0	0	9,425,000	12/05/2011
717610297		GREENFIELD	CA		12/22/2010	4.380	3,600,000	0	0	0	0	0	12,930,186	12/10/2013
717610611		GRIDLEY	CA		12/28/2012	4.070	5,500,000	0	0	0	0	0	4,879,823	11/22/2013
717610261		HEALDSBURG	CA		03/14/2011	5.670	1,060,000	0	0	0	0	0	2,409,103	12/20/2013
717610262		HEALDSBURG	CA		03/14/2011	5.670	540,000	0	0	0	0	0	1,088,867	12/20/2013
717610795		HEALDSBURG	CA		12/27/2013	4.900	270,000	0	0	0	0	0	544,433	12/20/2013
717610796		HEALDSBURG	CA		12/27/2013	4.900	730,000	0	0	0	0	0	1,659,097	12/20/2013
717610564		HOLLISTER	CA		12/28/2012	3.750	1,800,000	0	0	0	0	0	8,791,000	12/07/2012
717610612		HOLLISTER	CA		06/07/2013	3.580	3,000,000	0	0	0	0	0	33,018,750	05/16/2013
717610670		HOLLISTER	CA		06/07/2013	3.580	1,000,000	0	0	0	0	0	11,006,250	05/16/2013
717609334		HOLT	CA		11/22/2004	6.300	1,275,000	0	0	0	0	0	4,099,291	09/14/2012
717609596		HOLT	CA		04/06/2006	6.030	1,750,000	0	0	0	0	0	5,626,477	09/14/2012
717610315		HOLT	CA		03/16/2011	4.930	1,425,000	0	0	0	0	0	4,581,558	09/14/2012
717610599		HOLT	CA		01/02/2013	3.670	1,500,000	0	0	0	0	0	4,822,692	09/14/2012
717609764		HOLTVILLE	CA		05/31/2007	6.250	638,420	0	0	0	0	0	2,031,789	09/27/2013
717700252		IMPERIAL	CA		09/14/1995	8.750	204,384	0	0	0	0	0	2,499,033	09/27/2013
717609485		KING CITY	CA		11/02/2005	5.450	30,400,002	0	0	0	0	0	97,332,529	12/17/2013
717610408		KING CITY	CA		12/20/2011	4.000	1,920,000	0	0	0	0	0	4,060,320	10/20/2011
717609810		KNIGHTS LANDING	CA		07/09/2007	6.300	1,290,000	0	0	0	0	0	5,235,622	12/10/2013
717610661		LATHROP	CA		05/16/2013	4.650	3,600,000	0	0	0	0	0	7,750,900	04/02/2013
717609752		LODI	CA		06/18/2007	6.980	12,600,000	0	0	0	0	0	30,631,861	12/27/2013
717609753		LODI	CA		06/18/2007	7.030	21,120,000	0	0	0	0	0	51,344,940	12/27/2013
717609845		LODI	CA		12/31/2007	6.880	572,250	0	0	0	0	0	1,392,381	09/27/2013
717609567		LOST HILLS	CA		03/16/2006	5.980	6,460,000	0	0	0	0	0	15,766,438	12/30/2013
717609682		LOST HILLS	CA		01/22/2007	6.430	5,800,000	0	0	0	0	0	10,722,017	12/30/2013
717609831		LOST HILLS	CA		08/08/2007	6.520	87,029,500	0	0	0	0	0	177,824,891	12/04/2013
717609880		LOST HILLS	CA		10/11/2007	7.100	3,257,143	0	0	0	0	0	7,949,447	12/30/2013
717610290		MADERA	CA		03/23/2011	5.820	145,958,850	0	0	0	0	0	277,642,391	12/19/2013
717610372		MADERA	CA		09/15/2011	5.950	452,954	0	0	0	0	0	968,000	08/29/2011
717610567		MADERA	CA		10/12/2012	4.620	1,300,000	0	0	0	0	0	3,117,500	10/01/2012
717610694		MADERA	CA		07/15/2013	3.050	1,680,000	0	0	0	0	0	3,725,000	05/23/2013
717700264		MADERA	CA		11/08/1995	8.630	33,356	0	0	0	0	0	1,209,512	09/27/2013
717610719		MECCA	CA		07/29/2013	2.750	2,250,000	0	0	0	0	0	4,785,900	07/09/2013
717700060		MERCED	CA		07/14/1994	8.630	102,664	0	0	0	0	0	1,669,366	12/10/2013
717700188		MERCED	CA		05/26/1995	9.880	173,288	0	0	0	0	0	3,045,248	10/20/2010
717610681		MONTEREY	CA		06/28/2013	3.650	3,410,000	0	0	0	0	0	7,127,100	06/21/2013
717610236		NAPA	CA		11/01/2010	5.500	5,720,000	0	0	0	0	0	19,228,790	01/27/2012
717610237		NAPA	CA		01/19/2011	5.000	2,760,000	0	0	0	0	0	9,278,244	01/27/2012
717610238		NAPA	CA		01/19/2011	5.650	5,060,000	0	0	0	0	0	17,010,057	01/27/2012
717610453		NAPA	CA		02/02/2012	4.450	6,600,000	0	0	0	0	0	22,187,055	01/27/2012
717610610		NAPA	CA		02/19/2013	3.850	6,000,000	0	0	0	0	0	12,830,851	01/25/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717609745		OAKVILLE	CA		12/20/2007	6.250	6,600,000	0	0	0	0	0	50,792,512	11/22/2013
717610427		OAKVILLE	CA		11/30/2011	4.800	1,500,000	0	0	0	0	0	11,543,738	11/22/2013
717610576		ORANGE COVE	CA		10/01/2012	4.450	575,000	0	0	0	0	0	1,095,540	08/23/2012
717609899		OROVILLE	CA		09/27/2007	1.750	3,200,000	0	0	0	0	0	6,638,144	01/08/2013
717609900		OROVILLE	CA		09/27/2007	6.550	14,000,000	0	0	0	0	0	29,041,786	01/08/2013
717610215		OXNARD	CA		09/30/2010	5.450	1,692,815	0	0	0	0	0	10,050,638	09/27/2013
717608894		PASO ROBLES	CA		04/03/2002	7.250	160,000	0	0	0	0	0	1,830,200	12/10/2013
717610255		RIVERDALE	CA		12/27/2010	4.950	378,287	0	0	0	0	0	1,427,590	11/29/2010
717610269		RIVERDALE	CA		12/27/2010	4.950	614,717	0	0	0	0	0	1,344,334	09/27/2013
717610270		RIVERDALE	CA		12/27/2010	4.950	1,002,461	0	0	0	0	0	2,970,247	09/27/2013
717610271		RIVERDALE	CA		12/27/2010	4.950	1,134,862	0	0	0	0	0	2,600,909	09/27/2013
717610272		RIVERDALE	CA		12/27/2010	4.950	3,992,800	0	0	0	0	0	8,385,391	09/27/2013
717700127		RIVERSIDE	CA		12/22/1994	9.880	102,302	0	0	0	0	0	584,255	09/27/2013
717609546		RUTHERFORD	CA		04/17/2006	5.850	3,440,000	0	0	0	0	0	9,790,987	12/14/2012
717609599		RUTHERFORD	CA		04/18/2006	6.400	8,750,000	0	0	0	0	0	21,265,285	11/22/2013
717609624		RUTHERFORD	CA		06/30/2006	6.140	3,440,000	0	0	0	0	0	9,790,987	12/14/2012
717609801		RUTHERFORD	CA		04/25/2007	6.200	11,100,000	0	0	0	0	0	31,592,978	12/14/2012
717609820		RUTHERFORD	CA		08/27/2007	6.550	8,650,000	0	0	0	0	0	21,022,216	11/22/2013
717609843		RUTHERFORD	CA		12/31/2007	6.380	2,830,485	0	0	0	0	0	14,251,750	09/27/2013
717610388		RUTHERFORD	CA		11/02/2011	4.440	3,000,000	0	0	0	0	0	7,475,026	11/26/2012
717610535		RUTHERFORD	CA		07/13/2012	4.050	3,000,000	0	0	0	0	0	7,475,026	11/26/2012
717610632		RUTHERFORD	CA		12/21/2012	3.550	3,000,000	0	0	0	0	0	7,475,026	11/26/2012
717609889		SAINT HELENA	CA		12/27/2007	6.300	2,660,000	0	0	0	0	0	15,975,965	11/22/2013
717610314		SAINT HELENA	CA		03/24/2011	3.880	4,520,000	0	0	0	0	0	27,147,076	11/22/2013
717608782		SALINAS	CA		07/20/2001	7.550	991,184	0	0	0	0	0	3,132,986	07/06/2011
717610256		SALINAS	CA		07/14/2011	5.300	432,484	0	0	0	0	0	1,367,015	07/06/2011
717610349		SALINAS	CA		07/01/2011	5.550	1,969,147	0	0	0	0	0	8,250,000	05/06/2011
717609699		SAN ARDO	CA		12/28/2006	6.060	7,400,000	0	0	0	0	0	18,263,000	07/01/2013
717609347		SOLEDAD	CA		12/08/2004	4.850	1,000,000	0	0	0	0	0	4,465,000	04/06/2011
717610113		SOLEDAD	CA		05/23/2011	5.100	3,000,000	0	0	0	0	0	13,395,000	04/06/2011
717610156		SOLEDAD	CA		06/14/2010	5.550	5,328,229	0	0	0	0	0	11,927,841	11/12/2013
717610678		SOLEDAD	CA		07/31/2013	3.650	3,400,000	0	0	0	0	0	6,112,680	07/01/2013
717610679		SOLEDAD	CA		09/10/2013	4.650	1,410,000	0	0	0	0	0	2,798,705	09/03/2013
717610682		SOLEDAD	CA		12/26/2013	3.910	4,230,958	0	0	0	0	0	9,471,459	11/12/2013
717610515		SONOMA	CA		06/25/2012	3.950	2,112,000	0	0	0	0	0	8,657,500	05/15/2012
717610714		SONOMA	CA		08/01/2013	3.350	97,600,000	0	0	0	0	0	179,547,437	06/03/2013
717608554		TRAVER	CA		04/02/1999	7.650	180,000	0	0	0	0	0	1,006,698	12/10/2013
717505744		TULARE	CA		05/26/1994	7.880	9,632	0	0	0	0	0	2,076,458	09/27/2013
717609875		TURLOCK	CA		12/18/2007	6.400	2,280,000	0	0	0	0	0	8,656,097	09/14/2011
717609296		UKIAH	CA		06/30/2004	6.200	3,400,000	0	0	0	0	0	15,537,000	09/20/2012
717610652		UKIAH	CA		03/07/2013	3.950	2,000,000	0	0	0	0	0	5,950,000	02/15/2013
717610734		UKIAH	CA		10/01/2013	4.240	40,165,000	0	0	0	0	0	153,697,971	09/06/2013
717609724		WASCO	CA		12/28/2006	6.800	2,100,000	0	0	0	0	0	4,357,591	06/15/2011
717610195		WASCO	CA		07/01/2011	6.500	2,000,000	0	0	0	0	0	4,150,089	06/15/2011
717610320		WHEATLAND	CA		11/03/2011	5.750	3,750,000	0	0	0	0	0	6,149,060	06/27/2012
717610542		WHEATLAND	CA		07/12/2012	4.750	750,000	0	0	0	0	0	1,229,815	06/27/2012
717610461		WILLIAMS	CA		04/05/2012	5.250	1,960,000	0	0	0	0	0	4,727,192	10/07/2013
717610757		WILLIAMS	CA		11/25/2013	5.390	4,700,000	0	0	0	0	0	11,335,624	10/07/2013
717609286		BYERS	CO		10/21/2004	6.100	472,500	0	0	0	0	0	4,451,496	09/26/2013
717609301		BYERS	CO		11/18/2004	5.500	50,000	0	0	0	0	0	3,036,388	09/26/2013
717609594		DUBEQUE	CO		03/20/2006	6.100	5,003,124	0	0	0	0	0	15,584,200	12/27/2012
717609935		DUBEQUE	CO		01/18/2008	6.750	1,800,000	0	0	0	0	0	5,606,800	12/27/2012
717505798		FORT MORGAN	CO		10/21/1994	8.750	10,069	0	0	0	0	0	561,997	09/26/2013
717610276		KARVAL	CO		10/12/2010	5.350	753,510	0	0	0	0	0	3,651,132	09/26/2013
717609427		KEENESBURG	CO		08/11/2005	6.350	724,486	0	0	0	0	0	3,599,063	12/30/2013
717609902		KIM	CO		12/12/2007	6.650	447,596	0	0	0	0	0	5,203,023	09/26/2013
717609641		KIT CARSON	CO		09/29/2006	6.950	592,556	0	0	0	0	0	1,588,997	09/19/2012
717610248		MATHESON	CO		11/01/2010	5.100	568,079	0	0	0	0	0	1,956,942	09/26/2013
717609411		ORDWAY	CO		07/26/2005	5.600	252,471	0	0	0	0	0	4,221,604	09/12/2011
717610675		RIFLE	CO		04/05/2013	4.400	1,500,000	0	0	0	0	0	2,730,772	03/26/2013
717609598		ROGGEN	CO		07/07/2006	6.700	392,884	0	0	0	0	0	1,225,354	09/19/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610180		SAGUACHE	CO		05/17/2010	5.850	1,687,124	0	0	0	0	0	3,668,489	05/24/2013
717610347		SHERIDAN LAKE	CO		05/16/2011	6.050	3,688,420	0	0	0	0	0	13,775,824	05/09/2011
717610234		SPRINGFIELD	CO		10/12/2010	5.350	3,267,473	0	0	0	0	0	12,328,233	09/26/2013
717608264		STEAMBOAT SPRINGS	CO		04/29/1998	7.630	442,060	0	0	0	0	0	2,939,371	09/19/2012
717609636		STEAMBOAT SPRINGS	CO		08/17/2006	6.450	1,284,210	0	0	0	0	0	8,539,050	09/19/2012
717610205		WALSH	CO		06/30/2010	5.950	479,735	0	0	0	0	0	1,098,070	09/26/2013
717609674		ARCADIA	FL		11/29/2006	6.900	4,199,992	0	0	0	0	0	12,168,209	09/12/2012
717610591		ARCADIA	FL		01/07/2013	4.000	4,577,100	0	0	0	0	0	13,260,791	09/12/2012
717609809		BELLE GLADE	FL		07/06/2007	6.750	8,774,765	0	0	0	0	0	25,752,799	12/30/2013
717610613		FROSTPROOF	FL		12/31/2012	5.350	14,065,000	0	0	0	0	0	20,522,331	12/27/2013
717609220		GROVELAND	FL		04/02/2004	5.940	1,674,000	0	0	0	0	0	3,192,797	06/24/2013
717609434		GROVELAND	FL		08/25/2005	5.830	8,116,936	0	0	0	0	0	15,481,369	06/24/2013
717610338		GROVELAND	FL		04/25/2011	6.150	6,775,563	0	0	0	0	0	12,922,980	06/24/2013
717610033		KENANSVILLE	FL		10/01/2008	6.950	166,846	0	0	0	0	0	5,762,663	09/27/2011
717610191		KENANSVILLE	FL		07/19/2010	5.250	2,595,351	0	0	0	0	0	57,315,662	10/16/2013
717610723		LOXAHATCHEE	FL		09/19/2013	5.000	25,500,000	0	0	0	0	0	50,999,975	09/04/2013
717610346		PAHOKEE	FL		05/03/2011	6.600	3,150,000	0	0	0	0	0	8,587,500	03/30/2011
717610449		PALM BEACH	FL		03/30/2012	4.750	60,124,500	0	0	0	0	0	140,613,556	06/24/2013
717610468		PALM BEACH	FL		03/30/2012	4.350	60,124,500	0	0	0	0	0	140,613,556	06/24/2013
717609159		VERO BEACH	FL		11/25/2003	6.740	3,150,000	0	0	0	0	0	11,857,802	12/31/2013
717609304		VERO BEACH	FL		08/23/2004	6.780	682,500	0	0	0	0	0	1,927,386	09/27/2011
717609548		WAUCHULA	FL		01/10/2006	6.800	828,000	0	0	0	0	0	1,789,802	09/27/2013
717609868		WAUCHULA	FL		08/16/2007	7.500	125,000	0	0	0	0	0	270,200	09/27/2013
717609747		ALGONA	IA		05/15/2007	6.350	712,278	0	0	0	0	0	7,168,490	09/19/2013
717610324		ANTHON	IA		03/04/2011	6.150	707,312	0	0	0	0	0	1,555,551	02/28/2011
717610299		LAKE VIEW	IA		12/21/2010	4.500	1,444,254	0	0	0	0	0	5,479,999	09/19/2013
717610389		LUCAS	IA		09/29/2011	4.950	2,904,690	0	0	0	0	0	9,455,798	09/27/2011
717609703		MONONA	IA		03/09/2007	6.650	453,307	0	0	0	0	0	4,720,298	09/19/2013
717609573		ROCK VALLEY	IA		01/10/2006	5.850	330,000	0	0	0	0	0	2,030,481	01/14/2012
717700189		SAC	IA		05/19/1995	10.880	18,502	0	0	0	0	0	1,182,142	09/19/2013
717610288		SHELDON	IA		12/07/2010	4.200	727,649	0	0	0	0	0	3,550,001	09/19/2013
717608647		AUBURN	IL		07/12/1999	7.750	344,250	0	0	0	0	0	4,608,493	09/21/2010
717609551		BEARDSTOWN	IL		04/10/2006	6.100	498,446	0	0	0	0	0	1,774,749	09/19/2013
717609746		BEARDSTOWN	IL		03/01/2007	6.100	629,493	0	0	0	0	0	4,584,410	09/19/2013
717610204		BEARDSTOWN	IL		09/17/2010	5.850	723,483	0	0	0	0	0	2,576,011	09/19/2013
717608368		CARLINVILLE	IL		06/26/1998	7.300	639,090	0	0	0	0	0	4,596,767	09/19/2013
717610301		CARROLLTON	IL		07/22/2011	5.700	427,929	0	0	0	0	0	6,624,063	05/24/2011
717610136		CHADWICK	IL		09/30/2009	8.100	508,898	0	0	0	0	0	1,417,233	03/04/2013
717609124		DECATUR	IL		09/04/2003	5.000	2,275,000	0	0	0	0	0	7,399,030	12/03/2012
717609767		DECATUR	IL		06/07/2007	6.280	614,833	0	0	0	0	0	1,999,640	12/03/2012
717610418		DECATUR	IL		12/16/2011	4.000	713,067	0	0	0	0	0	2,319,125	12/03/2012
717608437		DELAND	IL		08/25/1998	7.000	648,342	0	0	0	0	0	3,190,000	05/01/2013
717608443		ENFIELD	IL		09/22/1998	7.500	298,140	0	0	0	0	0	3,162,552	09/21/2010
717608563		ESSEX	IL		02/24/1999	6.650	310,575	0	0	0	0	0	3,553,221	09/21/2010
717608425		GILSON	IL		07/02/1998	6.900	296,359	0	0	0	0	0	1,526,983	09/21/2010
717608449		GREENFIELD	IL		11/03/1998	7.450	58,219	0	0	0	0	0	1,940,013	09/21/2010
717609575		JACKSONVILLE	IL		01/23/2006	5.900	4,050,843	0	0	0	0	0	24,249,706	12/31/2013
717609576		JACKSONVILLE	IL		01/23/2006	5.790	1,124,011	0	0	0	0	0	6,728,694	12/31/2013
717610517		JOY	IL		06/22/2012	4.900	953,518	0	0	0	0	0	10,727,250	06/13/2012
717609701		LAWRENCE	IL		12/21/2006	6.850	1,299,029	0	0	0	0	0	4,453,467	09/19/2012
717609793		LAWRENCEVILLE	IL		07/31/2007	6.750	220,797	0	0	0	0	0	3,029,656	09/21/2010
717608445		LEROY	IL		06/26/1998	6.950	271,897	0	0	0	0	0	4,500,112	09/19/2013
717609111		LEROY	IL		07/29/2003	5.050	312,954	0	0	0	0	0	5,179,630	09/19/2013
717700108		MACOUPIN	IL		12/05/1994	9.500	14,946	0	0	0	0	0	811,720	09/19/2013
717610509		MEDORA	IL		05/21/2012	4.400	1,334,913	0	0	0	0	0	3,153,988	05/16/2012
717610424		NEW BOSTON	IL		01/13/2012	3.800	3,352,119	0	0	0	0	0	21,082,123	01/11/2012
717610172		RANSOM	IL		04/19/2010	6.450	586,557	0	0	0	0	0	2,783,866	09/19/2013
717610527		ROCKPORT	IL		09/13/2012	4.750	4,920,103	0	0	0	0	0	11,032,006	09/04/2012
717610037		SAINT ANNE	IL		11/25/2008	7.000	575,531	0	0	0	0	0	2,046,949	09/14/2011
717610771		ST. ANNE	IL		11/04/2013	4.450	1,850,000	0	0	0	0	0	4,015,583	10/28/2013
717610772		ST. ANNE	IL		11/04/2013	3.350	4,350,000	0	0	0	0	0	10,455,876	10/29/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610773		ST. ANNE	IL		11/04/2013	4.450	825,000	0	0	0	0	0	5,662,433	10/28/2013
717608658		TAYLORVILLE	IL		08/23/1999	7.650	233,308	0	0	0	0	0	3,887,309	09/19/2013
717610596		WEST SALEM	IL		11/28/2012	5.850	1,709,365	0	0	0	0	0	6,099,612	11/20/2012
717610751		YORKVILLE	IL		11/12/2013	4.840	4,800,000	0	0	0	0	0	11,078,914	11/08/2013
717610355		AVON	IN		06/08/2011	5.700	1,086,294	0	0	0	0	0	2,338,400	06/02/2011
717610027		BEDFORD	IN		10/17/2008	7.100	783,599	0	0	0	0	0	2,013,485	10/25/2011
717610375		BROWNSTOWN	IN		07/29/2011	5.650	1,297,420	0	0	0	0	0	3,347,824	07/25/2011
717609613		BURNETTSVILLE	IN		04/17/2006	6.650	442,608	0	0	0	0	0	1,665,544	07/25/2013
717610017		CLAYTON	IN		10/30/2008	7.250	1,148,718	0	0	0	0	0	4,001,460	09/14/2011
717610466		CLAYTON	IN		04/03/2012	5.200	17,494,877	0	0	0	0	0	39,374,957	03/28/2012
717610467		CLAYTON	IN		04/03/2012	5.200	788,502	0	0	0	0	0	1,774,659	03/28/2012
717608221		GRIFFIN	IN		09/10/1997	8.380	720,604	0	0	0	0	0	5,100,874	09/19/2013
717608389		HOWE	IN		08/21/1998	7.500	242,484	0	0	0	0	0	4,243,084	09/19/2013
717700283		JENNINGS	IN		02/02/1996	8.500	98,159	0	0	0	0	0	1,360,814	09/19/2013
717700288		JENNINGS	IN		02/02/1996	8.500	94,442	0	0	0	0	0	1,719,865	09/19/2013
717610223		LOWELL	IN		11/24/2010	6.200	491,609	0	0	0	0	0	1,633,948	09/19/2013
717609186		MONTICELLO	IN		01/14/2004	6.950	378,360	0	0	0	0	0	1,206,129	02/04/2013
717610484		MONTICELLO	IN		06/01/2012	5.600	855,238	0	0	0	0	0	2,726,306	02/04/2013
717608482		NORTH JUDSON	IN		10/20/1998	6.850	292,839	0	0	0	0	0	3,240,300	12/08/2010
717608429		PRINCETON	IN		08/21/1998	7.300	1,350,909	0	0	0	0	0	5,655,919	09/19/2013
717609813		PUTNAMVILLE	IN		06/26/2007	6.750	941,314	0	0	0	0	0	3,466,412	09/19/2013
717610774		RENSSELAER	IN		11/04/2013	4.450	540,000	0	0	0	0	0	4,721,098	10/29/2013
717700385		WABASH	IN		07/11/1996	7.750	155,377	0	0	0	0	0	2,686,825	09/19/2013
717610498		DOUGLASS	KS		06/12/2012	4.050	1,387,256	0	0	0	0	0	5,591,681	06/05/2012
717609639		SENECA	KS		05/09/2006	6.800	232,924	0	0	0	0	0	871,845	11/20/2013
717610711		SENECA	KS		11/25/2013	4.550	1,594,614	0	0	0	0	0	5,968,675	11/20/2013
717609667		TRIBUNE	KS		11/21/2006	7.000	1,012,933	0	0	0	0	0	5,267,190	09/19/2012
717609668		TRIBUNE	KS		11/21/2006	7.150	1,494,636	0	0	0	0	0	7,772,022	09/19/2012
717610309		TRIBUNE	KS		02/23/2011	5.150	362,574	0	0	0	0	0	1,139,264	02/09/2011
717609464		CLINTON	KY		10/12/2005	5.750	495,418	0	0	0	0	0	5,002,574	09/14/2011
717610726		CLINTON	KY		07/12/2013	4.350	2,300,000	0	0	0	0	0	4,820,000	07/03/2013
717609128		MCQUADY	KY		09/26/2003	4.950	624,418	0	0	0	0	0	2,650,000	05/30/2013
717609290		MONROE	LA		06/11/2004	5.750	182,212	0	0	0	0	0	2,101,122	09/16/2013
717610541		RACELAND	LA		09/11/2012	4.000	3,250,000	0	0	0	0	0	19,626,264	07/23/2013
717609883		CASS CITY	MI		12/20/2007	7.100	857,086	0	0	0	0	0	4,509,377	09/19/2013
717609473		CHARLOTTE	MI		08/31/2005	5.750	489,848	0	0	0	0	0	1,869,980	09/14/2011
717610691		GREENVILLE	MI		07/15/2013	4.200	1,244,061	0	0	0	0	0	3,195,483	07/08/2013
717610224		LITCHFIELD	MI		09/03/2010	5.500	1,087,290	0	0	0	0	0	3,738,506	09/19/2013
717609648		THREE RIVERS	MI		10/06/2006	6.650	462,025	0	0	0	0	0	1,370,629	09/19/2012
717609325		ALBERT LEA	MN		09/30/2004	6.650	441,844	0	0	0	0	0	2,961,936	09/26/2013
717609477		ALBERT LEA	MN		11/10/2005	6.000	655,563	0	0	0	0	0	2,538,999	09/12/2011
717609679		ALEXANDRIA	MN		09/08/2006	6.850	668,566	0	0	0	0	0	1,901,235	09/19/2012
717609836		ALPHA	MN		08/15/2007	6.600	665,539	0	0	0	0	0	2,795,034	09/26/2013
717609847		GENEVA	MN		09/26/2007	6.550	357,553	0	0	0	0	0	1,390,589	09/26/2013
717610268		GENEVA	MN		10/26/2010	4.950	472,859	0	0	0	0	0	1,839,035	09/26/2013
717610690		LAKEFIELD	MN		06/12/2013	4.150	1,150,000	0	0	0	0	0	2,266,250	06/03/2013
717610713		LAMBERTON	MN		06/27/2013	3.650	1,150,000	0	0	0	0	0	2,709,000	06/20/2013
717610260		LISMORE	MN		11/04/2010	4.950	577,230	0	0	0	0	0	3,681,581	09/26/2013
717609799		MANTORVILLE	MN		06/04/2007	6.500	537,446	0	0	0	0	0	2,621,819	09/26/2013
717609415		MOUNTAIN LAKE	MN		06/30/2005	5.850	1,149,822	0	0	0	0	0	6,370,000	04/04/2012
717609609		OLIVIA	MN		05/24/2006	5.800	747,862	0	0	0	0	0	5,455,041	09/26/2013
717609932		OWATONNA	MN		02/11/2008	5.650	670,391	0	0	0	0	0	2,255,980	09/12/2011
717610203		PIPESTONE	MN		08/25/2010	5.650	486,400	0	0	0	0	0	1,502,561	08/30/2012
717610547		PIPESTONE	MN		09/05/2012	4.500	466,250	0	0	0	0	0	1,440,313	08/30/2012
717608588		WALNUT GROVE	MN		05/17/1999	7.200	325,971	0	0	0	0	0	1,441,574	12/10/2013
717610655		WORTHINGTON	MN		02/27/2013	4.150	800,000	0	0	0	0	0	1,996,800	02/21/2013
717610712		WORTHINGTON	MN		07/02/2013	3.650	1,000,000	0	0	0	0	0	2,654,500	06/20/2013
717609615		BELL CITY	MO		04/18/2006	6.580	4,141,235	0	0	0	0	0	12,780,010	09/24/2012
717609678		BELL CITY	MO		11/03/2006	6.500	513,290	0	0	0	0	0	2,929,928	09/19/2012
717609681		BELL CITY	MO		08/11/2006	7.100	790,621	0	0	0	0	0	3,184,766	09/19/2012
717610687		BERNIE	MO		06/06/2013	3.500	1,200,000	0	0	0	0	0	4,642,003	05/03/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610688		BERNIE	MO		06/06/2013	3.500	1,100,000	0	0	0	0	0	3,891,002	05/03/2013
717610573		BROSELEY	MO		09/26/2012	4.300	1,384,131	0	0	0	0	0	2,660,450	12/10/2013
717608424		CARUTHERSVILLE	MO		09/16/1998	7.200	901,162	0	0	0	0	0	6,914,502	09/16/2013
717610546		CHILLICOTHE	MO		07/13/2012	4.400	988,824	0	0	0	0	0	3,306,416	07/06/2012
717608532		DUDLEY	MO		02/19/1999	7.000	678,762	0	0	0	0	0	2,509,321	12/03/2013
717609500		DUDLEY	MO		11/22/2005	5.500	1,250,000	0	0	0	0	0	4,621,137	12/03/2013
717609755		DUDLEY	MO		03/28/2007	6.500	375,000	0	0	0	0	0	1,386,348	12/03/2013
717609848		DUDLEY	MO		01/31/2008	6.300	225,000	0	0	0	0	0	831,809	12/03/2013
717610425		DUDLEY	MO		12/12/2011	4.150	382,720	0	0	0	0	0	1,414,884	12/03/2013
717610786		DUDLEY	MO		12/10/2013	4.250	703,658	0	0	0	0	0	2,601,358	12/03/2013
717610303		EAST PRAIRIE	MO		12/29/2010	4.550	741,003	0	0	0	0	0	4,114,275	09/16/2013
717609571		HARRISONVILLE	MO		04/27/2006	6.750	1,595,976	0	0	0	0	0	7,346,349	09/14/2011
717609784		HOPKINS	MO		05/01/2007	6.150	588,007	0	0	0	0	0	4,640,300	09/19/2013
717609554		KENNETT	MO		12/22/2005	6.500	1,079,780	0	0	0	0	0	3,702,191	12/17/2012
717610606		KENNETT	MO		12/20/2012	3.850	568,058	0	0	0	0	0	1,947,672	12/17/2012
717610636		NEW MADRID	MO		01/30/2013	3.050	1,510,000	0	0	0	0	0	5,515,001	01/23/2013
717610658		POPLAR BLUFF	MO		04/18/2013	3.700	675,000	0	0	0	0	0	1,719,030	04/16/2013
717610767		POPLAR BLUFF	MO		12/17/2013	4.680	685,000	0	0	0	0	0	2,476,096	12/10/2013
717608259		SIKESTON	MO		01/20/1998	8.000	84,054	0	0	0	0	0	834,375	03/12/2012
717610370		TARKIO	MO		07/13/2011	5.750	9,519,745	0	0	0	0	0	33,064,799	12/30/2013
717610402		BATESVILLE	MS		10/20/2011	4.850	580,672	0	0	0	0	0	1,400,003	10/13/2011
717610218		CHARLESTON	MS		11/23/2010	5.100	473,399	0	0	0	0	0	1,621,356	09/16/2013
717610428		CLARKSDALE	MS		12/09/2011	4.600	5,241,624	0	0	0	0	0	14,294,201	12/10/2013
717610263		CLEVELAND	MS		10/27/2010	4.900	827,142	0	0	0	0	0	2,553,208	09/16/2013
717610742		DODDSVILLE	MS		08/27/2013	4.750	900,000	0	0	0	0	0	2,600,060	08/19/2013
717610587		GLEN ALLAN	MS		10/02/2012	3.500	914,879	0	0	0	0	0	2,800,389	09/17/2012
717609221		HERNANDO	MS		01/27/2004	6.100	312,431	0	0	0	0	0	1,287,129	06/26/2009
717608431		INVERNESS	MS		07/09/1998	7.400	89,459	0	0	0	0	0	389,482	11/19/2013
717609869		ITTA BENA	MS		09/14/2007	6.570	1,222,529	0	0	0	0	0	3,713,505	09/16/2013
717700307		LEFLORE/SUNFLOWER	MS		01/08/1996	7.880	263,057	0	0	0	0	0	2,667,137	11/19/2013
717610665		MARKS	MS		10/15/2013	3.650	1,485,000	0	0	0	0	0	3,024,004	09/25/2013
717610662		MAYERSVILLE	MS		06/17/2013	3.300	6,230,000	0	0	0	0	0	25,272,019	06/10/2013
717610322		MINTER CITY	MS		03/25/2011	5.500	772,467	0	0	0	0	0	7,500,015	03/04/2011
717608438		ROBINSONVILLE	MS		06/26/1998	7.550	1,242,006	0	0	0	0	0	7,095,666	09/16/2013
717609592		ROBINSONVILLE	MS		02/24/2006	7.000	1,643,612	0	0	0	0	0	6,673,259	10/18/2012
717610423		SHAW	MS		12/06/2011	4.850	5,250,243	0	0	0	0	0	21,521,233	12/13/2013
717609560		SUNFLOWER	MS		03/08/2006	6.600	1,717,230	0	0	0	0	0	4,045,485	09/14/2011
717609593		SUNFLOWER	MS		03/08/2006	6.600	223,240	0	0	0	0	0	525,912	09/14/2011
717610501		SUNFLOWER	MS		04/04/2013	4.900	1,550,000	0	0	0	0	0	2,875,001	03/12/2013
717610280		TUNICA	MS		01/11/2011	5.000	1,856,672	0	0	0	0	0	8,824,783	11/21/2013
717610281		TUNICA	MS		01/11/2011	5.000	1,028,826	0	0	0	0	0	3,555,100	12/17/2013
717610282		TUNICA	MS		01/11/2011	5.000	1,067,108	0	0	0	0	0	3,011,050	12/30/2013
717610373		TUNICA	MS		06/28/2011	5.550	990,898	0	0	0	0	0	1,750,002	06/16/2011
717610475		TUNICA	MS		04/24/2012	5.500	784,525	0	0	0	0	0	2,245,045	04/13/2012
717610595		TUNICA	MS		12/11/2012	3.950	700,000	0	0	0	0	0	1,600,625	11/26/2012
717609529		WALLS	MS		11/16/2005	6.500	1,944,827	0	0	0	0	0	5,999,378	07/27/2011
717609715		AVON	MT		12/28/2006	6.650	784,570	0	0	0	0	0	17,026,185	09/19/2012
717609584		BILLINGS	MT		05/25/2006	7.500	1,306,099	0	0	0	0	0	6,230,817	09/14/2011
717609273		CIRCLE	MT		08/09/2004	6.000	713,178	0	0	0	0	0	4,697,662	09/19/2013
717609445		DILLON	MT		09/30/2006	6.150	237,722	0	(478)	0	0	0	1,009,667	09/19/2013
717610162		DILLON	MT		03/02/2010	7.100	276,351	0	0	0	0	0	1,190,096	09/19/2013
717608414		EKALAKA	MT		07/23/1998	7.400	227,887	0	0	0	0	0	978,270	09/19/2013
717608523		HARLOWTON	MT		12/04/1998	7.150	1,198,265	0	0	0	0	0	17,607,419	09/19/2013
717700343		MEAGHER	MT		05/17/1996	7.500	171,017	0	0	0	0	0	6,705,951	09/19/2013
717608590		OTTER	MT		03/31/1999	7.250	52,362	0	0	0	0	0	4,390,727	12/10/2013
717700420		ROSEBUD	MT		10/07/1996	7.880	75,460	0	0	0	0	0	4,100,027	09/19/2013
717700314		TOOLE	MT		01/22/1996	8.130	764,003	0	0	0	0	0	11,297,577	09/14/2011
717609796		GALESBURG	ND		04/24/2007	6.550	264,672	0	0	0	0	0	1,697,800	09/26/2013
717609581		HORACE	ND		02/02/2006	6.200	425,972	0	0	0	0	0	1,756,971	09/19/2012
717609413		LA MOURE	ND		05/06/2005	6.950	713,098	0	0	0	0	0	1,933,484	09/12/2011
717609797		PAGE	ND		04/24/2007	6.400	424,759	0	0	0	0	0	3,214,799	09/26/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717700415		ANTELOPE	NE		08/06/1996	8.750	60,069	0	0	0	0	0	737,498	09/26/2013
717610510		BAYARD	NE		07/03/2012	4.800	2,471,714	0	0	0	0	0	4,715,000	06/06/2012
717608593		CARROLL	NE		05/13/1999	7.750	339,863	0	0	0	0	0	1,225,834	09/12/2011
717609950		CARROLL	NE		05/02/2008	7.050	1,548,732	0	0	0	0	0	5,586,059	09/12/2011
717609651		GOTHENBURG	NE		07/19/2006	7.000	1,977,323	0	0	0	0	0	14,833,457	09/19/2012
717700007		HAYES/LINCOLN	NE		09/12/1994	8.250	49,871	0	0	0	0	0	4,234,805	12/10/2013
717608410		HYANNIS	NE		07/02/1998	7.100	2,434,580	0	0	0	0	0	48,799,515	09/26/2013
717609739		KEITH	NE		02/16/2007	6.050	555,605	0	0	0	0	0	5,555,617	09/26/2013
717700253		MORRILL	NE		11/21/1995	8.250	183,435	0	0	0	0	0	2,751,789	09/26/2013
717609136		NORTH PLATTE	NE		07/25/2003	6.000	380,739	0	0	0	0	0	2,692,605	09/19/2012
717610540		NORTH PLATTE	NE		07/11/2012	3.800	2,926,359	0	0	0	0	0	8,044,860	06/28/2012
717608825		OGALLALA	NE		07/03/2001	7.850	810,869	0	0	0	0	0	2,058,845	10/02/2012
717610209		OMAHA	NE		07/26/2010	4.850	361,530	0	0	0	0	0	865,802	09/26/2013
717609891		ORD	NE		12/28/2007	7.150	560,005	0	0	0	0	0	2,978,882	09/26/2013
717609975		ORD	NE		06/23/2008	6.950	2,087,186	0	0	0	0	0	9,371,217	09/12/2011
717610002		ORD	NE		08/28/2008	7.500	1,190,858	0	0	0	0	0	7,000,001	11/25/2013
717609068		OSHKOSH	NE		07/17/2003	6.600	474,234	0	0	0	0	0	9,745,235	09/19/2012
717610624		OSMOND	NE		02/20/2013	4.250	590,333	0	0	0	0	0	1,762,262	01/24/2013
717505686		PHELPS	NE		06/21/1994	7.750	100,453	0	0	0	0	0	548,386	12/10/2013
717609733		SILVER CREEK	NE		03/15/2007	6.600	481,751	0	0	0	0	0	2,425,017	09/26/2013
717608388		SOUTH SIOUX CITY	NE		06/17/1998	7.000	721,022	0	0	0	0	0	11,359,811	09/26/2013
717609460		SOUTH SIOUX CITY	NE		11/21/2005	5.950	878,019	0	0	0	0	0	13,833,324	09/26/2013
717609412		SPRINGFIELD	NE		05/25/2005	5.650	500,000	0	0	0	0	0	17,455,709	09/12/2011
717609515		WAUNETA	NE		10/25/2005	6.000	835,112	0	0	0	0	0	4,721,915	09/12/2011
717610732		YERINGTON	NV		08/23/2013	4.790	1,412,852	0	0	0	0	0	4,499,368	07/24/2013
717610429		CLYDE	OH		12/05/2011	5.900	631,933	0	0	0	0	0	1,286,137	11/14/2011
717608591		ITHACA	OH		04/14/1999	8.000	336,351	0	0	0	0	0	2,682,436	09/20/2010
717609336		MANSFIELD	OH		07/08/2005	5.500	818,945	0	0	0	0	0	2,957,913	09/24/2012
717610521		MANSFIELD	OH		10/04/2012	3.680	1,470,868	0	0	0	0	0	5,312,570	09/24/2012
717610706		MANSFIELD	OH		05/22/2013	3.100	2,346,667	0	0	0	0	0	4,473,410	05/14/2013
717609640		NEWCOMERSTOWN	OH		07/13/2006	6.750	1,147,739	0	0	0	0	0	2,726,735	10/21/2013
717610725		NEWCOMERSTOWN	OH		10/29/2013	3.700	743,879	0	0	0	0	0	1,767,266	10/21/2013
717609759		RADNOR	OH		06/13/2007	6.650	441,830	0	0	0	0	0	1,394,401	09/19/2013
717608615		WEST LIBERTY	OH		04/27/1999	7.650	400,859	0	0	0	0	0	4,490,560	09/19/2013
717610556		WEST MANSFIELD	OH		11/01/2012	4.850	1,250,842	0	0	0	0	0	3,236,100	09/28/2012
717700342		WOODS	OK		05/10/1996	8.500	14,991	0	0	0	0	0	363,338	09/26/2013
717610572		BAKER CITY	OR		10/10/2012	3.880	3,360,000	0	0	0	0	0	13,185,525	08/23/2012
717610565		BOARDMAN	OR		02/11/2013	3.950	10,500,000	0	0	0	0	0	29,208,001	01/10/2013
717609826		COOS BAY	OR		05/31/2007	6.250	20,000,000	0	0	0	0	0	58,474,844	01/10/2013
717610421		CORVALLIS	OR		11/03/2011	5.270	311,600	0	0	0	0	0	796,151	10/31/2011
717608865		EUGENE	OR		08/30/2001	7.460	14,000,000	0	0	0	0	0	61,369,588	02/15/2013
717610226		EUGENE	OR		12/30/2010	5.410	18,800,000	0	0	0	0	0	82,410,551	02/15/2013
717610444		EUGENE	OR		12/28/2011	4.070	8,928,000	0	0	0	0	0	39,136,299	02/15/2013
717610563		HOOD RIVER	OR		09/18/2012	4.700	2,208,000	0	0	0	0	0	3,925,001	08/17/2012
717609173		JORDAN VALLEY	OR		02/20/2004	6.650	870,600	0	0	0	0	0	6,359,681	09/26/2013
717610465		JUNCTION CITY	OR		04/11/2012	5.860	1,450,000	0	0	0	0	0	3,060,274	03/12/2012
717610377		KLAMATH FALLS	OR		07/28/2011	5.350	2,940,000	0	0	0	0	0	2,487,833	10/07/2013
717610287		LAKEVIEW	OR		01/03/2011	4.770	1,065,000	0	0	0	0	0	5,033,468	12/10/2013
717609897		PORTLAND	OR		10/30/2007	6.180	15,000,000	0	0	0	0	0	33,923,844	06/24/2013
717610710		SALEM	OR		08/12/2013	4.750	936,000	0	0	0	0	0	1,911,671	08/06/2013
717609570		THE DALLES	OR		03/23/2006	6.350	4,225,000	0	0	0	0	0	6,900,725	05/03/2012
717610486		THE DALLES	OR		07/30/2012	4.350	4,000,000	0	0	0	0	0	6,533,226	05/03/2012
717608950		BENEZETT	PA		09/11/2002	7.100	12,000,000	0	0	0	0	0	69,663,169	10/17/2013
717610504		BENEZETT	PA		08/31/2012	4.400	5,760,000	0	0	0	0	0	33,438,202	10/17/2013
717610505		BENEZETT	PA		08/31/2012	4.800	7,430,400	0	0	0	0	0	43,135,421	10/17/2013
717609694		AMHERST	SD		12/05/2006	6.650	588,675	0	0	0	0	0	4,767,523	09/19/2012
717609818		CHAMBERLAIN	SD		05/31/2007	6.450	464,131	0	0	0	0	0	8,872,022	09/26/2013
717609877		DUPREE	SD		11/19/2007	7.050	405,138	0	0	0	0	0	1,968,560	09/26/2013
717610284		HARROLD	SD		01/05/2011	4.650	315,259	0	0	0	0	0	1,452,772	04/01/2011
717610689		HAYES	SD		06/20/2013	3.800	2,450,000	0	0	0	0	0	7,905,285	06/10/2013
717610518		HAZEL	SD		06/29/2012	4.750	3,962,852	0	0	0	0	0	8,146,000	06/25/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610275		HOSMER	SD		10/13/2010	4.950	396,907	0	0	0	0	0	1,759,944	09/26/2013
717610410		MARVIN	SD		11/01/2011	5.300	2,565,025	0	0	0	0	0	5,644,424	10/21/2011
717609429		MILESVILLE	SD		07/14/2005	6.150	712,167	0	0	0	0	0	4,474,083	09/12/2011
717609467		MILESVILLE	SD		07/14/2005	5.900	208,318	0	0	0	0	0	1,308,725	09/12/2011
717609782		MUD BUTTE	SD		05/04/2007	6.600	441,476	0	0	0	0	0	2,999,918	09/26/2013
717610581		PLANKINTON	SD		08/27/2012	4.550	977,870	0	0	0	0	0	5,814,000	08/14/2012
717609617		ROSCOE	SD		04/19/2006	6.400	684,246	0	0	0	0	0	3,515,754	09/19/2012
717609794		ROSCOE	SD		04/04/2007	6.000	777,964	0	0	0	0	0	6,115,315	09/26/2013
717610196		SUMMIT	SD		06/16/2010	5.250	398,055	0	0	0	0	0	2,016,573	09/26/2013
717609854		TRIPP	SD		11/29/2007	7.050	666,912	0	0	0	0	0	3,133,247	09/26/2013
717609770		VALE	SD		06/06/2007	6.400	247,462	0	0	0	0	0	2,174,302	09/26/2013
717610360		WASTA	SD		07/14/2011	5.250	1,438,256	0	0	0	0	0	4,667,875	02/20/2013
717609805		DYERSBURG	TN		06/21/2007	6.350	243,303	0	0	0	0	0	9,179,864	09/16/2013
717609406		PORTLAND	TN		07/14/2005	6.800	382,186	0	0	0	0	0	1,208,631	09/16/2013
717610228		PORTLAND	TN		08/11/2010	6.900	783,173	0	0	0	0	0	2,476,725	09/16/2013
717609292		CRYSTAL CITY	TX		08/24/2004	6.300	475,750	0	0	0	0	0	2,872,497	09/26/2013
717610609		DALHART	TX		01/14/2013	3.250	3,500,000	0	0	0	0	0	11,001,445	01/10/2013
717700371		DEAF SMITH	TX		04/08/1996	7.500	72,007	0	0	0	0	0	2,379,778	09/26/2013
717608821		ELKHART	TX		05/18/2001	7.210	2,902,105	0	0	0	0	0	10,445,875	03/03/2011
717609924		KIRBYVILLE	TX		12/14/2007	6.580	40,000,000	0	0	0	0	0	100,418,601	12/17/2013
717608341		MULESHOE	TX		04/29/1998	7.500	64,940	0	0	0	0	0	718,624	09/26/2013
717609583		SEYMOUR	TX		04/26/2006	6.300	479,593	0	0	0	0	0	5,015,966	09/19/2012
717609582		TOM	TX		07/13/2006	6.500	212,474	0	0	0	0	0	1,849,225	06/24/2009
717610524		TULIA	TX		05/31/2012	4.250	1,331,602	0	0	0	0	0	3,282,715	05/07/2012
717608439		WINDTHORST	TX		07/22/1998	7.300	368,113	0	0	0	0	0	3,120,847	09/20/2010
717610724		PHENIX	VA		08/22/2013	5.470	23,000,000	0	0	0	0	0	49,940,040	08/01/2013
717609737		ELTOPIA	WA		01/19/2007	6.500	789,592	0	0	0	0	0	2,152,422	09/27/2013
717609728		MATTAWA	WA		06/28/2007	6.050	1,140,000	0	0	0	0	0	2,733,400	09/27/2013
717610292		MESA	WA		12/27/2010	5.600	466,498	0	0	0	0	0	1,500,000	09/27/2013
717609126		PASCO	WA		09/02/2003	5.650	380,000	0	0	0	0	0	1,010,100	12/31/2012
717609449		PASCO	WA		09/30/2006	6.500	597,525	0	174	0	0	0	2,687,169	09/14/2011
717610600		PASCO	WA		12/31/2012	4.400	1,600,000	0	0	0	0	0	2,423,050	12/11/2012
717610481		PATEROS	WA		08/28/2012	4.630	2,496,000	0	0	0	0	0	6,479,841	10/24/2013
717609618		RITZVILLE	WA		05/31/2006	6.650	499,894	0	0	0	0	0	1,347,862	09/14/2012
717608702		ROYAL CITY	WA		03/15/2000	8.870	353,872	0	0	0	0	0	2,821,944	09/14/2012
717610594		ROYAL CITY	WA		12/28/2012	4.350	1,368,143	0	0	0	0	0	5,955,000	09/26/2012
717609622		WENATCHEE	WA		07/14/2006	6.650	520,000	0	0	0	0	0	2,084,750	09/20/2012
717610738		WENATCHEE	WA		09/26/2013	4.700	3,600,000	0	0	0	0	0	7,031,999	07/11/2013
717700238		WHITMAN	WA		12/22/1995	8.130	60,025	0	0	0	0	0	1,559,302	09/27/2013
717609687		YAKIMA	WA		10/31/2006	7.050	860,000	0	0	0	0	0	2,344,686	09/20/2012
717609691		YAKIMA	WA		10/31/2006	6.950	215,000	0	0	0	0	0	586,172	09/20/2012
717609287		BUFFALO	WY		12/01/2004	6.500	775,000	0	0	0	0	0	4,677,230	09/26/2013
717610387		OSAGE	WY		10/12/2011	5.400	1,261,216	0	0	0	0	0	4,559,435	09/27/2011
717610394		OSAGE	WY		10/12/2011	6.000	1,264,377	0	0	0	0	0	4,570,866	09/27/2011
0199999. Mortgages in good standing - Farm Mortgages							1,735,625,849	0	(305)	0	0	0	5,342,585,367	XXX
733487377		BAKERSFIELD	CA		04/11/1994	6.250	89,456	0	0	0	0	0	178,000	01/01/1994
732174866		LA HABRA	CA		07/01/1978	5.810	5,828	0	0	0	0	0	30,802	01/01/1978
733509512		THOUSAND OAKS	CA		05/02/1994	6.880	72,753	0	0	0	0	0	154,000	01/01/1994
732174813		VISTA	CA		07/01/1978	5.810	5,980	0	0	0	0	0	29,693	01/01/1978
732172754		WHITTIER	CA		07/01/1978	5.810	9,984	0	0	0	0	0	50,172	01/01/1978
739004993		OXFORD	CT		02/12/1986	11.250	6,439	0	0	0	0	0	125,000	01/01/1986
739003194		ALTAMONTE SPRINGS	FL		10/31/1985	12.000	9,763	0	0	0	0	0	89,000	01/01/1985
733099026		JACKSONVILLE	FL		07/01/1992	7.750	38,125	0	0	0	0	0	83,000	01/01/1992
733116534		JACKSONVILLE	FL		10/30/1992	7.630	49,058	0	0	0	0	0	200,000	01/01/1992
734548254		JACKSONVILLE	FL		03/28/1997	6.750	44,995	0	0	0	0	0	167,800	01/01/1997
734589588		JACKSONVILLE	FL		05/30/1997	7.130	53,756	0	0	0	0	0	116,000	01/01/1997
734655135		JACKSONVILLE	FL		10/24/1997	7.630	90,928	0	0	0	0	0	154,000	01/01/1997
734536303		MIDDLEBURG	FL		09/13/1996	7.380	46,551	0	0	0	0	0	81,000	01/01/1996
739091633		MIDDLEBURG	FL		05/15/1990	10.630	6,006	0	0	0	0	0	72,500	01/01/1990
739010889		WINTER HAVEN	FL		08/16/1986	10.630	10,496	0	0	0	0	0	52,000	01/01/1986
739004896		ACWORTH	GA		02/03/1986	10.750	15,603	0	0	0	0	0	83,000	01/01/1986

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
739035902		ALPHARETTA	GA	F	03/04/1988	8.750	36,810	0	0	0	0	0	216,900	01/01/1988
733339915		ROSWELL	GA		08/02/1993	6.500	51,091	0	0	0	0	0	173,000	01/01/1993
734612985		BOISE	ID		07/25/1997	6.380	135,478	0	0	0	0	0	265,000	01/01/1997
733333591		BATAVIA	IL		09/03/1993	6.380	86,059	0	0	0	0	0	174,500	01/01/1993
733384581		BOSTON	MA		10/07/1993	6.130	92,515	0	0	0	0	0	295,000	01/01/1993
739056861		SILVER SPRING	MD		12/14/1988	8.630	23,817	0	0	0	0	0	141,990	01/01/1988
734592485		MINNEAPOLIS	MN		05/30/1997	6.750	7,793	0	0	0	0	0	149,500	01/01/1997
733579802		OSSEO	MN		04/20/1995	7.750	4,001	0	0	0	0	0	134,000	01/01/1995
733158655		SPRINGFIELD	MO		09/23/1992	7.380	70,251	0	0	0	0	0	170,000	01/01/1992
733310091		BLAIRSTOWN	NJ		07/30/1993	6.500	64,113	0	0	0	0	0	130,000	01/01/1993
734559609		DOVER	NJ		12/30/1996	6.250	63,416	0	0	0	0	0	123,000	01/01/1996
739013535		EAST ORANGE	NJ		10/10/1986	10.380	8,384	0	0	0	0	0	75,000	01/01/1986
734643900		HOBOKEN	NJ		10/10/1997	6.000	34,025	0	0	0	0	0	150,000	01/01/1997
734477544		LONG VALLEY	NJ		11/17/1995	6.750	112,227	0	0	0	0	0	197,000	01/01/1995
734748854		MONTCLAIR	NJ		05/07/1998	7.630	174,290	0	0	0	0	0	318,000	01/01/1998
734795834		MORRISTOWN	NJ		07/13/1998	7.380	207,340	0	0	0	0	0	352,000	01/01/1998
739004038		NEW PROVIDENCE	NJ		12/02/1985	12.250	30,884	0	0	0	0	0	183,000	01/01/1985
739002783		NEWARK	NJ		10/16/1985	12.130	8,676	0	0	0	0	0	62,000	01/01/1985
739009458		PLAINFIELD	NJ		06/24/1986	9.880	20,459	0	0	0	0	0	91,000	01/01/1986
733513189		PRINCETON	NJ		06/29/1994	7.130	192,413	0	0	0	0	0	760,000	01/01/1994
734606952		RANDOLPH	NJ		08/05/1997	6.750	103,932	0	0	0	0	0	175,000	01/01/1997
734775259		ROCKAWAY	NJ		08/10/1998	6.250	228,006	0	0	0	0	0	380,000	01/01/1998
733052914		SOUTH ORANGE	NJ		02/27/1992	7.630	62,715	0	0	0	0	0	205,000	01/01/1992
737500947		FAIRPORT	NY		03/13/1987	8.500	19,171	0	0	0	0	0	149,750	03/12/1985
739000633		SPRING VALLEY	NY		08/01/1985	11.630	14,976	0	0	0	0	0	105,000	01/01/1985
739006584		WOODSIDE	NY		04/21/1986	10.250	11,570	0	0	0	0	0	220,000	01/01/1986
734778436		TWINSBURG	OH		07/21/1998	6.000	145,368	0	0	0	0	0	264,000	01/01/1998
734454109		AMBLER	PA		07/26/1995	7.130	141,032	0	0	0	0	0	244,000	01/01/1995
739077901		CLIFTON	PA		10/24/1989	8.380	38,876	0	0	0	0	0	182,000	01/01/1989
739077358		EAST BENTON	PA		10/18/1989	8.380	26,122	0	0	0	0	0	89,900	01/01/1989
733367203		GILBERTSVILLE	PA		09/30/1993	6.130	43,042	0	0	0	0	0	139,000	01/01/1993
739005156		LANGHORNE	PA		02/21/1986	10.630	16,586	0	0	0	0	0	127,500	01/01/1986
733506752		SOUTH ABINGTON TOWNSHIP	PA		12/20/1994	6.380	110,441	0	0	0	0	0	232,000	01/01/1994
734622195		GREENVILLE	SC		08/11/1997	7.630	208,636	0	0	0	0	0	400,000	01/01/1997
734174793		DE SOTO	TX		01/18/1985	10.000	19,688	0	0	0	0	0	191,000	01/18/1983
733402114		EL PASO	TX		11/01/1993	6.880	66,255	0	0	0	0	0	217,500	01/01/1993
734596959		PLANO	TX		05/21/1997	8.000	81,156	0	0	0	0	0	166,000	01/01/1997
739088293		SUGAR LAND	TX		03/28/1990	9.500	101,430	0	0	0	0	0	235,000	01/01/1990
734574938		CHESTERFIELD	VA		03/27/1997	6.380	117,460	0	0	0	0	0	218,500	01/01/1997
733290920		FAIRMONT	WV		05/21/1993	6.380	42,062	0	0	0	0	0	119,000	01/01/1993
0399999. Mortgages in good standing - Residential mortgages-all other							3,578,290	0	0	0	0	0	9,887,007	XXX
706109010		FAYETTEVILLE	AR		12/07/2012	4.350	7,067,545	0	0	0	0	0	9,198,129	12/20/2013
706108618		JONESBORO	AR		09/29/2011	4.530	3,660,119	0	0	0	0	0	6,049,715	12/20/2013
706108617		SPRINGDALE	AR		09/29/2011	4.530	3,698,246	0	0	0	0	0	5,859,382	12/20/2013
706109260		AVONDALE	AZ		08/29/2013	2.120	29,853,796	0	0	0	0	0	43,889,515	08/29/2013
706106910		CHANDLER	AZ		01/16/2007	5.560	10,157,599	0	0	0	0	0	16,000,578	10/03/2013
706109100		CHANDLER	AZ		05/01/2013	3.550	10,826,260	0	0	0	0	0	14,939,058	05/01/2013
706108866		GILBERT	AZ		06/29/2012	5.250	16,163,453	0	0	0	0	0	26,922,102	12/20/2013
706108623		GLENDALE	AZ		09/29/2011	4.250	196,956,423	0	0	0	0	0	350,346,597	11/08/2013
706103790		PHOENIX	AZ		01/26/2000	8.720	423,516	0	0	0	0	0	6,376,913	09/05/2013
706106988		PHOENIX	AZ		01/09/2007	5.700	6,262,381	0	0	0	0	0	8,637,796	12/04/2013
706106989		PHOENIX	AZ		01/09/2007	5.700	5,931,370	0	0	0	0	0	5,782,962	12/04/2013
706108732		PHOENIX	AZ		03/30/2012	4.260	21,099,431	0	0	0	0	0	39,817,322	10/03/2013
706109203		PHOENIX	AZ		08/16/2013	2.820	657,356	0	0	0	0	0	901,426	08/16/2013
706109205		PHOENIX	AZ		08/16/2013	2.820	484,440	0	0	0	0	0	664,710	08/16/2013
706107301		SCOTTSDALE	AZ		07/31/2007	6.210	28,851,331	0	0	0	0	0	52,606,669	05/07/2013
706107705		SCOTTSDALE	AZ		01/25/2008	6.090	31,681,399	0	0	0	0	0	52,815,029	12/20/2013
706108689		SCOTTSDALE	AZ		02/10/2012	4.200	8,478,151	0	0	0	0	0	14,389,894	07/25/2013
706107358		TEMPE	AZ		07/16/2007	5.650	34,967,816	0	0	0	0	0	51,836,607	03/28/2013
706108487		TEMPE	AZ		03/30/2011	5.570	3,799,863	0	0	0	0	0	6,565,527	11/08/2013
706108262		AGOURA HILLS	CA		03/09/2010	6.250	9,000,000	0	0	0	0	0	22,311,807	10/03/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108469		ALAMEDA	CA		02/28/2011	5.310	69,410,490	0	0	0	0	0	104,397,416	11/08/2013
706106565		ALISO VIEJO	CA		06/13/2006	5.640	9,567,862	0	0	0	0	0	15,437,823	03/28/2013
706107469		ALISO VIEJO	CA		08/21/2007	6.220	16,578,258	0	0	0	0	0	17,894,269	12/04/2013
706104490		ANAHEIM	CA		12/26/2001	6.730	957,338	0	0	0	0	0	5,306,295	09/05/2013
706104636		ANAHEIM	CA		07/12/2002	7.160	4,990,282	0	0	0	0	0	19,362,201	10/03/2013
706105097		ANAHEIM	CA		09/09/2003	4.740	1,850,215	0	0	0	0	0	10,491,416	07/25/2013
706105843		ANAHEIM	CA		04/14/2005	5.130	17,005,664	0	0	0	0	0	44,014,643	09/05/2013
706109369		ANAHEIM	CA		11/06/2013	4.430	5,200,000	0	0	0	0	0	8,556,986	11/06/2013
706106798		BAKERSFIELD	CA		11/07/2006	6.200	8,917,055	0	0	0	0	0	26,192,202	10/03/2013
706108348		BAKERSFIELD	CA		08/26/2010	5.900	3,847,752	0	0	0	0	0	4,397,141	12/20/2013
706108349		BAKERSFIELD	CA		08/26/2010	5.900	8,993,271	0	0	0	0	0	15,353,975	12/20/2013
706109267		BALDWIN PARK	CA		11/15/2013	4.230	40,429,074	0	0	0	0	0	58,133,856	11/15/2013
706102660		BELMONT	CA		07/16/1998	6.890	5,372,663	0	0	0	0	0	17,173,441	10/03/2013
706108604		BENICIA	CA		11/04/2011	4.610	7,913,268	0	0	0	0	0	15,021,830	10/03/2013
706108208		BERKELEY	CA		09/14/2009	7.750	28,068,669	0	0	0	0	0	77,508,603	05/07/2013
706108368		BERKELEY	CA		08/12/2010	6.000	1,962,063	0	0	0	0	0	5,418,010	05/07/2013
706108630		BREA	CA		11/14/2011	4.490	45,204,332	0	0	0	0	0	78,972,144	07/25/2013
706108735		BREA	CA		05/02/2012	3.670	6,791,146	0	0	0	0	0	17,088,165	05/07/2013
706108296		BRISBANE	CA		07/16/2010	5.750	43,300,000	0	0	0	0	0	95,324,176	03/28/2013
703000285		BURBANK	CA		01/01/2013	5.360	7,564,464	0	(112,668)	0	0	0	10,947,757	07/25/2013
706108751		CALABASAS	CA		07/11/2012	3.600	6,193,903	0	0	0	0	0	12,095,173	11/08/2013
706109210		CALABASAS	CA		09/03/2013	3.880	18,000,000	0	0	0	0	0	32,427,631	09/03/2013
706107334		CAMARILLO	CA		06/21/2007	5.610	14,593,266	0	0	0	0	0	30,000,093	07/25/2013
706108828		CANOGA PARK	CA		06/22/2012	3.400	1,984,556	0	0	0	0	0	3,719,397	05/07/2013
706101194		CARSON	CA		03/20/1997	7.990	2,970,491	0	0	0	0	0	37,284,767	07/25/2013
706102047		CARSON	CA		07/02/1998	7.690	1,952,231	0	0	0	0	0	9,555,426	05/07/2013
706105035		CARSON	CA		02/20/2004	5.820	10,897,500	0	0	0	0	0	47,141,533	05/07/2013
706105360		CARSON	CA		05/20/2004	5.420	16,843,296	0	0	0	0	0	60,958,872	09/05/2013
706105544		CARSON	CA		09/28/2004	6.160	12,214,023	0	0	0	0	0	25,085,738	05/07/2013
706105733		CARSON	CA		02/07/2005	5.330	3,813,501	0	0	0	0	0	8,945,632	07/25/2013
706106049		CARSON	CA		07/14/2005	5.000	13,591,983	0	0	0	0	0	37,749,519	07/25/2013
706106310		CARSON	CA		12/27/2007	5.800	38,303,107	0	0	0	0	0	69,869,364	05/07/2013
706108118		CARSON	CA		12/03/2008	6.450	8,914,301	0	0	0	0	0	13,862,269	09/05/2013
706108288		CARSON	CA		05/26/2010	6.110	30,430,864	0	0	0	0	0	69,738,774	05/07/2013
706108425		CARSON	CA		12/28/2010	5.030	44,325,841	0	0	0	0	0	83,830,985	07/25/2013
706108510		CARSON	CA		08/01/2011	5.730	9,105,619	0	0	0	0	0	17,590,525	09/05/2013
706108838		CARSON	CA		07/19/2012	3.790	41,625,000	0	0	0	0	0	64,703,481	05/07/2013
706108749		CASTRO VALLEY	CA		10/16/2012	4.530	12,362,922	0	0	0	0	0	26,620,593	07/25/2013
706108545		CERRITOS	CA		07/01/2011	4.460	61,355,668	0	0	0	0	0	242,742,000	11/08/2013
706105341		CHINO	CA		11/16/2004	5.020	24,237,037	0	0	0	0	0	50,575,225	05/07/2013
706106763		CHINO	CA		08/15/2006	6.250	4,109,443	0	0	0	0	0	4,793,629	05/07/2013
706106805		CHINO	CA		08/06/2007	5.910	13,935,049	0	0	0	0	0	19,911,674	07/25/2013
706106806		CHINO	CA		08/06/2007	5.910	15,276,622	0	0	0	0	0	24,726,725	09/05/2013
706107286		CHINO	CA		06/13/2007	5.750	1,545,479	0	0	0	0	0	2,763,880	09/05/2013
706107401		CHINO	CA		08/08/2007	5.570	57,368,399	0	0	0	0	0	78,122,501	07/25/2013
706108087		CHINO	CA		12/02/2008	5.980	13,024,386	0	0	0	0	0	20,033,056	03/28/2013
706108232		CHINO	CA		12/22/2009	6.850	21,001,962	0	0	0	0	0	48,623,362	07/25/2013
706108441		CHINO	CA		01/03/2011	3.530	12,297,994	0	0	0	0	0	35,586,319	07/25/2013
706108442		CHINO	CA		01/03/2011	3.530	6,125,438	0	0	0	0	0	16,650,152	07/25/2013
706108443		CHINO	CA		01/03/2011	3.530	2,403,056	0	0	0	0	0	6,396,372	07/25/2013
706108447		CHINO	CA		01/03/2011	3.530	10,483,922	0	0	0	0	0	30,741,511	07/25/2013
706108583		CHINO	CA		10/03/2011	4.680	10,617,197	0	0	0	0	0	18,406,436	05/07/2013
706108584		CHINO	CA		08/15/2011	4.630	16,066,244	0	0	0	0	0	27,876,159	05/07/2013
706108585		CHINO	CA		08/15/2011	4.630	11,544,607	0	0	0	0	0	20,167,198	05/07/2013
706109225		CHINO	CA		10/15/2013	5.190	10,974,426	0	0	0	0	0	20,300,000	10/15/2013
706109268		CHINO	CA		10/15/2013	4.220	11,855,054	0	0	0	0	0	26,000,000	10/15/2013
706107842		CHULA VISTA	CA		03/19/2008	5.500	31,488,178	0	0	0	0	0	55,230,010	05/07/2013
706105099		CITRUS HEIGHTS	CA		09/02/2003	4.930	6,952,320	0	0	0	0	0	12,712,176	10/03/2013
706105034		CITY OF INDUSTRY	CA		07/15/2004	5.550	3,178,928	0	0	0	0	0	9,573,403	07/25/2013
706106635		CITY OF INDUSTRY	CA		07/26/2006	6.140	5,904,692	0	0	0	0	0	7,348,647	05/07/2013
706106790		CITY OF INDUSTRY	CA		10/05/2006	6.590	3,679,757	0	0	0	0	0	7,077,060	07/25/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106791		CITY OF INDUSTRY	CA		10/05/2006	6.590	3,765,332	0	0	0	0	0	8,709,237	05/07/2013
706106792		CITY OF INDUSTRY	CA		10/05/2006	6.590	1,925,454	0	0	0	0	0	4,282,387	07/25/2013
706106793		CITY OF INDUSTRY	CA		10/05/2006	6.590	16,687,271	0	0	0	0	0	29,366,301	09/05/2013
706107461		CITY OF INDUSTRY	CA		10/04/2007	6.030	31,935,608	0	0	0	0	0	80,203,067	07/25/2013
706107519		CITY OF INDUSTRY	CA		11/14/2007	6.400	10,112,314	0	0	0	0	0	13,060,052	07/25/2013
706107521		CITY OF INDUSTRY	CA		10/01/2007	6.400	2,851,328	0	0	0	0	0	4,544,052	03/28/2013
706108445		CITY OF INDUSTRY	CA		01/06/2011	3.530	17,056,988	0	0	0	0	0	41,484,683	09/05/2013
706108451		CITY OF INDUSTRY	CA		01/06/2011	3.530	8,858,325	0	0	0	0	0	23,845,112	07/25/2013
706108914		CITY OF INDUSTRY	CA		10/10/2012	4.150	6,077,396	0	0	0	0	0	9,793,846	10/03/2013
706103223		COMPTON	CA		10/22/1998	7.750	219,064	0	0	0	0	0	968,405	05/07/2013
706103639		COMPTON	CA		09/28/1999	7.820	1,582,031	0	0	0	0	0	4,514,309	05/07/2013
706105427		COMPTON	CA		07/20/2004	5.270	5,156,917	0	0	0	0	0	26,265,843	09/26/2013
706108253		COMPTON	CA		02/10/2010	6.300	4,500,000	0	0	0	0	0	12,532,967	09/05/2013
706108509		COMPTON	CA		05/05/2011	5.560	2,506,427	0	0	0	0	0	5,708,100	09/05/2013
706109274		CONCORD	CA		10/16/2013	4.540	10,482,122	0	0	0	0	0	15,932,642	10/16/2013
706109290		CORONA	CA		11/06/2013	4.430	10,640,000	0	0	0	0	0	28,624,000	11/06/2013
706108643		CORTE MADERA	CA		11/22/2011	4.600	30,533,081	0	0	0	0	0	42,314,780	12/04/2013
706108507		COSTA MESA	CA		05/02/2011	4.910	23,548,476	0	0	0	0	0	88,691,807	10/03/2013
706108523		COSTA MESA	CA		05/12/2011	4.680	181,691,892	0	0	0	0	0	1,186,648,825	11/08/2013
706108714		COSTA MESA	CA		06/21/2012	4.090	4,349,548	0	0	0	0	0	10,982,833	10/03/2013
706106608		CUPERTINO	CA		06/30/2006	6.080	20,828,276	0	0	0	0	0	54,197,784	09/05/2013
706109135		CUPERTINO	CA		09/23/2013	4.140	23,682,998	0	0	0	0	0	32,651,156	09/23/2013
706109136		CUPERTINO	CA		09/23/2013	4.610	3,199,245	0	0	0	0	0	17,626,280	09/23/2013
706103694		CYPRESS	CA		02/24/2000	8.050	1,442,520	0	0	0	0	0	9,983,801	09/05/2013
706103695		CYPRESS	CA		02/24/2000	8.050	8,242,972	0	0	0	0	0	35,905,023	07/25/2013
706103725		CYPRESS	CA		12/10/1999	7.990	1,892,391	0	0	0	0	0	9,193,615	07/25/2013
706104527		CYPRESS	CA		04/01/2002	7.240	4,615,276	0	0	0	0	0	10,295,314	07/25/2013
706106004		CYPRESS	CA		07/14/2005	5.480	3,210,204	0	0	0	0	0	6,478,261	05/07/2013
706106019		CYPRESS	CA		08/01/2005	5.390	3,602,871	0	0	0	0	0	10,733,995	09/05/2013
706108057		CYPRESS	CA		09/16/2008	6.400	5,941,849	0	0	0	0	0	11,604,393	09/26/2013
706108027		DALY CITY	CA		09/25/2008	5.300	48,330,000	0	0	0	0	0	55,600,038	08/23/2013
706105108		DANVILLE	CA		10/14/2003	5.450	2,944,821	0	0	0	0	0	4,353,337	09/26/2013
706107231		DANVILLE	CA		05/10/2007	5.660	12,377,093	0	0	0	0	0	28,747,246	10/03/2013
706109370		DIAMOND BAR	CA		12/12/2013	2.170	30,600,000	0	0	0	0	0	40,905,000	12/12/2013
706107244		DUBLIN	CA		05/30/2007	5.420	44,818,999	0	0	0	0	0	101,494,538	03/28/2013
706106513		ESCONDIDO	CA		06/05/2006	5.790	4,956,798	0	0	0	0	0	8,307,298	09/05/2013
706109206		ESCONDIDO	CA		08/16/2013	2.820	1,375,096	0	0	0	0	0	1,885,063	08/16/2013
706106753		FAIR OAKS	CA		09/13/2006	6.050	9,823,920	0	0	0	0	0	15,272,059	12/20/2013
706106400		FOLSOM	CA		02/27/2006	5.400	10,987,380	0	0	0	0	0	29,191,656	09/05/2013
706108563		FONTANA	CA		08/01/2011	4.130	5,152,992	0	0	0	0	0	8,924,247	07/25/2013
706105426		FOUNTAIN VALLEY	CA		07/21/2004	5.430	4,285,809	0	0	0	0	0	9,835,235	07/25/2013
706109293		FREMONT	CA		12/11/2013	3.320	22,950,000	0	0	0	0	0	47,650,418	12/11/2013
706107986		FRESNO	CA		07/10/2008	6.760	28,020,164	0	0	0	0	0	104,595,645	10/03/2013
706106369		FULLERTON	CA		12/30/2005	5.640	4,336,064	0	(10,137)	0	0	0	13,975,286	09/26/2013
706108656		FULLERTON	CA		12/14/2011	4.980	6,086,272	0	0	0	0	0	10,589,166	12/20/2013
706108832		FULLERTON	CA		06/22/2012	3.400	2,110,821	0	0	0	0	0	5,119,779	05/07/2013
706109090		GARDEN GROVE	CA		03/20/2013	2.920	2,596,667	0	0	0	0	0	3,607,149	03/20/2013
706102237		GOLETA	CA		07/02/1998	7.000	3,702,617	0	0	0	0	0	11,584,445	07/25/2013
706104376		GOLETA	CA		10/24/2001	7.220	12,154,236	0	0	0	0	0	34,465,846	07/25/2013
706104378		GOLETA	CA		11/09/2001	6.800	927,629	0	0	0	0	0	16,993,549	09/05/2013
706105015		GOLETA	CA		10/10/2003	5.660	24,002,130	0	0	0	0	0	57,813,904	10/03/2013
706107331		GREENBRAE	CA		06/28/2007	5.830	3,458,775	0	0	0	0	0	6,485,210	05/07/2013
706108608		HACIENDA HEIGHTS	CA		09/01/2011	3.950	15,369,766	0	0	0	0	0	31,228,875	09/05/2013
706106502		HAYWARD	CA		08/08/2006	5.680	21,244,920	0	0	0	0	0	45,026,753	05/07/2013
706105445		IRVINE	CA		07/08/2004	5.440	2,853,820	0	0	0	0	0	4,864,226	07/25/2013
706105997		IRVINE	CA		09/30/2006	5.540	8,876,004	0	14,339	0	0	0	13,422,838	07/25/2013
706108997		IRVINE	CA		01/10/2013	3.900	76,218,487	0	0	0	0	0	115,854,688	01/10/2013
706109285		IRWINDALE	CA		10/30/2013	4.550	3,393,769	0	0	0	0	0	7,005,488	10/30/2013
706108417		LA MESA	CA		12/16/2010	4.600	39,132,403	0	0	0	0	0	72,156,149	03/28/2013
706109359		LA MIRADA	CA		12/23/2013	4.560	22,900,000	0	0	0	0	0	46,200,000	12/23/2013
706109360		LA PUENTE	CA		12/23/2013	4.560	8,900,000	0	0	0	0	0	18,400,000	12/23/2013

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706106607		LAGUNA HILLS	CA		08/09/2006	5.930	6,885,000	0	0	0	0	0	10,075,490	12/04/2013
706106512		LAGUNA NIGUEL	CA		05/19/2006	5.740	32,223,968	0	0	0	0	0	57,763,423	07/25/2013
706108842		LAKE FOREST	CA		07/03/2012	4.040	5,906,083	0	0	0	0	0	11,255,375	07/25/2013
706106594		LIVERMORE	CA		08/17/2006	6.000	3,320,285	0	0	0	0	0	13,089,953	10/03/2013
706105616		LOMPOC	CA		10/27/2004	5.970	2,652,298	0	0	0	0	0	8,401,710	10/03/2013
706106333		LOS ANGELES	CA		03/03/2006	5.800	49,548,245	0	0	0	0	0	218,234,488	11/08/2013
706106583		LOS ANGELES	CA		07/27/2006	6.040	4,454,810	0	0	0	0	0	13,246,642	09/05/2013
706106916		LOS ANGELES	CA		01/26/2007	5.620	5,112,727	0	0	0	0	0	8,526,275	07/25/2013
706107209		LOS ANGELES	CA		06/19/2007	5.460	12,580,124	0	0	0	0	0	32,292,955	10/03/2013
706108386		LOS ANGELES	CA		09/29/2010	5.350	10,528,248	0	0	0	0	0	20,839,139	03/28/2013
706108619		LOS ANGELES	CA		09/29/2011	4.340	27,550,584	0	0	0	0	0	47,302,079	05/07/2013
706108764		LOS ANGELES	CA		07/09/2012	3.950	17,766,461	0	0	0	0	0	45,210,635	11/08/2013
706109053		LOS ANGELES	CA		03/07/2013	3.350	9,005,640	0	0	0	0	0	14,479,211	03/07/2013
706109342		LOS ANGELES	CA		12/05/2013	3.590	10,600,000	0	0	0	0	0	23,374,370	12/05/2013
706106924		MARINA	CA		09/10/2007	6.630	28,984,849	0	0	0	0	0	32,992,970	12/04/2013
706108164		MIRA LOMA	CA		04/29/2009	7.250	107,500,000	0	0	0	0	0	252,255,328	12/04/2013
706108289		MIRA LOMA	CA		05/25/2010	6.000	2,984,788	0	0	0	0	0	5,093,731	03/28/2013
706108415		MIRA LOMA	CA		10/20/2010	4.500	62,467,631	0	0	0	0	0	103,282,006	10/03/2013
706108554		MIRA LOMA	CA		05/18/2011	4.540	42,443,357	0	0	0	0	0	76,978,594	07/25/2013
706108925		MIRA LOMA	CA		12/11/2012	3.850	9,205,557	0	0	0	0	0	30,748,444	11/08/2013
706108102		MODESTO	CA		10/16/2008	6.250	84,445,960	0	(300,501)	0	0	0	282,968,696	12/20/2013
706109114		MODESTO	CA		04/30/2013	2.500	15,196,000	0	0	0	0	0	51,259,590	12/20/2013
706108362		MOUNTAIN VIEW	CA		09/30/2010	5.410	15,890,164	0	0	0	0	0	25,530,115	10/03/2013
706109350		MOUNTAIN VIEW	CA		11/07/2013	3.430	30,615,800	0	0	0	0	0	57,494,568	11/07/2013
706107681		NATIONAL CITY	CA		01/15/2008	5.900	58,735,353	0	0	0	0	0	61,884,934	12/04/2013
706105402		NEWARK	CA		09/03/2004	5.650	7,460,820	0	0	0	0	0	43,070,021	09/05/2013
706107149		NEWARK	CA		05/03/2007	5.880	1,099,244	0	0	0	0	0	6,345,723	09/05/2013
706107065		NEWPORT BEACH	CA		03/08/2007	5.460	10,315,892	0	0	0	0	0	23,629,684	09/05/2013
706107066		NEWPORT BEACH	CA		03/08/2007	5.460	14,669,388	0	0	0	0	0	34,966,851	10/03/2013
706107196		NEWPORT BEACH	CA		05/31/2007	5.390	520,001	0	0	0	0	0	991,647	09/05/2013
706109112		NORTH HOLLYWOOD	CA		06/24/2013	3.300	17,987,479	0	0	0	0	0	24,452,905	06/24/2013
706103991		NORWALK	CA		12/28/2000	8.020	3,522,119	0	0	0	0	0	14,535,672	07/25/2013
706105425		NORWALK	CA		07/21/2004	5.430	5,053,228	0	0	0	0	0	9,938,692	07/25/2013
706108569		NOVATO	CA		08/11/2011	4.910	24,950,000	0	0	0	0	0	43,810,594	09/05/2013
706105560		OAKLAND	CA		09/30/2004	6.450	12,078,090	0	0	0	0	0	16,037,037	03/28/2013
706105820		ONTARIO	CA		03/18/2005	5.300	48,897,504	0	0	0	0	0	99,697,066	03/28/2013
706106307		ONTARIO	CA		12/19/2005	5.930	21,416,247	0	0	0	0	0	38,186,806	12/20/2013
706106606		ONTARIO	CA		08/09/2006	5.930	4,003,500	0	0	0	0	0	10,122,399	11/08/2013
706108088		ONTARIO	CA		12/02/2008	6.240	2,707,149	0	0	0	0	0	4,058,777	07/25/2013
706108331		ONTARIO	CA		07/08/2010	4.990	104,236,521	0	0	0	0	0	141,746,515	06/21/2013
706108482		ONTARIO	CA		02/14/2011	4.880	5,510,644	0	0	0	0	0	9,271,126	05/15/2013
706108536		ONTARIO	CA		06/03/2011	4.780	168,404,963	0	0	0	0	0	332,298,029	12/20/2013
706108711		ONTARIO	CA		03/23/2012	4.150	2,675,070	0	0	0	0	0	5,310,935	05/15/2013
706108726		ONTARIO	CA		03/01/2012	4.250	169,753,426	0	0	0	0	0	618,029,927	11/08/2013
706108983		ONTARIO	CA		11/19/2012	3.900	959,369	0	0	0	0	0	1,637,226	03/28/2013
706109103		ONTARIO	CA		05/15/2013	2.900	3,221,221	0	0	0	0	0	5,113,998	05/15/2013
706109172		ONTARIO	CA		06/21/2013	4.600	20,283,704	0	0	0	0	0	27,582,902	06/21/2013
706109289		ONTARIO	CA		11/13/2013	4.550	2,048,931	0	0	0	0	0	3,487,732	11/13/2013
706106754		PACIFIC PALISADES	CA		09/13/2006	6.050	6,906,770	0	0	0	0	0	10,092,674	12/20/2013
706106919		PACIFICA	CA		12/28/2006	5.610	3,049,968	0	0	0	0	0	8,726,084	09/05/2013
706108954		PALMDALE	CA		12/20/2012	4.450	4,794,193	0	0	0	0	0	6,061,098	12/20/2013
703000358		PALO ALTO	CA		01/01/2013	3.450	55,540,043	0	(424,259)	0	0	0	100,425,719	05/07/2013
706106238		PALO ALTO	CA		12/05/2005	5.120	8,825,000	0	0	0	0	0	41,021,277	09/05/2013
706106998		PALO ALTO	CA		02/01/2007	5.640	1,000,000	0	0	0	0	0	4,648,295	09/05/2013
706108048		PALO ALTO	CA		12/01/2008	6.500	10,867,460	0	0	0	0	0	28,058,897	09/05/2013
706108516		PALO ALTO	CA		10/12/2011	4.800	8,760,621	0	0	0	0	0	17,748,268	11/08/2013
706108830		PARAMOUNT	CA		06/22/2012	3.400	2,462,167	0	0	0	0	0	4,585,604	05/07/2013
706108572		PICO RIVERA	CA		07/13/2011	4.800	13,483,984	0	0	0	0	0	25,702,327	09/05/2013
706106814		RANCHO CORDOVA	CA		11/29/2006	5.980	4,946,708	0	0	0	0	0	7,626,899	05/07/2013
706108629		RANCHO CUCAMONGA	CA		11/17/2011	4.300	34,885,598	0	0	0	0	0	58,241,825	07/25/2013
706108685		RANCHO CUCAMONGA	CA		03/07/2012	4.660	6,730,034	0	0	0	0	0	11,728,340	10/03/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108847		RANCHO CUCAMONGA	CA		12/06/2012	4.410	30,695,437	0	0	0	0	0	43,542,953	11/08/2013
706109063		RANCHO CUCAMONGA	CA		06/28/2013	3.670	42,469,760	0	0	0	0	0	61,278,693	06/28/2013
706109240		RANCHO MIRAGE	CA		09/27/2013	4.110	14,313,096	0	0	0	0	0	23,139,682	09/27/2013
706108188		REDLANDS	CA		06/05/2009	7.550	46,020,224	0	0	0	0	0	111,452,762	07/25/2013
706106889		REDONDO BEACH	CA		11/06/2006	6.390	27,277,602	0	0	0	0	0	38,384,246	03/28/2013
706109280		REDONDO BEACH	CA		11/27/2013	3.830	7,085,000	0	0	0	0	0	15,280,391	11/27/2013
706105424		RIVERSIDE	CA		07/15/2004	5.430	3,900,002	0	0	0	0	0	9,893,335	07/25/2013
706106804		RIVERSIDE	CA		10/05/2006	6.340	4,257,196	0	0	0	0	0	5,780,316	07/25/2013
706107619		ROSEVILLE	CA		10/24/2007	6.400	5,608,416	0	0	0	0	0	8,156,376	09/26/2013
706108171		ROWLAND HEIGHTS	CA		05/05/2009	7.500	59,087,382	0	0	0	0	0	106,247,448	05/07/2013
706108229		ROWLAND HEIGHTS	CA		11/12/2009	6.750	3,061,688	0	0	0	0	0	7,343,751	07/25/2013
706108607		ROWLAND HEIGHTS	CA		09/01/2011	3.950	40,278,422	0	0	0	0	0	72,032,457	07/25/2013
706109269		ROWLAND HEIGHTS	CA		09/20/2013	4.220	9,125,426	0	0	0	0	0	13,936,120	09/20/2013
706109286		ROWLAND HEIGHTS	CA		10/30/2013	4.550	2,595,234	0	0	0	0	0	4,943,873	10/30/2013
706104533		SACRAMENTO	CA		07/02/2002	7.020	4,525,949	0	0	0	0	0	30,464,837	10/03/2013
706107200		SACRAMENTO	CA		05/04/2007	5.730	16,194,837	0	0	0	0	0	31,771,310	05/07/2013
706108600		SACRAMENTO	CA		08/11/2011	4.990	11,424,613	0	0	0	0	0	24,478,311	09/05/2013
706109344		SACRAMENTO	CA		11/05/2013	3.810	20,000,000	0	0	0	0	0	40,000,030	11/05/2013
706108558		SAN BRUNO	CA		08/04/2011	3.860	19,250,000	0	0	0	0	0	32,085,199	07/25/2013
706107753		SAN DIEGO	CA		03/28/2008	6.580	28,337,656	0	105,920	0	0	0	39,881,940	09/05/2013
706108077		SAN DIEGO	CA		11/12/2008	6.340	10,034,221	0	0	0	0	0	14,616,205	09/26/2013
706108708		SAN DIEGO	CA		06/21/2012	4.000	47,000,000	0	0	0	0	0	72,765,020	03/07/2013
706108762		SAN DIEGO	CA		07/10/2012	3.650	25,883,318	0	0	0	0	0	36,193,094	05/07/2013
706108924		SAN DIEGO	CA		10/26/2012	3.900	45,105,616	0	0	0	0	0	75,382,640	11/08/2013
706108930		SAN DIEGO	CA		12/20/2012	3.940	43,034,667	0	0	0	0	0	64,403,692	11/08/2013
706108931		SAN DIEGO	CA		11/28/2012	3.910	106,016,608	0	0	0	0	0	167,895,250	11/08/2013
706108984		SAN DIEGO	CA		02/07/2013	4.020	25,617,350	0	0	0	0	0	35,374,121	02/07/2013
706106495		SAN FRANCISCO	CA		08/09/2006	6.360	26,885,853	0	0	0	0	0	43,193,492	05/07/2013
706106850		SAN FRANCISCO	CA		11/09/2006	6.070	21,276,170	0	0	0	0	0	30,574,389	05/07/2013
706108466		SAN FRANCISCO	CA		04/01/2011	5.780	19,574,948	0	0	0	0	0	37,983,963	07/25/2013
706108522		SAN FRANCISCO	CA		06/07/2011	4.550	31,682,563	0	0	0	0	0	76,818,214	05/07/2013
706108543		SAN FRANCISCO	CA		06/16/2011	4.470	28,785,946	0	0	0	0	0	54,991,462	05/07/2013
706108752		SAN FRANCISCO	CA		07/19/2012	4.540	19,716,349	0	0	0	0	0	28,445,489	11/08/2013
706108836		SAN FRANCISCO	CA		08/02/2012	3.340	48,677,998	0	0	0	0	0	77,195,102	05/07/2013
706108837		SAN FRANCISCO	CA		09/06/2012	3.470	3,240,952	0	0	0	0	0	7,978,651	11/08/2013
706108841		SAN FRANCISCO	CA		09/06/2012	3.470	3,601,059	0	0	0	0	0	9,556,845	11/08/2013
706108848		SAN FRANCISCO	CA		08/02/2012	3.650	19,650,000	0	0	0	0	0	52,732,555	09/05/2013
706108849		SAN FRANCISCO	CA		08/03/2012	3.340	18,448,961	0	0	0	0	0	29,571,717	09/05/2013
706109011		SAN FRANCISCO	CA		02/22/2013	4.980	21,810,081	0	0	0	0	0	142,743,867	02/22/2013
706109073		SAN FRANCISCO	CA		05/01/2013	2.970	5,767,973	0	0	0	0	0	8,224,028	05/01/2013
706109075		SAN FRANCISCO	CA		05/01/2013	2.970	12,298,556	0	0	0	0	0	16,926,649	05/01/2013
706109077		SAN FRANCISCO	CA		05/01/2013	2.970	8,939,914	0	0	0	0	0	12,827,975	05/01/2013
706109099		SAN FRANCISCO	CA		04/08/2013	3.250	39,620,013	0	0	0	0	0	64,630,936	04/08/2013
706109115		SAN FRANCISCO	CA		06/17/2013	3.250	5,950,420	0	0	0	0	0	16,450,303	06/17/2013
706109118		SAN FRANCISCO	CA		08/05/2013	3.100	31,187,312	0	0	0	0	0	44,973,447	12/04/2013
706109128		SAN FRANCISCO	CA		06/18/2013	3.000	1,511,850	0	0	0	0	0	2,031,766	06/18/2013
706109257		SAN FRANCISCO	CA		10/03/2013	3.840	5,583,371	0	0	0	0	0	7,623,166	10/03/2013
706109300		SAN FRANCISCO	CA		12/03/2013	3.900	19,555,000	0	0	0	0	0	28,488,466	12/03/2013
703000212		SAN JOSE	CA		01/01/2013	6.210	86,261,714	0	(2,384,038)	0	0	0	148,715,176	09/26/2013
706103724		SAN JOSE	CA		12/01/1999	7.780	542,657	0	0	0	0	0	23,633,844	10/03/2013
706104491		SAN JOSE	CA		12/26/2001	6.730	1,111,984	0	0	0	0	0	7,319,699	09/05/2013
706105711		SAN JOSE	CA		05/17/2005	5.440	10,624,987	0	0	0	0	0	25,944,793	09/05/2013
706106343		SAN JOSE	CA		06/01/2006	5.640	4,404,581	0	0	0	0	0	6,115,694	10/03/2013
706107047		SAN JOSE	CA		03/28/2007	6.100	5,684,538	0	0	0	0	0	8,803,102	10/31/2013
706107073		SAN JOSE	CA		03/13/2007	5.730	12,104,803	0	0	0	0	0	18,068,763	10/03/2013
706108299		SAN JOSE	CA		09/13/2010	6.000	17,252,139	0	0	0	0	0	39,758,409	06/27/2013
706108824		SAN JOSE	CA		10/02/2012	3.930	10,567,683	0	0	0	0	0	33,188,017	10/03/2013
706109276		SAN JOSE	CA		12/06/2013	3.210	30,250,000	0	0	0	0	0	55,832,927	12/06/2013
706108811		SAN PEDRO	CA		06/27/2012	3.570	28,000,000	0	0	0	0	0	50,820,559	07/25/2013
706107354		SAN RAFAEL	CA		09/17/2007	5.540	7,989,996	0	0	0	0	0	26,499,914	11/08/2013
706108547		SANTA ANA	CA		11/02/2011	4.450	33,300,097	0	0	0	0	0	48,267,814	05/20/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108978		SANTA ANA	CA		05/20/2013	3.760	18,435,386	0	0	0	0	0	26,721,682	05/20/2013
706102086		SANTA BARBARA	CA		07/30/1997	8.050	1,180,143	0	0	0	0	0	8,037,616	09/05/2013
706106994		SANTA BARBARA	CA		04/03/2007	5.530	4,125,092	0	0	0	0	0	19,921,966	09/05/2013
706106630		SANTA CLARA	CA		06/29/2006	5.930	5,518,153	0	0	0	0	0	16,224,868	11/08/2013
706108032		SANTA CLARA	CA		09/15/2008	6.300	4,517,034	0	0	0	0	0	12,342,271	10/03/2013
706107932		SANTA FE SPRINGS	CA		04/01/2008	5.930	3,694,881	0	0	0	0	0	6,334,057	03/28/2013
706108254		SANTA FE SPRINGS	CA		03/03/2010	6.300	9,400,000	0	0	0	0	0	24,904,454	10/03/2013
706108829		SANTA FE SPRINGS	CA		06/22/2012	3.400	2,525,300	0	0	0	0	0	5,352,585	05/07/2013
706108831		SANTA FE SPRINGS	CA		06/22/2012	3.400	2,582,942	0	0	0	0	0	5,291,388	05/07/2013
706109036		SANTA FE SPRINGS	CA		02/26/2013	3.110	11,417,794	0	0	0	0	0	18,296,262	02/26/2013
706109051		SANTA FE SPRINGS	CA		02/26/2013	3.110	8,422,664	0	0	0	0	0	13,530,873	02/26/2013
706109281		SANTA FE SPRINGS	CA		09/25/2013	4.550	697,795	0	0	0	0	0	1,029,716	09/25/2013
706109282		SANTA FE SPRINGS	CA		09/26/2013	4.550	2,143,231	0	0	0	0	0	3,169,742	09/26/2013
706109283		SANTA FE SPRINGS	CA		09/24/2013	4.550	2,487,144	0	0	0	0	0	3,618,924	09/24/2013
706109284		SANTA FE SPRINGS	CA		10/30/2013	4.550	4,032,594	0	0	0	0	0	5,823,562	10/30/2013
706109287		SANTA FE SPRINGS	CA		10/30/2013	4.550	1,696,883	0	0	0	0	0	3,127,450	10/30/2013
706105710		SANTA MONICA	CA		12/21/2004	5.770	5,936,125	0	0	0	0	0	23,649,363	09/05/2013
706106548		SANTA MONICA	CA		06/29/2006	6.160	8,394,596	0	0	0	0	0	35,101,676	12/20/2013
706108353		SANTA MONICA	CA		08/26/2010	5.900	4,153,191	0	0	0	0	0	8,675,437	12/20/2013
706108521		SANTA MONICA	CA		05/12/2011	4.930	9,856,587	0	0	0	0	0	17,537,529	09/26/2013
706108551		SANTA MONICA	CA		07/07/2011	4.140	260,310,000	0	0	0	0	0	425,362,009	12/20/2013
706108717		SANTA MONICA	CA		02/28/2012	4.660	20,258,349	0	0	0	0	0	21,374,989	12/20/2013
706108416		SIMI VALLEY	CA		11/12/2010	4.060	20,801,543	0	0	0	0	0	39,561,277	09/05/2013
706100874		SUNNYVALE	CA		09/14/1995	7.980	5,733,611	0	0	0	0	0	102,652,052	10/03/2013
706104860		SYLMAR	CA		12/27/2002	5.760	2,172,324	0	0	0	0	0	12,238,975	05/07/2013
706108946		TEMECULA	CA		12/20/2012	4.450	4,535,047	0	0	0	0	0	7,993,799	12/20/2013
706108728		THOUSAND OAKS	CA		05/17/2012	4.110	196,272,576	0	0	0	0	0	349,307,431	11/08/2013
706106559		TORRANCE	CA		05/31/2006	6.040	3,000,000	0	0	0	0	0	5,820,286	05/07/2013
706107617		TORRANCE	CA		09/27/2007	6.340	28,175,459	0	0	0	0	0	50,391,368	07/25/2013
706107171		TRUCKEE	CA		03/30/2007	6.110	35,637,116	0	0	0	0	0	76,797,377	12/20/2013
706107211		TRUCKEE	CA		03/30/2007	6.110	15,303,451	0	0	0	0	0	32,983,524	12/20/2013
706105107		TUSTIN	CA		10/21/2003	5.040	9,098,728	0	0	0	0	0	46,401,521	05/07/2013
706109018		TUSTIN	CA		05/21/2013	4.070	23,400,000	0	0	0	0	0	33,236,980	05/21/2013
706108825		UNION CITY	CA		08/15/2012	4.010	9,342,249	0	0	0	0	0	13,325,783	10/03/2013
706107014		UPLAND	CA		10/31/2007	5.650	11,714,488	0	0	0	0	0	27,271,901	10/03/2013
706106755		VALENCIA	CA		09/13/2006	6.050	15,504,241	0	0	0	0	0	23,822,599	12/20/2013
706104814		VENTURA	CA		01/29/2003	5.460	7,344,893	0	0	0	0	0	29,593,128	10/03/2013
706109236		VERNON	CA		08/29/2013	3.450	53,813,811	0	0	0	0	0	126,148,826	08/29/2013
706107731		VISALIA	CA		02/28/2008	6.850	5,080,005	0	7,921	0	0	0	9,275,007	10/03/2013
706105534		VISTA	CA		08/05/2004	5.760	3,925,916	0	0	0	0	0	16,218,133	05/07/2013
706109008		VISTA	CA		12/20/2012	2.420	48,000,000	0	0	0	0	0	73,338,748	11/08/2013
706104873		WALNUT	CA		04/01/2003	5.920	6,878,143	0	0	0	0	0	23,431,246	07/25/2013
706104963		WALNUT	CA		06/12/2003	5.950	10,900,555	0	0	0	0	0	38,859,317	07/25/2013
706105151		WALNUT	CA		02/02/2004	6.180	5,848,996	0	0	0	0	0	19,301,407	07/25/2013
706105528		WALNUT	CA		12/02/2004	6.160	7,257,757	0	0	0	0	0	25,480,866	07/25/2013
706105855		WALNUT	CA		10/06/2005	5.630	16,549,187	0	0	0	0	0	45,221,336	05/07/2013
706105856		WALNUT	CA		01/11/2006	5.760	14,069,772	0	0	0	0	0	34,733,095	05/07/2013
706105909		WALNUT	CA		05/03/2006	6.350	8,642,684	0	0	0	0	0	23,229,344	09/05/2013
706106322		WALNUT	CA		07/12/2007	6.400	8,079,806	0	0	0	0	0	23,412,657	07/25/2013
706106598		WALNUT	CA		11/30/2006	6.120	14,373,611	0	0	0	0	0	30,287,411	09/05/2013
706107956		WALNUT	CA		04/01/2009	6.910	5,669,175	0	0	0	0	0	10,878,536	09/05/2013
706108225		WALNUT	CA		11/12/2009	6.630	12,531,522	0	0	0	0	0	29,250,668	09/05/2013
706108228		WALNUT	CA		11/12/2009	6.750	3,525,581	0	0	0	0	0	9,233,889	10/03/2013
706108450		WALNUT	CA		01/06/2011	3.530	2,827,125	0	0	0	0	0	6,558,904	09/05/2013
706108602		WALNUT	CA		12/06/2011	5.240	12,223,462	0	0	0	0	0	21,614,230	09/05/2013
706108611		WALNUT	CA		09/01/2011	3.950	3,692,753	0	0	0	0	0	6,176,238	09/05/2013
706108568		WALNUT CREEK	CA		06/22/2011	4.610	10,805,439	0	0	0	0	0	25,204,699	05/07/2013
706108061		WESTMINSTER	CA		11/12/2008	6.450	9,638,499	0	0	0	0	0	21,021,200	12/20/2013
706108167		WESTMINSTER	CA		05/07/2009	7.490	64,688,572	0	0	0	0	0	150,704,083	09/05/2013
706106794		WHITTIER	CA		10/05/2006	6.590	3,722,545	0	0	0	0	0	7,763,177	07/25/2013
706106795		WHITTIER	CA		10/05/2006	6.590	2,224,969	0	0	0	0	0	4,088,134	09/05/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109264		WHITTIER	CA		08/28/2013	4.450	5,470,602	0	0	0	0	0	8,024,593	08/28/2013
706108816		WOODLAND HILLS	CA		07/17/2012	3.850	88,020,000	0	0	0	0	0	140,584,108	12/20/2013
706108950		YUCAIPA	CA		12/20/2012	4.450	4,599,834	0	0	0	0	0	7,359,279	12/20/2013
706109314		ARVADA	CO		11/27/2013	4.040	3,271,351	0	0	0	0	0	6,616,217	11/27/2013
706108921		AURORA	CO		08/31/2012	4.200	2,394,315	0	0	0	0	0	8,824,371	09/05/2013
706108197		BOULDER	CO		07/29/2009	7.750	14,348,240	0	0	0	0	0	45,144,201	07/25/2013
706108283		BOULDER	CO		06/02/2010	5.830	22,749,497	0	0	0	0	0	50,542,332	07/25/2013
706108356		COLORADO SPRINGS	CO		08/26/2010	5.900	16,956,209	0	0	0	0	0	30,471,674	12/20/2013
706107230		COMMERCE CITY	CO		05/09/2007	5.610	4,794,909	0	0	0	0	0	6,138,822	07/25/2013
706108565		DENVER	CO		06/30/2011	4.120	2,264,529	0	0	0	0	0	3,671,698	07/25/2013
706108664		DENVER	CO		11/22/2011	4.450	13,091,197	0	0	0	0	0	20,860,976	07/25/2013
706108977		DENVER	CO		05/01/2013	4.920	18,999,141	0	0	0	0	0	39,080,250	05/01/2013
706109231		DENVER	CO		07/31/2013	3.660	22,275,000	0	0	0	0	0	33,941,877	07/31/2013
706109254		DENVER	CO		08/30/2013	4.070	6,472,019	0	0	0	0	0	8,793,647	08/30/2013
706109313		DENVER	CO		11/27/2013	4.040	4,043,243	0	0	0	0	0	8,178,379	11/27/2013
706105899		ENGLEWOOD	CO		06/16/2005	5.710	4,475,763	0	0	0	0	0	8,762,814	03/28/2013
706107548		ENGLEWOOD	CO		08/24/2007	6.020	3,475,908	0	0	0	0	0	9,357,541	11/08/2013
706109237		ENGLEWOOD	CO		08/20/2013	3.600	22,892,974	0	0	0	0	0	32,664,910	08/20/2013
706108660		HIGHLANDS RANCH	CO		12/14/2011	4.350	15,481,684	0	0	0	0	0	27,320,483	07/25/2013
706105365		LITTLETON	CO		06/02/2004	5.050	11,654,780	0	0	0	0	0	23,198,926	05/07/2013
706106633		LITTLETON	CO		06/30/2006	6.160	6,480,937	0	0	0	0	0	10,081,794	03/28/2013
706106634		LITTLETON	CO		06/30/2006	6.210	12,638,869	0	0	0	0	0	19,664,948	05/07/2013
706106758		LITTLETON	CO		09/13/2006	6.050	9,758,479	0	0	0	0	0	25,348,520	12/20/2013
706107824		LITTLETON	CO		01/25/2008	6.090	5,827,657	0	0	0	0	0	14,145,487	12/20/2013
706109253		PARKER	CO		08/30/2013	4.070	12,675,613	0	0	0	0	0	17,490,624	08/30/2013
706106759		WESTMINSTER	CO		09/13/2006	6.050	6,986,070	0	0	0	0	0	16,824,261	12/20/2013
706109378		WESTMINSTER	CO		12/23/2013	3.280	16,480,000	0	0	0	0	0	32,959,975	12/23/2013
706108384		DANBURY	CT		09/10/2010	5.500	55,226,276	0	0	0	0	0	202,392,937	11/08/2013
706108396		DANBURY	CT		02/23/2011	5.500	5,060,347	0	0	0	0	0	18,545,190	11/08/2013
706108397		DANBURY	CT		11/29/2011	5.500	2,567,983	0	0	0	0	0	9,411,150	11/08/2013
706107187		NORWALK	CT		06/08/2007	5.590	14,032,132	0	0	0	0	0	18,602,582	03/29/2013
706105821		OLD GREENWICH	CT		03/29/2005	6.280	35,278,033	0	0	0	0	0	59,423,222	10/03/2013
706108713		WEST HARTFORD	CT		06/11/2012	4.500	132,569,285	0	0	0	0	0	400,476,968	11/08/2013
703000060		WASHINGTON	DC		01/01/2013	6.000	44,848,609	0	(916,753)	0	0	0	64,827,241	11/08/2013
703000338		WASHINGTON	DC		01/01/2013	3.500	42,820,807	0	(330,250)	0	0	0	109,470,634	12/20/2013
706101070		WASHINGTON	DC		07/02/1996	7.640	3,796,251	0	0	0	0	0	163,555,284	09/05/2013
706101092		WASHINGTON	DC		07/31/1996	8.130	8,014,358	0	0	0	0	0	65,629,130	10/03/2013
706106113		WASHINGTON	DC		09/22/2005	5.130	3,280,242	0	0	0	0	0	13,741,867	07/25/2013
706106115		WASHINGTON	DC		09/30/2005	5.140	6,433,509	0	0	0	0	0	47,462,119	09/05/2013
706106194		WASHINGTON	DC		09/22/2005	5.130	5,920,435	0	0	0	0	0	20,557,389	07/25/2013
706106331		WASHINGTON	DC		02/01/2006	5.370	14,700,000	0	0	0	0	0	49,235,534	09/05/2013
706106450		WASHINGTON	DC		03/27/2006	5.610	4,239,608	0	0	0	0	0	34,801,423	10/03/2013
706106968		WASHINGTON	DC		12/19/2006	6.270	34,865,694	0	0	0	0	0	67,056,137	03/28/2013
706107743		WASHINGTON	DC		11/14/2007	6.230	170,214,058	0	0	0	0	0	217,982,212	07/25/2013
706108073		WASHINGTON	DC		09/15/2008	6.790	3,793,107	0	0	0	0	0	31,136,232	10/03/2013
706108279		WASHINGTON	DC		04/16/2010	5.750	131,954,338	0	0	0	0	0	255,481,761	09/05/2013
706108312		WASHINGTON	DC		08/12/2010	5.550	10,066,994	0	0	0	0	0	26,416,111	11/08/2013
706108366		WASHINGTON	DC		09/14/2010	5.100	52,260,731	0	0	0	0	0	104,200,201	09/05/2013
706108422		WASHINGTON	DC		12/03/2010	4.350	4,242,275	0	0	0	0	0	13,100,011	07/25/2013
706108423		WASHINGTON	DC		12/16/2010	4.690	13,452,279	0	0	0	0	0	36,203,054	09/05/2013
706108437		WASHINGTON	DC		05/02/2011	4.880	12,953,264	0	0	0	0	0	27,454,661	11/08/2013
706108454		WASHINGTON	DC		01/28/2011	4.500	12,024,038	0	0	0	0	0	40,646,661	07/25/2013
706108468		WASHINGTON	DC		04/01/2011	4.660	74,222,667	0	0	0	0	0	149,614,858	11/08/2013
706108539		WASHINGTON	DC		04/20/2011	4.530	44,800,000	0	0	0	0	0	73,645,826	10/10/2013
706108573		WASHINGTON	DC		07/01/2011	4.400	26,200,000	0	0	0	0	0	181,776,744	05/07/2013
706108650		WASHINGTON	DC		05/24/2012	5.030	32,882,197	0	0	0	0	0	68,072,536	12/04/2013
706108666		WASHINGTON	DC		12/09/2011	4.500	42,450,000	0	0	0	0	0	91,651,869	07/25/2013
706108675		WASHINGTON	DC		12/15/2011	4.370	18,000,000	0	0	0	0	0	46,724,185	10/03/2013
706108716		WASHINGTON	DC		02/28/2012	4.660	32,627,980	0	0	0	0	0	59,006,712	12/20/2013
706108839		WASHINGTON	DC		07/26/2012	3.540	3,663,873	0	0	0	0	0	6,508,466	10/03/2013
706108857		WASHINGTON	DC		06/26/2012	3.890	59,000,000	0	0	0	0	0	86,073,154	07/25/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108903		WASHINGTON	DC		11/02/2012	3.500	30,354,548	0	0	0	0	0	93,733,795	07/25/2013
706108981		WASHINGTON	DC		11/16/2012	3.830	15,415,262	0	0	0	0	0	83,168,747	10/03/2013
706109171		WASHINGTON	DC		06/28/2013	3.400	14,879,207	0	0	0	0	0	42,711,677	06/28/2013
706109215		WASHINGTON	DC		07/12/2013	2.970	57,026,500	0	0	0	0	0	86,353,364	07/12/2013
706106480		NEWARK	DE		04/11/2006	5.620	17,813,330	0	0	0	0	0	30,920,400	09/05/2013
706107395		NEWARK	DE		07/31/2007	5.740	9,565,436	0	0	0	0	0	6,804,812	07/25/2013
706105579		REHOBOTH BEACH	DE		12/22/2005	5.990	9,527,275	0	0	0	0	0	19,066,116	05/07/2013
706108959		BOYNTON BEACH	FL		12/20/2012	4.450	3,814,299	0	0	0	0	0	7,099,993	12/20/2013
706106922		CLEARWATER	FL		12/15/2006	5.520	4,609,956	0	0	0	0	0	11,482,871	09/26/2013
706109173		CLEARWATER	FL		08/26/2013	3.630	6,718,755	0	0	0	0	0	9,194,048	08/26/2013
706108957		DELTONA	FL		12/20/2012	4.450	3,181,012	0	0	0	0	0	3,861,811	12/20/2013
706108464		FORT LAUDERDALE	FL		12/30/2010	4.090	38,190,000	0	0	0	0	0	62,628,930	03/28/2013
706109059		FORT LAUDERDALE	FL		02/28/2013	3.440	34,425,000	0	0	0	0	0	61,354,070	02/28/2013
706109105		FORT LAUDERDALE	FL		05/02/2013	2.420	1,864,675	0	0	0	0	0	11,949,624	06/27/2013
706108761		GAINESVILLE	FL		05/16/2012	3.610	9,374,884	0	0	0	0	0	11,840,819	11/08/2013
706108936		GAINESVILLE	FL		11/16/2012	3.900	7,730,522	0	0	0	0	0	13,838,421	07/25/2013
706106393		HIALEAH	FL		12/30/2005	5.510	4,243,465	0	4,391	0	0	0	11,035,287	07/25/2013
706106511		INDIAN HARBOUR BEACH	FL		08/25/2006	5.940	2,301,089	0	0	0	0	0	3,785,645	09/05/2013
706106210		JACKSONVILLE	FL		11/30/2005	4.980	27,751,536	0	35,960	0	0	0	44,693,525	05/07/2013
706107400		JACKSONVILLE	FL		08/10/2007	5.990	11,578,134	0	0	0	0	0	11,652,596	12/04/2013
706107477		JACKSONVILLE	FL		03/14/2008	6.270	25,954,815	0	0	0	0	0	46,776,348	05/07/2013
706105669		KISSIMMEE	FL		10/15/2004	5.330	41,246,566	0	0	0	0	0	68,177,762	07/25/2013
706102895		LAKE MARY	FL		09/10/1999	7.650	2,219,150	0	0	0	0	0	11,377,692	07/25/2013
706108803		LAKELAND	FL		05/24/2012	3.760	10,467,059	0	0	0	0	0	13,133,001	07/29/2013
706105418		LAND O LAKES	FL		07/27/2004	5.890	13,862,596	0	0	0	0	0	13,709,544	12/04/2013
706105419		LAND O LAKES	FL		06/14/2005	5.320	5,392,817	0	0	0	0	0	14,708,374	12/04/2013
706105847		LAND O LAKES	FL		05/20/2005	5.520	1,808,755	0	(31,258)	0	0	0	2,796,313	12/20/2013
706108493		LANTANA	FL		03/30/2011	4.950	22,527,263	0	0	0	0	0	43,776,934	12/20/2013
706106595		MIAMI	FL		07/17/2006	4.750	24,618,834	0	0	0	0	0	60,174,971	07/25/2013
706106601		MIAMI	FL		08/09/2006	5.980	5,584,500	0	0	0	0	0	11,835,629	11/08/2013
706108642		MIAMI	FL		11/10/2011	4.500	200,000,000	0	0	0	0	0	580,568,275	07/25/2013
706108724		MIAMI	FL		04/11/2012	3.600	9,795,085	0	0	0	0	0	17,210,482	10/03/2013
706109312		MIAMI	FL		11/27/2013	4.040	7,250,270	0	0	0	0	0	14,518,920	11/27/2013
706107664		MIAMI LAKES	FL		12/19/2007	5.980	36,836,718	0	0	0	0	0	59,904,120	07/25/2013
706107665		MIAMI LAKES	FL		12/19/2007	5.730	10,216,923	0	0	0	0	0	19,246,331	07/25/2013
700226087		NAPLES	FL		09/01/2011	7.200	1,389,118	0	(41,663)	0	0	0	3,559,794	09/05/2013
706108373		NORTH MIAMI BEACH	FL		10/14/2010	4.000	4,448,278	0	(5,056)	0	0	0	15,464,972	09/05/2013
706107738		OLDSMAR	FL		01/08/2008	5.820	42,463,823	0	0	0	0	0	63,795,455	09/05/2013
706108313		ORLANDO	FL		08/10/2010	5.250	159,282,557	0	0	0	0	0	682,566,806	11/08/2013
706109211		OVIEDO	FL		07/24/2013	4.510	20,707,500	0	0	0	0	0	28,870,325	07/24/2013
706108586		OXFORD	FL		07/29/2011	5.430	13,035,099	0	0	0	0	0	22,845,828	10/03/2013
703000309		PALM BEACH GARDENS	FL		01/01/2013	4.180	19,100,000	0	180,344	0	0	0	29,235,436	12/20/2013
706109213		PALM HARBOR	FL		09/04/2013	3.990	12,923,781	0	0	0	0	0	18,640,550	09/04/2013
706106879		PANAMA CITY	FL		05/30/2008	5.640	4,721,612	0	0	0	0	0	10,063,773	09/05/2013
706106391		SARASOTA	FL		12/30/2005	5.620	4,734,726	0	(3,424)	0	0	0	3,962,028	11/07/2013
706108413		SEMINOLE	FL		12/29/2010	6.160	15,424,163	0	0	0	0	0	22,184,766	12/20/2013
706108804		TAMPA	FL		05/24/2012	3.760	8,140,895	0	0	0	0	0	12,735,322	07/29/2013
706108805		TAMPA	FL		05/24/2012	3.760	3,319,733	0	0	0	0	0	4,980,073	07/29/2013
706108806		TAMPA	FL		05/24/2012	3.760	2,284,161	0	0	0	0	0	3,904,052	07/29/2013
706109310		TAMPA	FL		11/27/2013	4.040	2,444,324	0	0	0	0	0	5,513,514	11/27/2013
706105731		VENICE	FL		03/09/2005	5.520	9,355,626	0	(161,678)	0	0	0	16,246,866	12/20/2013
706105846		VENICE	FL		03/09/2005	5.520	3,207,643	0	(55,432)	0	0	0	4,504,879	12/20/2013
706106245		VENICE	FL		12/01/2005	5.690	984,637	0	(18,095)	0	0	0	1,707,674	12/20/2013
706107631		VENICE	FL		09/05/2007	7.390	10,827,907	0	28,072	0	0	0	11,147,156	12/04/2013
706107640		VENICE	FL		09/05/2007	7.390	1,001,472	0	2,496	0	0	0	1,030,418	12/04/2013
706108958		VENICE	FL		12/20/2012	4.450	3,433,679	0	0	0	0	0	5,482,851	12/20/2013
706108387		WEST PALM BEACH	FL		12/20/2010	4.950	7,491,633	0	0	0	0	0	13,408,629	07/25/2013
706109067		WINTER PARK	FL		03/12/2013	3.990	5,177,074	0	0	0	0	0	7,275,357	03/12/2013
706106751		ALPHARETTA	GA		09/13/2006	6.050	4,760,290	0	0	0	0	0	14,628,187	12/20/2013
706103393		ATLANTA	GA		04/23/1999	6.840	472,440	0	0	0	0	0	18,667,837	07/25/2013
706106651		ATLANTA	GA		06/22/2006	5.930	302,743	0	0	0	0	0	546,613	11/12/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106670		ATLANTA	GA		06/22/2006	5.930	852,246	0	0	0	0	0	1,037,621	11/12/2013
706106678		ATLANTA	GA		07/14/2006	6.100	135,142,433	0	0	0	0	0	204,542,894	09/05/2013
706106750		ATLANTA	GA		09/13/2006	6.050	32,954,789	0	0	0	0	0	77,312,071	12/20/2013
706107256		ATLANTA	GA		05/31/2007	5.530	73,016,835	0	0	0	0	0	91,513,537	12/20/2013
706108115		ATLANTA	GA		11/13/2008	6.450	9,156,242	0	0	0	0	0	6,416,593	05/07/2013
706108135		ATLANTA	GA		12/29/2008	6.330	10,095,028	0	0	0	0	0	16,242,850	09/05/2013
706108679		ATLANTA	GA		12/20/2011	4.500	30,699,218	0	0	0	0	0	61,580,365	07/25/2013
706108807		ATLANTA	GA		05/24/2012	3.760	4,241,186	0	0	0	0	0	4,993,733	07/29/2013
706108810		ATLANTA	GA		05/24/2012	3.760	2,187,440	0	0	0	0	0	3,102,559	07/29/2013
706108884		ATLANTA	GA		05/14/2013	4.230	8,413,096	0	0	0	0	0	14,983,726	05/14/2013
706108979		ATLANTA	GA		11/19/2012	3.920	11,000,000	0	0	0	0	0	14,264,621	05/07/2013
706109214		ATLANTA	GA		08/29/2013	2.070	58,453,713	0	0	0	0	0	86,458,900	08/29/2013
706109291		ATLANTA	GA		09/26/2013	3.840	8,760,000	0	0	0	0	0	13,967,014	09/26/2013
706108729		DECATUR	GA		04/02/2012	4.650	7,738,585	0	0	0	0	0	12,934,021	07/25/2013
706109315		DECATUR	GA		11/27/2013	4.040	3,317,297	0	0	0	0	0	6,524,325	11/27/2013
706108808		ELLENWOOD	GA		05/24/2012	3.760	2,535,100	0	0	0	0	0	3,193,396	07/29/2013
706106650		FAIRBURN	GA		06/22/2006	5.930	23,755,714	0	0	0	0	0	38,058,553	11/12/2013
706101851		KENNESAW	GA		03/12/1997	7.720	6,001,788	0	0	0	0	0	18,474,357	05/07/2013
706106652		KENNESAW	GA		06/22/2006	5.930	3,463,757	0	0	0	0	0	3,837,615	11/12/2013
706106742		KENNESAW	GA		09/06/2006	6.100	43,679,728	0	0	0	0	0	53,574,998	07/25/2013
706107454		KENNESAW	GA		10/10/2007	6.100	3,497,841	0	0	0	0	0	11,412,219	09/05/2013
706108809		KENNESAW	GA		05/24/2012	3.760	3,222,266	0	0	0	0	0	4,990,422	07/29/2013
706108658		LAWRENCEVILLE	GA		12/14/2011	4.980	7,574,029	0	0	0	0	0	9,906,330	12/20/2013
706109252		LAWRENCEVILLE	GA		08/16/2013	2.020	39,725,500	0	0	0	0	0	54,499,802	08/16/2013
706105113		MARIETTA	GA		10/09/2003	5.010	2,644,655	0	0	0	0	0	16,076,496	07/25/2013
706106749		MARIETTA	GA		09/13/2006	6.050	8,769,928	0	0	0	0	0	19,315,601	12/20/2013
706106768		MARIETTA	GA		09/06/2006	6.100	4,202,057	0	0	0	0	0	6,009,044	07/25/2013
706108534		MARIETTA	GA		06/02/2011	5.310	8,046,455	0	0	0	0	0	14,842,572	11/08/2013
706109013		MCDONOUGH	GA		12/21/2012	3.200	2,889,071	0	0	0	0	0	4,546,393	05/21/2013
706106671		NORCROSS	GA		06/22/2006	5.930	8,017,888	0	0	0	0	0	13,839,549	11/12/2013
706107269		NORCROSS	GA		05/31/2007	5.530	6,662,669	0	0	0	0	0	11,258,594	12/20/2013
749000048		LONDON	GBR		05/13/2013	3.300	30,828,552	0	0	0	0	1,978,552	51,402,071	05/28/2013
749000040		LONDON	GBR		07/25/2013	4.300	105,214,111	0	0	0	0	7,578,363	170,001,012	06/11/2013
749000024		LONDON	GBR		06/08/2012	4.220	115,941,000	0	0	0	0	2,156,000	186,331,894	12/19/2013
749000037		LONDON	GBR		12/06/2012	4.240	28,985,250	0	0	0	0	539,000	42,060,634	12/19/2013
706108546		HONOLULU	HI		07/12/2011	5.870	84,450,725	0	(5,172)	0	0	0	143,766,298	05/29/2013
706109113		HONOLULU	HI		05/29/2013	5.410	31,150,899	0	(1,636)	0	0	0	53,040,469	05/29/2013
707502883		DUBUQUE	IA		01/03/1990	9.800	1,766,129	0	0	0	0	0	13,396,288	05/07/2013
706106976		BOISE	ID		01/25/2007	5.860	14,195,871	0	0	0	0	0	28,717,145	03/28/2013
706107015		BOISE	ID		07/01/2008	5.860	4,437,654	0	0	0	0	0	8,977,010	03/28/2013
706108302		BOISE	ID		06/15/2010	6.190	7,003,000	0	0	0	0	0	16,314,428	05/07/2013
706109335		BOISE	ID		12/02/2013	4.300	12,233,917	0	0	0	0	0	21,678,433	12/02/2013
706109334		IDAHO FALLS	ID		12/02/2013	4.300	10,466,351	0	0	0	0	0	21,795,073	12/02/2013
703000178		ARLINGTON HEIGHTS	IL		01/01/2013	1.920	17,000,000	0	(198,750)	0	0	0	35,331,986	12/04/2013
706106042		BOLINGBROOK	IL		09/30/2006	5.350	2,152,635	0	5,866	0	0	0	4,110,717	05/07/2013
706109190		BOLINGBROOK	IL		11/13/2013	3.210	2,130,702	0	0	0	0	0	3,312,000	11/13/2013
706103046		CHICAGO	IL		01/20/1999	7.000	5,557,702	0	0	0	0	0	27,156,364	11/08/2013
706105904		CHICAGO	IL		05/13/2005	5.860	28,882,403	0	0	0	0	0	52,496,872	05/07/2013
706106374		CHICAGO	IL		12/30/2005	4.790	2,146,781	0	13,592	0	0	0	11,888,553	10/03/2013
706106540		CHICAGO	IL		04/03/2006	5.660	87,000,000	0	0	0	0	0	102,949,077	09/05/2013
706107000		CHICAGO	IL		01/19/2007	6.580	2,369,932	0	0	0	0	0	2,888,061	12/04/2013
706107001		CHICAGO	IL		01/19/2007	6.580	17,517,312	0	0	0	0	0	21,347,211	12/04/2013
706107344		CHICAGO	IL		06/29/2007	5.520	5,397,103	0	0	0	0	0	13,996,401	10/03/2013
706108099		CHICAGO	IL		10/17/2008	6.120	7,700,000	0	0	0	0	0	13,069,301	07/25/2013
706108548		CHICAGO	IL		08/18/2011	5.070	129,163	0	0	0	0	0	204,396	07/25/2013
706108574		CHICAGO	IL		08/18/2011	5.070	200,296	0	0	0	0	0	316,984	07/25/2013
706108575		CHICAGO	IL		08/18/2011	5.070	250,838	0	0	0	0	0	396,159	07/25/2013
706108576		CHICAGO	IL		08/18/2011	5.070	131,035	0	0	0	0	0	232,255	07/25/2013
706108577		CHICAGO	IL		08/18/2011	5.070	786,207	0	0	0	0	0	1,376,627	07/25/2013
706108819		CHICAGO	IL		05/30/2012	3.890	3,734,215	0	0	0	0	0	5,587,706	11/08/2013
706108820		CHICAGO	IL		05/30/2012	3.890	1,663,323	0	0	0	0	0	3,093,107	11/08/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108821		CHICAGO	IL		05/30/2012	3.890	1,762,462	0	0	0	0	0	2,858,106	11/08/2013
706108911		CHICAGO	IL		08/31/2012	3.770	43,750,000	0	0	0	0	0	59,022,421	03/28/2013
706108918		CHICAGO	IL		08/10/2012	3.900	3,933,091	0	0	0	0	0	4,846,552	03/28/2013
706108929		CHICAGO	IL		09/12/2012	3.940	14,500,000	0	0	0	0	0	20,156,741	10/03/2013
706109009		CHICAGO	IL		12/19/2012	3.380	36,238,428	0	0	0	0	0	61,544,135	09/05/2013
706109044		CHICAGO	IL		02/22/2013	4.500	50,934,924	0	0	0	0	0	75,507,811	02/22/2013
706109055		CHICAGO	IL		02/14/2013	3.650	191,010,000	0	0	0	0	0	288,403,658	02/14/2013
706106569		DEERFIELD	IL		05/24/2006	5.700	21,900,000	0	0	0	0	0	23,884,681	07/25/2013
706108908		DES PLAINES	IL		08/10/2012	3.900	16,174,294	0	0	0	0	0	27,319,389	08/01/2013
706108909		DES PLAINES	IL		08/10/2012	4.100	11,317,151	0	0	0	0	0	13,876,767	03/28/2013
706109188		ELK GROVE VILLAGE	IL		08/26/2013	3.210	1,813,491	0	0	0	0	0	2,449,096	11/13/2013
706109189		ELK GROVE VILLAGE	IL		08/26/2013	3.210	1,725,807	0	0	0	0	0	2,330,672	11/13/2013
706107134		ELMHURST	IL		07/16/2007	5.970	3,328,073	0	0	0	0	0	4,573,339	09/05/2013
706108669		GENEVA	IL		12/22/2011	4.000	16,500,000	0	0	0	0	0	35,098,494	07/25/2013
706108557		GURNEE	IL		09/28/2011	3.750	25,000,000	0	0	0	0	0	51,618,169	10/03/2013
706107160		HIGHLAND PARK	IL		03/22/2007	5.890	14,196,854	0	0	0	0	0	10,035,229	12/20/2013
706109019		JOLIET	IL		12/21/2012	3.200	9,718,011	0	0	0	0	0	15,954,368	05/21/2013
706108919		LA GRANGE	IL		08/10/2012	4.100	17,393,417	0	0	0	0	0	23,968,555	03/28/2013
706107825		LEMONT	IL		01/25/2008	6.090	12,311,626	0	0	0	0	0	26,781,463	12/20/2013
706108869		LOMBARD	IL		06/29/2012	5.250	16,728,099	0	0	0	0	0	29,370,132	12/20/2013
706108113		MOUNT PROSPECT	IL		11/13/2008	6.450	22,470,165	0	0	0	0	0	52,240,224	05/07/2013
706101883		NAPERVILLE	IL		07/15/1997	7.750	654,167	0	0	0	0	0	3,029,471	09/05/2013
706106716		NAPERVILLE	IL		08/01/2006	6.160	5,823,268	0	0	0	0	0	9,271,915	08/23/2013
706108694		NORMAL	IL		03/09/2012	4.580	4,378,861	0	0	0	0	0	11,287,831	12/20/2013
706106923		O FALLON	IL		02/01/2007	5.580	12,497,381	0	0	0	0	0	46,626,985	10/03/2013
706108856		OAK BROOK	IL		06/29/2012	3.660	90,690,000	0	0	0	0	0	295,764,092	12/20/2013
706108920		PALATINE	IL		08/10/2012	4.100	2,692,436	0	0	0	0	0	4,051,834	03/28/2013
706106760		PALOS PARK	IL		09/13/2006	6.050	17,530,617	0	0	0	0	0	24,097,061	12/20/2013
706108719		PEKIN	IL		02/28/2012	4.350	4,354,417	0	0	0	0	0	7,219,932	12/20/2013
706108700		PEORIA	IL		03/09/2012	4.580	2,967,895	0	0	0	0	0	4,843,533	12/20/2013
706109218		PEORIA	IL		10/02/2013	3.850	7,698,763	0	0	0	0	0	10,979,293	10/02/2013
706109012		RIVER GROVE	IL		03/01/2013	3.950	8,400,000	0	0	0	0	0	13,836,745	12/01/2013
706108985		ROCKFORD	IL		02/28/2013	3.480	2,635,943	0	0	0	0	0	4,182,441	02/28/2013
706108989		ROCKFORD	IL		02/28/2013	3.480	1,397,367	0	0	0	0	0	2,023,236	02/28/2013
706108691		SCHAUMBURG	IL		02/17/2012	4.500	184,500,000	0	0	0	0	0	628,003,072	11/08/2013
706108917		SCHILLER PARK	IL		08/10/2012	3.900	3,242,138	0	0	0	0	0	5,786,449	03/28/2013
706108177		SKOKIE	IL		02/23/2010	6.880	131,589,354	0	0	0	0	0	561,076,444	12/20/2013
706108720		STERLING	IL		02/28/2012	4.350	4,209,732	0	0	0	0	0	6,968,608	12/20/2013
706107025		URBANA	IL		01/12/2007	5.660	7,210,063	0	0	0	0	0	12,784,825	09/05/2013
706107361		WARRENVILLE	IL		07/16/2007	5.650	4,406,133	0	0	0	0	0	6,244,697	03/28/2013
706108701		WARRENVILLE	IL		03/09/2012	4.580	2,530,009	0	0	0	0	0	3,753,794	12/20/2013
706108718		WASHINGTON	IL		02/28/2012	4.350	4,903,913	0	0	0	0	0	8,714,835	12/20/2013
706108916		WOOD DALE	IL		08/10/2012	3.900	2,025,238	0	0	0	0	0	3,414,924	08/01/2013
706108693		BLOOMINGTON	IN		03/09/2012	4.580	2,724,625	0	0	0	0	0	5,113,338	12/20/2013
706108702		CHURUBUSCO	IN		03/09/2012	4.580	2,821,933	0	0	0	0	0	4,980,554	12/20/2013
706108995		ELKHART	IN		02/28/2013	3.480	2,762,978	0	0	0	0	0	4,202,426	02/28/2013
706109221		ELKHART	IN		10/02/2013	3.850	1,853,810	0	0	0	0	0	2,802,073	10/02/2013
706108179		GREENWOOD	IN		07/30/2009	8.000	7,667,687	0	0	0	0	0	50,580,188	11/08/2013
706109244		INDIANAPOLIS	IN		09/27/2013	4.110	11,927,580	0	0	0	0	0	18,131,473	09/27/2013
706108695		KOKOMO	IN		03/09/2012	4.580	1,167,696	0	0	0	0	0	4,178,019	12/20/2013
706108990		MISHAWAKA	IN		02/28/2013	3.480	10,575,534	0	0	0	0	0	16,881,734	02/28/2013
706108696		SOUTH BEND	IN		03/09/2012	4.580	3,113,857	0	0	0	0	0	7,238,848	12/20/2013
706109126		LAWRENCE	KS		06/24/2013	3.350	2,600,000	0	0	0	0	0	3,907,257	12/04/2013
706109202		LEAWOOD	KS		08/16/2013	2.820	618,930	0	0	0	0	0	855,601	08/16/2013
706101066		LENEXA	KS		09/04/1996	8.350	2,144,617	0	0	0	0	0	35,752,547	07/25/2013
706108517		LENEXA	KS		10/12/2011	4.800	5,075,935	0	0	0	0	0	8,611,212	11/08/2013
706103440		OLATHE	KS		06/10/1999	6.920	302,422	0	0	0	0	0	12,697,563	12/04/2013
706104481		OLATHE	KS		02/04/2002	6.250	10,122,565	0	0	0	0	0	38,769,404	10/03/2013
706104733		OLATHE	KS		10/28/2002	6.180	2,643,867	0	0	0	0	0	10,126,011	10/03/2013
706104982		OLATHE	KS		07/24/2003	5.280	2,349,685	0	0	0	0	0	8,999,265	10/03/2013
706108620		OVERLAND PARK	KS		10/24/2011	4.000	18,700,782	0	0	0	0	0	32,040,331	05/07/2013

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706108354		SHAWNEE	KS		08/26/2010	5.900	4,676,322	0	0	0	0	0	7,859,602	12/20/2013
706107828		WICHITA	KS		01/25/2008	6.090	4,314,707	0	0	0	0	0	8,505,156	12/20/2013
706107159		ALEXANDRIA	KY		04/26/2007	5.690	2,660,280	0	0	0	0	0	5,762,111	09/05/2013
706106940		COVINGTON	KY		12/28/2006	6.130	3,943,885	0	0	0	0	0	7,535,048	09/05/2013
706104397		FLORENCE	KY		11/21/2001	7.100	1,413,597	0	0	0	0	0	4,695,329	12/20/2013
706107045		LOUISVILLE	KY		02/09/2007	6.060	3,291,617	0	0	0	0	0	6,343,708	11/08/2013
706108016		LOUISVILLE	KY		07/31/2008	7.620	664,044	0	0	0	0	0	1,279,768	11/08/2013
706108870		LOUISVILLE	KY		06/29/2012	5.250	11,059,853	0	0	0	0	0	17,887,982	12/20/2013
706106761		BATON ROUGE	LA		09/13/2006	6.050	7,493,434	0	0	0	0	0	14,347,461	12/20/2013
706108868		BATON ROUGE	LA		06/29/2012	5.250	9,255,071	0	0	0	0	0	18,465,164	12/20/2013
706108867		METAIRIE	LA		06/29/2012	5.250	13,110,957	0	0	0	0	0	19,853,056	12/20/2013
706100754		WESTWEGO	LA		04/25/1995	9.280	344,073	0	0	0	0	0	4,536,525	10/03/2013
706103499		ARLINGTON	MA		10/15/1999	8.320	12,971,135	0	0	0	0	0	40,838,725	09/05/2013
706106748		ARLINGTON	MA		09/13/2006	6.050	16,051,640	0	0	0	0	0	38,795,357	12/20/2013
706106413		BOSTON	MA		06/01/2007	5.510	35,912,286	0	0	0	0	0	91,898,589	09/05/2013
706106812		BOSTON	MA		11/30/2006	5.630	8,500,000	0	0	0	0	0	51,107,200	09/05/2013
706107434		BOSTON	MA		08/16/2007	6.090	5,233,497	0	0	0	0	0	26,533,991	10/03/2013
706108311		BOSTON	MA		07/30/2010	5.570	10,452,024	0	0	0	0	0	22,261,794	11/08/2013
706109134		BOSTON	MA		09/25/2013	5.200	714	0	0	0	0	0	119,708,903	09/25/2013
706108655		BRAINTREE	MA		12/14/2011	4.980	10,008,537	0	0	0	0	0	17,580,966	12/20/2013
706108581		BROOKLINE	MA		10/26/2011	4.480	15,241,092	0	0	0	0	0	27,234,838	10/03/2013
706107161		BURLINGTON	MA		03/22/2007	5.890	12,077,549	0	0	0	0	0	17,872,649	12/20/2013
706107433		BURLINGTON	MA		06/29/2007	5.680	8,794,342	0	0	0	0	0	33,855,277	09/05/2013
706101892		CAMBRIDGE	MA		05/16/1997	7.950	1,827,842	0	0	0	0	0	33,561,891	07/25/2013
706108195		CAMBRIDGE	MA		10/22/2009	8.380	32,937,281	0	0	0	0	0	137,952,103	09/05/2013
706108944		EAST LONGMEADOW	MA		12/20/2012	4.450	4,939,962	0	0	0	0	0	9,216,665	12/20/2013
706107112		EAST WEYMOUTH	MA		03/27/2007	5.700	7,181,703	0	0	0	0	0	10,853,635	11/08/2013
706107212		LEOMINSTER	MA		06/28/2007	5.420	2,966,244	0	0	0	0	0	7,272,816	09/05/2013
706107162		LYNNFIELD	MA		03/22/2007	5.890	11,859,137	0	0	0	0	0	26,061,049	12/20/2013
703000270		MANOMET	MA		01/01/2013	5.710	5,715,354	0	(157,400)	0	0	0	7,689,409	10/03/2013
706108114		MANSFIELD	MA		11/13/2008	6.450	8,502,225	0	0	0	0	0	14,822,848	05/07/2013
706108535		MARLBOROUGH	MA		06/16/2011	4.240	23,325,581	0	0	0	0	0	42,217,162	03/28/2013
706105311		MASHPEE	MA		03/24/2004	5.260	11,347,396	0	0	0	0	0	22,821,412	07/25/2013
706109080		NORTHBOROUGH	MA		02/28/2013	2.170	18,069,022	0	0	0	0	0	36,762,953	02/28/2013
706106255		NORWOOD	MA		12/09/2005	5.600	13,951,361	0	0	0	0	0	24,019,349	07/25/2013
706109262		NORWOOD	MA		12/12/2013	4.670	36,000,000	0	0	0	0	0	54,732,722	12/12/2013
706108481		PEABODY	MA		04/28/2011	5.050	9,270,000	0	0	0	0	0	20,257,553	05/07/2013
706109116		PEABODY	MA		06/18/2013	3.300	141,491,131	0	0	0	0	0	263,951,327	06/18/2013
700002150		WELLESLEY HILLS	MA		09/01/2011	7.270	3,246,944	0	(110,545)	0	0	0	10,190,008	11/08/2013
706105487		WELLESLEY HILLS	MA		07/22/2004	5.100	938,467	0	0	0	0	0	7,858,566	09/26/2013
706109263		WEST ROXBURY	MA		12/16/2013	4.650	36,000,000	0	0	0	0	0	55,786,126	12/16/2013
706109383		WOBURN	MA		12/19/2013	3.710	6,610,000	0	0	0	0	0	12,569,026	12/19/2013
706108710		ABERDEEN	MD		01/13/2012	4.200	23,805,300	0	0	0	0	0	40,832,570	07/25/2013
706104897		BALTIMORE	MD		04/24/2003	6.160	16,554,376	0	0	0	0	0	50,920,236	07/25/2013
706106305		BALTIMORE	MD		06/12/2006	5.730	3,971,148	0	0	0	0	0	29,655,172	07/25/2013
706107427		BALTIMORE	MD		08/10/2007	6.070	23,640,398	0	0	0	0	0	72,716,360	07/25/2013
706109033		BALTIMORE	MD		12/21/2012	4.250	6,544,595	0	0	0	0	0	8,263,659	12/04/2013
703000284		BEL AIR	MD		01/01/2013	4.530	7,113,401	0	(134,942)	0	0	0	18,992,444	07/25/2013
706109020		BELCAMP	MD		12/21/2012	3.200	6,520,472	0	0	0	0	0	10,693,909	05/21/2013
706109038		BELCAMP	MD		12/21/2012	3.200	6,617,442	0	0	0	0	0	9,811,541	05/21/2013
700226448		BETHESDA	MD		09/01/2011	7.150	933,751	0	(17,833)	0	0	0	3,566,285	03/28/2013
706108320		BETHESDA	MD		09/02/2010	5.800	4,681,491	0	0	0	0	0	16,416,393	09/05/2013
706108461		BETHESDA	MD		01/31/2011	4.820	125,773,351	0	0	0	0	0	231,671,968	10/03/2013
703000053		COLUMBIA	MD		01/01/2013	5.930	5,225,260	0	(194,457)	0	0	0	8,588,519	10/03/2013
706103747		EDGEWOOD	MD		11/23/1999	7.720	2,328,349	0	0	0	0	0	10,435,711	09/05/2013
706104933		EDGEWOOD	MD		06/09/2003	5.580	2,816,985	0	0	0	0	0	11,195,828	03/28/2013
706109034		FREDERICK	MD		12/21/2012	4.250	3,533,719	0	0	0	0	0	5,829,252	12/04/2013
706108633		GAITHERSBURG	MD		10/06/2011	4.530	40,974,342	0	0	0	0	0	59,271,074	07/25/2013
706105957		GERMANTOWN	MD		06/29/2005	5.040	34,700,000	0	0	0	0	0	69,088,002	05/07/2013
706107473		GERMANTOWN	MD		07/20/2007	6.240	15,300,000	0	0	0	0	0	30,462,433	05/07/2013
706108677		GERMANTOWN	MD		04/26/2012	4.250	8,572,501	0	0	0	0	0	16,079,434	09/05/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706105452		GREENBELT	MD		07/22/2004	5.930	46,177,743	0	0	0	0	0	82,765,087	11/08/2013
706104769		HANOVER	MD		10/01/2003	5.690	3,504,622	0	0	0	0	0	18,551,462	07/25/2013
706106653		HANOVER	MD		07/21/2006	6.040	5,165,300	0	0	0	0	0	7,811,306	09/05/2013
706107393		HANOVER	MD		07/31/2007	5.740	3,670,781	0	0	0	0	0	6,199,514	07/25/2013
706107394		HANOVER	MD		07/31/2007	5.740	3,964,126	0	0	0	0	0	5,660,386	07/25/2013
706105413		HARWOOD	MD		06/15/2004	5.400	6,678,789	0	(725)	0	0	0	10,164,710	11/08/2013
706108814		HYATTSVILLE	MD		06/26/2012	3.200	6,458,510	0	0	0	0	0	12,694,213	09/05/2013
706107623		KENSINGTON	MD		09/26/2007	6.380	14,661,948	0	0	0	0	0	24,599,766	07/25/2013
706108433		KENSINGTON	MD		12/20/2010	6.380	3,057,317	0	0	0	0	0	5,129,557	07/25/2013
703000287		LAUREL	MD		01/01/2013	3.500	37,684,938	0	(543,536)	0	0	0	70,055,977	12/20/2013
706103872		LAUREL	MD		05/24/2000	8.590	1,412,728	0	0	0	0	0	5,048,795	09/05/2013
706104758		LAUREL	MD		11/26/2002	5.990	1,521,089	0	0	0	0	0	5,732,203	09/05/2013
706108281		OWINGS MILLS	MD		06/02/2010	5.830	29,116,883	0	0	0	0	0	67,788,664	07/25/2013
706107830		PHOENIX	MD		01/25/2008	6.090	7,844,922	0	0	0	0	0	9,562,237	12/20/2013
706109035		PIKESVILLE	MD		12/21/2012	4.250	4,068,518	0	0	0	0	0	5,416,953	12/04/2013
706106387		ROCKVILLE	MD		12/30/2005	5.710	9,185,423	0	(4,546)	0	0	0	26,018,201	07/25/2013
706107396		ROSEDALE	MD		07/31/2007	5.740	3,845,202	0	0	0	0	0	6,286,386	07/25/2013
706105516		SILVER SPRING	MD		07/01/2004	5.770	12,037,154	0	0	0	0	0	25,151,401	09/26/2013
706108686		SILVER SPRING	MD		01/31/2012	4.300	32,389,445	0	0	0	0	0	58,818,692	12/20/2013
706108748		SILVER SPRING	MD		06/06/2012	3.990	11,393,458	0	0	0	0	0	36,972,880	10/03/2013
706108980		SILVER SPRING	MD		12/12/2012	3.650	27,301,139	0	0	0	0	0	45,531,279	12/20/2013
706109157		SILVER SPRING	MD		07/19/2013	3.470	8,654,314	0	2,998	0	0	0	13,345,689	07/19/2013
706107397		SPARKS GLENCOE	MD		07/31/2007	5.740	1,986,028	0	0	0	0	0	6,138,607	07/25/2013
706106492		TEMPLE HILLS	MD		05/08/2006	5.470	11,412,200	0	0	0	0	0	36,626,253	11/08/2013
706109159		TOWSON	MD		07/12/2013	3.820	74,950,000	0	0	0	0	0	224,272,261	07/12/2013
706108697		ANN ARBOR	MI		03/09/2012	4.580	6,130,406	0	0	0	0	0	11,403,944	12/20/2013
706108992		BATTLE CREEK	MI		02/28/2013	3.480	3,398,144	0	0	0	0	0	5,401,433	02/28/2013
706109220		BATTLE CREEK	MI		10/02/2013	3.850	2,126,429	0	0	0	0	0	3,086,945	10/02/2013
706109032		CADILLAC	MI		12/21/2012	4.250	3,383,584	0	0	0	0	0	4,208,215	12/04/2013
706107982		CLINTON TOWNSHIP	MI		07/30/2008	6.470	6,284,474	0	0	0	0	0	20,305,765	11/08/2013
706108993		DAVISON	MI		02/28/2013	3.480	2,350,118	0	0	0	0	0	3,758,283	02/28/2013
706108988		FARMINGTON	MI		02/28/2013	3.480	1,048,026	0	0	0	0	0	1,555,792	02/28/2013
706106384		GRAND BLANC	MI		12/30/2005	4.340	2,746,526	0	29,412	0	0	0	25,139,833	11/08/2013
706108991		GRAND RAPIDS	MI		02/28/2013	3.480	6,192,880	0	0	0	0	0	9,899,039	02/28/2013
706109223		GRAND RAPIDS	MI		10/02/2013	3.850	1,308,572	0	0	0	0	0	1,913,238	10/02/2013
706108703		GRANDVILLE	MI		03/09/2012	4.580	2,335,434	0	0	0	0	0	6,037,343	12/20/2013
706108994		HOLLAND	MI		02/28/2013	3.480	2,381,877	0	0	0	0	0	3,655,208	02/28/2013
706104541		KALAMAZOO	MI		05/30/2002	6.570	6,140,546	0	0	0	0	0	31,946,332	10/03/2013
706109222		KALAMAZOO	MI		10/02/2013	3.850	1,334,743	0	0	0	0	0	2,020,355	10/02/2013
706104793		LANSING	MI		02/06/2003	5.100	5,368,184	0	0	0	0	0	23,092,070	10/03/2013
706109031		MARQUETTE	MI		12/21/2012	4.250	3,557,198	0	0	0	0	0	5,089,804	12/04/2013
706106514		NORTHVILLE	MI		06/07/2006	5.520	5,129,627	0	0	0	0	0	10,376,861	09/05/2013
706108310		NORTHVILLE	MI		08/12/2010	6.000	5,628,186	0	0	0	0	0	21,440,332	11/08/2013
706108587		NOVI	MI		09/22/2011	4.750	16,666,500	0	0	0	0	0	31,147,762	05/07/2013
706108646		REDFORD	MI		02/02/2012	5.000	4,578,732	0	0	0	0	0	7,740,263	09/05/2013
706109039		TROY	MI		08/12/2013	4.200	75,100,000	0	0	0	0	0	258,221,198	08/12/2013
706108515		UTICA	MI		10/12/2011	4.800	8,586,459	0	0	0	0	0	10,232,044	11/08/2013
706105441		WIXOM	MI		08/04/2004	5.000	2,177,271	0	0	0	0	0	14,642,249	10/03/2013
706108986		WIXOM	MI		02/28/2013	3.480	1,524,401	0	0	0	0	0	2,416,336	02/28/2013
706107829		ANDOVER	MN		01/25/2008	6.090	4,034,532	0	0	0	0	0	12,244,427	12/20/2013
706106191		CIRCLE PINES	MN		10/05/2005	5.800	10,000,000	0	0	0	0	0	15,555,819	03/28/2013
706102566		HOPKINS	MN		03/11/1998	6.520	9,750,326	0	0	0	0	0	32,764,771	09/05/2013
706108491		HOPKINS	MN		03/30/2011	5.570	2,192,229	0	0	0	0	0	4,026,235	11/08/2013
706108698		LAKE ELMO	MN		03/09/2012	4.580	3,454,435	0	0	0	0	0	7,181,555	12/20/2013
706104349		MINNEAPOLIS	MN		01/25/2002	6.850	1,230,497	0	0	0	0	0	4,713,114	09/05/2013
706106752		MINNEAPOLIS	MN		09/13/2006	6.050	8,280,272	0	0	0	0	0	21,508,961	12/20/2013
706108514		MINNEAPOLIS	MN		10/12/2011	4.800	10,276,392	0	0	0	0	0	10,886,010	11/08/2013
706108932		MINNEAPOLIS	MN		10/05/2012	3.070	14,342,562	0	0	0	0	0	25,764,762	09/26/2013
706108933		MINNEAPOLIS	MN		10/05/2012	3.070	11,859,980	0	0	0	0	0	15,704,633	09/26/2013
706109247		MINNEAPOLIS	MN		08/30/2013	4.200	15,600,000	0	0	0	0	0	22,327,500	10/09/2013
706108513		MINNETONKA	MN		10/12/2011	4.800	8,455,352	0	0	0	0	0	11,344,676	11/08/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706105388		SAINT PAUL	MN		05/24/2004	4.670	9,870,000	0	0	0	0	0	31,769,347	12/04/2013
706105458		WACONIA	MN		08/31/2004	5.790	3,309,077	0	0	0	0	0	10,983,454	12/20/2013
706108616		BRANSON	MO		09/29/2011	4.530	3,927,003	0	0	0	0	0	5,895,771	12/20/2013
706105638		COLUMBIA	MO		12/02/2004	4.880	3,421,977	0	(160)	0	0	0	13,252,184	11/08/2013
706106722		COLUMBIA	MO		09/07/2006	5.780	4,357,522	0	0	0	0	0	13,252,184	11/08/2013
706107850		COLUMBIA	MO		03/04/2008	5.450	7,353,486	0	0	0	0	0	18,445,964	09/05/2013
706109079		SAINT LOUIS	MO		03/20/2013	2.920	9,385,764	0	0	0	0	0	13,328,344	03/20/2013
706109097		SAINT LOUIS	MO		06/07/2013	4.670	17,313,012	0	0	0	0	0	27,737,857	06/07/2013
706108614		SPRINGFIELD	MO		09/29/2011	4.530	3,202,605	0	0	0	0	0	6,033,795	12/20/2013
706108615		SPRINGFIELD	MO		09/29/2011	4.530	5,566,432	0	0	0	0	0	9,724,213	12/20/2013
706108133		SOUTHAVEN	MS		11/07/2008	6.000	59,554,787	0	0	0	0	0	104,448,651	11/08/2013
706109333		BILLINGS	MT		12/02/2013	4.300	11,460,758	0	0	0	0	0	26,210,742	12/02/2013
706107976		CHIHUAHUA	MX		06/19/2008	6.640	41,615,331	0	0	0	0	0	60,567,933	11/08/2013
706108314		GUADALAJARA	MX		11/17/2011	4.500	91,739,599	0	0	0	0	0	128,071,216	11/08/2013
706108634		GUADALAJARA	MX		11/17/2011	4.650	7,782,083	0	0	0	0	0	21,495,701	11/08/2013
706108662		GUADALAJARA	MX		12/16/2011	4.580	36,732,146	0	0	0	0	0	53,350,182	11/08/2013
706107275		JUAREZ	MX		10/31/2007	6.890	61,219,280	0	0	0	0	0	105,600,606	11/08/2013
706108649		MEXICO CITY	MX		12/16/2011	5.040	26,463,378	0	0	0	0	0	43,187,284	11/08/2013
706108846		MEXICO CITY	MX		06/20/2012	4.780	3,608,537	0	0	0	0	0	5,929,053	11/08/2013
706108844		MONTERREY	MX		06/20/2012	4.500	4,685,105	0	0	0	0	0	6,258,272	11/08/2013
706108478		CHAPEL HILL	NC		03/01/2011	5.160	9,520,270	0	0	0	0	0	18,753,815	10/03/2013
706108567		CHAPEL HILL	NC		07/29/2011	4.520	17,531,975	0	0	0	0	0	30,201,257	09/05/2013
706108181		CHARLOTTE	NC		07/30/2009	8.000	18,977,529	0	0	0	0	0	112,560,934	11/08/2013
706108663		CHARLOTTE	NC		01/04/2012	4.090	36,383,119	0	0	0	0	0	59,698,901	03/28/2013
706108956		CHARLOTTE	NC		12/20/2012	4.450	3,757,611	0	0	0	0	0	6,535,133	12/20/2013
706108948		CONCORD	NC		12/20/2012	4.450	3,757,611	0	0	0	0	0	6,700,092	12/20/2013
706107988		DURHAM	NC		01/08/2009	6.450	5,628,406	0	0	0	0	0	11,368,179	07/25/2013
706108652		FAYETTEVILLE	NC		12/22/2011	4.540	61,240,656	0	0	0	0	0	203,712,168	12/20/2013
706106949		GREENSBORO	NC		12/15/2006	5.620	7,368,760	0	0	0	0	0	20,360,842	09/05/2013
706106842		HUNTERSVILLE	NC		11/28/2006	5.870	8,000,000	0	0	0	0	0	7,762,998	12/04/2013
706107698		WALKERTOWN	NC		02/28/2008	6.470	8,726,238	0	27,433	0	0	0	10,659,456	09/05/2013
706108490		LINCOLN	NE		03/30/2011	5.570	8,086,888	0	0	0	0	0	12,011,658	11/08/2013
706108955		OMAHA	NE		12/20/2012	4.450	2,882,994	0	0	0	0	0	4,717,437	12/20/2013
706108951		DOVER	NH		12/20/2012	4.450	4,211,115	0	0	0	0	0	8,251,837	12/20/2013
706108100		MANCHESTER	NH		10/01/2008	6.230	103,919,541	0	0	0	0	0	172,052,697	09/05/2013
706106597		ATLANTIC CITY	NJ		12/11/2006	6.440	18,667,401	0	0	0	0	0	45,511,060	07/25/2013
706106030		BELLE MEAD	NJ		08/29/2005	4.890	13,517,155	0	0	0	0	0	49,360,793	09/05/2013
706104895		CARLSTADT	NJ		02/17/2004	5.880	6,716,797	0	0	0	0	0	11,141,144	09/26/2013
706105083		CARLSTADT	NJ		08/19/2003	4.570	10,859,071	0	0	0	0	0	44,075,812	07/25/2013
706105887		CARLSTADT	NJ		06/06/2005	5.290	19,104,060	0	0	0	0	0	70,497,357	10/03/2013
706106539		CARLSTADT	NJ		07/05/2006	5.880	11,896,716	0	0	0	0	0	27,054,213	09/05/2013
706106772		CARLSTADT	NJ		05/04/2007	5.480	3,606,211	0	0	0	0	0	8,200,858	09/05/2013
706108403		CARTERET	NJ		12/30/2010	3.670	2,421,702	0	0	0	0	0	7,887,510	09/05/2013
706108392		CLIFTON	NJ		10/12/2010	4.000	14,188,791	0	(7,168)	0	0	0	30,620,918	06/14/2013
706109167		CLIFTON	NJ		06/14/2013	3.200	13,244,505	0	3,106	0	0	0	29,008,422	06/14/2013
706108552		COLTS NECK	NJ		02/01/2012	4.600	19,183,584	0	0	0	0	0	43,339,792	09/05/2013
706109250		EATONTOWN	NJ		09/27/2013	4.530	5,280,880	0	0	0	0	0	7,782,041	09/27/2013
706109003		ENGLEWOOD	NJ		01/14/2013	3.650	9,844,592	0	0	0	0	0	16,252,956	01/14/2013
706105978		FRANKLIN PARK	NJ		07/29/2005	4.990	13,843,539	0	0	0	0	0	49,205,637	09/05/2013
706106846		FRANKLIN TOWNSHIP	NJ		11/09/2006	5.750	1,518,687	0	0	0	0	0	7,751,351	11/08/2013
706105824		HILLSBOROUGH	NJ		06/09/2005	5.310	2,953,801	0	0	0	0	0	18,795,242	09/05/2013
706105975		HILLSBOROUGH	NJ		07/07/2005	4.990	3,758,099	0	0	0	0	0	26,289,669	07/25/2013
706106946		HILLSBOROUGH	NJ		01/08/2007	5.750	1,190,123	0	0	0	0	0	2,972,969	09/26/2013
706106460		ISELIN	NJ		05/04/2006	5.400	4,820,461	0	(32,959)	0	0	0	13,331,157	09/05/2013
706104578		JERSEY CITY	NJ		01/17/2003	7.170	52,144,538	0	0	0	0	0	428,376,560	10/03/2013
706105462		JERSEY CITY	NJ		06/29/2004	5.700	6,230,484	0	0	0	0	0	51,184,512	10/03/2013
706106120		JERSEY CITY	NJ		10/12/2006	6.150	34,096,904	0	0	0	0	0	89,054,838	03/28/2013
706108855		JERSEY CITY	NJ		08/20/2012	3.500	64,000,000	0	0	0	0	0	102,874,575	11/08/2013
706106254		LAKEWOOD	NJ		01/23/2006	5.320	6,282,726	0	0	0	0	0	27,437,735	09/05/2013
706106947		LAKEWOOD	NJ		01/08/2007	5.750	1,818,244	0	0	0	0	0	5,225,853	07/25/2013
706103118		LONG BRANCH	NJ		12/23/1998	6.600	2,331,166	0	0	0	0	0	16,649,137	10/03/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706105531		MANAHAWKIN	NJ		09/24/2004	5.590	4,409,633	0	0	0	0	0	26,214,277	09/05/2013
706104635		MAPLE SHADE	NJ		07/26/2002	6.910	1,671,002	0	0	0	0	0	7,842,985	10/03/2013
706104639		MAPLE SHADE	NJ		07/26/2002	6.910	2,822,139	0	0	0	0	0	14,331,906	09/05/2013
706104637		MARLTON	NJ		08/27/2002	6.840	6,061,035	0	0	0	0	0	21,799,018	10/03/2013
706104638		MARLTON	NJ		07/26/2002	6.910	6,684,012	0	0	0	0	0	37,046,127	10/03/2013
706104640		MARLTON	NJ		07/26/2002	6.910	3,936,139	0	0	0	0	0	21,075,683	10/03/2013
706104779		MARLTON	NJ		01/17/2003	5.960	16,920,394	0	0	0	0	0	46,407,156	10/03/2013
706108542		MARLTON	NJ		05/04/2011	4.520	5,000,000	0	0	0	0	0	9,116,486	09/05/2013
706108667		MONROE TOWNSHIP	NJ		11/22/2011	4.410	173,051,816	0	0	0	0	0	229,394,384	11/25/2013
706109345		MONROE TOWNSHIP	NJ		11/22/2013	4.410	22,148,810	0	0	0	0	0	29,360,002	11/25/2013
706108673		MOUNT HOLLY	NJ		01/13/2012	4.410	14,250,000	0	0	0	0	0	27,320,489	11/08/2013
706107487		MOUNT LAUREL	NJ		09/18/2007	6.630	10,629,445	0	0	0	0	0	14,286,177	09/26/2013
706108393		NEW MILFORD	NJ		08/01/2013	4.000	1,416,740	0	(6,271)	0	0	0	7,936,336	09/05/2013
706105084		NORTH BERGEN	NJ		12/18/2003	4.840	3,408,166	0	0	0	0	0	17,786,784	05/07/2013
706108818		NORTH BERGEN	NJ		06/26/2012	3.300	7,773,438	0	0	0	0	0	13,658,131	07/25/2013
706105766		NORTH BRUNSWICK	NJ		04/14/2005	4.990	12,994,745	0	0	0	0	0	62,971,169	09/05/2013
706106531		NORTH BRUNSWICK	NJ		05/16/2006	5.570	11,451,553	0	0	0	0	0	46,272,196	09/05/2013
706105976		OCEAN	NJ		07/25/2005	4.990	5,653,255	0	0	0	0	0	25,504,404	11/08/2013
706105987		OCEAN	NJ		07/25/2005	4.990	2,936,686	0	0	0	0	0	21,031,576	11/08/2013
706108237		PARAMUS	NJ		01/15/2010	6.250	4,151,149	0	0	0	0	0	8,375,527	06/27/2013
706108238		PARAMUS	NJ		01/15/2010	6.250	2,163,897	0	0	0	0	0	6,351,340	06/27/2013
706108239		PARAMUS	NJ		01/15/2010	6.250	4,062,827	0	0	0	0	0	7,257,574	06/27/2013
706108240		PARAMUS	NJ		01/15/2010	6.250	2,296,380	0	0	0	0	0	6,624,758	06/27/2013
706105571		PARSIPPANY	NJ		10/05/2004	5.640	4,057,014	0	0	0	0	0	20,230,517	09/05/2013
706109251		PARSIPPANY	NJ		09/27/2013	4.490	1,494,557	0	0	0	0	0	2,173,590	09/27/2013
706106215		PERTH AMBOY	NJ		12/12/2005	4.970	6,331,263	0	0	0	0	0	21,007,606	11/08/2013
706106604		PERTH AMBOY	NJ		06/07/2006	5.730	18,131,324	0	(50,221)	0	0	0	42,070,847	05/07/2013
706107194		PERTH AMBOY	NJ		05/29/2007	5.380	3,348,937	0	0	0	0	0	11,652,144	11/08/2013
706106100		RAHWAY	NJ		09/30/2006	4.750	4,704,632	0	26,444	0	0	0	14,244,200	10/03/2013
706105826		RANDOLPH	NJ		06/09/2005	5.220	30,094,688	0	0	0	0	0	79,808,115	05/07/2013
706107163		RANDOLPH	NJ		03/22/2007	5.890	11,706,250	0	0	0	0	0	24,899,920	12/20/2013
706108904		RANDOLPH	NJ		11/06/2012	3.550	4,862,721	0	0	0	0	0	12,895,435	05/07/2013
706108236		ROCHELLE PARK	NJ		01/15/2010	6.250	2,163,897	0	0	0	0	0	4,901,500	06/27/2013
706107483		ROCKAWAY	NJ		02/28/2008	6.410	7,837,305	0	(9,300)	0	0	0	25,751,903	07/25/2013
706105825		SADDLE BROOK	NJ		06/09/2005	5.220	12,671,448	0	0	0	0	0	32,811,776	09/05/2013
706106823		SADDLE BROOK	NJ		11/10/2006	5.900	2,376,284	0	0	0	0	0	3,730,301	07/25/2013
706108905		SADDLE BROOK	NJ		11/02/2012	3.550	4,862,721	0	0	0	0	0	12,591,638	09/05/2013
706108235		SADDLE RIVER	NJ		01/15/2010	6.250	7,419,075	0	0	0	0	0	16,456,811	06/27/2013
706109196		SOMERSET	NJ		07/25/2013	3.760	7,433,921	0	0	0	0	0	14,093,337	07/25/2013
706104984		TRENTON	NJ		07/17/2003	5.150	2,142,698	0	0	0	0	0	8,669,678	09/05/2013
706109249		VERONA	NJ		09/27/2013	4.520	17,137,859	0	0	0	0	0	24,678,110	09/27/2013
706106756		WALL TOWNSHIP	NJ		09/13/2006	6.050	8,876,174	0	0	0	0	0	20,440,199	12/20/2013
706108282		WAYNE	NJ		06/02/2010	5.830	25,036,812	0	0	0	0	0	53,181,226	09/05/2013
706106161		WOODBRIDGE	NJ		11/14/2005	5.040	3,641,501	0	0	0	0	0	11,899,357	09/05/2013
706108941		WOODBRIDGE	NJ		11/20/2012	3.370	14,218,169	0	0	0	0	0	26,591,583	10/03/2013
706108241		WOODCLIFF LAKE	NJ		01/15/2010	6.250	4,239,472	0	0	0	0	0	8,145,168	06/27/2013
750000057		AMSTERDAM	NLD		10/16/2013	3.290	110,583,397	0	0	0	0	1,717,458	164,624,697	09/27/2013
750000058		AMSTERDAM	NLD		10/16/2013	2.800	47,013,094	0	0	0	0	979,226	69,988,326	09/27/2013
750000039		BREDA	NLD		03/15/2013	3.750	47,145,256	0	0	0	0	2,836,448	99,464,859	03/08/2013
706108172		ALBUQUERQUE	NM		05/07/2009	7.490	7,489,005	0	0	0	0	0	20,758,847	09/05/2013
706105756		SANTA TERESA	NM		02/23/2005	5.770	6,249,911	0	0	0	0	0	19,581,037	07/25/2013
706108657		HENDERSON	NV		12/14/2011	4.980	2,705,009	0	0	0	0	0	1,607,647	12/20/2013
706106784		LAS VEGAS	NV		12/26/2006	7.800	13,685,492	0	0	0	0	0	17,317,995	05/07/2013
706107831		LAS VEGAS	NV		01/25/2008	6.090	3,025,899	0	0	0	0	0	2,018,572	12/20/2013
706107960		LAS VEGAS	NV		09/05/2008	6.730	28,070,446	0	0	0	0	0	43,442,458	10/03/2013
706109336		SPARKS	NV		12/02/2013	4.300	13,871,490	0	0	0	0	0	31,603,967	12/02/2013
706105591		ALBANY	NY		10/07/2004	5.330	748,858	0	0	0	0	0	4,940,257	11/08/2013
706105682		ALBANY	NY		10/07/2004	5.330	1,610,299	0	0	0	0	0	6,625,410	11/08/2013
706105683		ALBANY	NY		10/07/2004	5.330	1,003,844	0	0	0	0	0	2,263,990	11/08/2013
706107294		ALBANY	NY		05/11/2007	5.670	3,429,004	0	0	0	0	0	6,644,618	11/08/2013
706108562		BAYSIDE	NY		08/05/2011	4.360	12,483,462	0	0	0	0	0	50,934,716	09/27/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108390		BRONX	NY		11/15/2010	5.500	2,315,000	0	0	0	0	0	9,614,547	10/03/2013
706108475		BROOKLYN	NY		03/01/2011	4.710	23,408,276	0	0	0	0	0	186,806,329	11/08/2013
706106813		CLIFTON PARK	NY		10/30/2006	6.060	2,317,718	0	0	0	0	0	4,817,349	05/07/2013
706105946		EAST MEADOW	NY		07/27/2005	5.290	28,093,629	0	0	0	0	0	50,915,293	12/20/2013
706106757		HAUPPAUGE	NY		09/13/2006	6.050	11,962,702	0	0	0	0	0	27,739,598	12/20/2013
706108180		HUNTINGTON STATION	NY		07/30/2009	8.000	11,693,218	0	0	0	0	0	56,079,396	11/08/2013
706106997		LONG ISLAND CITY	NY		12/21/2006	5.540	15,390,898	0	0	0	0	0	32,225,637	10/03/2013
706107067		LONG ISLAND CITY	NY		12/21/2006	5.490	3,843,058	0	0	0	0	0	8,046,643	10/03/2013
703000401		NEW YORK	NY		01/01/2013	5.360	31,027,833	0	131,817	0	0	0	1,329,223,737	12/20/2013
706101106		NEW YORK	NY		09/25/1996	8.010	2,421,241	0	0	0	0	0	113,930,478	10/03/2013
706101184		NEW YORK	NY		04/08/1997	7.270	2,988,667	0	0	0	0	0	55,665,762	10/08/2013
706101192		NEW YORK	NY		02/10/1997	7.930	45,052,624	0	0	0	0	0	208,100,518	11/08/2013
706102564		NEW YORK	NY		04/15/1998	8.190	2,512,151	0	0	0	0	0	11,928,931	07/25/2013
706102850		NEW YORK	NY		08/03/1998	6.960	3,350,000	0	0	0	0	0	47,274,332	10/03/2013
706103444		NEW YORK	NY		06/07/1999	7.530	746,302	0	0	0	0	0	16,030,826	10/03/2013
706103665		NEW YORK	NY		10/27/1999	8.280	2,486,223	0	0	0	0	0	11,805,926	07/25/2013
706104552		NEW YORK	NY		05/02/2002	6.900	11,762,785	0	0	0	0	0	55,403,294	09/26/2013
706104643		NEW YORK	NY		07/15/2002	7.210	2,010,951	0	0	0	0	0	94,624,540	10/03/2013
706104867		NEW YORK	NY		03/20/2003	5.760	4,915,000	0	0	0	0	0	119,660,878	11/08/2013
706105012		NEW YORK	NY		08/05/2003	5.100	11,062,632	0	0	0	0	0	32,737,723	10/03/2013
706105014		NEW YORK	NY		08/05/2003	5.100	42,680,653	0	0	0	0	0	111,647,817	05/07/2013
706105062		NEW YORK	NY		08/21/2003	4.850	50,631,940	0	0	0	0	0	124,081,398	07/25/2013
706105684		NEW YORK	NY		11/29/2004	5.340	71,722,551	0	0	0	0	0	349,008,875	03/28/2013
706105795		NEW YORK	NY		03/09/2005	6.070	24,000,000	0	0	0	0	0	143,085,017	11/08/2013
706106326		NEW YORK	NY		11/03/2006	5.450	12,983,396	0	0	0	0	0	80,391,387	03/20/2013
706106358		NEW YORK	NY		03/02/2006	5.830	55,587,356	0	0	0	0	0	173,689,156	11/08/2013
706106467		NEW YORK	NY		06/15/2006	5.790	29,210,108	0	0	0	0	0	68,644,087	09/05/2013
706106516		NEW YORK	NY		11/01/2006	5.850	3,826,688	0	0	0	0	0	19,674,691	09/05/2013
706106525		NEW YORK	NY		05/25/2006	5.580	21,996,115	0	0	0	0	0	143,189,892	10/03/2013
706106526		NEW YORK	NY		05/25/2006	5.500	5,270,428	0	0	0	0	0	45,648,975	12/20/2013
706106529		NEW YORK	NY		05/09/2006	6.210	24,291,400	0	0	0	0	0	56,823,389	10/03/2013
706106643		NEW YORK	NY		06/23/2006	6.240	19,320,833	0	0	0	0	0	25,700,935	11/08/2013
706106776		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,376	09/05/2013
706106777		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,376	09/05/2013
706106778		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,380	09/05/2013
706106779		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,376	09/05/2013
706106780		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,376	09/05/2013
706106781		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,376	09/05/2013
706106956		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	1,903,827	09/05/2013
706106957		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	1,903,827	09/05/2013
706106958		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	1,903,828	09/05/2013
706106959		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	1,903,827	09/05/2013
706106960		NEW YORK	NY		12/15/2006	5.660	1,155,557	0	0	0	0	0	1,903,827	09/05/2013
706106961		NEW YORK	NY		12/15/2006	5.660	1,155,557	0	0	0	0	0	1,903,827	09/05/2013
706107004		NEW YORK	NY		04/30/2007	5.670	60,000,000	0	0	0	0	0	195,117,681	07/25/2013
706107298		NEW YORK	NY		06/19/2007	5.690	28,096,236	0	0	0	0	0	48,160,947	03/28/2013
706107646		NEW YORK	NY		07/24/2008	7.890	22,879,143	0	0	0	0	0	53,766,325	09/05/2013
706107669		NEW YORK	NY		11/19/2007	5.890	4,417,041	0	0	0	0	0	8,794,995	07/25/2013
706107670		NEW YORK	NY		11/19/2007	5.890	11,385,404	0	0	0	0	0	22,631,382	07/25/2013
706107671		NEW YORK	NY		11/19/2007	5.890	2,854,780	0	0	0	0	0	5,934,295	07/25/2013
706107723		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	1,922,139	09/05/2013
706107724		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	1,922,139	09/05/2013
706107725		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	1,922,140	09/05/2013
706107726		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	1,922,139	09/05/2013
706107727		NEW YORK	NY		01/23/2008	5.990	1,166,666	0	0	0	0	0	1,922,139	09/05/2013
706107728		NEW YORK	NY		01/23/2008	5.990	1,166,666	0	0	0	0	0	1,922,139	09/05/2013
706107782		NEW YORK	NY		12/20/2007	6.320	70,447,229	0	0	0	0	0	124,092,410	03/28/2013
706107795		NEW YORK	NY		01/30/2008	6.120	63,659,889	0	0	0	0	0	189,818,411	08/01/2013
706107796		NEW YORK	NY		03/28/2008	5.870	39,419,865	0	0	0	0	0	180,195,546	03/28/2013
706107852		NEW YORK	NY		03/19/2008	5.610	32,712,292	0	0	0	0	0	126,523,884	09/05/2013
706107912		NEW YORK	NY		03/10/2008	6.010	78,500,195	0	0	0	0	0	183,777,628	03/28/2013

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706107941		NEW YORK	NY		05/14/2008	6.060	53,251,473	0	0	0	0	0	127,251,321	12/20/2013
706107992		NEW YORK	NY		07/10/2008	6.560	9,877,500	0	0	0	0	0	23,124,406	03/28/2013
706108001		NEW YORK	NY		08/27/2008	6.600	25,463,938	0	0	0	0	0	44,739,413	05/07/2013
706108206		NEW YORK	NY		11/05/2009	7.000	14,883,431	0	0	0	0	0	72,424,100	03/28/2013
706108260		NEW YORK	NY		02/11/2010	6.250	54,816,481	0	0	0	0	0	207,154,896	07/25/2013
706108326		NEW YORK	NY		06/15/2010	5.440	20,012,295	0	0	0	0	0	79,967,529	11/08/2013
706108327		NEW YORK	NY		06/15/2010	5.490	25,834,302	0	0	0	0	0	102,618,771	05/07/2013
706108328		NEW YORK	NY		06/15/2010	6.750	34,553,640	0	0	0	0	0	133,341,733	11/08/2013
706108329		NEW YORK	NY		06/15/2010	5.290	19,895,470	0	0	0	0	0	76,776,282	11/08/2013
706108343		NEW YORK	NY		09/01/2010	5.150	253,974,657	0	0	0	0	0	719,203,357	09/05/2013
706108389		NEW YORK	NY		11/15/2010	5.500	4,180,000	0	0	0	0	0	16,116,539	12/26/2013
706108420		NEW YORK	NY		01/05/2011	4.080	37,836,628	0	0	0	0	0	173,363,907	12/20/2013
706108421		NEW YORK	NY		02/01/2011	4.030	8,986,217	0	0	0	0	0	71,776,115	09/05/2013
706108483		NEW YORK	NY		04/04/2011	5.380	48,506,465	0	0	0	0	0	115,246,923	05/07/2013
706108555		NEW YORK	NY		08/19/2011	4.750	189,280,018	0	0	0	0	0	1,310,259,676	09/05/2013
706108606		NEW YORK	NY		11/10/2011	4.750	5,000,000	0	0	0	0	0	29,809,422	11/08/2013
706108690		NEW YORK	NY		03/08/2012	3.880	59,900,000	0	0	0	0	0	136,911,105	12/04/2013
706108731		NEW YORK	NY		05/31/2012	4.190	10,131,409	0	0	0	0	0	17,437,363	07/25/2013
706108733		NEW YORK	NY		03/09/2012	3.170	6,250,000	0	0	0	0	0	32,438,183	12/04/2013
706108850		NEW YORK	NY		06/28/2012	3.860	4,950,000	0	0	0	0	0	21,936,083	11/08/2013
706108865		NEW YORK	NY		09/20/2012	3.900	54,830,000	0	0	0	0	0	137,553,205	09/05/2013
706108871		NEW YORK	NY		08/02/2012	3.780	7,437,736	0	0	0	0	0	76,426,730	11/08/2013
706108886		NEW YORK	NY		08/16/2012	3.900	9,872,671	0	0	0	0	0	22,484,020	10/03/2013
706108897		NEW YORK	NY		10/24/2012	4.250	6,035,637	0	0	0	0	0	41,352,750	12/11/2013
706108901		NEW YORK	NY		09/26/2012	4.400	49,319,132	0	0	0	0	0	78,776,669	10/03/2013
706108902		NEW YORK	NY		09/26/2012	4.400	13,910,525	0	0	0	0	0	22,219,061	10/03/2013
706108906		NEW YORK	NY		10/01/2012	3.250	18,000,000	0	0	0	0	0	56,628,403	11/08/2013
706108907		NEW YORK	NY		10/01/2012	3.250	10,000,000	0	0	0	0	0	55,436,186	11/08/2013
706109056		NEW YORK	NY		03/20/2013	3.500	4,936,402	0	0	0	0	0	30,565,522	03/20/2013
706109068		NEW YORK	NY		04/09/2013	3.060	16,114,713	0	0	0	0	0	30,967,767	04/09/2013
706109069		NEW YORK	NY		04/09/2013	3.060	19,785,287	0	0	0	0	0	29,699,770	04/09/2013
706109137		NEW YORK	NY		06/27/2013	3.740	51,150,000	0	0	0	0	0	95,877,473	06/27/2013
706109192		NEW YORK	NY		08/01/2013	3.350	9,018,233	0	0	0	0	0	26,890,300	08/01/2013
706109228		NEW YORK	NY		08/01/2013	4.270	14,150,000	0	0	0	0	0	104,289,629	08/01/2013
706109356		NEW YORK	NY		12/26/2013	5.100	1,500,000	0	0	0	0	0	5,783,462	12/26/2013
706109362		NEW YORK	NY		11/06/2013	3.420	14,708,838	0	0	0	0	0	116,886,328	11/06/2013
706108291		PLAINVIEW	NY		06/03/2010	5.700	38,045,404	0	0	0	0	0	96,344,290	09/05/2013
706108388		REGO PARK	NY		11/15/2010	5.500	7,250,000	0	0	0	0	0	26,395,930	12/26/2013
706109355		REGO PARK	NY		12/26/2013	5.100	5,000,000	0	0	0	0	0	18,204,070	12/26/2013
706101089		ROCHESTER	NY		01/31/1997	8.080	421,814	0	0	0	0	0	5,919,354	10/03/2013
706104781		ROCHESTER	NY		12/02/2002	5.860	30,559,061	0	0	0	0	0	85,785,030	11/08/2013
706108674		ROCHESTER	NY		04/06/2012	4.250	6,728,374	0	0	0	0	0	10,857,177	11/08/2013
706108561		STATEN ISLAND	NY		10/03/2011	4.730	18,344,470	0	0	0	0	0	33,458,215	10/03/2013
706108215		WHITE PLAINS	NY		05/03/2010	6.000	171,903,769	0	0	0	0	0	683,660,147	11/08/2013
706108391		WOODSIDE	NY		11/15/2010	5.500	10,650,000	0	0	0	0	0	31,460,770	12/26/2013
706109357		WOODSIDE	NY		12/26/2013	5.100	3,500,000	0	0	0	0	0	10,339,230	12/26/2013
706108190		YONKERS	NY		09/30/2009	8.000	14,067,685	0	0	0	0	0	37,680,039	11/08/2013
706106726		AKRON	OH		08/30/2006	5.870	11,325,000	0	0	0	0	0	39,670,206	12/04/2013
706108947		AKRON	OH		12/20/2012	4.450	3,887,183	0	0	0	0	0	5,856,768	12/20/2013
706108671		AVON	OH		01/23/2012	5.220	10,772,211	0	0	0	0	0	17,854,345	07/25/2013
706109217		BATAVIA	OH		10/02/2013	3.850	5,299,715	0	0	0	0	0	7,655,113	10/02/2013
706106711		BEDFORD	OH		06/30/2006	6.730	2,942,137	0	0	0	0	0	6,119,645	09/05/2013
706106382		CINCINNATI	OH		12/30/2005	5.490	2,733,711	0	(240)	0	0	0	9,090,211	09/05/2013
706106383		CINCINNATI	OH		12/30/2005	5.290	2,707,272	0	5,170	0	0	0	9,032,110	09/05/2013
706107147		CINCINNATI	OH		04/26/2007	5.590	7,270,381	0	0	0	0	0	18,081,871	10/03/2013
706106375		CLEVELAND	OH		12/30/2005	5.470	1,951,323	0	(21)	0	0	0	4,253,617	09/05/2013
706108355		CLEVELAND	OH		08/26/2010	5.900	2,120,749	0	0	0	0	0	3,200,611	12/20/2013
706106575		COLUMBUS	OH		07/11/2006	6.260	2,283,363	0	0	0	0	0	4,410,639	10/03/2013
706107943		COLUMBUS	OH		03/11/2008	6.680	39,345,789	0	154,137	0	0	0	567,133,159	12/20/2013
706109311		COLUMBUS	OH		11/27/2013	4.040	1,608,108	0	0	0	0	0	3,170,271	11/27/2013
706109316		COLUMBUS	OH		11/27/2013	4.040	2,278,919	0	0	0	0	0	3,997,298	11/27/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109317		DUBLIN	OH		11/27/2013	4.040	2,747,568	0	0	0	0	0	4,686,487	11/27/2013
706109351		DUBLIN	OH		12/17/2013	4.800	13,056,000	0	0	0	0	0	18,666,000	12/17/2013
706109200		ELYRIA	OH		08/16/2013	2.820	1,764,843	0	0	0	0	0	2,419,252	08/16/2013
706109023		GROVE CITY	OH		12/21/2012	3.200	4,652,941	0	0	0	0	0	7,046,457	05/21/2013
706108045		GROVEPORT	OH		09/08/2008	6.260	10,526,352	0	0	0	0	0	15,323,323	10/24/2013
706109021		GROVEPORT	OH		12/21/2012	3.200	4,937,167	0	0	0	0	0	8,992,921	05/21/2013
706109022		GROVEPORT	OH		12/21/2012	3.200	5,062,560	0	0	0	0	0	8,486,282	05/21/2013
706108699		MAUMEE	OH		03/09/2012	4.580	3,989,629	0	0	0	0	0	9,241,406	12/20/2013
706105029		POWELL	OH		07/31/2003	4.110	700,000	0	0	0	0	0	6,477,647	09/05/2013
706108996		TOLEDO	OH		02/28/2013	3.480	2,096,052	0	0	0	0	0	3,198,377	02/28/2013
706106028		WESTERVILLE	OH		09/01/2005	5.030	15,452,978	0	0	0	0	0	26,185,974	10/03/2013
706107735		WESTERVILLE	OH		03/05/2008	6.980	1,460,006	0	0	0	0	0	2,474,079	10/03/2013
706108351		WICKLIFFE	OH		08/26/2010	5.900	2,581,283	0	0	0	0	0	7,158,233	12/20/2013
706104164		OKLAHOMA CITY	OK		04/18/2001	7.410	920,747	0	0	0	0	0	3,784,146	09/05/2013
706108007		OKLAHOMA CITY	OK		06/02/2008	6.740	48,746,479	0	0	0	0	0	120,281,872	09/05/2013
706107832		TULSA	OK		01/25/2008	6.090	3,810,391	0	0	0	0	0	6,388,468	12/20/2013
706108168		TULSA	OK		03/20/2009	7.790	64,320,820	0	0	0	0	0	233,456,308	11/08/2013
706106977		BEAVERTON	OR		12/20/2006	5.690	12,500,000	0	0	0	0	0	25,981,115	12/20/2013
706107806		BEAVERTON	OR		12/27/2007	6.200	5,734,940	0	0	0	0	0	10,220,690	07/25/2013
706108813		BEAVERTON	OR		08/28/2012	3.890	8,465,609	0	0	0	0	0	14,335,634	03/28/2013
706109324		BEAVERTON	OR		12/02/2013	4.300	5,379,913	0	0	0	0	0	8,398,102	12/02/2013
706109328		BEND	OR		12/02/2013	4.300	4,653,791	0	0	0	0	0	8,287,016	12/02/2013
706100945		CLACKAMAS	OR		10/27/1995	7.630	1,145,548	0	0	0	0	0	14,019,558	07/25/2013
706102182		CLACKAMAS	OR		06/19/1998	7.860	3,211,981	0	0	0	0	0	11,750,450	07/25/2013
706104331		CLACKAMAS	OR		08/02/2001	7.520	845,713	0	0	0	0	0	10,350,076	07/25/2013
706108485		GLADSTONE	OR		02/28/2011	5.320	6,313,839	0	0	0	0	0	16,309,654	10/03/2013
706109322		GRESHAM	OR		12/02/2013	4.300	5,958,962	0	0	0	0	0	8,564,731	12/02/2013
706108613		HAPPY VALLEY	OR		09/29/2011	4.530	20,359,416	0	0	0	0	0	39,917,203	12/20/2013
706108859		HAPPY VALLEY	OR		12/18/2012	3.840	20,000,000	0	0	0	0	0	29,893,572	12/20/2013
706107800		HILLSBORO	OR		01/23/2008	5.830	11,881,455	0	0	0	0	0	21,764,323	10/03/2013
706108875		HILLSBORO	OR		12/18/2012	3.840	9,100,000	0	0	0	0	0	12,724,703	12/20/2013
706104113		LAKE OSWEGO	OR		03/12/2001	7.720	3,593,157	0	0	0	0	0	14,590,867	10/03/2013
706109327		MEDFORD	OR		12/02/2013	4.300	4,790,740	0	0	0	0	0	9,392,321	12/02/2013
703000235		PORTLAND	OR		01/01/2013	6.170	22,161,324	0	(809,456)	0	0	0	32,797,494	12/04/2013
706100944		PORTLAND	OR		10/27/1995	7.630	2,603,573	0	0	0	0	0	32,354,519	07/25/2013
706101091		PORTLAND	OR		01/27/1997	8.650	4,509,396	0	0	0	0	0	41,418,537	07/25/2013
706101864		PORTLAND	OR		04/15/1997	7.770	11,193,114	0	0	0	0	0	48,267,864	07/25/2013
706102845		PORTLAND	OR		07/15/1998	7.060	1,277,801	0	0	0	0	0	4,808,158	09/05/2013
706103919		PORTLAND	OR		10/06/2000	8.890	815,533	0	0	0	0	0	3,516,800	07/25/2013
706106578		PORTLAND	OR		07/07/2006	5.890	7,183,708	0	0	0	0	0	9,653,106	05/07/2013
706106626		PORTLAND	OR		06/29/2006	5.970	2,469,236	0	0	0	0	0	9,343,472	11/08/2013
706107241		PORTLAND	OR		04/30/2008	5.930	2,476,558	0	0	0	0	0	4,675,252	07/25/2013
706108560		PORTLAND	OR		08/11/2011	5.170	27,503,740	0	0	0	0	0	43,370,679	08/13/2013
706109005		PORTLAND	OR		08/13/2013	5.950	2,832,527	0	0	0	0	0	4,259,371	11/01/2013
706109106		PORTLAND	OR		07/03/2013	3.250	13,847,639	0	0	0	0	0	20,790,008	07/03/2013
706109199		PORTLAND	OR		08/06/2013	2.540	869,285	0	0	0	0	0	27,545,048	08/06/2013
706109212		PORTLAND	OR		12/18/2013	4.330	31,500,000	0	0	0	0	0	42,052,197	12/18/2013
706109266		PORTLAND	OR		12/17/2013	4.890	15,100,000	0	0	0	0	0	22,294,699	12/17/2013
706109341		PORTLAND	OR		12/05/2013	4.410	1,600,000	0	0	0	0	0	2,198,560	12/05/2013
706109325		SALEM	OR		12/02/2013	4.300	7,195,439	0	0	0	0	0	11,486,292	12/02/2013
706109326		SALEM	OR		12/02/2013	4.300	4,372,911	0	0	0	0	0	7,814,900	12/02/2013
706109329		TILLAMOOK	OR		12/02/2013	4.300	4,507,722	0	0	0	0	0	9,558,950	12/02/2013
706106877		TUALATIN	OR		11/21/2006	5.740	1,165,683	0	0	0	0	0	2,958,748	09/05/2013
706108915		TUALATIN	OR		11/15/2012	3.850	9,181,011	0	0	0	0	0	14,802,865	12/20/2013
706109323		TUALATIN	OR		12/02/2013	4.300	2,614,885	0	0	0	0	0	6,065,296	12/02/2013
706106649		BALA CYNWYD	PA		07/25/2006	5.920	6,925,946	0	0	0	0	0	29,576,046	10/03/2013
706108456		BENSALEM	PA		08/01/2013	4.580	1,259,930	0	(3,527)	0	0	0	2,996,356	09/05/2013
706108826		BETHLEHEM	PA		12/07/2012	4.650	25,674,339	0	0	0	0	0	34,086,431	12/20/2013
706105872		CARLISLE	PA		06/07/2005	5.330	7,523,879	0	0	0	0	0	24,804,730	10/03/2013
706108429		CARLISLE	PA		01/31/2011	4.130	11,561,773	0	0	0	0	0	30,324,608	10/03/2013
706108525		CARLISLE	PA		05/26/2011	4.560	6,130,515	0	0	0	0	0	20,211,050	10/03/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108414		COATESVILLE	PA		12/22/2010	6.000	4,597,599	0	0	0	0	0	27,533,561	12/20/2013
706108518		DRESHER	PA		10/12/2011	4.800	3,763,161	0	0	0	0	0	7,327,343	11/08/2013
706106658		FEASTERVILLE TREVOSE	PA		07/21/2006	6.040	4,084,700	0	0	0	0	0	9,172,912	09/05/2013
706108457		FEASTERVILLE TREVOSE	PA		07/21/2011	4.030	7,402,086	0	0	0	0	0	16,182,309	09/05/2013
706107299		HORSHAM	PA		06/07/2007	5.730	7,133,856	0	0	0	0	0	23,159,825	03/28/2013
706108342		HUNTINGDON VALLEY	PA		11/12/2010	4.800	5,878,891	0	0	0	0	0	9,613,786	08/16/2013
706108345		HUNTINGDON VALLEY	PA		11/12/2010	4.800	3,452,682	0	0	0	0	0	5,646,200	08/16/2013
706109248		HUNTINGDON VALLEY	PA		08/16/2013	5.050	8,777,000	0	0	0	0	0	14,353,087	08/16/2013
706109119		LANSDALE	PA		06/18/2013	4.000	9,150,000	0	0	0	0	0	12,878,258	12/04/2013
706106707		LATROBE	PA		06/30/2006	6.730	4,533,095	0	0	0	0	0	9,389,585	09/05/2013
706108982		LEVITTOWN	PA		11/29/2012	3.990	5,161,857	0	0	0	0	0	6,535,849	12/20/2013
706109117		MIDDLETOWN	PA		05/21/2013	3.030	7,058,829	0	0	0	0	0	11,489,122	05/21/2013
703000295		MORRISVILLE	PA		01/01/2013	3.830	15,162,764	0	(132,068)	0	0	0	24,600,099	12/20/2013
706108338		PHILADELPHIA	PA		11/01/2010	5.050	4,000,272	0	0	0	0	0	9,126,743	09/05/2013
706108570		PHILADELPHIA	PA		03/02/2012	4.750	8,243,609	0	0	0	0	0	28,905,703	11/08/2013
706106389		PITTSBURGH	PA		12/30/2005	5.070	3,415,893	0	12,642	0	0	0	18,995,852	07/25/2013
706109256		PITTSBURGH	PA		09/27/2013	4.110	19,424,916	0	0	0	0	0	29,845,648	09/27/2013
706106843		UPPER DARBY	PA		12/12/2006	5.540	3,245,032	0	0	0	0	0	6,744,526	10/03/2013
706108734		WAYNE	PA		07/13/2012	3.890	14,638,666	0	0	0	0	0	32,562,512	09/05/2013
706108298		WHITEHALL	PA		06/08/2010	5.880	121,914,453	0	0	0	0	0	272,648,045	09/05/2013
706105945		WILLOW GROVE	PA		12/09/2005	5.650	60,986,449	0	0	0	0	0	191,389,834	11/08/2013
706105390		WYNNEWOOD	PA		08/02/2004	6.100	8,650,691	0	(3,176)	0	0	0	26,536,531	09/05/2013
706105134		MIDDLETOWN	RI		12/05/2003	6.020	4,520,388	0	0	0	0	0	8,653,069	10/03/2013
706108987		COLUMBIA	SC		02/28/2013	3.480	1,746,710	0	0	0	0	0	2,808,857	02/28/2013
706100638		MEMPHIS	TN		07/28/1994	8.520	1,943,468	0	0	0	0	0	29,629,479	09/05/2013
706109024		MEMPHIS	TN		12/21/2012	3.200	11,374,044	0	0	0	0	0	18,653,173	05/21/2013
706109025		MEMPHIS	TN		05/21/2013	3.030	5,690,365	0	0	0	0	0	10,102,847	05/21/2013
706109026		MEMPHIS	TN		12/21/2012	3.200	4,059,412	0	0	0	0	0	7,386,417	05/21/2013
706108723		SMYRNA	TN		03/28/2012	4.150	1,484,666	0	0	0	0	0	2,349,217	09/05/2013
706108460		ALLEN	TX		03/04/2011	4.350	13,128,573	0	0	0	0	0	26,897,004	05/07/2013
706108303		ARLINGTON	TX		07/15/2010	6.010	2,194,817	0	0	0	0	0	3,715,849	07/25/2013
706108307		ARLINGTON	TX		07/15/2010	6.010	1,553,255	0	0	0	0	0	2,705,336	07/25/2013
706108777		ARLINGTON	TX		05/24/2012	3.760	3,498,626	0	0	0	0	0	7,094,846	07/29/2013
706108789		ARLINGTON	TX		05/24/2012	3.760	1,102,521	0	0	0	0	0	1,802,288	07/29/2013
706109092		ARLINGTON	TX		03/20/2013	2.920	851,831	0	0	0	0	0	1,490,235	03/20/2013
706105373		AUSTIN	TX		06/28/2004	4.910	3,780,615	0	0	0	0	0	11,368,423	09/26/2013
706108385		AUSTIN	TX		08/27/2010	5.750	9,408,473	0	0	0	0	0	15,997,782	07/25/2013
706108508		AUSTIN	TX		04/18/2011	4.830	39,599,075	0	0	0	0	0	60,728,119	12/04/2013
706108612		AUSTIN	TX		08/16/2011	4.520	11,125,023	0	0	0	0	0	18,979,943	10/03/2013
706108709		AUSTIN	TX		03/15/2012	4.500	48,500,000	0	0	0	0	0	62,496,527	12/04/2013
706108765		AUSTIN	TX		05/24/2012	3.760	3,402,722	0	0	0	0	0	6,040,139	07/29/2013
706108766		AUSTIN	TX		05/24/2012	3.760	4,142,902	0	0	0	0	0	7,642,948	07/29/2013
706108767		AUSTIN	TX		05/24/2012	3.760	2,702,711	0	0	0	0	0	4,251,839	07/29/2013
706108768		AUSTIN	TX		05/24/2012	3.760	1,531,813	0	0	0	0	0	2,418,127	07/29/2013
706108769		AUSTIN	TX		05/24/2012	3.760	1,744,488	0	0	0	0	0	2,769,657	07/29/2013
706108770		AUSTIN	TX		05/24/2012	3.760	963,118	0	0	0	0	0	1,772,721	07/29/2013
706108815		AUSTIN	TX		05/09/2012	3.650	10,002,233	0	0	0	0	0	17,290,305	09/05/2013
706108872		AUSTIN	TX		06/28/2012	3.760	2,657,512	0	0	0	0	0	5,004,810	06/25/2013
706109015		AUSTIN	TX		12/14/2012	3.780	13,522,303	0	0	0	0	0	18,955,051	11/08/2013
706109238		AUSTIN	TX		09/27/2013	4.110	48,051,108	0	0	0	0	0	80,943,450	09/27/2013
706109243		AUSTIN	TX		09/27/2013	4.110	25,559,100	0	0	0	0	0	43,767,967	09/27/2013
706109365		AUSTIN	TX		12/18/2013	3.040	14,000,000	0	0	0	0	0	28,146,586	12/18/2013
706108781		CARROLLTON	TX		05/24/2012	3.760	4,120,948	0	0	0	0	0	5,940,985	07/29/2013
706108784		CARROLLTON	TX		05/24/2012	3.760	1,696,569	0	0	0	0	0	2,480,190	07/29/2013
706109184		CARROLLTON	TX		08/26/2013	4.030	1,603,862	0	0	0	0	0	2,117,015	08/26/2013
706109029		CEDAR PARK	TX		12/28/2012	3.650	13,169,328	0	0	0	0	0	23,566,679	11/08/2013
706109305		CONROE	TX		10/01/2013	4.320	1,750,000	0	0	0	0	0	2,780,498	10/01/2013
706108304		COPPELL	TX		07/15/2010	6.010	1,874,036	0	0	0	0	0	3,367,277	07/25/2013
706108305		COPPELL	TX		07/15/2010	6.010	2,279,233	0	0	0	0	0	4,425,875	07/25/2013
706108306		COPPELL	TX		07/15/2010	6.010	2,566,247	0	0	0	0	0	4,246,329	07/25/2013
706108332		CYPRESS	TX		07/13/2010	5.250	13,764,248	0	0	0	0	0	23,375,806	10/03/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108589		CYPRESS	TX		10/14/2011	4.600	4,520,840	0	0	0	0	0	6,472,534	11/08/2013
706108625		CYPRESS	TX		10/14/2011	4.600	16,372,576	0	0	0	0	0	23,230,082	11/08/2013
706108758		CYPRESS	TX		08/16/2012	5.570	2,946,811	0	0	0	0	0	5,004,567	10/03/2013
706108488		DALLAS	TX		03/30/2011	5.570	3,069,120	0	0	0	0	0	4,595,083	11/08/2013
706108526		DALLAS	TX		05/31/2011	4.750	45,546,384	0	0	0	0	0	78,457,976	03/28/2013
706108621		DALLAS	TX		10/14/2011	4.600	13,219,887	0	0	0	0	0	22,587,785	11/08/2013
706108776		DALLAS	TX		05/24/2012	3.760	2,284,635	0	0	0	0	0	3,481,019	07/29/2013
706108778		DALLAS	TX		05/24/2012	3.760	3,718,370	0	0	0	0	0	5,009,655	07/29/2013
706108779		DALLAS	TX		05/24/2012	3.760	2,631,072	0	0	0	0	0	3,690,512	07/29/2013
706108783		DALLAS	TX		05/24/2012	3.760	1,293,242	0	0	0	0	0	2,022,994	07/29/2013
706108785		DALLAS	TX		05/24/2012	3.760	1,915,360	0	0	0	0	0	2,810,367	07/29/2013
706108787		DALLAS	TX		05/24/2012	3.760	1,713,561	0	0	0	0	0	2,317,908	07/29/2013
706108879		DALLAS	TX		06/28/2012	3.760	2,110,159	0	0	0	0	0	3,395,324	12/01/2013
706108880		DALLAS	TX		06/28/2012	3.760	1,221,399	0	0	0	0	0	1,783,402	12/01/2013
706108883		DALLAS	TX		06/28/2012	3.760	566,588	0	0	0	0	0	994,590	12/01/2013
706108938		DALLAS	TX		11/19/2012	3.870	23,971,833	0	0	0	0	0	30,833,782	07/25/2013
706109091		DALLAS	TX		03/20/2013	2.920	511,099	0	0	0	0	0	927,960	03/20/2013
706109179		DALLAS	TX		08/26/2013	3.670	1,757,106	0	0	0	0	0	2,340,331	08/26/2013
706109185		DALLAS	TX		08/26/2013	4.030	2,436,898	0	0	0	0	0	3,215,860	08/26/2013
706109309		DALLAS	TX		11/27/2013	4.040	7,038,919	0	0	0	0	0	12,818,920	11/27/2013
706108775		DESOTO	TX		05/24/2012	3.760	8,865,986	0	0	0	0	0	13,468,006	07/29/2013
706107636		EL PASO	TX		11/28/2007	6.740	50,804,055	0	0	0	0	0	76,337,082	07/25/2013
706107651		FORT WORTH	TX		07/10/2008	6.630	15,190,285	0	0	0	0	0	31,272,335	12/20/2013
706108999		FORT WORTH	TX		02/22/2013	4.500	67,583,156	0	0	0	0	0	85,485,219	02/22/2013
706109027		FORT WORTH	TX		12/21/2012	3.200	5,079,280	0	0	0	0	0	8,368,850	05/21/2013
706109180		FORT WORTH	TX		08/26/2013	3.670	4,850,567	0	0	0	0	0	6,460,480	08/26/2013
706109181		FORT WORTH	TX		08/26/2013	3.670	4,027,303	0	0	0	0	0	5,364,019	08/26/2013
706109182		FORT WORTH	TX		08/26/2013	3.670	1,505,154	0	0	0	0	0	2,004,706	08/26/2013
706109186		FORT WORTH	TX		08/26/2013	4.030	3,471,712	0	0	0	0	0	4,582,092	08/26/2013
706109187		FORT WORTH	TX		08/26/2013	4.030	1,545,641	0	0	0	0	0	2,039,999	08/26/2013
706109304		FORT WORTH	TX		11/05/2013	3.950	15,750,000	0	0	0	0	0	24,605,000	11/05/2013
706108881		GARLAND	TX		06/28/2012	3.760	1,091,647	0	0	0	0	0	865,473	07/29/2013
706108882		GARLAND	TX		06/28/2012	3.760	2,548,014	0	0	0	0	0	3,299,937	07/29/2013
706109085		GARLAND	TX		03/29/2013	4.160	5,809,203	0	0	0	0	0	8,415,941	03/29/2013
706109086		GARLAND	TX		03/29/2013	4.160	7,876,885	0	0	0	0	0	11,462,504	03/29/2013
706109087		GARLAND	TX		03/29/2013	4.160	4,726,131	0	0	0	0	0	6,901,541	03/29/2013
706109084		GRAND PRAIRIE	TX		03/29/2013	4.160	6,301,508	0	0	0	0	0	9,900,000	06/01/2013
706109183		GRAND PRAIRIE	TX		08/26/2013	3.670	1,377,447	0	0	0	0	0	1,834,624	08/26/2013
706102519		HOUSTON	TX		05/28/1998	7.700	11,031,326	0	0	0	0	0	30,959,902	10/03/2013
706102731		HOUSTON	TX		05/28/1998	7.700	10,025,098	0	0	0	0	0	22,896,815	09/05/2013
706106611		HOUSTON	TX		06/29/2006	6.230	6,481,418	0	0	0	0	0	29,009,384	09/26/2013
706106852		HOUSTON	TX		09/22/2006	6.100	4,378,171	0	0	0	0	0	10,463,393	05/07/2013
706106954		HOUSTON	TX		12/14/2006	5.750	1,577,819	0	0	0	0	0	4,203,651	09/05/2013
706107117		HOUSTON	TX		05/17/2007	6.090	66,714,573	0	0	0	0	0	99,229,993	10/03/2013
706107180		HOUSTON	TX		12/17/2009	6.340	39,807,377	0	0	0	0	0	59,208,825	10/03/2013
706108411		HOUSTON	TX		05/12/2011	5.180	23,108,749	0	0	0	0	0	39,118,468	07/25/2013
706108424		HOUSTON	TX		12/28/2010	4.390	41,211,584	0	0	0	0	0	63,602,094	05/07/2013
706108489		HOUSTON	TX		03/30/2011	5.570	4,774,187	0	0	0	0	0	9,985,631	11/08/2013
706108593		HOUSTON	TX		10/14/2011	4.600	2,726,781	0	0	0	0	0	4,386,837	11/08/2013
706108595		HOUSTON	TX		10/14/2011	4.600	6,024,615	0	0	0	0	0	8,122,624	11/08/2013
706108638		HOUSTON	TX		03/21/2012	4.500	3,686,039	0	0	0	0	0	8,070,813	12/20/2013
706108640		HOUSTON	TX		03/21/2012	4.500	3,969,581	0	0	0	0	0	6,421,946	12/20/2013
706108659		HOUSTON	TX		10/14/2011	4.600	180,833	0	0	0	0	0	250,894	11/08/2013
706108753		HOUSTON	TX		06/07/2012	4.530	4,067,497	0	0	0	0	0	7,362,821	07/25/2013
706108755		HOUSTON	TX		06/27/2012	4.100	33,000,000	0	0	0	0	0	55,671,832	11/08/2013
706108791		HOUSTON	TX		05/24/2012	3.760	6,606,840	0	0	0	0	0	5,810,240	07/29/2013
706108792		HOUSTON	TX		05/24/2012	3.760	5,646,984	0	0	0	0	0	8,592,140	07/29/2013
706108794		HOUSTON	TX		05/24/2012	3.760	5,841,646	0	0	0	0	0	7,344,705	07/29/2013
706108795		HOUSTON	TX		05/24/2012	3.760	2,649,763	0	0	0	0	0	3,322,564	07/29/2013
706108796		HOUSTON	TX		05/24/2012	3.760	5,252,085	0	0	0	0	0	7,589,585	07/29/2013
706108797		HOUSTON	TX		05/24/2012	3.760	4,254,981	0	0	0	0	0	5,604,045	07/29/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108798		HOUSTON	TX		05/24/2012	3.760	5,182,416	0	0	0	0	0	7,055,472	07/29/2013
706108799		HOUSTON	TX		05/24/2012	3.760	2,458,771	0	0	0	0	0	2,991,863	07/29/2013
706108800		HOUSTON	TX		05/24/2012	3.760	2,789,643	0	0	0	0	0	4,991,315	07/29/2013
706108801		HOUSTON	TX		05/24/2012	3.760	2,066,863	0	0	0	0	0	2,794,317	07/29/2013
706108802		HOUSTON	TX		05/24/2012	3.760	692,329	0	0	0	0	0	1,994,956	07/29/2013
706108852		HOUSTON	TX		06/15/2012	3.320	5,400,000	0	0	0	0	0	9,653,375	07/25/2013
706108949		HOUSTON	TX		12/20/2012	4.450	3,968,166	0	0	0	0	0	6,976,090	12/20/2013
706109045		HOUSTON	TX		02/22/2013	4.500	36,205,262	0	0	0	0	0	58,783,094	02/22/2013
706109065		HOUSTON	TX		03/01/2013	3.820	111,765,000	0	0	0	0	0	203,976,555	03/01/2013
706109209		HOUSTON	TX		10/15/2013	5.200	302,667	0	0	0	0	0	3,564,878	10/15/2013
706109242		HOUSTON	TX		09/27/2013	4.110	17,039,400	0	0	0	0	0	29,268,110	09/27/2013
706108412		HUMBLE	TX		12/03/2010	4.280	58,514,000	0	0	0	0	0	101,886,873	05/07/2013
706108467		IRVING	TX		12/30/2010	5.680	21,737,817	0	0	0	0	0	34,465,543	05/07/2013
706108790		IRVING	TX		05/24/2012	3.760	1,832,439	0	0	0	0	0	2,199,566	07/29/2013
706105643		LAREDO	TX		12/22/2004	5.570	26,045,838	0	0	0	0	0	84,235,953	07/25/2013
706108935		LAREDO	TX		10/10/2012	3.950	5,866,938	0	0	0	0	0	12,065,523	05/07/2013
706108588		LEAGUE CITY	TX		10/14/2011	4.600	11,059,402	0	0	0	0	0	17,135,308	11/08/2013
706108594		LEAGUE CITY	TX		10/14/2011	4.600	15,318,507	0	0	0	0	0	21,861,749	11/08/2013
706108624		LEAGUE CITY	TX		10/14/2011	4.600	13,648,178	0	0	0	0	0	18,531,348	11/08/2013
706105326		LOST PINES	TX		06/05/2006	7.270	67,150,763	0	0	0	0	0	130,236,033	10/03/2013
706107777		LUBBOCK	TX		02/28/2008	6.670	6,067,979	0	10,542	0	0	0	8,502,543	05/07/2013
706106336		MCALLEN	TX		12/27/2005	5.730	3,896,259	0	0	0	0	0	15,130,657	07/25/2013
706109229		PFLUGERVILLE	TX		07/29/2013	3.420	7,496,797	0	0	0	0	0	10,690,083	07/29/2013
706108512		PLANO	TX		10/12/2011	4.800	14,948,627	0	0	0	0	0	28,166,453	11/08/2013
706108754		PLANO	TX		06/22/2012	4.260	10,740,000	0	0	0	0	0	20,373,523	07/25/2013
706108780		PLANO	TX		05/24/2012	3.760	4,785,071	0	0	0	0	0	4,498,950	07/29/2013
706108782		PLANO	TX		05/24/2012	3.760	2,398,959	0	0	0	0	0	3,339,275	07/29/2013
706108788		PLANO	TX		05/24/2012	3.760	2,306,452	0	0	0	0	0	3,062,777	07/29/2013
706108786		RICHARDSON	TX		05/24/2012	3.760	1,567,497	0	0	0	0	0	2,117,738	07/29/2013
706108878		RICHARDSON	TX		06/29/2012	3.920	11,557,988	0	0	0	0	0	17,305,175	06/28/2013
706109133		RICHARDSON	TX		06/28/2013	4.350	614,207	0	0	0	0	0	919,623	06/28/2013
706108636		ROSENBERG	TX		03/21/2012	4.500	33,032,585	0	0	0	0	0	48,583,659	12/20/2013
706108639		ROSENBERG	TX		03/21/2012	4.500	17,012,491	0	0	0	0	0	22,639,702	12/20/2013
706108504		ROUND ROCK	TX		04/29/2011	5.000	14,872,249	0	0	0	0	0	28,125,381	12/20/2013
706109303		ROUND ROCK	TX		12/20/2013	3.900	3,529,412	0	0	0	0	0	6,674,602	12/20/2013
706102418		SAN ANTONIO	TX		03/15/1999	7.540	21,394,976	0	0	0	0	0	115,404,287	07/25/2013
706104795		SAN ANTONIO	TX		05/30/2003	6.070	1,658,582	0	0	0	0	0	7,884,983	07/25/2013
706105027		SAN ANTONIO	TX		06/18/2004	4.870	2,387,495	0	0	0	0	0	6,783,521	07/25/2013
706106121		SAN ANTONIO	TX		02/07/2007	5.530	3,030,118	0	0	0	0	0	5,150,702	11/08/2013
706106416		SAN ANTONIO	TX		03/31/2006	5.780	463,742	0	0	0	0	0	3,522,275	07/25/2013
706106589		SAN ANTONIO	TX		06/08/2006	6.210	14,286,455	0	0	0	0	0	26,864,051	03/28/2013
706108035		SAN ANTONIO	TX		07/31/2008	6.600	15,037,763	0	0	0	0	0	32,705,369	11/08/2013
706108358		SAN ANTONIO	TX		11/29/2010	5.880	1,256,288	0	0	0	0	0	2,135,487	11/08/2013
706108359		SAN ANTONIO	TX		11/29/2010	5.220	7,218,289	0	0	0	0	0	13,068,436	11/08/2013
706108622		SAN ANTONIO	TX		10/14/2011	4.600	3,604,775	0	0	0	0	0	9,167,343	10/04/2013
706108771		SAN ANTONIO	TX		05/24/2012	3.760	3,886,796	0	0	0	0	0	4,673,415	07/29/2013
706108772		SAN ANTONIO	TX		05/24/2012	3.760	3,680,987	0	0	0	0	0	5,688,621	07/29/2013
706108773		SAN ANTONIO	TX		05/24/2012	3.760	2,816,696	0	0	0	0	0	5,092,264	07/29/2013
706108774		SAN ANTONIO	TX		05/24/2012	3.760	4,609,984	0	0	0	0	0	6,308,669	07/29/2013
706109156		SAN ANTONIO	TX		06/26/2013	3.480	8,462,200	0	0	0	0	0	13,469,878	06/26/2013
706109161		SAN ANTONIO	TX		05/30/2013	3.920	59,473,978	0	0	0	0	0	418,008,471	05/30/2013
706106221		SCHERTZ	TX		12/27/2005	5.570	10,225,155	0	0	0	0	0	24,662,371	09/18/2013
706105948		SOUTHLAKE	TX		12/07/2005	6.180	30,863,462	0	0	0	0	0	65,829,014	03/28/2013
706108591		SPRING	TX		10/14/2011	4.600	6,833,605	0	0	0	0	0	10,564,938	11/08/2013
706108637		SPRING	TX		03/21/2012	4.500	3,827,811	0	0	0	0	0	7,234,428	12/20/2013
706108648		SPRING	TX		12/05/2011	4.880	25,111,522	0	0	0	0	0	42,524,087	07/25/2013
706109110		SPRING	TX		08/02/2013	3.940	26,150,000	0	0	0	0	0	39,460,739	08/02/2013
706102666		STAFFORD	TX		05/28/1998	7.700	11,025,586	0	0	0	0	0	30,124,721	11/08/2013
706107793		STAFFORD	TX		02/28/2008	6.250	64,793,903	0	334,956	0	0	0	93,671,174	11/08/2013
706108793		STAFFORD	TX		05/24/2012	3.760	6,712,055	0	0	0	0	0	10,050,480	07/29/2013
706108927		STAFFORD	TX		12/03/2012	4.250	4,178,351	0	0	0	0	0	7,408,541	11/08/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108409		SUGAR LAND	TX		11/22/2010	4.550	12,234,121	0	0	0	0	0	17,872,341	09/05/2013
706106880		DRAPER	UT		03/05/2008	6.140	4,638,347	0	0	0	0	0	9,134,306	05/07/2013
706108822		PROVO	UT		05/07/2012	4.530	28,453,696	0	0	0	0	0	53,155,391	07/25/2013
706100883		SALT LAKE CITY	UT		09/14/1995	7.860	9,515,667	0	0	0	0	0	37,511,354	07/25/2013
706108524		SALT LAKE CITY	UT		04/28/2011	5.720	8,833,210	0	0	0	0	0	16,628,369	12/20/2013
706108952		SALT LAKE CITY	UT		12/20/2012	4.450	3,992,461	0	0	0	0	0	4,644,897	12/20/2013
706109207		SALT LAKE CITY	UT		09/11/2013	3.170	2,288,088	0	0	0	0	0	3,439,173	09/11/2013
706105135		ALEXANDRIA	VA		08/05/2004	5.770	8,884,472	0	0	0	0	0	34,341,565	10/03/2013
706106762		ALEXANDRIA	VA		09/13/2006	6.050	4,873,465	0	0	0	0	0	25,749,356	12/20/2013
706107266		ALEXANDRIA	VA		06/06/2007	5.650	1,097,377	0	0	0	0	0	4,241,732	10/03/2013
706108284		ALEXANDRIA	VA		06/02/2010	5.830	15,145,725	0	0	0	0	0	34,859,890	09/05/2013
706108432		ALEXANDRIA	VA		01/18/2011	4.820	8,975,558	0	0	0	0	0	17,753,978	09/05/2013
706109071		ALEXANDRIA	VA		02/14/2013	2.990	8,050,000	0	0	0	0	0	13,009,358	02/14/2013
706109102		ALEXANDRIA	VA		05/28/2013	3.510	24,564,868	0	0	0	0	0	41,428,588	05/28/2013
706109208		ALEXANDRIA	VA		06/20/2013	3.620	19,695,000	0	0	0	0	0	33,637,154	06/20/2013
706106219		ARLINGTON	VA		12/05/2005	4.900	9,849,726	0	0	0	0	0	47,553,205	09/05/2013
706107103		ARLINGTON	VA		03/14/2007	5.660	34,795,067	0	0	0	0	0	65,402,187	03/28/2013
706108410		ARLINGTON	VA		02/13/2012	5.580	87,864,625	0	0	0	0	0	125,441,713	09/05/2013
706108428		ARLINGTON	VA		12/16/2010	5.870	26,527,472	0	0	0	0	0	44,262,082	03/28/2013
706108430		ARLINGTON	VA		12/16/2010	3.520	40,700,000	0	0	0	0	0	71,086,274	11/08/2013
706108495		ARLINGTON	VA		03/23/2011	5.310	98,150,547	0	0	0	0	0	157,268,691	05/07/2013
706108672		ARLINGTON	VA		12/29/2011	4.660	38,133,378	0	0	0	0	0	62,137,563	03/28/2013
706108833		ARLINGTON	VA		08/08/2012	4.740	24,918,105	0	0	0	0	0	72,188,533	12/04/2013
706109131		ARLINGTON	VA		06/18/2013	3.050	6,437,158	0	0	0	0	0	12,397,764	06/18/2013
706109261		ARLINGTON	VA		10/01/2013	4.170	38,550,000	0	0	0	0	0	64,047,426	10/01/2013
706109095		CHAMBERLAYNE FARMS	VA		05/22/2013	3.400	9,332,663	0	0	0	0	0	15,740,682	05/22/2013
706105628		CHARLOTTESVILLE	VA		11/09/2004	5.640	5,876,800	0	0	0	0	0	15,019,729	11/08/2013
706105640		CHARLOTTESVILLE	VA		11/10/2004	5.520	12,691,811	0	0	0	0	0	23,646,301	11/08/2013
706105699		FAIRFAX	VA		11/01/2005	5.670	5,277,294	0	0	0	0	0	23,517,896	10/03/2013
706108285		FAIRFAX	VA		06/02/2010	5.830	32,826,040	0	0	0	0	0	71,981,114	07/25/2013
706107263		FALLS CHURCH	VA		02/27/2008	5.570	2,625,008	0	0	0	0	0	9,136,722	10/03/2013
706107981		FALLS CHURCH	VA		08/01/2008	5.940	13,773,523	0	0	0	0	0	32,735,838	07/25/2013
706108550		FALLS CHURCH	VA		04/11/2012	5.840	70,856,398	0	0	0	0	0	107,413,604	10/03/2013
706108334		HERNDON	VA		08/11/2010	5.810	30,060,176	0	0	0	0	0	63,625,114	07/25/2013
706109235		MCLEAN	VA		08/30/2013	4.100	128,782,312	0	0	0	0	0	646,014,657	08/30/2013
706108009		NEWPORT NEWS	VA		09/09/2008	6.340	17,997,440	0	0	0	0	0	27,827,146	11/08/2013
706107392		NORFOLK	VA		07/31/2007	5.740	5,510,135	0	0	0	0	0	8,360,707	07/25/2013
706107445		RICHMOND	VA		07/31/2007	4.380	20,872,259	0	0	0	0	0	25,223,494	12/20/2013
706107554		RICHMOND	VA		07/31/2007	4.380	6,154,395	0	0	0	0	0	6,497,077	12/20/2013
706107555		RICHMOND	VA		07/31/2007	4.380	365,998	0	0	0	0	0	533,395	12/20/2013
706107586		RICHMOND	VA		07/31/2007	4.380	13,138,749	0	0	0	0	0	17,723,290	12/20/2013
706108056		RICHMOND	VA		07/31/2008	4.380	7,668,024	0	0	0	0	0	10,343,650	12/20/2013
706108076		RICHMOND	VA		07/31/2008	4.380	213,540	0	0	0	0	0	311,207	12/20/2013
706108078		RICHMOND	VA		07/31/2008	4.380	12,183,225	0	0	0	0	0	14,723,062	12/20/2013
706108079		RICHMOND	VA		07/31/2008	4.380	3,592,480	0	0	0	0	0	3,792,519	12/20/2013
706106386		STERLING	VA		12/30/2005	5.100	9,276,508	0	31,462	0	0	0	38,590,993	09/26/2013
706107858		VIENNA	VA		03/13/2008	5.240	4,597,107	0	0	0	0	0	16,206,975	10/03/2013
706105713		VIRGINIA BEACH	VA		04/19/2005	6.550	5,053,342	0	0	0	0	0	11,792,506	05/07/2013
706107458		VIRGINIA BEACH	VA		07/25/2007	6.790	14,455,594	0	0	0	0	0	15,349,288	12/04/2013
706107772		VIRGINIA BEACH	VA		02/21/2008	7.330	1,117,972	0	0	0	0	0	2,608,901	05/07/2013
706109043		WILLIAMSBURG	VA		11/30/2012	6.250	5,355,000	0	0	0	0	0	7,084,093	12/20/2013
706105523		WINCHESTER	VA		07/01/2004	4.990	379,562	0	0	0	0	0	18,932,225	12/04/2013
706106552		BELLEVUE	WA		06/22/2006	5.920	8,759,532	0	0	0	0	0	24,431,547	07/25/2013
706105533		BOTHELL	WA		08/16/2004	6.100	4,259,422	0	0	0	0	0	13,774,085	09/05/2013
706109297		BOTHELL	WA		10/08/2013	2.250	4,725,000	0	0	0	0	0	6,246,000	10/08/2013
706100526		EVERETT	WA		05/16/1994	7.650	113,902	0	0	0	0	0	1,329,093	10/03/2013
706104162		EVERETT	WA		07/05/2002	7.420	660,552	0	0	0	0	0	7,707,807	10/03/2013
706108161		EVERETT	WA		03/27/2009	7.500	37,066,458	0	0	0	0	0	95,685,634	07/25/2013
706108347		FEDERAL WAY	WA		08/26/2010	5.900	5,848,896	0	0	0	0	0	9,957,875	12/20/2013
706108953		GIG HARBOR	WA		12/20/2012	4.450	4,706,731	0	0	0	0	0	5,797,559	12/20/2013
706109168		ISSAQUAH	WA		11/13/2013	5.650	1,982,354	0	0	0	0	0	54,488,697	11/13/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106370		KENT	WA		12/30/2005	5.400	3,463,916	0	6,575	0	0	0	9,906,374	09/05/2013
706100527		KIRKLAND	WA		03/18/1994	7.530	156,917	0	0	0	0	0	4,585,256	10/03/2013
706102002		KIRKLAND	WA		10/17/1997	7.560	1,969,952	0	0	0	0	0	2,928,146	10/03/2013
706102908		KIRKLAND	WA		07/29/1998	6.950	1,859,229	0	0	0	0	0	10,613,965	10/03/2013
706102910		KIRKLAND	WA		07/29/1998	6.950	384,668	0	0	0	0	0	571,775	10/03/2013
706102911		KIRKLAND	WA		07/29/1998	6.950	331,242	0	0	0	0	0	9,679,147	10/03/2013
706104114		KIRKLAND	WA		03/12/2001	7.720	2,667,645	0	0	0	0	0	3,965,192	10/03/2013
706104158		KIRKLAND	WA		03/12/2001	7.190	2,501,348	0	0	0	0	0	3,718,004	10/03/2013
706104159		KIRKLAND	WA		03/12/2001	7.190	2,022,366	0	0	0	0	0	3,006,054	10/03/2013
706106771		OAK HARBOR	WA		10/26/2006	6.970	6,428,216	0	0	0	0	0	9,513,861	12/20/2013
706103617		REDMOND	WA		08/03/1999	7.630	178,015	0	0	0	0	0	7,010,911	09/26/2013
706108812		REDMOND	WA		05/25/2012	3.900	10,600,000	0	0	0	0	0	20,639,666	12/20/2013
706108817		REDMOND	WA		02/15/2013	4.240	17,734,054	0	0	0	0	0	32,122,733	02/15/2013
706108934		REDMOND	WA		03/05/2013	3.390	28,576,523	0	0	0	0	0	42,037,867	03/05/2013
706104157		RENTON	WA		03/12/2001	7.190	3,459,312	0	0	0	0	0	17,997,120	10/03/2013
706105415		RENTON	WA		06/22/2004	5.040	4,717,699	0	0	0	0	0	13,210,556	12/04/2013
706108898		RENTON	WA		08/31/2012	3.730	30,745,146	0	0	0	0	0	44,001,924	10/03/2013
706108899		RENTON	WA		08/31/2012	3.730	29,004,854	0	0	0	0	0	40,792,793	10/03/2013
706106311		SEATAC	WA		03/03/2006	6.220	14,008,736	0	0	0	0	0	33,789,491	12/20/2013
706107851		SEATAC	WA		04/30/2008	6.260	83,026,803	0	0	0	0	0	103,207,037	12/20/2013
706100583		SEATTLE	WA		08/03/1994	7.850	17,067,696	0	0	0	0	0	150,041,523	09/05/2013
706100784		SEATTLE	WA		04/07/1995	9.620	1,012,491	0	0	0	0	0	14,993,632	12/20/2013
706103915		SEATTLE	WA		09/07/2000	8.170	7,244,821	0	0	0	0	0	23,059,233	07/25/2013
706105805		SEATTLE	WA		01/13/2006	5.870	16,124,905	0	0	0	0	0	29,164,476	09/05/2013
706106368		SEATTLE	WA		12/30/2005	5.670	7,017,740	0	(4,281)	0	0	0	25,066,514	09/26/2013
706106445		SEATTLE	WA		01/31/2006	5.320	29,349,344	0	22,306	0	0	0	62,150,296	05/07/2013
706106504		SEATTLE	WA		08/17/2007	7.010	45,151,339	0	0	0	0	0	133,105,582	11/20/2013
706107522		SEATTLE	WA		10/04/2007	6.380	17,424,162	0	0	0	0	0	36,180,813	07/25/2013
706108453		SEATTLE	WA		02/28/2011	5.700	43,868,649	0	0	0	0	0	71,812,435	12/20/2013
706108681		SEATTLE	WA		02/15/2012	3.950	11,753,882	0	0	0	0	0	20,372,720	10/03/2013
706108845		SEATTLE	WA		09/12/2012	5.050	102,481,737	0	0	0	0	0	110,242,252	11/20/2013
706108853		SEATTLE	WA		05/24/2012	4.630	25,000,000	0	0	0	0	0	37,001,388	12/04/2013
706108926		SEATTLE	WA		10/15/2012	5.500	8,206,437	0	0	0	0	0	19,724,978	05/07/2013
706108945		SEATTLE	WA		12/20/2012	4.450	4,324,492	0	0	0	0	0	5,556,701	12/20/2013
706109046		SEATTLE	WA		02/22/2013	3.570	27,540,000	0	0	0	0	0	48,744,658	02/22/2013
706109265		SEATTLE	WA		10/25/2013	5.230	1,904,556	0	0	0	0	0	41,524,116	10/25/2013
706109346		SEATTLE	WA		11/20/2013	5.470	20,000,000	0	0	0	0	0	21,514,509	11/20/2013
706109352		SEATTLE	WA		11/20/2013	4.370	3,500,000	0	0	0	0	0	10,317,919	11/20/2013
706108707		SKYKOMISH	WA		03/02/2012	6.000	9,025,941	0	0	0	0	0	10,532,549	12/20/2013
706108715		SPOKANE	WA		05/07/2012	4.650	61,498,064	0	0	0	0	0	108,211,943	07/25/2013
706108399		TACOMA	WA		12/03/2010	4.750	101,024,288	0	0	0	0	0	177,707,555	05/07/2013
706107048		TUKWILA	WA		04/09/2007	5.880	3,863,789	0	0	0	0	0	8,582,781	10/03/2013
706104316		VANCOUVER	WA		08/29/2001	7.410	4,800,699	0	0	0	0	0	10,780,553	10/03/2013
706106420		VANCOUVER	WA		03/23/2006	5.310	4,698,978	0	0	0	0	0	13,688,692	10/03/2013
706107797		VANCOUVER	WA		01/23/2008	5.810	10,956,966	0	0	0	0	0	19,009,523	10/03/2013
706107798		VANCOUVER	WA		01/23/2008	5.460	10,671,844	0	0	0	0	0	22,935,369	10/03/2013
706108683		VANCOUVER	WA		02/15/2012	4.200	4,695,740	0	0	0	0	0	10,544,865	10/03/2013
706108352		BROOKFIELD	WI		08/26/2010	5.900	1,402,841	0	0	0	0	0	2,777,366	12/20/2013
706108680		BROOKFIELD	WI		12/30/2011	3.850	8,255,000	0	0	0	0	0	14,227,608	09/05/2013
706109219		GRAND CHUTE	WI		10/02/2013	3.850	3,932,258	0	0	0	0	0	5,609,890	10/02/2013
706104792		MILWAUKEE	WI		03/07/2003	5.360	6,080,990	0	0	0	0	0	55,164,647	11/08/2013
706109140		MILWAUKEE	WI		04/26/2013	2.670	11,948,710	0	0	0	0	0	193,411,242	04/26/2013
706108094		PEWAUKEE	WI		12/01/2008	6.770	8,356,789	0	0	0	0	0	13,468,701	09/05/2013
703000289		RANSON	WV		01/01/2013	4.000	5,178,353	0	(94,043)	0	0	0	12,894,080	10/03/2013
0599999. Mortgages in good standing - Commercial mortgages-all other							22,019,564,262	0	(6,119,745)	0	0	17,785,047	54,049,604,165	XXX
0899999. Total Mortgages in good standing							23,758,768,401	0	(6,120,050)	0	0	17,785,047	59,402,076,539	XXX
717608423		EVANSVILLE	IN		08/21/1998	7.500	71,584	0	0	0	0	0	451,234	11/01/2008
0999999. Restructured mortgages - Farm Mortgages							71,584	0	0	0	0	0	451,234	XXX
706106192		SAINT PAUL	MN		10/31/2005	5.150	5,424,251	0	0	0	0	0	4,197,920	11/19/2013
706106199		SAINT PAUL	MN		10/31/2005	5.150	3,145,627	0	0	0	0	0	1,605,004	11/19/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106200		SAINT PAUL	MN		10/31/2005	5.150	3,278,309	0	0	0	0	0	1,061,617	11/19/2013
706106201		SAINT PAUL	MN		10/31/2005	5.150	1,524,931	0	0	0	0	0	638,626	11/19/2013
706106203		SAINT PAUL	MN		10/31/2005	5.150	5,486,755	0	0	0	0	0	4,597,700	11/19/2013
706106204		SAINT PAUL	MN		10/31/2005	5.150	1,969,032	0	0	0	0	0	1,081,499	11/19/2013
706106205		SAINT PAUL	MN		10/31/2005	5.150	1,666,751	0	0	0	0	0	706,496	11/19/2013
706107755		SAINT PAUL	MN		12/19/2007	5.150	6,510,676	0	0	0	0	0	3,532,789	11/19/2013
706107756		SAINT PAUL	MN		12/19/2007	5.150	1,065,860	0	0	0	0	0	362,788	11/19/2013
706108632		SAINT PAUL	MN		01/20/2012	5.150	2,364,408	0	0	0	0	0	11,162,018	11/19/2013
1399999. Restructured mortgages - Commercial mortgages-all other							32,436,601	0	0	0	0	0	28,946,457	XXX
1699999. Total - Restructured Mortgages							32,508,184	0	0	0	0	0	29,397,691	XXX
717700110		TULARE	CA		01/25/1995	7.000	206,628	0	0	0	0	0	709,400	02/28/2013
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages							206,628	0	0	0	0	0	709,400	XXX
734580258		JACKSONVILLE	FL		04/30/1997	7.130	92,435	0	0	0	0	0	150,200	01/01/1997
734668784		JACKSONVILLE	FL		12/29/1997	7.500	99,814	0	0	0	0	0	165,000	01/01/1997
734606844		MARIETTA	GA		06/30/1997	8.250	117,508	0	0	0	0	0	245,000	01/01/1997
733305073		HAMMOND	IN		07/15/1993	6.380	35,217	0	0	0	0	0	64,500	01/01/1993
733331566		MINNEAPOLIS	MN		07/30/1993	6.250	162,227	0	0	0	0	0	316,000	01/01/1993
737500861		HILLSIDE	NJ		03/27/1987	9.000	28,653	0	0	0	0	0	76,000	01/01/1987
739009879		PORT MURRAY	NJ		07/07/1986	10.630	36,835	0	0	0	0	0	156,000	01/01/1986
733313621		CARMEL	NY		06/15/1993	6.380	83,861	0	0	0	0	0	215,000	01/01/1993
739089461		DAYTON	OH		04/11/1990	6.880	147,640	0	0	0	0	0	164,000	01/01/1990
731197491		PITTSBURGH	PA		08/31/1983	12.000	26,389	0	0	0	0	0	83,500	01/01/1983
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							830,578	0	0	0	0	0	1,635,200	XXX
2499999. Total - Mortgages with overdue interest over 90 days							1,037,206	0	0	0	0	0	2,344,600	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							23,792,313,791	0	(6,120,050)	0	0	17,785,047	59,433,818,830	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717610759	FOLEY	AL		12/04/2013	4.900	2,920,000	0	5,338,142
717610639	DES ARC	AR		03/15/2013	3.500	14,500,000	0	23,000,000
717610640	DUMAS	AR		05/14/2013	3.800	500,000	0	2,257,728
717610676	DUMAS	AR		10/10/2013	4.150	11,050,000	0	27,053,217
717610788	AVENAL	CA		12/12/2013	4.200	4,525,000	0	25,514,176
717610703	BRAWLEY	CA		06/06/2013	3.930	1,500,000	0	4,417,080
717610615	CHICO	CA		02/07/2013	3.980	11,600,000	0	23,341,733
717610616	CHICO	CA		02/07/2013	3.980	2,600,000	0	5,231,776
717610727	CHICO	CA		07/12/2013	4.300	1,000,000	0	2,012,207
717610765	CHICO	CA		10/11/2013	4.660	1,000,000	0	2,012,207
717610692	ELK GROVE	CA		07/29/2013	3.650	1,855,436	0	3,894,077
717610512	EXETER	CA		10/11/2012	3.810	0	23,725,000	114,731,743
717610722	EXETER	CA		09/12/2013	3.480	1,900,000	0	6,228,358
717610780	EXETER	CA		12/26/2013	4.100	9,000,000	0	39,594,897
717610602	FOWLER	CA		02/22/2013	3.150	5,220,000	0	14,649,000
717610603	FOWLER	CA		02/22/2013	3.150	3,200,000	0	7,709,000
717610544	FRESNO	CA		02/06/2013	4.000	700,000	0	2,286,000
717610795	HEALDSBURG	CA		12/27/2013	4.900	270,000	0	544,433
717610796	HEALDSBURG	CA		12/27/2013	4.900	730,000	0	1,659,097
717610612	HOLLISTER	CA		06/07/2013	3.580	3,000,000	0	33,018,750
717610670	HOLLISTER	CA		06/07/2013	3.580	1,000,000	0	11,006,250
717610599	HOLT	CA		01/02/2013	3.670	1,500,000	0	4,822,692
717610661	LATHROP	CA		05/16/2013	4.650	3,600,000	0	7,750,900
717610694	MADERA	CA		07/15/2013	3.050	1,750,000	0	3,725,000
717610719	MECCA	CA		07/29/2013	2.750	2,250,000	0	4,785,900
717610681	MONTEREY	CA		06/28/2013	3.650	3,410,000	0	7,127,100
717610453	NAPA	CA		02/02/2012	4.450	0	600,000	22,187,055
717610610	NAPA	CA		02/19/2013	3.850	6,000,000	0	12,830,851
717610678	SOLEDAD	CA		07/31/2013	3.650	2,950,000	450,000	6,112,680
717610679	SOLEDAD	CA		09/10/2013	4.650	1,410,000	0	2,798,705
717610682	SOLEDAD	CA		12/26/2013	3.910	4,250,000	0	9,471,459
717610714	SONOMA	CA		08/01/2013	3.350	97,600,000	0	179,547,398
717610652	UKIAH	CA		03/07/2013	3.950	2,000,000	0	5,950,000
717610734	UKIAH	CA		10/01/2013	4.240	40,165,000	0	153,698,066
717610757	WILLIAMS	CA		11/25/2013	5.390	4,700,000	0	11,335,624
717610675	RIFLE	CO		04/05/2013	4.400	1,500,000	0	2,730,772
717610591	ARCADIA	FL		01/07/2013	4.000	4,818,000	0	13,260,791
717610723	LOXAHATCHEE	FL		09/19/2013	5.000	25,500,000	0	50,999,975
717610771	ST. ANNE	IL		11/04/2013	4.450	1,850,000	0	4,015,583
717610772	ST. ANNE	IL		11/04/2013	3.350	4,350,000	0	10,455,876
717610773	ST. ANNE	IL		11/04/2013	4.450	825,000	0	5,662,433
717610751	YORKVILLE	IL		11/12/2013	4.840	4,800,000	0	11,078,914
717610774	RENSSELAER	IN		11/04/2013	4.450	540,000	0	4,721,098
717610711	SENECA	KS		11/25/2013	4.550	1,600,000	0	5,968,675
717610726	CLINTON	KY		07/12/2013	4.350	2,300,000	0	4,820,000
717610691	GREENVILLE	MI		07/15/2013	4.200	1,275,000	0	3,195,483
717610690	LAKEFIELD	MN		06/12/2013	4.150	1,150,000	0	2,266,250
717610713	LAMBERTON	MN		06/27/2013	3.650	1,150,000	0	2,709,000
717610655	WORTHINGTON	MN		02/27/2013	4.150	800,000	0	1,996,800
717610712	WORTHINGTON	MN		07/02/2013	3.650	1,000,000	0	2,654,500
717610687	BERNIE	MO		06/06/2013	3.500	1,200,000	0	4,642,003
717610688	BERNIE	MO		06/06/2013	3.500	1,100,000	0	3,891,002
717610786	DUDLEY	MO		12/10/2013	4.250	703,658	0	2,601,358
717610636	NEW MADRID	MO		01/30/2013	3.050	1,510,000	0	5,515,001
717610658	POPLAR BLUFF	MO		04/18/2013	3.700	675,000	0	1,719,030
717610767	POPLAR BLUFF	MO		12/17/2013	4.680	685,000	0	2,476,096
717610742	DODDSVILLE	MS		08/27/2013	4.750	900,000	0	2,600,060
717610665	MARKS	MS		10/15/2013	3.650	1,485,000	0	3,024,004
717610662	MAYERSVILLE	MS		06/17/2013	3.300	6,230,000	0	25,272,019
717610501	SUNFLOWER	MS		04/04/2013	4.900	1,550,000	0	2,875,001
717610624	OSMOND	NE		02/20/2013	4.250	600,000	0	1,762,262
717610732	YERINGTON	NV		08/23/2013	4.790	1,512,000	0	4,499,365
717610706	MANSFIELD	OH		05/22/2013	3.100	2,400,000	0	4,473,410
717505474	MONTGOMERY	OH		08/25/1993	4.750	0	26,343	1,401,001
717610725	NEWCOMERSTOWN	OH		10/29/2013	3.700	750,000	0	1,767,266

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717610565	BOARDMAN	OR		02/11/2013	3.950	10,500,000	0	29,208,001
717610710	SALEM	OR		08/12/2013	4.750	960,000	0	1,911,671
717610486	THE DALLES	OR		07/30/2012	4.350	0	500,000	6,533,226
717610689	HAYES	SD		06/20/2013	3.800	2,450,000	0	7,905,285
717610609	DALHART	TX		01/14/2013	3.250	3,500,000	0	11,001,445
713000022	KIRBYVILLE	TX		01/04/2013	6.480	5,716,463	0	12,109,843
713000023	KIRBYVILLE	TX		01/04/2013	6.480	2,286,585	0	4,843,992
717610724	PHENIX	VA		08/22/2013	5.470	23,000,000	0	49,940,040
717610738	WENATCHEE	WA		09/26/2013	4.700	3,600,000	0	7,031,999
0199999. Mortgages in good standing - Farm Mortgages						376,427,142	25,301,343	1,113,183,829
706109260	AVONDALE	AZ		08/29/2013	2.120	29,853,796	0	43,889,515
706109100	CHANDLER	AZ		05/01/2013	3.550	11,050,000	0	14,939,048
706109203	PHOENIX	AZ		08/16/2013	2.820	661,023	0	901,423
706109205	PHOENIX	AZ		08/16/2013	2.820	487,142	0	664,708
706109369	ANAHEIM	CA		11/06/2013	4.430	5,200,000	0	8,556,986
706109267	BALDWIN PARK	CA		11/15/2013	4.230	40,429,074	0	58,133,856
706109210	CALABASAS	CA		09/03/2013	3.880	18,000,000	0	32,427,631
706109225	CHINO	CA		10/15/2013	5.190	11,000,000	0	20,300,000
706109268	CHINO	CA		10/15/2013	4.220	11,900,000	0	26,000,000
706109274	CONCORD	CA		10/16/2013	4.540	10,501,000	0	15,932,657
706109290	CORONA	CA		11/06/2013	4.430	10,640,000	0	28,624,000
706108643	CORTE MADERA	CA		11/22/2011	4.600	0	8,934,475	42,314,780
706109135	CUPERTINO	CA		09/23/2013	4.140	23,749,861	0	32,651,132
706109136	CUPERTINO	CA		09/23/2013	4.610	1,094,444	2,104,801	17,626,268
706109370	DIAMOND BAR	CA		12/12/2013	2.170	30,600,000	0	40,905,000
706109206	ESCONDIDO	CA		08/16/2013	2.820	1,382,766	0	1,885,057
706109293	FREMONT	CA		12/11/2013	3.320	22,950,000	0	47,650,424
706109090	GARDEN GROVE	CA		03/20/2013	2.920	2,646,213	0	3,607,146
706108997	IRVINE	CA		01/10/2013	3.900	77,370,000	0	115,854,688
706109285	IRWINDALE	CA		10/30/2013	4.550	3,402,666	0	7,005,489
706109359	LA MIRADA	CA		12/23/2013	4.560	22,900,000	0	46,200,000
706109360	LA PUENTE	CA		12/23/2013	4.560	8,900,000	0	18,400,000
703000252	LOS ANGELES	CA		01/04/2013	5.640	3,096,019	0	6,647,945
703000253	LOS ANGELES	CA		01/04/2013	5.640	3,100,556	0	9,092,033
703000254	LOS ANGELES	CA		01/04/2013	5.770	8,488,080	0	16,437,131
703000285	LOS ANGELES	CA		01/04/2013	5.360	15,572,495	0	21,518,832
706109053	LOS ANGELES	CA		03/07/2013	3.350	9,005,640	0	14,479,211
706109342	LOS ANGELES	CA		12/05/2013	3.590	10,600,000	0	23,374,359
706109114	MODESTO	CA		04/30/2013	2.500	15,196,000	0	51,259,590
706109350	MOUNTAIN VIEW	CA		11/07/2013	3.430	30,615,800	0	57,494,568
706109112	NORTH HOLLYWOOD	CA		06/24/2013	3.300	18,184,000	0	24,452,903
706109103	ONTARIO	CA		05/15/2013	2.900	3,255,525	0	5,113,998
706109172	ONTARIO	CA		06/21/2013	4.600	20,416,725	0	27,582,882
706109289	ONTARIO	CA		11/13/2013	4.550	2,051,608	0	3,487,734
706109063	RANCHO CUCAMONGA	CA		06/28/2013	3.670	43,000,000	0	61,278,716
706109240	RANCHO MIRAGE	CA		09/27/2013	4.110	14,368,200	0	23,139,682
706109280	REDONDO BEACH	CA		11/27/2013	3.830	7,085,000	0	15,280,413
706109269	ROWLAND HEIGHTS	CA		09/20/2013	4.220	9,160,000	0	13,936,133
706109286	ROWLAND HEIGHTS	CA		10/30/2013	4.550	2,602,038	0	4,943,872
706109344	SACRAMENTO	CA		11/05/2013	3.810	20,000,000	0	40,000,000
706108984	SAN DIEGO	CA		02/07/2013	4.020	26,000,000	0	35,374,131
706109011	SAN FRANCISCO	CA		02/22/2013	4.980	755	21,809,326	142,743,805
706109073	SAN FRANCISCO	CA		05/01/2013	2.970	5,839,000	0	8,224,019
706109075	SAN FRANCISCO	CA		05/01/2013	2.970	12,450,000	0	16,926,662
706109077	SAN FRANCISCO	CA		05/01/2013	2.970	9,050,000	0	12,827,975
706109099	SAN FRANCISCO	CA		04/08/2013	3.250	40,085,000	0	64,630,876
706109115	SAN FRANCISCO	CA		06/17/2013	3.250	6,000,000	0	16,450,303
706109118	SAN FRANCISCO	CA		08/05/2013	3.100	31,400,000	0	44,973,447
706109128	SAN FRANCISCO	CA		06/18/2013	3.000	1,525,000	0	2,031,770
706109257	SAN FRANCISCO	CA		10/03/2013	3.840	5,600,000	0	7,623,166
706109300	SAN FRANCISCO	CA		12/03/2013	3.900	19,555,000	0	28,488,443
703000212	SAN JOSE	CA		01/04/2013	6.210	117,481,530	1,957	178,708,138
703000358	SAN JOSE	CA		01/04/2013	3.450	66,328,062	0	111,942,986
706109276	SAN JOSE	CA		12/06/2013	3.210	30,250,000	0	55,832,857

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706108978	SANTA ANA	CA		05/20/2013	3.760	18,753,000	0	26,721,682
706109036	SANTA FE SPRINGS	CA		02/26/2013	3.110	11,890,000	0	18,296,262
706109051	SANTA FE SPRINGS	CA		02/26/2013	3.110	8,771,000	0	13,530,873
706109281	SANTA FE SPRINGS	CA		09/25/2013	4.550	700,548	0	1,029,717
706109282	SANTA FE SPRINGS	CA		09/26/2013	4.550	2,151,686	0	3,169,743
706109283	SANTA FE SPRINGS	CA		09/24/2013	4.550	2,496,956	0	3,618,924
706109284	SANTA FE SPRINGS	CA		10/30/2013	4.550	4,043,166	0	5,823,560
706109287	SANTA FE SPRINGS	CA		10/30/2013	4.550	1,701,332	0	3,127,449
706109018	TUSTIN	CA		05/21/2013	4.070	23,400,000	0	33,236,973
706109236	VERNON	CA		08/29/2013	3.450	53,813,811	0	126,148,947
706109264	WHITTIER	CA		08/28/2013	4.450	5,500,000	0	8,024,593
706109314	ARVADA	CO		11/27/2013	4.040	3,271,351	0	6,616,216
703000274	DENVER	CO		01/04/2013	6.060	4,818,939	0	7,748,208
706108977	DENVER	CO		05/01/2013	4.920	85	18,999,056	39,080,228
706109231	DENVER	CO		07/31/2013	3.660	22,275,000	0	33,941,877
706109254	DENVER	CO		08/30/2013	4.070	6,499,860	0	8,793,639
706109313	DENVER	CO		11/27/2013	4.040	4,043,243	0	8,178,378
706109237	ENGLEWOOD	CO		08/20/2013	3.600	23,000,000	0	32,664,903
706109253	PARKER	CO		08/30/2013	4.070	12,730,140	0	17,490,608
706109378	WESTMINSTER	CO		12/23/2013	3.280	16,480,000	0	32,960,000
703000338	WASHINGTON	DC		01/04/2013	3.500	53,675,705	0	110,494,673
706108650	WASHINGTON	DC		05/24/2012	5.030	0	32,881,817	68,072,536
706109171	WASHINGTON	DC		06/28/2013	3.400	15,000,000	0	42,711,677
706109215	WASHINGTON	DC		07/12/2013	2.970	57,026,500	0	86,353,379
706109173	CLEARWATER	FL		08/26/2013	3.630	6,750,000	0	9,194,044
706109059	FORT LAUDERDALE	FL		02/28/2013	3.440	34,425,000	0	61,354,070
706109105	FORT LAUDERDALE	FL		05/02/2013	2.420	326,277	1,538,398	11,949,659
706109312	MIAMI	FL		11/27/2013	4.040	7,250,270	0	14,518,918
706108373	NORTH MIAMI BEACH	FL		08/01/2013	4.000	1,204,253	0	15,464,986
706109211	OVIEDO	FL		07/24/2013	4.510	20,707,500	0	28,870,334
703000309	PALM BEACH	FL		01/04/2013	4.180	28,825,235	0	41,387,945
706109213	PALM HARBOR	FL		09/04/2013	3.990	13,000,000	0	18,640,556
706109310	TAMPA	FL		11/27/2013	4.040	2,444,324	0	5,513,513
706109067	WINTER PARK	FL		03/12/2013	3.990	5,260,000	0	7,275,363
706108884	ATLANTA	GA		05/14/2013	4.230	8,510,000	0	14,983,733
706109214	ATLANTA	GA		08/29/2013	2.070	58,453,713	0	86,458,900
706109291	ATLANTA	GA		09/26/2013	3.840	8,760,000	0	13,967,026
703000402	ATLANTA	GA		01/04/2013	2.430	2,550,453	0	157,522,329
706109315	DECATUR	GA		11/27/2013	4.040	3,317,297	0	6,524,324
706109252	LAWRENCEVILLE	GA		08/16/2013	2.020	39,725,500	0	54,499,834
749000048	E14	GBR		05/13/2013	3.300	28,850,000	0	61,968,804
706108546	HONOLULU	HI		09/01/2013	5.870	1,575,121	0	143,766,323
706109113	HONOLULU	HI		05/29/2013	5.410	31,500,358	0	53,040,508
706109335	BOISE	ID		12/02/2013	4.300	12,233,917	0	21,678,435
706109334	IDAHO FALLS	ID		12/02/2013	4.300	10,466,351	0	21,795,075
703000178	ARLINGTON HEIGHTS	IL		01/04/2013	1.920	17,198,750	0	32,877,508
706109190	BOLINGBROOK	IL		11/13/2013	3.210	2,130,702	0	3,312,000
706108626	BROADVIEW	IL		04/20/2012	5.000	0	421,875	6,147,862
706109044	CHICAGO	IL		02/22/2013	4.500	51,684,400	0	75,507,811
706109055	CHICAGO	IL		02/14/2013	3.650	191,010,000	0	288,403,662
706109385	CHICAGO	IL		12/02/2013	1.670	80,000,000	0	12,105,026,999
706109188	ELK GROVE VILLAGE	IL		08/26/2013	3.210	1,813,491	0	2,449,096
706109189	ELK GROVE VILLAGE	IL		08/26/2013	3.210	1,725,807	0	2,330,672
706109218	PEORIA	IL		10/02/2013	3.850	7,762,731	0	10,979,312
706109012	RIVER GROVE	IL		03/01/2013	3.950	8,400,000	0	13,836,733
706108985	ROCKFORD	IL		02/28/2013	3.480	2,741,766	0	4,182,444
706108989	ROCKFORD	IL		02/28/2013	3.480	1,453,466	0	2,023,237
706108995	ELKHART	IN		02/28/2013	3.480	2,873,901	0	4,202,432
706109221	ELKHART	IN		10/02/2013	3.850	1,869,213	0	2,802,078
706109244	INDIANAPOLIS	IN		09/27/2013	4.110	11,973,500	0	18,131,473
706108990	MISHAWAKA	IN		02/28/2013	3.480	11,000,101	0	16,881,753
706109126	LAWRENCE	KS		06/24/2013	3.350	2,600,000	0	3,907,269
706109202	LEAWOOD	KS		08/16/2013	2.820	622,383	0	855,598
749000040	LONDON	GBR		07/30/2013	4.300	98,421,752	0	170,001,012
703000236	BOSTON	MA		01/04/2013	6.370	6,434,909	0	9,375,129

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
703000270	BOSTON	MA		01/04/2013	5.710	32,782,718	0	37,050,467
706109134	BOSTON	MA		09/25/2013	5.200	714	0	119,708,849
706109080	NORTHBOROUGH	MA		02/28/2013	2.170	18,069,022	0	36,762,953
706109262	NORWOOD	MA		12/12/2013	4.670	36,000,000	0	54,732,722
706109116	PEABODY	MA		06/18/2013	3.300	142,659,900	0	263,951,469
706109263	WEST ROXBURY	MA		12/16/2013	4.650	36,000,000	0	55,786,126
706109383	WOBURN	MA		12/19/2013	3.710	6,610,000	0	12,569,015
703000053	BALTMORE	MD		01/04/2013	5.930	19,385,384	0	29,105,520
703000060	BALTMORE	MD		01/04/2013	6.000	46,528,385	0	70,707,767
703000284	BALTMORE	MD		01/04/2013	4.530	14,745,399	0	31,242,000
703000287	LAUREL	MD		01/04/2013	3.500	38,228,473	0	72,834,355
706109157	SILVER SPRING	MD		07/19/2013	3.470	8,733,702	0	13,345,695
706109159	TOWSON	MD		07/12/2013	3.820	74,950,000	0	224,272,149
706108992	BATTLE CREEK	MI		02/28/2013	3.480	3,534,566	0	5,401,437
706109220	BATTLE CREEK	MI		10/02/2013	3.850	2,144,097	0	3,086,950
706108993	DAVISON	MI		02/28/2013	3.480	2,444,466	0	3,758,286
706108988	FARMINGTON	MI		02/28/2013	3.480	1,090,100	0	1,555,794
706108991	GRAND RAPIDS	MI		02/28/2013	3.480	6,441,500	0	9,899,050
706109223	GRAND RAPIDS	MI		10/02/2013	3.850	1,319,445	0	1,913,234
706108994	HOLLAND	MI		02/28/2013	3.480	2,477,500	0	3,655,212
706109222	KALAMAZOO	MI		10/02/2013	3.850	1,345,833	0	2,020,358
706109039	TROY	MI		08/12/2013	4.200	75,100,000	0	258,221,108
706108986	WIXOM	MI		02/28/2013	3.480	1,585,600	0	2,416,338
706109247	MINNEAPOLIS	MN		08/30/2013	4.200	15,600,000	0	22,327,500
706109079	SAINT LOUIS	MO		03/20/2013	2.920	9,564,851	0	13,328,330
706109097	SAINT LOUIS	MO		06/07/2013	4.670	17,500,000	0	27,737,857
706109333	BILLINGS	MT		12/02/2013	4.300	11,460,758	0	26,210,743
706108392	CLIFTON	NJ		09/01/2013	4.000	3,254,713	0	30,620,904
706109167	CLIFTON	NJ		06/14/2013	3.200	13,241,399	0	29,008,408
706109250	EATONTOWN	NJ		09/27/2013	4.530	5,300,000	0	7,782,041
706109003	ENGLEWOOD	NJ		01/14/2013	3.650	10,000,000	0	16,252,972
706109345	MONROE TOWNSHIP	NJ		11/22/2013	4.410	22,148,810	0	29,359,999
706108393	NEW MILFORD	NJ		08/03/2013	4.000	1,493,660	0	7,936,374
703000240	NEWARK	NJ		01/04/2013	6.020	6,733,071	0	8,924,175
706109251	PARSIPPANY	NJ		09/27/2013	4.490	1,500,000	0	2,173,603
706109196	SOMERSET	NJ		07/25/2013	3.760	7,510,000	0	14,093,327
706109249	VERONA	NJ		09/27/2013	4.520	17,200,000	0	24,678,110
750000057	AMSTERDAM	NLD		10/16/2013	3.290	109,384,074	0	164,624,775
750000058	AMSTERDAM	NLD		10/16/2013	2.800	46,033,868	0	69,988,285
750000039	BREDA	NLD		03/15/2013	3.750	44,734,999	0	92,693,775
706109336	SPARKS	NV		12/02/2013	4.300	13,871,490	0	31,603,970
703000401	NEW YORK	NY		01/04/2013	5.360	30,680,391	0	1,372,547,092
706109056	NEW YORK	NY		03/20/2013	3.500	5,000,000	0	30,565,522
706109068	NEW YORK	NY		04/09/2013	3.060	16,114,713	0	30,967,831
706109069	NEW YORK	NY		04/09/2013	3.060	19,785,287	0	29,699,831
706109137	NEW YORK	NY		06/27/2013	3.740	51,150,000	0	95,877,473
706109192	NEW YORK	NY		08/01/2013	3.350	4,509,117	4,509,117	26,890,309
706109228	NEW YORK	NY		08/01/2013	4.270	14,150,000	0	104,289,629
706109356	NEW YORK	NY		12/26/2013	5.100	1,500,000	0	5,783,462
706109362	NEW YORK	NY		11/06/2013	3.420	14,708,838	0	116,886,233
706109355	REGO PARK	NY		12/26/2013	5.100	5,000,000	0	18,204,070
706109357	WOODSIDE	NY		12/26/2013	5.100	3,500,000	0	10,339,230
706109217	BATAVIA	OH		10/02/2013	3.850	5,343,750	0	7,655,127
706109311	COLUMBUS	OH		11/27/2013	4.040	1,608,108	0	3,170,270
706109316	COLUMBUS	OH		11/27/2013	4.040	2,278,919	0	3,997,297
706109317	DUBLIN	OH		11/27/2013	4.040	2,747,568	0	4,686,487
706109351	DUBLIN	OH		12/17/2013	4.800	13,056,000	0	18,666,000
706109200	ELYRIA	OH		08/16/2013	2.820	1,774,687	0	2,419,244
706108996	TOLEDO	OH		02/28/2013	3.480	2,180,200	0	3,198,381
706109324	BEAVERTON	OR		12/02/2013	4.300	5,379,913	0	8,398,102
706109328	BEND	OR		12/02/2013	4.300	4,653,791	0	8,287,018
706109322	GRESHAM	OR		12/02/2013	4.300	5,958,962	0	8,564,732
706109327	MEDFORD	OR		12/02/2013	4.300	4,790,740	0	9,392,320
706109005	PORTLAND	OR		08/13/2013	5.950	2,845,000	0	4,259,371
706109106	PORTLAND	OR		07/03/2013	3.250	14,000,000	0	20,790,019

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706109199	PORTLAND	OR		08/06/2013	2.540	0	869,285	27,545,035
706109212	PORTLAND	OR		12/18/2013	4.330	31,500,000	0	42,052,197
706109266	PORTLAND	OR		12/17/2013	4.890	15,100,000	0	22,294,706
706109341	PORTLAND	OR		12/05/2013	4.410	1,600,000	0	2,198,553
703000235	PORTLAND	OR		01/04/2013	6.170	23,424,439	0	32,022,455
706109325	SALEM	OR		12/02/2013	4.300	7,195,439	0	11,486,294
706109326	SALEM	OR		12/02/2013	4.300	4,372,911	0	7,814,902
706109329	TILLAMOOK	OR		12/02/2013	4.300	4,507,722	0	9,558,954
706109323	TUALATIN	OR		12/02/2013	4.300	2,614,885	0	6,065,297
706108456	BENSALEM	PA		08/03/2013	4.580	1,293,312	0	2,996,355
706109248	HUNTINGDON VALLEY	PA		08/16/2013	5.050	8,777,000	0	14,353,087
706109119	LANSDALE	PA		06/18/2013	4.000	9,150,000	0	12,878,258
706109117	MIDDLETOWN	PA		05/21/2013	3.030	7,058,829	0	11,489,121
703000295	MORRISVILLE	PA		01/04/2013	3.830	20,444,607	0	33,727,357
706109256	PITTSBURGH	PA		09/27/2013	4.110	19,499,700	0	29,845,648
706108987	COLUMBIA	SC		02/28/2013	3.480	1,816,834	0	2,808,861
706109025	MEMPHIS	TN		05/21/2013	3.030	5,690,365	0	10,102,846
706109092	ARLINGTON	TX		03/20/2013	2.920	868,085	0	1,490,233
703000089	AUSTIN	TX		01/04/2013	5.790	24,592,321	0	30,890,389
706108709	AUSTIN	TX		03/15/2012	4.500	0	26,155,681	62,496,499
706109238	AUSTIN	TX		09/27/2013	4.110	48,236,100	0	80,943,450
706109243	AUSTIN	TX		09/27/2013	4.110	25,657,500	0	43,767,967
706109365	AUSTIN	TX		12/18/2013	3.040	14,000,000	0	28,146,597
706109184	CARROLLTON	TX		08/26/2013	4.030	1,610,811	0	2,117,015
706109305	CONROE	TX		10/01/2013	4.320	1,750,000	0	2,780,509
703000198	DALLAS	TX		01/04/2013	6.990	9,600,773	0	11,032,359
706109091	DALLAS	TX		03/20/2013	2.920	520,851	0	927,959
706109179	DALLAS	TX		08/26/2013	3.670	1,765,220	0	2,340,331
706109185	DALLAS	TX		08/26/2013	4.030	2,447,456	0	3,215,860
706109309	DALLAS	TX		11/27/2013	4.040	7,038,919	0	12,818,919
706108999	FORT WORTH	TX		02/22/2013	4.500	68,577,600	0	85,485,219
706109180	FORT WORTH	TX		08/26/2013	3.670	4,872,966	0	6,460,480
706109181	FORT WORTH	TX		08/26/2013	3.670	4,045,901	0	5,364,019
706109182	FORT WORTH	TX		08/26/2013	3.670	1,512,105	0	2,004,706
706109186	FORT WORTH	TX		08/26/2013	4.030	3,486,753	0	4,582,092
706109187	FORT WORTH	TX		08/26/2013	4.030	1,552,338	0	2,039,999
706109304	FORT WORTH	TX		11/05/2013	3.950	15,750,000	0	24,605,000
706109085	GARLAND	TX		03/29/2013	4.160	5,900,000	0	8,415,941
706109086	GARLAND	TX		03/29/2013	4.160	8,000,000	0	11,462,504
706109087	GARLAND	TX		03/29/2013	4.160	4,800,000	0	6,901,541
706109084	GRAND PRAIRIE	TX		03/29/2013	4.160	6,400,000	0	9,900,000
706109183	GRAND PRAIRIE	TX		08/26/2013	3.670	1,383,808	0	1,834,624
703000211	HOUSTON	TX		01/04/2013	5.650	96,985,346	0	134,533,902
706109045	HOUSTON	TX		02/22/2013	4.500	36,738,000	0	58,783,094
706109065	HOUSTON	TX		03/01/2013	3.820	111,765,000	0	203,976,461
706109209	HOUSTON	TX		10/15/2013	5.200	538	302,129	3,564,880
706109242	HOUSTON	TX		09/27/2013	4.110	17,105,000	0	29,268,110
706109229	PFLUGERVILLE	TX		07/29/2013	3.420	7,545,169	0	10,690,090
706109133	RICHARDSON	TX		06/28/2013	4.350	618,421	0	919,622
706109303	ROUND ROCK	TX		12/20/2013	3.900	3,529,412	0	6,674,606
706109156	SAN ANTONIO	TX		06/26/2013	3.480	8,462,200	0	13,469,881
706109161	SAN ANTONIO	TX		05/30/2013	3.920	60,000,000	0	418,008,471
706109110	SPRING	TX		08/02/2013	3.940	26,150,000	0	39,460,710
706108589	CYPRESS	TX		10/14/2011	4.600	0	192,731	6,472,534
706108625	CYPRESS	TX		10/14/2011	4.600	0	690,023	23,230,082
706108621	DALLAS	TX		10/14/2011	4.600	0	561,536	22,587,785
706108593	HOUSTON	TX		10/14/2011	4.600	0	114,211	4,386,837
706108595	HOUSTON	TX		10/14/2011	4.600	0	254,595	8,122,624
706108659	HOUSTON	TX		10/14/2011	4.600	0	9,518	250,894
706108588	LEAGUE CITY	TX		10/14/2011	4.600	0	468,740	17,135,308
706108594	LEAGUE CITY	TX		10/14/2011	4.600	0	649,573	21,861,749
706108624	LEAGUE CITY	TX		10/14/2011	4.600	0	575,812	18,531,348
706108591	SPRING	TX		10/14/2011	4.600	0	290,285	10,564,938
706109207	SALT LAKE CITY	UT		09/11/2013	3.170	2,310,000	0	3,439,173
706109071	ALEXANDRIA	VA		02/14/2013	2.990	8,050,000	0	13,009,347

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706109102	ALEXANDRIA	VA		05/28/2013	3.510	25,000,000	0	41,428,571
706109208	ALEXANDRIA	VA		06/20/2013	3.620	19,695,000	0	33,637,155
706108833	ARLINGTON	VA		08/08/2012	4.740	0	21,451,730	72,188,546
706109131	ARLINGTON	VA		06/18/2013	3.050	6,510,000	0	12,397,769
706109261	ARLINGTON	VA		10/01/2013	4.170	38,550,000	0	64,047,476
706109095	CHAMBERLAYNE FARMS	VA		05/22/2013	3.400	9,500,000	0	15,740,686
706109235	MCLEAN	VA		08/30/2013	4.100	129,333,333	0	646,014,077
703000289	RANSON	VA		01/04/2013	4.000	15,289,949	0	36,191,812
706106552	BELLEVUE	WA		06/22/2006	5.920	0	3,018	24,431,548
706109297	BOTHELL	WA		10/08/2013	2.250	4,725,000	0	6,246,000
706109168	ISSAQUAH	WA		11/13/2013	5.650	1,796,404	185,950	54,488,686
706108817	REDMOND	WA		02/15/2013	4.240	1,000	17,733,054	32,122,733
706108934	REDMOND	WA		03/05/2013	3.390	29,000,000	0	42,037,867
706109046	SEATTLE	WA		02/22/2013	3.570	27,540,000	0	48,744,658
706109265	SEATTLE	WA		10/25/2013	5.230	937,218	967,338	41,524,138
706109346	SEATTLE	WA		11/20/2013	5.470	20,000,000	0	21,514,509
706109352	SEATTLE	WA		11/20/2013	4.370	3,500,000	0	10,317,919
706109219	GRAND CHUTE	WI		10/02/2013	3.850	3,964,931	0	5,609,901
706109140	MILWAUKEE	WI		04/26/2013	2.670	12,050,000	0	193,411,242
0599999. Mortgages in good standing - Commercial mortgages-all other						4,448,466,731	162,676,028	23,213,391,114
0899999. Total Mortgages in good standing						4,824,893,872	187,977,371	24,326,574,943
706108632	SAINT PAUL	MN		01/20/2012	5.150	0	1,158,965	11,162,016
1399999. Restructured mortgages - Commercial mortgages-all other						0	1,158,965	11,162,016
1699999. Total - Restructured Mortgages						0	1,158,965	11,162,016
717700110	TULARE	CA		01/25/1995	7.000	0	1,770	709,400
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages						0	1,770	709,400
2499999. Total - Mortgages with overdue interest over 90 days						0	1,770	709,400
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						4,824,893,872	189,138,105	24,338,446,359

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717609643	FOLEY	AL		08/04/2006	12/04/2013	3,000,000	0	0	0	0	0	0	2,920,000	2,920,000	0	0	0
717608367	POCAHONTAS	AR		06/02/1998	01/08/2013	159,945	0	0	0	0	0	0	159,945	159,945	0	0	0
717700442	WHITE	AR		06/10/1996	06/17/2013	183,034	0	0	0	0	0	0	163,433	163,433	0	0	0
706107652	AVONDALE	AZ		01/25/2008	08/29/2013	32,179,775	0	0	0	0	0	0	31,899,363	31,899,363	0	0	0
706107794	AVONDALE	AZ		02/03/2011	08/29/2013	5,500,000	0	0	0	0	0	0	5,414,751	5,414,751	0	0	0
706108963	CASA GRANDE	AZ		11/30/2012	06/28/2013	2,073,750	0	0	0	0	0	0	2,051,214	2,051,214	0	0	0
706105509	ALISO VIEJO	CA		07/13/2004	12/27/2013	14,667,832	0	0	0	0	0	0	7,756,575	7,756,575	0	0	0
706108156	BALDWIN PARK	CA		02/26/2009	11/18/2013	42,370,599	0	0	0	0	0	0	41,688,462	41,688,462	0	0	0
717600042	BRAWLEY	CA		11/08/1996	06/25/2013	161,624	0	0	0	0	0	0	161,624	161,624	0	0	0
717700040	BRAWLEY	CA		09/27/1994	07/17/2013	90,248	0	0	0	0	0	0	85,378	85,378	0	0	0
717700041	BRAWLEY	CA		09/27/1994	07/17/2013	130,359	0	0	0	0	0	0	123,323	123,323	0	0	0
717700043	BRAWLEY	CA		09/27/1994	07/17/2013	132,866	0	0	0	0	0	0	125,695	125,695	0	0	0
717700045	BRAWLEY	CA		09/27/1994	07/17/2013	198,045	0	0	0	0	0	0	187,356	187,356	0	0	0
717700261	BRAWLEY	CA		09/14/1995	06/25/2013	19,893	0	0	0	0	0	0	19,893	19,893	0	0	0
706108059	CHINO	CA		10/07/2008	10/15/2013	11,175,457	0	0	0	0	0	0	11,053,172	11,053,172	0	0	0
706108085	CHINO	CA		10/31/2008	10/15/2013	6,602,849	0	0	0	0	0	0	6,519,085	6,519,085	0	0	0
717505783	CHOWCHILLA	CA		10/21/1994	10/03/2013	49,159	0	0	0	0	0	0	33,430	33,430	0	0	0
706108149	CITY OF INDUSTRY	CA		12/23/2008	12/24/2013	8,930,917	0	0	0	0	0	0	8,755,857	8,755,857	0	0	0
706108150	CITY OF INDUSTRY	CA		12/23/2008	08/20/2013	9,541,123	0	0	0	0	0	0	9,419,629	9,419,629	0	0	0
706106857	CYPRESS	CA		11/01/2006	06/05/2013	2,229,529	0	0	0	0	0	0	2,202,956	2,202,956	0	0	0
706107919	DIAMOND BAR	CA		05/05/2008	04/23/2013	23,035,343	0	0	0	0	0	0	22,905,602	22,905,602	0	0	0
706107930	DIAMOND BAR	CA		05/05/2008	04/23/2013	2,006,650	0	0	0	0	0	0	1,994,770	1,994,770	0	0	0
717609113	DOS PALOS	CA		07/08/2003	09/27/2013	1,695,417	0	0	0	0	0	0	1,623,219	1,623,219	0	0	0
717700028	EDISON	CA		07/08/1994	12/26/2013	106,911	0	0	0	0	0	0	100,481	100,481	0	0	0
706105883	EL CERRITO	CA		02/08/2006	12/17/2013	21,082,736	0	0	0	0	0	0	20,755,182	20,755,182	0	0	0
706102280	ESCONDIDO	CA		12/12/1997	02/21/2013	4,736,985	0	0	0	0	0	0	4,685,707	4,685,707	0	0	0
706103647	ESCONDIDO	CA		05/23/2001	02/21/2013	1,910,064	0	0	0	0	0	0	1,897,210	1,897,210	0	0	0
717609131	EXETER	CA		10/23/2003	07/02/2013	11,800,000	0	0	0	0	0	0	11,800,000	11,800,000	0	0	0
717609133	EXETER	CA		04/07/2005	07/02/2013	1,980,000	0	0	0	0	0	0	1,980,000	1,980,000	0	0	0
717609134	EXETER	CA		11/18/2005	07/02/2013	2,940,000	0	0	0	0	0	0	2,940,000	2,940,000	0	0	0
717609314	EXETER	CA		11/19/2004	07/02/2013	3,020,000	0	0	0	0	0	0	3,020,000	3,020,000	0	0	0
717609698	EXETER	CA		10/20/2006	07/02/2013	2,485,000	0	0	0	0	0	0	2,485,000	2,485,000	0	0	0
717609894	EXETER	CA		10/18/2007	07/02/2013	1,500,000	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
717609005	FOWLER	CA		07/18/2003	02/22/2013	1,100,000	0	0	0	0	0	0	1,100,000	1,100,000	0	0	0
717609006	FOWLER	CA		07/18/2003	02/22/2013	2,200,000	0	0	0	0	0	0	2,200,000	2,200,000	0	0	0
717609917	FOWLER	CA		01/23/2008	02/22/2013	3,020,000	0	0	0	0	0	0	3,020,000	3,020,000	0	0	0
717609965	FOWLER	CA		06/19/2008	02/22/2013	2,100,000	0	0	0	0	0	0	2,100,000	2,100,000	0	0	0
717505670	FRESNO	CA		07/11/1994	06/27/2013	30,451	0	0	0	0	0	0	30,451	30,451	0	0	0
717608349	FRESNO	CA		06/03/1998	04/15/2013	3,519,767	0	0	0	0	0	0	3,519,767	3,519,767	0	0	0
717608351	FRESNO	CA		08/11/1999	02/06/2013	320,000	0	0	0	0	0	0	320,000	320,000	0	0	0
706107692	GARDEN GROVE	CA		11/02/2007	03/21/2013	14,940,000	0	0	0	0	0	0	14,742,538	14,742,538	0	0	0
717609623	HOLLISTER	CA		07/14/2006	06/07/2013	2,600,000	0	0	0	0	0	0	2,600,000	2,600,000	0	0	0
717609597	HOLT	CA		04/06/2006	01/02/2013	440,000	0	0	0	0	0	0	440,000	440,000	0	0	0
717505700	IMPERIAL	CA		03/10/1994	09/30/2013	178,472	0	0	0	0	0	0	90,905	90,905	0	0	0
717505740	IMPERIAL	CA		02/28/1994	09/27/2013	180,639	0	0	0	0	0	0	169,689	169,689	0	0	0
706104710	IRVINE	CA		03/05/2003	08/29/2013	19,511,175	0	0	0	0	0	0	18,996,153	18,996,153	0	0	0
706107287	IRVINE	CA		04/17/2007	07/26/2013	30,316,694	0	0	0	0	0	0	6,239,250	6,239,250	0	0	0
717505814	KERN	CA		04/29/1994	01/18/2013	72,229	0	0	0	0	0	0	72,229	72,229	0	0	0
717608419	KING CITY	CA		07/24/1998	07/01/2013	5,490,000	0	0	0	0	0	0	5,490,000	5,490,000	0	0	0
717608420	KING CITY	CA		07/24/1998	07/03/2013	4,970,000	0	0	0	0	0	0	4,970,000	4,970,000	0	0	0
717609788	KING CITY	CA		06/18/2007	07/01/2013	3,400,000	0	0	0	0	0	0	3,400,000	3,400,000	0	0	0
717609846	KING CITY	CA		06/18/2007	07/01/2013	1,850,000	0	0	0	0	0	0	1,850,000	1,850,000	0	0	0
717610246	KING CITY	CA		03/08/2011	07/01/2013	2,850,000	0	0	0	0	0	0	2,850,000	2,850,000	0	0	0
717505705	KINGS	CA		05/20/1994	06/27/2013	141,774	0	0	0	0	0	0	133,248	133,248	0	0	0
706108141	LA MIRADA	CA		12/23/2008	12/24/2013	8,319,854	0	0	0	0	0	0	8,156,772	8,156,772	0	0	0
706108142	LA MIRADA	CA		12/23/2008	12/24/2013	7,379,758	0	0	0	0	0	0	7,235,103	7,235,103	0	0	0
706108143	LA MIRADA	CA		12/23/2008	12/24/2013	7,238,744	0	0	0	0	0	0	7,096,853	7,096,853	0	0	0
717608528	LEMOORE	CA		06/02/1999	01/03/2014	345,400	0	0	0	0	0	0	345,400	345,400	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717608529	LEMOORE	CA		06/02/1999	12/30/2013	495,000	0	0	0	0	0	0	495,000	495,000	0	0	0
706108153	LONG BEACH	CA		01/16/2009	11/21/2013	35,324,336	0	0	0	0	0	0	34,700,737	34,700,737	0	0	0
706102979	LOS ANGELES	CA		07/01/1999	02/15/2013	2,750,077	0	0	0	0	0	0	2,742,824	2,742,824	0	0	0
706107618	LOS ANGELES	CA		10/25/2007	01/31/2013	144,500,000	0	0	0	0	0	0	144,500,000	144,500,000	0	0	0
706107950	LOS ANGELES	CA		06/26/2008	06/13/2013	210,924,036	0	0	0	0	0	0	209,662,528	209,662,528	0	0	0
706108038	LOS ANGELES	CA		07/01/2008	11/01/2013	38,340,911	0	0	0	0	0	0	5,657,911	5,657,911	0	0	0
706108039	LOS ANGELES	CA		07/31/2008	11/01/2013	64,016,378	0	0	0	0	0	0	64,016,378	64,016,378	0	0	0
717700081	MADERA	CA		11/04/1994	12/16/2013	130,379	0	0	0	0	0	0	68,290	68,290	0	0	0
717505676	MONTEREY	CA		06/22/1994	06/27/2013	146,557	0	0	0	0	0	0	146,557	146,557	0	0	0
706105515	MOUNTAIN VIEW	CA		07/15/2004	02/14/2013	2,534,453	0	0	0	0	0	0	2,507,693	2,507,693	0	0	0
717608996	NAPA	CA		12/16/2002	02/19/2013	2,700,000	0	0	0	0	0	0	2,700,000	2,700,000	0	0	0
706107911	NEWPORT BEACH	CA		07/31/2008	06/07/2013	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0
706107931	POMONA	CA		04/04/2008	08/29/2013	44,215,000	0	0	0	0	0	0	43,946,282	43,946,282	0	0	0
706107947	POMONA	CA		11/08/2010	08/29/2013	2,293,200	0	0	0	0	0	0	2,272,833	2,272,833	0	0	0
706105568	ROWLAND HEIGHTS	CA		09/30/2004	09/20/2013	13,374,176	0	0	0	0	0	0	13,008,609	13,008,609	0	0	0
706108964	SACRAMENTO	CA		11/30/2012	06/28/2013	3,976,333	0	0	0	0	0	0	3,933,126	3,933,126	0	0	0
706104887	SAN FRANCISCO	CA		05/16/2003	06/17/2013	3,398,030	0	0	0	0	0	0	3,177,448	3,177,448	0	0	0
706105985	SAN FRANCISCO	CA		07/27/2005	12/18/2013	26,299,605	0	0	0	0	0	0	25,676,425	25,676,425	0	0	0
706107168	SAN FRANCISCO	CA		03/27/2007	12/18/2013	17,573,772	0	0	0	0	0	0	17,263,854	17,263,854	0	0	0
706107924	SAN FRANCISCO	CA		05/07/2008	05/23/2013	27,676,500	0	0	0	0	0	0	27,458,622	27,458,622	0	0	0
706102711	SAN RAFAEL	CA		07/09/1998	07/16/2013	725,153	0	0	0	0	0	0	105,335	105,335	0	0	0
717609789	SANTA MARIA	CA		05/29/2007	09/27/2013	371,268	0	0	0	0	0	0	357,045	357,045	0	0	0
706107766	SIMI VALLEY	CA		03/12/2008	07/01/2013	7,342,395	0	0	0	0	0	0	7,342,395	7,342,395	0	0	0
717610199	SONOMA	CA		07/29/2010	08/02/2013	77,265,214	0	0	0	0	0	0	75,661,785	75,661,785	0	0	0
706105519	SUNNYVALE	CA		12/17/2004	03/08/2013	3,798,549	0	0	0	0	0	0	3,600,104	3,600,104	0	0	0
717505261	SUTTER	CA		05/27/1993	07/08/2013	64,116	0	0	0	0	0	0	32,773	32,773	0	0	0
717505293	TULARE	CA		04/09/1993	08/27/2013	95,596	0	0	0	0	0	0	95,596	95,596	0	0	0
706105816	TUSTIN	CA		04/26/2005	05/21/2013	22,847,481	0	0	0	0	0	0	22,632,417	22,632,417	0	0	0
706108975	UKIAH	CA		11/30/2012	06/28/2013	2,133,000	0	0	0	0	0	0	2,109,822	2,109,822	0	0	0
717608473	UKIAH	CA		06/30/1998	10/01/2013	22,912,500	0	0	0	0	0	0	22,912,500	22,912,500	0	0	0
717610214	UKIAH	CA		07/01/2010	10/01/2013	13,837,500	0	0	0	0	0	0	13,837,500	13,837,500	0	0	0
734498329	WALNUT CREEK	CA		02/14/1996	02/08/2013	200,582	0	0	0	0	0	0	200,582	200,582	0	0	0
717610354	WESTMORLAND	CA		05/31/2011	07/02/2013	1,471,817	0	0	0	0	0	0	1,302,073	1,302,073	0	0	0
717608303	SAINT HELENA	CA		03/27/1998	12/31/2013	3,080,000	0	0	0	0	0	0	3,080,000	3,080,000	0	0	0
717609913	FRESNO	CA		01/30/2008	12/31/2013	37,824	0	0	0	0	0	0	19,251	19,251	0	0	0
706107763	BROOMFIELD	CO		03/11/2008	07/01/2013	11,770,130	0	0	0	0	0	0	11,770,130	11,770,130	0	0	0
706102815	COLORADO SPRINGS	CO		10/01/1998	03/28/2013	3,602,395	0	0	0	0	0	0	3,544,971	3,544,971	0	0	0
706108967	DENVER	CO		11/30/2012	06/28/2013	4,213,333	0	0	0	0	0	0	4,167,550	4,167,550	0	0	0
706103982	LITTLETON	CO		10/24/2000	08/29/2013	1,153,626	0	0	0	0	0	0	1,079,656	1,079,656	0	0	0
706100770	LONE TREE	CO		02/17/1995	09/25/2013	3,376,479	0	0	0	0	0	0	2,983,576	2,983,576	0	0	0
717609731	SAGUACHE	CO		12/27/2006	05/28/2013	643,017	0	0	0	0	0	0	630,251	630,251	0	0	0
706105269	WASHINGTON	DC		03/05/2004	04/25/2013	16,268,805	0	0	0	0	0	0	16,122,827	16,122,827	0	0	0
717609518	ARCADIA	FL		12/05/2005	01/07/2013	4,818,000	0	0	0	0	0	0	4,818,000	4,818,000	0	0	0
706105327	BOCA RATON	FL		08/02/2004	05/08/2013	10,457,313	0	0	0	0	0	0	10,457,313	10,457,313	0	0	0
706106392	JACKSONVILLE	FL		12/30/2005	09/13/2013	3,348,688	0	940	0	0	940	0	2,978,921	2,979,395	0	474	474
734545925	JACKSONVILLE	FL		10/31/1996	10/09/2013	33,005	0	0	0	0	0	0	29,659	29,659	0	0	0
737501163	JACKSONVILLE	FL		06/11/1987	05/03/2013	1,791	0	0	0	0	0	0	328	328	0	0	0
717610175	KENANSVILLE	FL		07/19/2010	07/31/2013	20,113,900	0	0	0	0	0	0	19,987,816	19,987,816	0	0	0
717610190	KENANSVILLE	FL		07/19/2010	12/27/2013	6,767,448	0	0	0	0	0	0	6,558,145	6,558,145	0	0	0
706106481	MIAMI	FL		05/04/2006	10/01/2013	4,978,092	0	0	0	0	0	0	4,832,834	4,832,834	0	0	0
706106402	ORANGE PARK	FL		12/30/2005	05/28/2013	2,080,546	0	294	0	0	294	0	1,954,425	1,955,009	0	584	584
706105024	ORLANDO	FL		08/12/2003	08/06/2013	34,473,731	0	0	0	0	0	0	33,476,437	33,476,437	0	0	0
706108122	ORLANDO	FL		12/09/2008	12/06/2013	38,843,505	0	0	0	0	0	0	37,330,546	37,330,546	0	0	0
735168418	TAMPA	FL		06/23/1983	06/27/2013	4,862	0	0	0	0	0	0	1,238	1,238	0	0	0
706105057	ATLANTA	GA		09/02/2003	08/30/2013	22,810	0	0	0	0	0	0	2,565	2,565	0	0	0
706106052	ATLANTA	GA		08/02/2005	08/29/2013	29,939,758	0	0	0	0	0	0	29,939,758	29,939,758	0	0	0
706107764	DULUTH	GA		03/12/2008	07/01/2013	5,832,216	0	0	0	0	0	0	5,832,216	5,832,216	0	0	0
706108091	DULUTH	GA		10/10/2008	08/16/2013	1,562,801	0	0	0	0	0	0	1,546,006	1,546,006	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108090	FAIRBURN	GA		10/10/2008	08/16/2013	12,273,332	0	0	0	0	0	0	12,141,435	12,141,435	0	0	0
706108223	FAIRBURN	GA		12/31/2009	08/16/2013	33,266,795	0	0	0	0	0	0	32,820,537	32,820,537	0	0	0
706108060	LAWRENCEVILLE	GA		10/10/2008	08/16/2013	22,963,248	0	0	0	0	0	0	22,716,471	22,716,471	0	0	0
706102882	MABLETON	GA		08/07/1998	01/15/2013	2,817,955	0	0	0	0	0	0	2,817,955	2,817,955	0	0	0
706105056	MABLETON	GA		09/02/2003	08/30/2013	14,480	0	0	0	0	0	0	1,628	1,628	0	0	0
707502652	CLIVE	IA		12/27/1989	06/18/2013	5,076,993	0	0	0	0	0	0	4,823,871	4,823,871	0	0	0
717609278	COGGON	IA		07/22/2004	12/27/2013	1,171,980	0	0	0	0	0	0	1,100,930	1,100,930	0	0	0
717505541	PLYMOUTH	IA		11/04/1993	01/09/2013	74,476	0	0	0	0	0	0	74,476	74,476	0	0	0
717505319	IDAHO	ID		06/21/1993	03/28/2013	2,240	0	0	0	0	0	0	2,240	2,240	0	0	0
706106935	ARLINGTON HEIGHTS	IL		04/25/2007	08/13/2013	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
706107043	ARLINGTON HEIGHTS	IL		03/01/2007	08/13/2013	7,383,956	0	0	0	0	0	0	7,383,956	7,383,956	0	0	0
706106647	AURORA	IL		07/18/2006	05/02/2013	2,288,177	0	0	0	0	0	0	2,278,452	2,278,452	0	0	0
706106648	AURORA	IL		07/18/2006	05/02/2013	2,591,682	0	0	0	0	0	0	2,580,668	2,580,668	0	0	0
706106654	AURORA	IL		06/13/2007	05/02/2013	10,856,808	0	0	0	0	0	0	10,810,836	10,810,836	0	0	0
706106695	AURORA	IL		12/05/2006	05/02/2013	10,857,344	0	0	0	0	0	0	10,811,538	10,811,538	0	0	0
706106696	AURORA	IL		12/05/2006	05/02/2013	2,961,457	0	0	0	0	0	0	2,949,077	2,949,077	0	0	0
706106904	AURORA	IL		11/16/2006	08/13/2013	1,100,000	0	0	0	0	0	0	1,100,000	1,100,000	0	0	0
706107032	AURORA	IL		12/13/2006	05/02/2013	9,178,580	0	0	0	0	0	0	9,136,556	9,136,556	0	0	0
706107558	AURORA	IL		12/12/2007	05/02/2013	4,935,000	0	0	0	0	0	0	4,855,000	4,855,000	0	0	0
706107910	AURORA	IL		02/06/2008	05/02/2013	5,480,673	0	0	0	0	0	0	5,452,987	5,452,987	0	0	0
706106446	BOLINGBROOK	IL		05/24/2006	08/13/2013	4,500,000	0	0	0	0	0	0	4,500,000	4,500,000	0	0	0
706106564	BOLINGBROOK	IL		07/18/2006	05/02/2013	4,058,672	0	0	0	0	0	0	4,041,423	4,041,423	0	0	0
706107027	BROADVIEW	IL		12/12/2006	05/02/2013	2,930,948	0	0	0	0	0	0	2,917,359	2,917,359	0	0	0
706108626	BROADVIEW	IL		04/20/2012	05/02/2013	265,647	0	0	0	0	0	0	685,739	685,739	0	0	0
706107926	CHICAGO	IL		04/18/2008	04/10/2013	44,000,000	0	0	0	0	0	0	44,000,000	44,000,000	0	0	0
706107402	COUNTRYSIDE	IL		06/19/2007	08/13/2013	2,800,000	0	0	0	0	0	0	2,800,000	2,800,000	0	0	0
706106697	ELMHURST	IL		06/08/2006	08/13/2013	7,000,000	0	0	0	0	0	0	7,000,000	7,000,000	0	0	0
706106452	FRANKLIN PARK	IL		04/25/2006	04/19/2013	16,000,000	0	0	0	0	0	0	16,000,000	16,000,000	0	0	0
706107453	HICKORY HILLS	IL		02/15/2008	08/13/2013	2,525,000	0	0	0	0	0	0	2,525,000	2,525,000	0	0	0
706100300	JOLIET	IL		07/09/1993	05/31/2013	216,782	0	0	0	0	0	0	50,883	50,883	0	0	0
717505161	LAWRENCE	IL		04/01/1993	01/04/2013	290,286	0	0	0	0	0	0	290,286	290,286	0	0	0
717505304	LAWRENCEVILLE	IL		12/28/1993	01/04/2013	51,293	0	0	0	0	0	0	51,293	51,293	0	0	0
707502885	MANTENO	IL		11/13/1989	03/28/2013	6,644,482	0	0	0	0	0	0	6,174,915	6,174,915	0	0	0
706106715	MOKENA	IL		06/28/2006	08/13/2013	8,500,000	0	0	0	0	0	0	8,500,000	8,500,000	0	0	0
717608465	MONMOUTH	IL		09/28/1998	07/01/2013	331,001	0	0	0	0	0	0	321,308	321,308	0	0	0
706100292	NAPERVILLE	IL		04/14/1993	04/12/2013	107,388	0	0	0	0	0	0	22,772	22,772	0	0	0
706100468	NAPERVILLE	IL		05/19/1994	04/12/2013	43,860	0	0	0	0	0	0	12,435	12,435	0	0	0
706103452	NAPERVILLE	IL		01/12/2000	04/12/2013	132,196	0	0	0	0	0	0	33,354	33,354	0	0	0
717608405	PRARIE CITY	IL		05/01/1998	07/01/2013	165,000	0	0	0	0	0	0	145,000	145,000	0	0	0
706107143	ROMEOVILLE	IL		06/18/2007	08/13/2013	1,500,000	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
706108033	ROMEOVILLE	IL		09/11/2008	04/19/2013	2,500,000	0	0	0	0	0	0	2,500,000	2,500,000	0	0	0
717609020	ROYALTON	IL		02/27/2003	01/04/2013	1,115,313	0	0	0	0	0	0	1,115,313	1,115,313	0	0	0
717608314	SAINT ANNE	IL		03/18/1999	11/05/2013	1,403,052	0	0	0	0	0	0	1,324,760	1,324,760	0	0	0
706106685	WEST CHICAGO	IL		05/23/2006	08/13/2013	1,750,000	0	0	0	0	0	0	1,750,000	1,750,000	0	0	0
706106686	WEST CHICAGO	IL		05/23/2006	08/13/2013	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
706107226	WILLOWBROOK	IL		05/30/2007	04/19/2013	3,000,000	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
706106050	PLAINFIELD	IN		05/11/2006	03/18/2013	9,998,698	0	212	0	0	212	0	10,000,000	10,001,090	0	1,090	1,090
717505404	POSEY	IN		09/22/1993	01/04/2013	276,852	0	0	0	0	0	0	276,852	276,852	0	0	0
717505776	PUTNAM/MONTGOMERY	IN		06/09/1994	02/21/2013	288,400	0	0	0	0	0	0	272,768	272,768	0	0	0
717609459	VINCENNES	IN		07/01/2005	03/14/2013	629,153	0	0	0	0	0	0	619,424	619,424	0	0	0
733498112	COFFEYVILLE	KS		04/07/1994	04/09/2013	33,051	0	0	0	0	0	0	32,345	32,345	0	0	0
717609246	KINSLEY	KS		04/20/2004	09/20/2013	1,454,234	0	0	0	0	0	0	1,351,782	1,351,782	0	0	0
706101167	LENEXA	KS		02/11/1997	11/15/2013	964,990	0	0	0	0	0	0	782,621	782,621	0	0	0
717609638	SENECA	KS		05/09/2006	11/25/2013	773,135	0	0	0	0	0	0	740,648	740,648	0	0	0
717608366	MORGANFIELD	KY		06/09/1998	01/04/2013	12,435	0	0	0	0	0	0	12,435	12,435	0	0	0
717609656	MORGANFIELD	KY		07/05/2006	07/01/2013	297,528	0	0	0	0	0	0	291,635	291,635	0	0	0
717505535	CONCORDIA	LA		09/22/1993	07/10/2013	60,852	0	0	0	0	0	0	51,922	51,922	0	0	0
717505694	CONCORDIA	LA		02/04/1994	07/10/2013	63,087	0	0	0	0	0	0	2,208	2,208	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610208	NAPOLEONVILLE	LA		09/01/2010	08/16/2013	63,285	0	0	0	0	0	0	43,260	43,260	0	0	0
706105172	BOSTON	MA		10/27/2003	06/05/2013	7,831,245	0	0	0	0	0	0	7,702,792	7,702,792	0	0	0
706105802	QUINCY	MA		02/28/2005	06/27/2013	3,477,870	0	0	0	0	0	0	3,436,280	3,436,280	0	0	0
739009220	WEYMOUTH	MA		06/23/1986	05/29/2013	3,059	0	0	0	0	0	0	516	516	0	0	0
706102015	BETHESDA	MD		06/11/1997	12/26/2013	480,776	0	0	0	0	0	0	388,852	388,852	0	0	0
706105241	GERMANTOWN	MD		12/23/2003	09/13/2013	6,452,743	0	0	0	0	0	0	5,944,896	5,944,896	0	0	0
739007734	HALETHORPE	MD		05/16/1986	12/02/2013	18,180	0	0	0	0	0	0	13,406	13,406	0	0	0
706105039	LANDOVER	MD		08/20/2003	08/06/2013	30,084,114	0	0	0	0	0	0	23,362,676	23,362,676	0	0	0
706106068	LANDOVER	MD		09/27/2005	08/06/2013	8,980,906	0	0	0	0	0	0	8,641,618	8,641,618	0	0	0
706106405	NOTTINGHAM	MD		12/30/2005	01/03/2013	3,583,607	0	0	0	0	0	0	3,578,146	3,572,684	0	(5,461)	(5,461)
706106406	NOTTINGHAM	MD		12/30/2005	01/03/2013	3,435,791	0	0	0	0	0	0	3,426,462	3,417,133	0	(9,329)	(9,329)
706107463	ROCKVILLE	MD		07/01/2007	11/01/2013	39,610,132	0	0	0	0	0	0	6,858,417	6,858,417	0	0	0
706107464	ROCKVILLE	MD		07/01/2007	11/01/2013	59,510,290	0	0	0	0	0	0	59,510,290	59,510,290	0	0	0
706105050	ANN ARBOR	MI		09/26/2003	10/16/2013	10,674	0	0	0	0	0	0	1,084	1,084	0	0	0
706105317	BATTLE CREEK	MI		06/09/2004	09/27/2013	1,576,333	0	0	0	0	0	0	799,350	799,350	0	0	0
706107762	BLOOMFIELD HILLS	MI		03/12/2008	07/01/2013	8,241,190	0	0	0	0	0	0	8,241,190	8,241,190	0	0	0
706102476	GRAND RAPIDS	MI		10/13/1998	01/02/2013	1,429,292	0	0	0	0	0	0	1,429,292	1,429,292	0	0	0
706106385	GRAND RAPIDS	MI		12/30/2005	09/30/2013	504,109	0	1,358	0	0	1,358	0	167,340	167,459	0	119	119
717608500	MARSHALL	MI		11/24/1998	07/08/2013	460,942	0	0	0	0	0	0	447,925	447,925	0	0	0
717505362	MASON	MI		08/20/1993	01/04/2013	23,219	0	0	0	0	0	0	23,219	23,219	0	0	0
717608980	MONTCALM	MI		11/25/2002	07/17/2013	1,275,000	0	0	0	0	0	0	1,275,000	1,275,000	0	0	0
717505649	GENEVA	MN		03/25/1994	10/04/2013	69,771	0	0	0	0	0	0	65,575	65,575	0	0	0
717608411	GENEVA	MN		08/04/1998	05/29/2013	334,288	0	0	0	0	0	0	324,646	324,646	0	0	0
717609070	HECTOR	MN		04/25/2003	07/01/2013	847,426	0	0	0	0	0	0	832,040	832,040	0	0	0
717608403	OLIVIA	MN		05/05/1998	01/08/2013	227,342	0	0	0	0	0	0	227,342	227,342	0	0	0
717505689	STEVENS	MN		05/04/1994	07/01/2013	14,344	0	0	0	0	0	0	7,308	7,308	0	0	0
717608416	BERNIE	MO		07/09/1998	06/07/2013	298,371	0	0	0	0	0	0	278,111	278,111	0	0	0
706100931	COLUMBIA	MO		10/05/1995	10/15/2013	499,594	0	0	0	0	0	0	154,357	154,357	0	0	0
717608461	NEELYVILLE	MO		10/30/1998	07/08/2013	86,066	0	0	0	0	0	0	58,358	58,358	0	0	0
717700382	NEW MADRID	MO		05/17/1996	07/30/2013	1,166,755	0	0	0	0	0	0	1,070,881	1,070,881	0	0	0
706100788	SAINT LOUIS	MO		05/02/1995	06/07/2013	9,349,790	0	0	0	0	0	0	8,972,754	8,972,754	0	0	0
706107680	SAINT LOUIS	MO		11/02/2007	03/21/2013	41,004,000	0	0	0	0	0	0	24,312,971	24,312,971	0	0	0
717608506	SIKESTON	MO		09/01/1998	07/02/2013	2,250,460	0	0	0	0	0	0	2,250,460	2,250,460	0	0	0
717505449	STODDARD	MO		11/19/1993	07/08/2013	24,536	0	0	0	0	0	0	16,676	16,676	0	0	0
717505720	STODDARD	MO		03/14/1994	06/07/2013	427,895	0	0	0	0	0	0	403,997	403,997	0	0	0
717505322	MISSISSIPPI	MO		09/27/1993	12/31/2013	986,970	0	0	0	0	0	0	969,577	969,577	0	0	0
717608335	CROWDER	MS		02/20/1998	01/08/2013	82,883	0	0	0	0	0	0	82,883	82,883	0	0	0
717609019	DREW	MS		02/27/2003	04/03/2013	1,184,318	0	0	0	0	0	0	1,163,754	1,163,754	0	0	0
717608512	FAYETTE	MS		12/10/1998	07/10/2013	76,164	0	0	0	0	0	0	51,644	51,644	0	0	0
717608268	GREENWOOD	MS		01/27/1998	01/08/2013	411,571	0	0	0	0	0	0	411,571	411,571	0	0	0
717608293	INDIANOLA	MS		01/30/1998	01/08/2013	104,724	0	0	0	0	0	0	104,724	104,724	0	0	0
717610220	MARKS	MS		10/14/2010	10/15/2013	1,455,874	0	0	0	0	0	0	1,424,398	1,424,398	0	0	0
717608580	RULEVILLE	MS		03/29/1999	12/07/2012	0	0	0	0	0	0	0	0	0	0	0	0
717609107	COHAGEN	MT		08/18/2003	04/24/2013	641,549	0	0	0	0	0	0	629,635	629,635	0	0	0
706107456	CUAUTITLAN IZCALLI, ESTADO DE MEXICO	MX		09/05/2007	03/27/2013	73,596,005	0	0	0	0	0	0	72,927,369	72,927,369	0	0	0
706107767	CARY	NC		03/12/2008	07/01/2013	10,254,884	0	0	0	0	0	0	10,254,884	10,254,884	0	0	0
706107929	DURHAM	NC		03/27/2008	03/13/2013	7,850,000	0	0	0	0	0	0	7,850,000	7,850,000	0	0	0
706107853	GREENSBORO	NC		03/19/2008	03/13/2013	64,552,800	0	0	0	0	0	0	64,552,800	64,552,800	0	0	0
706107854	GREENSBORO	NC		03/19/2008	03/13/2013	3,959,200	0	0	0	0	0	0	3,959,200	3,959,200	0	0	0
706107855	GREENSBORO	NC		03/19/2008	03/13/2013	4,088,000	0	0	0	0	0	0	4,088,000	4,088,000	0	0	0
706107856	GREENSBORO	NC		03/19/2008	03/13/2013	7,400,000	0	0	0	0	0	0	7,400,000	7,400,000	0	0	0
717505544	HYDE	NC		03/14/1994	04/04/2013	36,151	0	0	0	0	0	0	36,151	36,151	0	0	0
717608310	GRAND FORKS	ND		06/09/1998	01/08/2013	535,986	0	0	0	0	0	0	535,986	535,986	0	0	0
717609115	REYNOLDS	ND		06/30/2003	05/15/2013	647,281	0	0	0	0	0	0	635,634	635,634	0	0	0
717505644	ARTHUR	NE		04/28/1994	07/10/2013	166,196	0	0	0	0	0	0	156,161	156,161	0	0	0
717700098	HALL	NE		12/22/1994	04/10/2013	5,887	0	0	0	0	0	0	5,887	5,887	0	0	0
717700360	HOOKER	NE		04/16/1996	09/10/2013	86,065	0	0	0	0	0	0	66,864	66,864	0	0	0
717609371	IMPERIAL	NE		01/04/2005	10/02/2013	1,220,283	0	0	0	0	0	0	1,154,460	1,154,460	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717605909	OSMOND	NE		06/12/1997	02/20/2013	177,288	0	0	0	0	0	0	177,288	177,288	0	0	0
717505726	SEWARD	NE		08/10/1994	06/28/2013	37,426	0	0	0	0	0	0	25,400	25,400	0	0	0
717505685	SHERIDAN	NE		04/11/1994	07/10/2013	101,720	0	0	0	0	0	0	95,505	95,505	0	0	0
739097247	BASKING RIDGE	NJ		07/12/1990	10/09/2013	131,920	0	0	0	0	0	0	131,920	131,920	0	0	0
706107051	EATONTOWN	NJ		02/08/2007	09/30/2013	4,986,222	0	0	0	0	0	0	4,907,984	4,907,984	0	0	0
706107958	EDISON	NJ		03/28/2008	07/01/2013	1,642,168	0	0	0	0	0	0	1,627,653	1,627,653	0	0	0
706107974	EDISON	NJ		03/28/2008	07/01/2013	2,483,688	0	0	0	0	0	0	2,461,734	2,461,734	0	0	0
706105688	ENGLEWOOD	NJ		12/17/2004	01/14/2013	17,293,355	0	0	0	0	0	0	17,258,512	17,258,512	0	0	0
734706674	RANDOLPH	NJ		02/13/1998	09/11/2013	200,951	0	0	0	0	0	0	194,214	194,214	0	0	0
706106532	SOMERSET	NJ		10/12/2007	07/29/2013	4,485,691	0	0	0	0	0	0	4,426,747	4,426,747	0	0	0
706102851	NEW YORK	NY		10/09/1998	07/09/2013	2,600,000	0	0	0	0	0	0	2,600,000	2,600,000	0	0	0
706102854	NEW YORK	NY		09/03/1998	04/29/2013	2,650,000	0	0	0	0	0	0	2,650,000	2,650,000	0	0	0
706104326	NEW YORK	NY		09/18/2001	09/04/2013	29,023,931	0	0	0	0	0	0	28,807,073	28,807,073	0	0	0
706105006	NEW YORK	NY		08/05/2003	08/07/2013	11,433,239	0	0	0	0	0	0	10,384,397	10,384,397	0	0	0
706105130	NEW YORK	NY		10/16/2003	07/09/2013	800,000	0	0	0	0	0	0	800,000	800,000	0	0	0
706108054	NEW YORK	NY		07/30/2008	08/15/2013	4,428,571	0	0	0	0	0	0	4,428,571	4,428,571	0	0	0
706108055	NEW YORK	NY		07/30/2008	08/15/2013	3,571,429	0	0	0	0	0	0	3,571,429	3,571,429	0	0	0
717505474	MONTGOMERY	OH		08/25/1993	08/30/2013	159,899	0	0	0	0	0	0	139,408	139,408	0	0	0
717505577	MORROW	OH		11/04/1993	10/04/2013	36,482	0	0	0	0	0	0	24,831	24,831	0	0	0
706108965	ALBANY	OR		11/30/2012	06/28/2013	6,529,350	0	0	0	0	0	0	6,458,401	6,458,401	0	0	0
717609308	BOARDMAN	OR		12/15/2004	02/11/2013	5,625,000	0	0	0	0	0	0	5,625,000	5,625,000	0	0	0
717609647	BOARDMAN	OR		09/27/2006	02/11/2013	4,560,000	0	0	0	0	0	0	4,560,000	4,560,000	0	0	0
706108974	EUGENE	OR		11/30/2012	06/28/2013	4,483,250	0	0	0	0	0	0	4,434,534	4,434,534	0	0	0
706108973	JUNCTION CITY	OR		11/30/2012	06/28/2013	1,211,333	0	0	0	0	0	0	1,198,171	1,198,171	0	0	0
706108968	MCMINNVILLE	OR		11/30/2012	06/28/2013	1,073,340	0	0	0	0	0	0	1,061,677	1,061,677	0	0	0
706108969	MCMINNVILLE	OR		11/30/2012	06/28/2013	664,660	0	0	0	0	0	0	657,438	657,438	0	0	0
706105383	PORTLAND	OR		08/31/2004	12/17/2013	8,346,209	0	0	0	0	0	0	8,132,076	8,132,076	0	0	0
706105454	PORTLAND	OR		02/09/2005	07/03/2013	20,770,623	0	0	0	0	0	0	20,423,657	20,423,657	0	0	0
706107638	PORTLAND	OR		11/16/2007	12/17/2013	2,754,292	0	0	0	0	0	0	2,695,054	2,695,054	0	0	0
706108971	ROSEBURG	OR		11/30/2012	06/28/2013	2,804,847	0	0	0	0	0	0	2,774,369	2,774,369	0	0	0
706108972	ROSEBURG	OR		11/30/2012	06/28/2013	1,650,753	0	0	0	0	0	0	1,632,816	1,632,816	0	0	0
706108966	SEASIDE	OR		11/30/2012	06/28/2013	730,750	0	0	0	0	0	0	722,810	722,810	0	0	0
706108139	EXTON	PA		12/15/2008	10/01/2013	19,270,380	0	0	0	0	0	0	19,123,788	19,123,788	0	0	0
706103096	LANSDALE	PA		10/09/1998	08/26/2013	9,843,221	0	0	0	0	0	0	9,307,746	9,307,746	0	0	0
706105132	LEVITTOWN	PA		10/21/2003	09/12/2013	1,967,857	0	0	0	0	0	0	1,910,122	1,910,122	0	0	0
706107765	PITTSBURGH	PA		03/12/2008	07/01/2013	7,007,926	0	0	0	0	0	0	7,007,926	7,007,926	0	0	0
731197253	PITTSBURGH	PA		10/31/1983	07/12/2013	3,757	0	0	0	0	0	0	53	53	0	0	0
731197300	PITTSBURGH	PA		02/14/1984	02/27/2013	2,764	0	0	0	0	0	0	2,365	2,365	0	0	0
717608329	LANGFORD	SD		05/29/1998	01/08/2013	329,909	0	0	0	0	0	0	329,909	329,909	0	0	0
717609523	ROSCOE	SD		10/06/2005	12/31/2013	714,066	0	0	0	0	0	0	692,708	692,708	0	0	0
717608447	ZELL	SD		09/01/1998	07/08/2013	247,312	0	0	0	0	0	0	232,226	232,226	0	0	0
706107693	ARLINGTON	TX		11/02/2007	03/21/2013	11,624,000	0	0	0	0	0	0	1,463,366	1,463,366	0	0	0
706108103	AUSTIN	TX		10/23/2008	12/20/2013	8,432,170	0	0	0	0	0	0	8,311,428	8,311,428	0	0	0
703000089	AUSTIN	TX		01/05/2013	10/24/2013	0	0	0	0	0	0	0	24,307,665	24,307,665	0	0	0
706107690	CARROLLTON	TX		12/03/2007	02/27/2013	38,500,000	0	0	0	0	0	0	38,500,000	38,500,000	0	0	0
717608340	CLARKSVILLE	TX		03/23/1998	05/13/2013	158,246	0	0	0	0	0	0	158,246	158,246	0	0	0
717608356	CLARKSVILLE	TX		03/13/1998	05/13/2013	124,931	0	0	0	0	0	0	124,931	124,931	0	0	0
706108961	CORPUS CHRISTI	TX		11/30/2012	06/28/2013	1,911,800	0	0	0	0	0	0	1,891,026	1,891,026	0	0	0
706105157	DALLAS	TX		10/03/2003	09/23/2013	4,126,313	0	0	0	0	0	0	4,004,911	4,004,911	0	0	0
706107695	DALLAS	TX		11/02/2007	03/08/2013	2,449,000	0	0	0	0	0	0	2,416,632	2,416,632	0	0	0
706107696	DALLAS	TX		11/02/2007	03/21/2013	33,769,000	0	0	0	0	0	0	2,081,125	2,081,125	0	0	0
706108018	DALLAS	TX		07/31/2008	09/23/2013	3,340,127	0	0	0	0	0	0	3,247,459	3,247,459	0	0	0
706108365	DALLAS	TX		09/01/2010	11/13/2013	15,106,441	0	0	0	0	0	0	14,879,591	14,879,591	0	0	0
706108370	DALLAS	TX		08/06/2010	05/08/2013	25,388,586	0	0	0	0	0	0	25,215,493	25,215,493	0	0	0
706107694	EULESS	TX		11/02/2007	03/08/2013	2,138,000	0	0	0	0	0	0	2,109,742	2,109,742	0	0	0
706107277	GARLAND	TX		06/15/2007	03/29/2013	7,292,399	0	0	0	0	0	0	7,241,279	7,241,279	0	0	0
706107278	GARLAND	TX		06/15/2007	03/29/2013	4,861,599	0	0	0	0	0	0	4,827,520	4,827,520	0	0	0
706107279	GARLAND	TX		06/15/2007	03/29/2013	4,682,970	0	0	0	0	0	0	4,646,627	4,646,627	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
706107276	GRAND PRAIRIE	TX		06/15/2007	03/29/2013	6,364,275	0	0	0	0	0	0	6,319,662	6,319,662	0	0	0
717608296	HART	TX		02/02/1998	01/08/2013	25,559	0	0	0	0	0	0	25,559	25,559	0	0	0
706105433	HOUSTON	TX		05/07/2004	12/20/2013	26,457,779	0	0	0	0	0	0	25,881,219	25,881,219	0	0	0
706107935	HOUSTON	TX		04/24/2008	06/05/2013	12,306,249	0	0	0	0	0	0	11,933,913	11,933,913	0	0	0
703000211	HOUSTON	TX		01/05/2013	06/27/2013	0	0	(1,199,416)	0	0	(1,199,416)	0	84,184,508	83,171,961	0	(1,012,547)	(1,012,547)
706107581	SAN ANTONIO	TX		02/28/2008	10/31/2013	8,591,223	0	3,766	0	0	3,766	0	8,539,208	8,563,151	0	23,943	23,943
706108939	SUGAR LAND	TX		11/30/2012	06/28/2013	17,775,000	0	0	0	0	0	0	17,581,854	17,581,854	0	0	0
706108962	TYLER	TX		11/30/2012	06/28/2013	1,738,000	0	0	0	0	0	0	1,719,115	1,719,115	0	0	0
706107915	WEBSTER	TX		04/16/2008	08/06/2013	7,574,131	0	0	0	0	0	0	7,462,062	7,462,062	0	0	0
706105701	ARLINGTON	VA		01/18/2005	06/18/2013	10,506,770	0	0	0	0	0	0	10,326,656	10,326,656	0	0	0
706108175	ARLINGTON	VA		06/04/2009	12/05/2013	46,954,836	0	0	0	0	0	0	46,120,062	46,120,062	0	0	0
706108194	LEESBURG	VA		06/04/2009	12/05/2013	12,608,243	0	0	0	0	0	0	12,384,090	12,384,090	0	0	0
706106395	MANASSAS	VA		12/30/2005	12/17/2013	2,514,341	0	1,392	0	0	1,392	0	2,341,708	2,348,732	0	7,024	7,024
706104821	BELLEVUE	WA		03/20/2003	04/15/2013	2,553,662	0	0	0	0	0	0	2,514,790	2,514,790	0	0	0
706108960	COLLEGE PLACE	WA		11/30/2012	06/28/2013	4,700,500	0	0	0	0	0	0	4,649,424	4,649,424	0	0	0
717505579	GRANT	WA		11/24/1993	12/26/2013	70,929	0	0	0	0	0	0	36,203	36,203	0	0	0
717609178	PASCO	WA		12/02/2003	12/23/2013	403,339	0	0	0	0	0	0	381,339	381,339	0	0	0
717609670	PASCO	WA		11/08/2006	12/23/2013	1,572,646	0	0	0	0	0	0	1,472,646	1,472,646	0	0	0
717608602	PROSSER	WA		06/25/1999	06/05/2013	390,000	0	0	0	0	0	0	360,000	360,000	0	0	0
706105030	REDMOND	WA		04/02/2004	03/05/2013	16,360,483	0	0	0	0	0	0	16,295,573	16,295,573	0	0	0
706106631	REDMOND	WA		05/19/2006	03/05/2013	2,724,782	0	0	0	0	0	0	2,716,167	2,716,167	0	0	0
706108109	REDMOND	WA		12/09/2008	03/05/2013	7,167,494	0	0	0	0	0	0	7,151,235	7,151,235	0	0	0
706108970	WENATCHEE	WA		11/30/2012	06/28/2013	1,141,827	0	0	0	0	0	0	1,129,419	1,129,419	0	0	0
706108976	WENATCHEE	WA		11/30/2012	06/28/2013	1,228,174	0	0	0	0	0	0	1,214,828	1,214,828	0	0	0
717609621	WENATCHEE	WA		07/14/2006	09/26/2013	1,800,000	0	0	0	0	0	0	1,600,000	1,600,000	0	0	0
717505669	WHITMAN	WA		08/11/1994	10/09/2013	22,007	0	0	0	0	0	0	11,435	11,435	0	0	0
717505712	WHITMAN	WA		04/06/1994	08/02/2013	136,773	0	0	0	0	0	0	121,459	121,459	0	0	0
717608460	FRIENDSHIP	WI		01/25/1999	07/18/2013	2,030,035	0	0	0	0	0	0	1,977,254	1,977,254	0	0	0
717608483	MARKESAN	WI		11/30/1998	07/08/2013	110,178	0	0	0	0	0	0	104,172	104,172	0	0	0
706100477	WAUKESHA	WI		02/22/1994	02/14/2013	113,426	0	0	0	0	0	0	54,914	54,914	0	0	0
717609725	WHEATLAND	WY		01/12/2007	05/02/2013	7,246,059	0	0	0	0	0	0	7,156,315	7,156,315	0	0	0
717609849	WHEATLAND	WY		08/21/2007	05/02/2013	450,312	0	0	0	0	0	0	421,508	421,508	0	0	0
0199999. Mortgages closed by repayment						2,586,723,948	0	(1,191,454)	0	0	(1,191,454)	0	2,504,461,140	2,503,467,036	0	(994,104)	(994,104)
717609652	BIRMINGHAM	AL		11/03/2006		0	0	0	0	0	0	0	2,760,000	2,760,000	0	0	0
717609512	FOLEY	AL		12/07/2005		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717609643	FOLEY	AL		08/04/2006		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717610497	FOLEY	AL		09/17/2012		0	0	0	0	0	0	0	96,000	96,000	0	0	0
717610568	FOLEY	AL		09/17/2012		0	0	0	0	0	0	0	141,920	141,920	0	0	0
717609251	ALTHEIMER	AR		05/12/2004		0	0	0	0	0	0	0	225,000	225,000	0	0	0
717609295	ALTHEIMER	AR		07/16/2004		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610473	ALTHEIMER	AR		05/11/2012		0	0	0	0	0	0	0	27,382	27,382	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007		0	0	0	0	0	0	0	12,315	12,315	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010		0	0	0	0	0	0	0	15,477	15,477	0	0	0
717609824	DES ARC	AR		07/13/2007		0	0	0	0	0	0	0	51,781	51,781	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	966,667	966,667	0	0	0
706109010	FAYETTEVILLE	AR		12/07/2012		0	0	0	0	0	0	0	149,438	149,438	0	0	0
717609588	HARRISBURG	AR		03/16/2006		0	0	0	0	0	0	0	18,197	18,197	0	0	0
717609821	HARRISBURG	AR		06/06/2007		0	0	0	0	0	0	0	12,855	12,855	0	0	0
717609837	HELENA	AR		07/13/2007		0	0	0	0	0	0	0	68,616	68,616	0	0	0
717609174	HUMNOKE	AR		01/26/2004		0	0	0	0	0	0	0	70,486	70,486	0	0	0
717610181	HUMNOKE	AR		06/10/2010		0	0	0	0	0	0	0	43,441	43,441	0	0	0
717700315	JEFFERSON	AR		02/29/1996		0	0	0	0	0	0	0	69,344	69,344	0	0	0
706108618	JONESBORO	AR		09/29/2011		0	0	0	0	0	0	0	89,504	89,504	0	0	0
717610407	MARIANNA	AR		12/13/2011		0	0	0	0	0	0	0	102,121	102,121	0	0	0
717610300	MARION	AR		01/14/2011		0	0	0	0	0	0	0	15,485	15,485	0	0	0
717609787	MARVELL	AR		05/03/2007		0	0	0	0	0	0	0	15,426	15,426	0	0	0
717610329	MARVELL	AR		04/07/2011		0	0	0	0	0	0	0	7,382	7,382	0	0	0
717609802	PINE BLUFF	AR		06/15/2007		0	0	0	0	0	0	0	24,541	24,541	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610555	PINE BLUFF	AR		08/31/2012		0	0	0	0	0	0	0	158,900	158,900	0	0	0
717609506	PORTLAND	AR		10/28/2005		0	0	0	0	0	0	0	60,725	60,725	0	0	0
717609585	PORTLAND	AR		02/23/2006		0	0	0	0	0	0	0	10,766	10,766	0	0	0
717609704	PORTLAND	AR		11/14/2006		0	0	0	0	0	0	0	24,816	24,816	0	0	0
717700441	PRAIRIE	AR		07/25/1996		0	0	0	0	0	0	0	12,392	12,392	0	0	0
717610219	SEARCY	AR		09/01/2010		0	0	0	0	0	0	0	29,986	29,986	0	0	0
706108617	SPRINGDALE	AR		09/29/2011		0	0	0	0	0	0	0	90,436	90,436	0	0	0
717610464	WEST MEMPHIS	AR		02/10/2012		0	0	0	0	0	0	0	27,955	27,955	0	0	0
717700442	WHITE	AR		06/10/1996		0	0	0	0	0	0	0	19,600	19,600	0	0	0
717610607	WILMOT	AR		12/07/2012		0	0	0	0	0	0	0	27,980	27,980	0	0	0
717609697	WYNNE	AR		09/14/2006		0	0	0	0	0	0	0	16,008	16,008	0	0	0
717610217	WYNNE	AR		07/29/2010		0	0	0	0	0	0	0	43,504	43,504	0	0	0
717610500	WYNNE	AR		04/27/2012		0	0	0	0	0	0	0	13,371	13,371	0	0	0
706107652	AVONDALE	AZ		01/25/2008		0	0	0	0	0	0	0	280,412	280,412	0	0	0
706107794	AVONDALE	AZ		02/03/2011		0	0	0	0	0	0	0	85,249	85,249	0	0	0
706108963	CASA GRANDE	AZ		11/30/2012		0	0	0	0	0	0	0	22,536	22,536	0	0	0
706106910	CHANDLER	AZ		01/16/2007		0	0	0	0	0	0	0	315,120	315,120	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	223,740	223,740	0	0	0
706108866	GILBERT	AZ		06/29/2012		0	0	0	0	0	0	0	211,185	211,185	0	0	0
706108623	GLENDALE	AZ		09/29/2011		0	0	0	0	0	0	0	3,624,657	3,624,657	0	0	0
706103790	PHOENIX	AZ		01/26/2000		0	0	0	0	0	0	0	330,366	330,366	0	0	0
706106988	PHOENIX	AZ		01/09/2007		0	0	0	0	0	0	0	126,637	126,637	0	0	0
706106989	PHOENIX	AZ		01/09/2007		0	0	0	0	0	0	0	119,943	119,943	0	0	0
706108732	PHOENIX	AZ		03/30/2012		0	0	0	0	0	0	0	517,557	517,557	0	0	0
706109203	PHOENIX	AZ		08/16/2013		0	0	0	0	0	0	0	3,667	3,667	0	0	0
706109205	PHOENIX	AZ		08/16/2013		0	0	0	0	0	0	0	2,702	2,702	0	0	0
706107301	SCOTTSDALE	AZ		07/31/2007		0	0	0	0	0	0	0	795,653	795,653	0	0	0
706107705	SCOTTSDALE	AZ		01/25/2008		0	0	0	0	0	0	0	1,372,903	1,372,903	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	302,879	302,879	0	0	0
706107358	TEMPE	AZ		07/16/2007		0	0	0	0	0	0	0	589,820	589,820	0	0	0
706108487	TEMPE	AZ		03/30/2011		0	0	0	0	0	0	0	83,518	83,518	0	0	0
717610173	ACAMPO	CA		07/01/2010		0	0	0	0	0	0	0	54,000	54,000	0	0	0
706108469	ALAMEDA	CA		02/28/2011		0	0	0	0	0	0	0	728,810	728,810	0	0	0
706105509	ALISO VIEJO	CA		07/13/2004		0	0	0	0	0	0	0	6,911,258	6,911,258	0	0	0
706106565	ALISO VIEJO	CA		06/13/2006		0	0	0	0	0	0	0	309,843	309,843	0	0	0
706107469	ALISO VIEJO	CA		08/21/2007		0	0	0	0	0	0	0	453,238	453,238	0	0	0
706104490	ANAHEIM	CA		12/26/2001		0	0	0	0	0	0	0	270,299	270,299	0	0	0
706104636	ANAHEIM	CA		07/12/2002		0	0	0	0	0	0	0	406,661	406,661	0	0	0
706105097	ANAHEIM	CA		09/09/2003		0	0	0	0	0	0	0	332,773	332,773	0	0	0
706105843	ANAHEIM	CA		04/14/2005		0	0	0	0	0	0	0	296,074	296,074	0	0	0
717610177	ARVIN	CA		04/27/2010		0	0	0	0	0	0	0	27,000	27,000	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	261,627	261,627	0	0	0
706108348	BAKERSFIELD	CA		08/26/2010		0	0	0	0	0	0	0	57,455	57,455	0	0	0
706108349	BAKERSFIELD	CA		08/26/2010		0	0	0	0	0	0	0	134,289	134,289	0	0	0
717609409	BAKERSFIELD	CA		05/24/2005		0	0	0	0	0	0	0	185,000	185,000	0	0	0
717610252	BAKERSFIELD	CA		01/19/2011		0	0	0	0	0	0	0	216,927	216,927	0	0	0
717610368	BAKERSFIELD	CA		12/28/2011		0	0	0	0	0	0	0	35,000	35,000	0	0	0
733487377	BAKERSFIELD	CA		04/11/1994		0	0	0	0	0	0	0	6,025	6,025	0	0	0
706108156	BALDWIN PARK	CA		02/26/2009		0	0	0	0	0	0	0	682,136	682,136	0	0	0
706102660	BELMONT	CA		07/16/1998		0	0	0	0	0	0	0	205,115	205,115	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	190,260	190,260	0	0	0
706108208	BERKELEY	CA		09/14/2009		0	0	0	0	0	0	0	521,703	521,703	0	0	0
706108368	BERKELEY	CA		08/12/2010		0	0	0	0	0	0	0	45,334	45,334	0	0	0
717608633	BRAWLEY	CA		07/28/1999		0	0	0	0	0	0	0	12,500	12,500	0	0	0
717610317	BRAWLEY	CA		04/27/2011		0	0	0	0	0	0	0	62,341	62,341	0	0	0
717610516	BRAWLEY	CA		06/25/2012		0	0	0	0	0	0	0	126,125	126,125	0	0	0
717700040	BRAWLEY	CA		09/27/1994		0	0	0	0	0	0	0	4,871	4,871	0	0	0
717700041	BRAWLEY	CA		09/27/1994		0	0	0	0	0	0	0	7,035	7,035	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717700043	BRAWLEY	CA		09/27/1994		0	0	0	0	0	0	0	7,171	7,171	0	0	0
717700045	BRAWLEY	CA		09/27/1994		0	0	0	0	0	0	0	10,688	10,688	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	790,149	790,149	0	0	0
706108735	BREA	CA		05/02/2012		0	0	0	0	0	0	0	133,314	133,314	0	0	0
703000285	BURBANK	CA		01/01/2013		0	0	0	0	0	0	0	109,115	109,115	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	163,040	163,040	0	0	0
706107334	CAMARILLO	CA		06/21/2007		0	0	0	0	0	0	0	434,186	434,186	0	0	0
706108828	CANOGA PARK	CA		06/22/2012		0	0	0	0	0	0	0	40,416	40,416	0	0	0
706101194	CARSON	CA		03/20/1997		0	0	0	0	0	0	0	747,921	747,921	0	0	0
706102047	CARSON	CA		07/02/1998		0	0	0	0	0	0	0	132,812	132,812	0	0	0
706105035	CARSON	CA		02/20/2004		0	0	0	0	0	0	0	274,362	274,362	0	0	0
706105360	CARSON	CA		05/20/2004		0	0	0	0	0	0	0	675,695	675,695	0	0	0
706105544	CARSON	CA		09/28/2004		0	0	0	0	0	0	0	411,179	411,179	0	0	0
706105733	CARSON	CA		02/07/2005		0	0	0	0	0	0	0	94,851	94,851	0	0	0
706106049	CARSON	CA		07/14/2005		0	0	0	0	0	0	0	341,772	341,772	0	0	0
706106310	CARSON	CA		12/27/2007		0	0	0	0	0	0	0	1,068,119	1,068,119	0	0	0
706108118	CARSON	CA		12/03/2008		0	0	0	0	0	0	0	211,956	211,956	0	0	0
706108288	CARSON	CA		05/26/2010		0	0	0	0	0	0	0	664,571	664,571	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	1,069,119	1,069,119	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	130,985	130,985	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	1,505,646	1,505,646	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	404,211	404,211	0	0	0
706108545	CERRITOS	CA		07/01/2011		0	0	0	0	0	0	0	1,100,797	1,100,797	0	0	0
717609653	CHICO	CA		08/21/2006		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
717610469	CHICO	CA		04/26/2012		0	0	0	0	0	0	0	128,000	128,000	0	0	0
706105341	CHINO	CA		11/16/2004		0	0	0	0	0	0	0	775,888	775,888	0	0	0
706106763	CHINO	CA		08/15/2006		0	0	0	0	0	0	0	73,147	73,147	0	0	0
706106805	CHINO	CA		08/06/2007		0	0	0	0	0	0	0	397,773	397,773	0	0	0
706106806	CHINO	CA		08/06/2007		0	0	0	0	0	0	0	436,068	436,068	0	0	0
706107286	CHINO	CA		06/13/2007		0	0	0	0	0	0	0	45,590	45,590	0	0	0
706107401	CHINO	CA		08/08/2007		0	0	0	0	0	0	0	2,941,695	2,941,695	0	0	0
706108059	CHINO	CA		10/07/2008		0	0	0	0	0	0	0	122,285	122,285	0	0	0
706108085	CHINO	CA		10/31/2008		0	0	0	0	0	0	0	83,764	83,764	0	0	0
706108087	CHINO	CA		12/02/2008		0	0	0	0	0	0	0	219,067	219,067	0	0	0
706108232	CHINO	CA		12/22/2009		0	0	0	0	0	0	0	280,725	280,725	0	0	0
706108441	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	266,585	266,585	0	0	0
706108442	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	132,782	132,782	0	0	0
706108443	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	52,091	52,091	0	0	0
706108447	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	227,261	227,261	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	181,497	181,497	0	0	0
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	279,997	279,997	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	201,195	201,195	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	25,574	25,574	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	44,946	44,946	0	0	0
717505783	CHOWCHILLA	CA		10/21/1994		0	0	0	0	0	0	0	15,728	15,728	0	0	0
717610216	CHOWCHILLA	CA		09/17/2010		0	0	0	0	0	0	0	13,994	13,994	0	0	0
706107842	CHULA VISTA	CA		03/19/2008		0	0	0	0	0	0	0	1,524,220	1,524,220	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	345,176	345,176	0	0	0
706105034	CITY OF INDUSTRY	CA		07/15/2004		0	0	0	0	0	0	0	214,908	214,908	0	0	0
706106635	CITY OF INDUSTRY	CA		07/26/2006		0	0	0	0	0	0	0	179,839	179,839	0	0	0
706106790	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	105,031	105,031	0	0	0
706106791	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	107,474	107,474	0	0	0
706106792	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	54,958	54,958	0	0	0
706106793	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	476,306	476,306	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	1,436,205	1,436,205	0	0	0
706107519	CITY OF INDUSTRY	CA		11/14/2007		0	0	0	0	0	0	0	266,659	266,659	0	0	0
706107521	CITY OF INDUSTRY	CA		10/01/2007		0	0	0	0	0	0	0	75,762	75,762	0	0	0
706108149	CITY OF INDUSTRY	CA		12/23/2008		0	0	0	0	0	0	0	175,060	175,060	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108150	CITY OF INDUSTRY	CA		12/23/2008		0	0	0	0	0	0	0	121,494	121,494	0	0	0
706108445	CITY OF INDUSTRY	CA		01/06/2011		0	0	0	0	0	0	0	369,746	369,746	0	0	0
706108451	CITY OF INDUSTRY	CA		01/06/2011		0	0	0	0	0	0	0	192,023	192,023	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	208,660	208,660	0	0	0
717609808	COLUSA	CA		07/12/2007		0	0	0	0	0	0	0	42,000	42,000	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	14,146	14,146	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	102,963	102,963	0	0	0
706105427	COMPTON	CA		07/20/2004		0	0	0	0	0	0	0	134,463	134,463	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	37,820	37,820	0	0	0
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	18,878	18,878	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	116,919	116,919	0	0	0
706108507	COSTA MESA	CA		05/02/2011		0	0	0	0	0	0	0	612,642	612,642	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	4,847,951	4,847,951	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	116,863	116,863	0	0	0
706106608	CUPERTINO	CA		06/30/2006		0	0	0	0	0	0	0	417,763	417,763	0	0	0
706109135	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	66,863	66,863	0	0	0
717610311	CUTLER	CA		02/28/2011		0	0	0	0	0	0	0	16,784	16,784	0	0	0
706103694	CYPRESS	CA		02/24/2000		0	0	0	0	0	0	0	75,862	75,862	0	0	0
706103695	CYPRESS	CA		02/24/2000		0	0	0	0	0	0	0	433,496	433,496	0	0	0
706103725	CYPRESS	CA		12/10/1999		0	0	0	0	0	0	0	103,377	103,377	0	0	0
706104527	CYPRESS	CA		04/01/2002		0	0	0	0	0	0	0	389,630	389,630	0	0	0
706106004	CYPRESS	CA		07/14/2005		0	0	0	0	0	0	0	114,833	114,833	0	0	0
706106019	CYPRESS	CA		08/01/2005		0	0	0	0	0	0	0	130,047	130,047	0	0	0
706106857	CYPRESS	CA		11/01/2006		0	0	0	0	0	0	0	26,574	26,574	0	0	0
706108057	CYPRESS	CA		09/16/2008		0	0	0	0	0	0	0	232,915	232,915	0	0	0
706105108	DANVILLE	CA		10/14/2003		0	0	0	0	0	0	0	508,495	508,495	0	0	0
706107231	DANVILLE	CA		05/10/2007		0	0	0	0	0	0	0	245,352	245,352	0	0	0
717609930	DAVIS	CA		12/28/2007		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717609202	DELANO	CA		03/08/2004		0	0	0	0	0	0	0	70,525	70,525	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	1,120,000	1,120,000	0	0	0
706107919	DIAMOND BAR	CA		05/05/2008		0	0	0	0	0	0	0	129,740	129,740	0	0	0
706107930	DIAMOND BAR	CA		05/05/2008		0	0	0	0	0	0	0	11,880	11,880	0	0	0
717609113	DOS PALOS	CA		07/08/2003		0	0	0	0	0	0	0	72,197	72,197	0	0	0
706107244	DUBLIN	CA		05/30/2007		0	0	0	0	0	0	0	920,249	920,249	0	0	0
717700028	EDISON	CA		07/08/1994		0	0	0	0	0	0	0	6,430	6,430	0	0	0
717609763	EL CENTRO	CA		03/05/2007		0	0	0	0	0	0	0	108,321	108,321	0	0	0
717610507	EL CENTRO	CA		06/06/2012		0	0	0	0	0	0	0	10,876	10,876	0	0	0
706105883	EL CERRITO	CA		02/08/2006		0	0	0	0	0	0	0	327,554	327,554	0	0	0
717609979	ELK GROVE	CA		08/18/2008		0	0	0	0	0	0	0	360,000	360,000	0	0	0
706102280	ESCONDIDO	CA		12/12/1997		0	0	0	0	0	0	0	51,278	51,278	0	0	0
706103647	ESCONDIDO	CA		05/23/2001		0	0	0	0	0	0	0	12,854	12,854	0	0	0
706106513	ESCONDIDO	CA		06/05/2006		0	0	0	0	0	0	0	104,276	104,276	0	0	0
706109206	ESCONDIDO	CA		08/16/2013		0	0	0	0	0	0	0	7,670	7,670	0	0	0
717610356	EXETER	CA		07/14/2011		0	0	0	0	0	0	0	1,404,227	1,404,227	0	0	0
717610512	EXETER	CA		10/11/2012		0	0	0	0	0	0	0	2,333,333	2,333,333	0	0	0
717610722	EXETER	CA		09/12/2013		0	0	0	0	0	0	0	126,667	126,667	0	0	0
706106753	FAIR OAKS	CA		09/13/2006		0	0	0	0	0	0	0	297,549	297,549	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	616,504	616,504	0	0	0
706108563	FONTANA	CA		08/01/2011		0	0	0	0	0	0	0	97,767	97,767	0	0	0
706105426	FOUNTAIN VALLEY	CA		07/21/2004		0	0	0	0	0	0	0	109,513	109,513	0	0	0
717609607	FOWLER	CA		07/12/2006		0	0	0	0	0	0	0	425,000	425,000	0	0	0
717610602	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	258,750	258,750	0	0	0
717610603	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	157,500	157,500	0	0	0
706107986	FRESNO	CA		07/10/2008		0	0	0	0	0	0	0	427,373	427,373	0	0	0
717505784	FRESNO	CA		10/20/1994		0	0	0	0	0	0	0	18,469	18,469	0	0	0
717610544	FRESNO	CA		02/06/2013		0	0	0	0	0	0	0	28,000	28,000	0	0	0
706106369	FULLERTON	CA		12/30/2005		0	0	0	0	0	0	0	173,181	173,181	0	0	0
706108656	FULLERTON	CA		12/14/2011		0	0	0	0	0	0	0	93,997	93,997	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108832	FULLERTON	CA		06/22/2012		0	0	0	0	0	0	0	42,988	42,988	0	0	0
717609397	GALT	CA		07/01/2005		0	0	0	0	0	0	0	440,000	440,000	0	0	0
706107692	GARDEN GROVE	CA		11/02/2007		0	0	0	0	0	0	0	197,462	197,462	0	0	0
706109090	GARDEN GROVE	CA		03/20/2013		0	0	0	0	0	0	0	49,546	49,546	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	357,757	357,757	0	0	0
706104376	GOLETA	CA		10/24/2001		0	0	0	0	0	0	0	937,954	937,954	0	0	0
706104378	GOLETA	CA		11/09/2001		0	0	0	0	0	0	0	278,095	278,095	0	0	0
706105015	GOLETA	CA		10/10/2003		0	0	0	0	0	0	0	1,005,320	1,005,320	0	0	0
717609541	GONZALES	CA		11/28/2005		0	0	0	0	0	0	0	280,000	280,000	0	0	0
717609885	GONZALES	CA		06/09/2008		0	0	0	0	0	0	0	25,192	25,192	0	0	0
717610253	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	55,597	55,597	0	0	0
717610254	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	72,696	72,696	0	0	0
706107331	GREENBRAE	CA		06/28/2007		0	0	0	0	0	0	0	66,434	66,434	0	0	0
717610297	GREENFIELD	CA		12/22/2010		0	0	0	0	0	0	0	400,000	400,000	0	0	0
706108608	HACIENDA HEIGHTS	CA		09/01/2011		0	0	0	0	0	0	0	409,137	409,137	0	0	0
706106502	HAYWARD	CA		08/08/2006		0	0	0	0	0	0	0	1,104,603	1,104,603	0	0	0
717609334	HOLT	CA		11/22/2004		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717609596	HOLT	CA		04/06/2006		0	0	0	0	0	0	0	350,000	350,000	0	0	0
717610315	HOLT	CA		03/16/2011		0	0	0	0	0	0	0	75,000	75,000	0	0	0
717609764	HOLTVILLE	CA		05/31/2007		0	0	0	0	0	0	0	37,704	37,704	0	0	0
717505700	IMPERIAL	CA		03/10/1994		0	0	0	0	0	0	0	87,566	87,566	0	0	0
717505740	IMPERIAL	CA		02/28/1994		0	0	0	0	0	0	0	10,950	10,950	0	0	0
717700252	IMPERIAL	CA		09/14/1995		0	0	0	0	0	0	0	20,428	20,428	0	0	0
706104710	IRVINE	CA		03/05/2003		0	0	0	0	0	0	0	515,022	515,022	0	0	0
706105445	IRVINE	CA		07/08/2004		0	0	0	0	0	0	0	112,476	112,476	0	0	0
706105997	IRVINE	CA		09/30/2006		0	0	0	0	0	0	0	205,625	205,625	0	0	0
706107287	IRVINE	CA		04/17/2007		0	0	0	0	0	0	0	24,077,444	24,077,444	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	1,151,513	1,151,513	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	8,897	8,897	0	0	0
717609485	KING CITY	CA		11/02/2005		0	0	0	0	0	0	0	1,600,000	1,600,000	0	0	0
717610408	KING CITY	CA		12/20/2011		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717505705	KINGS	CA		05/20/1994		0	0	0	0	0	0	0	8,527	8,527	0	0	0
717609810	KNIGHTS LANDING	CA		07/09/2007		0	0	0	0	0	0	0	30,000	30,000	0	0	0
732174866	LA HABRA	CA		07/01/1978		0	0	0	0	0	0	0	2,247	2,247	0	0	0
706108417	LA MESA	CA		12/16/2010		0	0	0	0	0	0	0	711,646	711,646	0	0	0
706108141	LA MIRADA	CA		12/23/2008		0	0	0	0	0	0	0	163,083	163,083	0	0	0
706108142	LA MIRADA	CA		12/23/2008		0	0	0	0	0	0	0	144,655	144,655	0	0	0
706108143	LA MIRADA	CA		12/23/2008		0	0	0	0	0	0	0	141,891	141,891	0	0	0
706106512	LAGUNA NIGUEL	CA		05/19/2006		0	0	0	0	0	0	0	1,040,254	1,040,254	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	209,207	209,207	0	0	0
706106594	LIVERMORE	CA		08/17/2006		0	0	0	0	0	0	0	66,458	66,458	0	0	0
717609845	LODI	CA		12/31/2007		0	0	0	0	0	0	0	44,653	44,653	0	0	0
706105616	LOMPOC	CA		10/27/2004		0	0	0	0	0	0	0	61,952	61,952	0	0	0
706108153	LONG BEACH	CA		01/16/2009		0	0	0	0	0	0	0	623,599	623,599	0	0	0
706102979	LOS ANGELES	CA		07/01/1999		0	0	0	0	0	0	0	7,253	7,253	0	0	0
706106333	LOS ANGELES	CA		03/03/2006		0	0	0	0	0	0	0	1,626,013	1,626,013	0	0	0
706106583	LOS ANGELES	CA		07/27/2006		0	0	0	0	0	0	0	89,257	89,257	0	0	0
706106916	LOS ANGELES	CA		01/26/2007		0	0	0	0	0	0	0	104,592	104,592	0	0	0
706107209	LOS ANGELES	CA		06/19/2007		0	0	0	0	0	0	0	255,189	255,189	0	0	0
706107950	LOS ANGELES	CA		06/26/2008		0	0	0	0	0	0	0	1,261,507	1,261,507	0	0	0
706108038	LOS ANGELES	CA		07/01/2008		0	0	0	0	0	0	0	32,683,001	32,683,001	0	0	0
706108386	LOS ANGELES	CA		09/29/2010		0	0	0	0	0	0	0	247,917	247,917	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	501,881	501,881	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	1,686,116	1,686,116	0	0	0
717609567	LOST HILLS	CA		03/16/2006		0	0	0	0	0	0	0	760,000	760,000	0	0	0
717609682	LOST HILLS	CA		01/22/2007		0	0	0	0	0	0	0	800,000	800,000	0	0	0
717609831	LOST HILLS	CA		08/08/2007		0	0	0	0	0	0	0	4,580,500	4,580,500	0	0	0
717609880	LOST HILLS	CA		10/11/2007		0	0	0	0	0	0	0	325,714	325,714	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	6,277,800	6,277,800	0	0	0
717610372	MADERA	CA		09/15/2011		0	0	0	0	0	0	0	25,416	25,416	0	0	0
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717700081	MADERA	CA		11/04/1994		0	0	0	0	0	0	0	62,089	62,089	0	0	0
717700264	MADERA	CA		11/08/1995		0	0	0	0	0	0	0	14,681	14,681	0	0	0
706106924	MARINA	CA		09/10/2007		0	0	0	0	0	0	0	445,337	445,337	0	0	0
717700060	MERCED	CA		07/14/1994		0	0	0	0	0	0	0	6,434	6,434	0	0	0
717700188	MERCED	CA		05/26/1995		0	0	0	0	0	0	0	102,362	102,362	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	66,155	66,155	0	0	0
706108415	MIRA LOMA	CA		10/20/2010		0	0	0	0	0	0	0	82,369	82,369	0	0	0
706108554	MIRA LOMA	CA		05/18/2011		0	0	0	0	0	0	0	3,906,643	3,906,643	0	0	0
706108925	MIRA LOMA	CA		12/11/2012		0	0	0	0	0	0	0	294,443	294,443	0	0	0
706108102	MODESTO	CA		10/16/2008		0	0	0	0	0	0	0	1,360,324	1,360,324	0	0	0
706105515	MOUNTAIN VIEW	CA		07/15/2004		0	0	0	0	0	0	0	26,760	26,760	0	0	0
706108362	MOUNTAIN VIEW	CA		09/30/2010		0	0	0	0	0	0	0	371,173	371,173	0	0	0
717610236	NAPA	CA		11/01/2010		0	0	0	0	0	0	0	260,000	260,000	0	0	0
717610237	NAPA	CA		01/19/2011		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717610238	NAPA	CA		01/19/2011		0	0	0	0	0	0	0	220,000	220,000	0	0	0
706107681	NATIONAL CITY	CA		01/15/2008		0	0	0	0	0	0	0	1,153,736	1,153,736	0	0	0
706105402	NEWARK	CA		09/03/2004		0	0	0	0	0	0	0	490,898	490,898	0	0	0
706107149	NEWARK	CA		05/03/2007		0	0	0	0	0	0	0	71,272	71,272	0	0	0
706107065	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	171,040	171,040	0	0	0
706107066	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	243,223	243,223	0	0	0
706107196	NEWPORT BEACH	CA		05/31/2007		0	0	0	0	0	0	0	15,973	15,973	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	196,521	196,521	0	0	0
706103991	NORWALK	CA		12/28/2000		0	0	0	0	0	0	0	355,297	355,297	0	0	0
706105425	NORWALK	CA		07/21/2004		0	0	0	0	0	0	0	129,122	129,122	0	0	0
706105560	OAKLAND	CA		09/30/2004		0	0	0	0	0	0	0	198,856	198,856	0	0	0
717609745	OAKVILLE	CA		12/20/2007		0	0	0	0	0	0	0	400,000	400,000	0	0	0
706105820	ONTARIO	CA		03/18/2005		0	0	0	0	0	0	0	1,835,684	1,835,684	0	0	0
706106307	ONTARIO	CA		12/19/2005		0	0	0	0	0	0	0	704,088	704,088	0	0	0
706108088	ONTARIO	CA		12/02/2008		0	0	0	0	0	0	0	66,078	66,078	0	0	0
706108331	ONTARIO	CA		07/08/2010		0	0	0	0	0	0	0	1,598,191	1,598,191	0	0	0
706108482	ONTARIO	CA		02/14/2011		0	0	0	0	0	0	0	94,561	94,561	0	0	0
706108536	ONTARIO	CA		06/03/2011		0	0	0	0	0	0	0	31,637,375	31,637,375	0	0	0
706108711	ONTARIO	CA		03/23/2012		0	0	0	0	0	0	0	48,588	48,588	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	3,045,649	3,045,649	0	0	0
706108983	ONTARIO	CA		11/19/2012		0	0	0	0	0	0	0	23,699	23,699	0	0	0
706109103	ONTARIO	CA		05/15/2013		0	0	0	0	0	0	0	34,304	34,304	0	0	0
706109172	ONTARIO	CA		06/21/2013		0	0	0	0	0	0	0	133,021	133,021	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	2,677	2,677	0	0	0
717610576	ORANGE COVE	CA		10/01/2012		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717609899	OROVILLE	CA		09/27/2007		0	0	0	0	0	0	0	500,000	500,000	0	0	0
717610215	OXNARD	CA		09/30/2010		0	0	0	0	0	0	0	100,336	100,336	0	0	0
706106754	PACIFIC PALISADES	CA		09/13/2006		0	0	0	0	0	0	0	209,194	209,194	0	0	0
706106919	PACIFICA	CA		12/28/2006		0	0	0	0	0	0	0	62,887	62,887	0	0	0
706108954	PALMDALE	CA		12/20/2012		0	0	0	0	0	0	0	220,047	220,047	0	0	0
706108048	PALO ALTO	CA		12/01/2008		0	0	0	0	0	0	0	256,783	256,783	0	0	0
706108516	PALO ALTO	CA		10/12/2011		0	0	0	0	0	0	0	78,063	78,063	0	0	0
706108830	PARAMOUNT	CA		06/22/2012		0	0	0	0	0	0	0	50,143	50,143	0	0	0
717608894	PASO ROBLES	CA		04/03/2002		0	0	0	0	0	0	0	40,000	40,000	0	0	0
706108572	PICO RIVERA	CA		07/13/2011		0	0	0	0	0	0	0	228,229	228,229	0	0	0
706107931	POMONA	CA		04/04/2008		0	0	0	0	0	0	0	268,718	268,718	0	0	0
706107947	POMONA	CA		11/08/2010		0	0	0	0	0	0	0	20,367	20,367	0	0	0
706106332	RANCHO CORDOVA	CA		02/16/2006		0	0	0	0	0	0	0	66,161	66,161	0	0	0
706106814	RANCHO CORDOVA	CA		11/29/2006		0	0	0	0	0	0	0	108,857	108,857	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011		0	0	0	0	0	0	0	633,309	633,309	0	0	0
706108685	RANCHO CUCAMONGA	CA		03/07/2012		0	0	0	0	0	0	0	156,951	156,951	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	704,563	704,563	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	530,240	530,240	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013		0	0	0	0	0	0	0	55,104	55,104	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	1,509,046	1,509,046	0	0	0
706106889	REDONDO BEACH	CA		11/06/2006		0	0	0	0	0	0	0	500,438	500,438	0	0	0
717610255	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	9,005	9,005	0	0	0
717610269	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	14,633	14,633	0	0	0
717610270	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	23,863	23,863	0	0	0
717610271	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	27,014	27,014	0	0	0
717610272	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	173,600	173,600	0	0	0
706105424	RIVERSIDE	CA		07/15/2004		0	0	0	0	0	0	0	99,655	99,655	0	0	0
706106804	RIVERSIDE	CA		10/05/2006		0	0	0	0	0	0	0	124,909	124,909	0	0	0
717700127	RIVERSIDE	CA		12/22/1994		0	0	0	0	0	0	0	10,791	10,791	0	0	0
706107619	ROSEVILLE	CA		10/24/2007		0	0	0	0	0	0	0	344,272	344,272	0	0	0
706105568	ROWLAND HEIGHTS	CA		09/30/2004		0	0	0	0	0	0	0	365,567	365,567	0	0	0
706108171	ROWLAND HEIGHTS	CA		05/05/2009		0	0	0	0	0	0	0	1,964,689	1,964,689	0	0	0
706108229	ROWLAND HEIGHTS	CA		11/12/2009		0	0	0	0	0	0	0	64,553	64,553	0	0	0
706108607	ROWLAND HEIGHTS	CA		09/01/2011		0	0	0	0	0	0	0	1,072,196	1,072,196	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	34,574	34,574	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	6,804	6,804	0	0	0
717609546	RUTHERFORD	CA		04/17/2006		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717609599	RUTHERFORD	CA		04/18/2006		0	0	0	0	0	0	0	625,000	625,000	0	0	0
717609624	RUTHERFORD	CA		06/30/2006		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717609801	RUTHERFORD	CA		04/25/2007		0	0	0	0	0	0	0	500,000	500,000	0	0	0
717609820	RUTHERFORD	CA		08/27/2007		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717609843	RUTHERFORD	CA		12/31/2007		0	0	0	0	0	0	0	226,750	226,750	0	0	0
706104533	SACRAMENTO	CA		07/02/2002		0	0	0	0	0	0	0	371,510	371,510	0	0	0
706107200	SACRAMENTO	CA		05/04/2007		0	0	0	0	0	0	0	319,798	319,798	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	263,701	263,701	0	0	0
706108964	SACRAMENTO	CA		11/30/2012		0	0	0	0	0	0	0	43,208	43,208	0	0	0
717609889	SAINT HELENA	CA		12/27/2007		0	0	0	0	0	0	0	140,000	140,000	0	0	0
717610314	SAINT HELENA	CA		03/24/2011		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717608303	SAINT HELENA	CA		03/27/1998		0	0	0	0	0	0	0	(576,607)	(576,607)	0	0	0
717608782	SALINAS	CA		07/20/2001		0	0	0	0	0	0	0	25,321	25,321	0	0	0
717610256	SALINAS	CA		07/14/2011		0	0	0	0	0	0	0	9,820	9,820	0	0	0
717610349	SALINAS	CA		07/01/2011		0	0	0	0	0	0	0	51,252	51,252	0	0	0
717609699	SAN ARDO	CA		12/28/2006		0	0	0	0	0	0	0	100,000	100,000	0	0	0
706107753	SAN DIEGO	CA		03/28/2008		0	0	0	0	0	0	0	432,529	432,529	0	0	0
706108762	SAN DIEGO	CA		07/10/2012		0	0	0	0	0	0	0	676,580	676,580	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	826,917	826,917	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	965,333	965,333	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	2,615,202	2,615,202	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	382,650	382,650	0	0	0
706104887	SAN FRANCISCO	CA		05/16/2003		0	0	0	0	0	0	0	220,582	220,582	0	0	0
706105985	SAN FRANCISCO	CA		07/27/2005		0	0	0	0	0	0	0	623,179	623,179	0	0	0
706106495	SAN FRANCISCO	CA		08/09/2006		0	0	0	0	0	0	0	555,987	555,987	0	0	0
706106850	SAN FRANCISCO	CA		11/09/2006		0	0	0	0	0	0	0	633,283	633,283	0	0	0
706107168	SAN FRANCISCO	CA		03/27/2007		0	0	0	0	0	0	0	309,918	309,918	0	0	0
706107924	SAN FRANCISCO	CA		05/07/2008		0	0	0	0	0	0	0	217,878	217,878	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	638,851	638,851	0	0	0
706108522	SAN FRANCISCO	CA		06/07/2011		0	0	0	0	0	0	0	562,734	562,734	0	0	0
706108543	SAN FRANCISCO	CA		06/16/2011		0	0	0	0	0	0	0	518,289	518,289	0	0	0
706108752	SAN FRANCISCO	CA		07/19/2012		0	0	0	0	0	0	0	327,682	327,682	0	0	0
706108836	SAN FRANCISCO	CA		08/02/2012		0	0	0	0	0	0	0	996,992	996,992	0	0	0
706108837	SAN FRANCISCO	CA		09/06/2012		0	0	0	0	0	0	0	64,330	64,330	0	0	0
706108841	SAN FRANCISCO	CA		09/06/2012		0	0	0	0	0	0	0	71,478	71,478	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012		0	0	0	0	0	0	0	377,860	377,860	0	0	0
706109073	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	71,027	71,027	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109075	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	151,444	151,444	0	0	0
706109077	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	110,086	110,086	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	464,987	464,987	0	0	0
706109115	SAN FRANCISCO	CA		06/17/2013		0	0	0	0	0	0	0	49,580	49,580	0	0	0
706109118	SAN FRANCISCO	CA		08/05/2013		0	0	0	0	0	0	0	212,688	212,688	0	0	0
706109128	SAN FRANCISCO	CA		06/18/2013		0	0	0	0	0	0	0	13,150	13,150	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013		0	0	0	0	0	0	0	16,629	16,629	0	0	0
703000212	SAN JOSE	CA		01/01/2013		0	0	0	0	0	0	0	3,298,271	3,298,271	0	0	0
706103724	SAN JOSE	CA		12/01/1999		0	0	0	0	0	0	0	502,165	502,165	0	0	0
706104491	SAN JOSE	CA		12/26/2001		0	0	0	0	0	0	0	313,963	313,963	0	0	0
706105711	SAN JOSE	CA		05/17/2005		0	0	0	0	0	0	0	253,739	253,739	0	0	0
706106343	SAN JOSE	CA		06/01/2006		0	0	0	0	0	0	0	94,628	94,628	0	0	0
706107047	SAN JOSE	CA		03/28/2007		0	0	0	0	0	0	0	268,287	268,287	0	0	0
706107073	SAN JOSE	CA		03/13/2007		0	0	0	0	0	0	0	242,144	242,144	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	251,647	251,647	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	371,762	371,762	0	0	0
706102711	SAN RAFAEL	CA		07/09/1998		0	0	0	0	0	0	0	619,818	619,818	0	0	0
706107354	SAN RAFAEL	CA		09/17/2007		0	0	0	0	0	0	0	374,208	374,208	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	1,189,512	1,189,512	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	317,614	317,614	0	0	0
706102086	SANTA BARBARA	CA		07/30/1997		0	0	0	0	0	0	0	266,019	266,019	0	0	0
706106994	SANTA BARBARA	CA		04/03/2007		0	0	0	0	0	0	0	379,343	379,343	0	0	0
706106630	SANTA CLARA	CA		06/29/2006		0	0	0	0	0	0	0	559,897	559,897	0	0	0
706108032	SANTA CLARA	CA		09/15/2008		0	0	0	0	0	0	0	73,149	73,149	0	0	0
706107932	SANTA FE SPRINGS	CA		04/01/2008		0	0	0	0	0	0	0	160,390	160,390	0	0	0
706108829	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	51,429	51,429	0	0	0
706108831	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	52,603	52,603	0	0	0
706109036	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	472,206	472,206	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	348,336	348,336	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	2,753	2,753	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	8,455	8,455	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	9,812	9,812	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	10,572	10,572	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	4,449	4,449	0	0	0
717609789	SANTA MARIA	CA		05/29/2007		0	0	0	0	0	0	0	14,223	14,223	0	0	0
706105710	SANTA MONICA	CA		12/21/2004		0	0	0	0	0	0	0	217,899	217,899	0	0	0
706106548	SANTA MONICA	CA		06/29/2006		0	0	0	0	0	0	0	259,107	259,107	0	0	0
706108353	SANTA MONICA	CA		08/26/2010		0	0	0	0	0	0	0	62,016	62,016	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	346,543	346,543	0	0	0
706108717	SANTA MONICA	CA		02/28/2012		0	0	0	0	0	0	0	327,839	327,839	0	0	0
706108416	SIMI VALLEY	CA		11/12/2010		0	0	0	0	0	0	0	415,782	415,782	0	0	0
717609347	SOLEDAD	CA		12/08/2004		0	0	0	0	0	0	0	500,000	500,000	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	126,239	126,239	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	19,042	19,042	0	0	0
717610199	SONOMA	CA		07/29/2010		0	0	0	0	0	0	0	1,603,429	1,603,429	0	0	0
717610515	SONOMA	CA		06/25/2012		0	0	0	0	0	0	0	88,000	88,000	0	0	0
706100874	SUNNYVALE	CA		09/14/1995		0	0	0	0	0	0	0	2,935,639	2,935,639	0	0	0
706105519	SUNNYVALE	CA		12/17/2004		0	0	0	0	0	0	0	198,446	198,446	0	0	0
717505261	SUTTER	CA		05/27/1993		0	0	0	0	0	0	0	31,343	31,343	0	0	0
706104860	SYLMAR	CA		12/27/2002		0	0	0	0	0	0	0	458,717	458,717	0	0	0
706108946	TEMECULA	CA		12/20/2012		0	0	0	0	0	0	0	208,153	208,153	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	3,554,245	3,554,245	0	0	0
733509512	THOUSAND OAKS	CA		05/02/1994		0	0	0	0	0	0	0	5,709	5,709	0	0	0
706107617	TORRANCE	CA		09/27/2007		0	0	0	0	0	0	0	492,830	492,830	0	0	0
706107171	TRUCKEE	CA		03/30/2007		0	0	0	0	0	0	0	1,680,336	1,680,336	0	0	0
706107211	TRUCKEE	CA		03/30/2007		0	0	0	0	0	0	0	721,683	721,683	0	0	0
717505744	TULARE	CA		05/26/1994		0	0	0	0	0	0	0	18,183	18,183	0	0	0
717609875	TURLOCK	CA		12/18/2007		0	0	0	0	0	0	0	120,000	120,000	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706105107	TUSTIN	CA		10/21/2003		0	0	0	0	0	0	0	1,590,860	1,590,860	0	0	0
706105816	TUSTIN	CA		04/26/2005		0	0	0	0	0	0	0	215,064	215,064	0	0	0
706108975	UKIAH	CA		11/30/2012		0	0	0	0	0	0	0	23,178	23,178	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	327,825	327,825	0	0	0
706107014	UPLAND	CA		10/31/2007		0	0	0	0	0	0	0	337,111	337,111	0	0	0
706106755	VALENCIA	CA		09/13/2006		0	0	0	0	0	0	0	469,596	469,596	0	0	0
706104814	VENTURA	CA		01/29/2003		0	0	0	0	0	0	0	601,256	601,256	0	0	0
706107731	VISALIA	CA		02/28/2008		0	0	0	0	0	0	0	74,444	74,444	0	0	0
706105534	VISTA	CA		08/05/2004		0	0	0	0	0	0	0	569,602	569,602	0	0	0
732174813	VISTA	CA		07/01/1978		0	0	0	0	0	0	0	2,201	2,201	0	0	0
706104873	WALNUT	CA		04/01/2003		0	0	0	0	0	0	0	536,419	536,419	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	829,322	829,322	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	401,254	401,254	0	0	0
706105528	WALNUT	CA		12/02/2004		0	0	0	0	0	0	0	447,856	447,856	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	957,715	957,715	0	0	0
706105856	WALNUT	CA		01/11/2006		0	0	0	0	0	0	0	783,827	783,827	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	443,681	443,681	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	362,091	362,091	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	702,707	702,707	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	201,177	201,177	0	0	0
706108225	WALNUT	CA		11/12/2009		0	0	0	0	0	0	0	268,622	268,622	0	0	0
706108228	WALNUT	CA		11/12/2009		0	0	0	0	0	0	0	74,333	74,333	0	0	0
706108450	WALNUT	CA		01/06/2011		0	0	0	0	0	0	0	61,284	61,284	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	398,417	398,417	0	0	0
706108611	WALNUT	CA		09/01/2011		0	0	0	0	0	0	0	98,300	98,300	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	189,969	189,969	0	0	0
717609724	WASCO	CA		12/28/2006		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717610195	WASCO	CA		07/01/2011		0	0	0	0	0	0	0	240,000	240,000	0	0	0
706108061	WESTMINSTER	CA		11/12/2008		0	0	0	0	0	0	0	128,329	128,329	0	0	0
706108167	WESTMINSTER	CA		05/07/2009		0	0	0	0	0	0	0	1,295,480	1,295,480	0	0	0
717610354	WESTMORLAND	CA		05/31/2011		0	0	0	0	0	0	0	169,744	169,744	0	0	0
706106794	WHITTIER	CA		10/05/2006		0	0	0	0	0	0	0	106,253	106,253	0	0	0
706106795	WHITTIER	CA		10/05/2006		0	0	0	0	0	0	0	63,508	63,508	0	0	0
706109264	WHITTIER	CA		08/28/2013		0	0	0	0	0	0	0	29,398	29,398	0	0	0
732172754	WHITTIER	CA		07/01/1978		0	0	0	0	0	0	0	3,588	3,588	0	0	0
717610461	WILLIAMS	CA		04/05/2012		0	0	0	0	0	0	0	40,000	40,000	0	0	0
706108950	YUCAIPA	CA		12/20/2012		0	0	0	0	0	0	0	211,126	211,126	0	0	0
706108921	AURORA	CO		08/31/2012		0	0	0	0	0	0	0	105,093	105,093	0	0	0
706108197	BOULDER	CO		07/29/2009		0	0	0	0	0	0	0	170,319	170,319	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	304,795	304,795	0	0	0
717609286	BYERS	CO		10/21/2004		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717609301	BYERS	CO		11/18/2004		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706102815	COLORADO SPRINGS	CO		10/01/1998		0	0	0	0	0	0	0	57,424	57,424	0	0	0
706108356	COLORADO SPRINGS	CO		08/26/2010		0	0	0	0	0	0	0	253,194	253,194	0	0	0
706107230	COMMERCE CITY	CO		05/09/2007		0	0	0	0	0	0	0	143,695	143,695	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	464,492	464,492	0	0	0
706108967	DENVER	CO		11/30/2012		0	0	0	0	0	0	0	45,783	45,783	0	0	0
706109254	DENVER	CO		08/30/2013		0	0	0	0	0	0	0	27,841	27,841	0	0	0
717609594	DUBEQUE	CO		03/20/2006		0	0	0	0	0	0	0	157,853	157,853	0	0	0
717609935	DUBEQUE	CO		01/18/2008		0	0	0	0	0	0	0	120,000	120,000	0	0	0
706105899	ENGLEWOOD	CO		06/16/2005		0	0	0	0	0	0	0	265,210	265,210	0	0	0
706107548	ENGLEWOOD	CO		08/24/2007		0	0	0	0	0	0	0	288,228	288,228	0	0	0
706109237	ENGLEWOOD	CO		08/20/2013		0	0	0	0	0	0	0	107,026	107,026	0	0	0
717505798	FORT MORGAN	CO		10/21/1994		0	0	0	0	0	0	0	18,890	18,890	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	275,804	275,804	0	0	0
717610276	KARVAL	CO		10/12/2010		0	0	0	0	0	0	0	38,442	38,442	0	0	0
717609427	KEENESBURG	CO		08/11/2005		0	0	0	0	0	0	0	23,177	23,177	0	0	0
717609902	KIM	CO		12/12/2007		0	0	0	0	0	0	0	10,981	10,981	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717609641	KIT CARSON	CO		09/29/2006		0	0	0	0	0	0	0	27,352	27,352	0	0	0
706103982	LITTLETON	CO		10/24/2000		0	0	0	0	0	0	0	73,971	73,971	0	0	0
706105365	LITTLETON	CO		06/02/2004		0	0	0	0	0	0	0	483,810	483,810	0	0	0
706106633	LITTLETON	CO		06/30/2006		0	0	0	0	0	0	0	198,493	198,493	0	0	0
706106634	LITTLETON	CO		06/30/2006		0	0	0	0	0	0	0	385,011	385,011	0	0	0
706106758	LITTLETON	CO		09/13/2006		0	0	0	0	0	0	0	295,567	295,567	0	0	0
706107824	LITTLETON	CO		01/25/2008		0	0	0	0	0	0	0	188,112	188,112	0	0	0
706100770	LONE TREE	CO		02/17/1995		0	0	0	0	0	0	0	392,903	392,903	0	0	0
717610248	MATHESON	CO		11/01/2010		0	0	0	0	0	0	0	13,252	13,252	0	0	0
717609411	ORDWAY	CO		07/26/2005		0	0	0	0	0	0	0	239,083	239,083	0	0	0
706109253	PARKER	CO		08/30/2013		0	0	0	0	0	0	0	54,527	54,527	0	0	0
717609598	ROGGEN	CO		07/07/2006		0	0	0	0	0	0	0	18,486	18,486	0	0	0
717609731	SAGUACHE	CO		12/27/2006		0	0	0	0	0	0	0	12,767	12,767	0	0	0
717610180	SAGUACHE	CO		05/17/2010		0	0	0	0	0	0	0	412,449	412,449	0	0	0
717610347	SHERIDAN LAKE	CO		05/16/2011		0	0	0	0	0	0	0	141,900	141,900	0	0	0
717610234	SPRINGFIELD	CO		10/12/2010		0	0	0	0	0	0	0	175,820	175,820	0	0	0
717608264	STEAMBOAT SPRINGS	CO		04/29/1998		0	0	0	0	0	0	0	79,606	79,606	0	0	0
717609636	STEAMBOAT SPRINGS	CO		08/17/2006		0	0	0	0	0	0	0	36,995	36,995	0	0	0
717610205	WALSH	CO		06/30/2010		0	0	0	0	0	0	0	15,981	15,981	0	0	0
706106759	WESTMINSTER	CO		09/13/2006		0	0	0	0	0	0	0	211,596	211,596	0	0	0
706108384	DANBURY	CT		09/10/2010		0	0	0	0	0	0	0	1,274,482	1,274,482	0	0	0
706108396	DANBURY	CT		02/23/2011		0	0	0	0	0	0	0	116,778	116,778	0	0	0
706108397	DANBURY	CT		11/29/2011		0	0	0	0	0	0	0	59,262	59,262	0	0	0
706107187	NORWALK	CT		06/08/2007		0	0	0	0	0	0	0	240,468	240,468	0	0	0
706105821	OLD GREENWICH	CT		03/29/2005		0	0	0	0	0	0	0	509,496	509,496	0	0	0
739004993	OXFORD	CT		02/12/1986		0	0	0	0	0	0	0	12,394	12,394	0	0	0
706108713	WEST HARTFORD	CT		06/11/2012		0	0	0	0	0	0	0	2,230,504	2,230,504	0	0	0
703000060	WASHINGTON	DC		01/01/2013		0	0	0	0	0	0	0	763,023	763,023	0	0	0
706101070	WASHINGTON	DC		07/02/1996		0	0	0	0	0	0	0	1,280,324	1,280,324	0	0	0
706101092	WASHINGTON	DC		07/31/1996		0	0	0	0	0	0	0	722,588	722,588	0	0	0
706105269	WASHINGTON	DC		03/05/2004		0	0	0	0	0	0	0	145,979	145,979	0	0	0
706106113	WASHINGTON	DC		09/22/2005		0	0	0	0	0	0	0	119,728	119,728	0	0	0
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	155,815	155,815	0	0	0
706106194	WASHINGTON	DC		09/22/2005		0	0	0	0	0	0	0	216,094	216,094	0	0	0
706106450	WASHINGTON	DC		03/27/2006		0	0	0	0	0	0	0	430,644	430,644	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	535,135	535,135	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	1,410,452	1,410,452	0	0	0
706108073	WASHINGTON	DC		09/15/2008		0	0	0	0	0	0	0	364,907	364,907	0	0	0
706108279	WASHINGTON	DC		04/16/2010		0	0	0	0	0	0	0	985,662	985,662	0	0	0
706108312	WASHINGTON	DC		08/12/2010		0	0	0	0	0	0	0	33,007	33,007	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	1,913,265	1,913,265	0	0	0
706108422	WASHINGTON	DC		12/03/2010		0	0	0	0	0	0	0	263,618	263,618	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	339,608	339,608	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	219,836	219,836	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	726,282	726,282	0	0	0
706108468	WASHINGTON	DC		04/01/2011		0	0	0	0	0	0	0	1,847,637	1,847,637	0	0	0
706108716	WASHINGTON	DC		02/28/2012		0	0	0	0	0	0	0	528,015	528,015	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	72,519	72,519	0	0	0
706108903	WASHINGTON	DC		11/02/2012		0	0	0	0	0	0	0	596,665	596,665	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	284,738	284,738	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	120,794	120,794	0	0	0
706106480	NEWARK	DE		04/11/2006		0	0	0	0	0	0	0	386,287	386,287	0	0	0
706107395	NEWARK	DE		07/31/2007		0	0	0	0	0	0	0	452,405	452,405	0	0	0
706105579	REHOBOTH BEACH	DE		12/22/2005		0	0	0	0	0	0	0	311,283	311,283	0	0	0
739003194	ALTAMONTE SPRINGS	FL		10/31/1985		0	0	0	0	0	0	0	4,577	4,577	0	0	0
717609674	ARCADIA	FL		11/29/2006		0	0	0	0	0	0	0	466,668	466,668	0	0	0
717610591	ARCADIA	FL		01/07/2013		0	0	0	0	0	0	0	240,900	240,900	0	0	0
717609809	BELLE GLADE	FL		07/06/2007		0	0	0	0	0	0	0	201,719	201,719	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108959	BOYNTON BEACH	FL		12/20/2012		0	0	0	0	0	0	0	175,071	175,071	0	0	0
706106922	CLEARWATER	FL		12/15/2006		0	0	0	0	0	0	0	451,905	451,905	0	0	0
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	31,245	31,245	0	0	0
706108957	DELTONA	FL		12/20/2012		0	0	0	0	0	0	0	146,004	146,004	0	0	0
717610613	FROSTPROOF	FL		12/31/2012		0	0	0	0	0	0	0	435,000	435,000	0	0	0
706108761	GAINESVILLE	FL		05/16/2012		0	0	0	0	0	0	0	185,058	185,058	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	269,478	269,478	0	0	0
717609220	GROVELAND	FL		04/02/2004		0	0	0	0	0	0	0	108,000	108,000	0	0	0
717609434	GROVELAND	FL		08/25/2005		0	0	0	0	0	0	0	278,916	278,916	0	0	0
717610338	GROVELAND	FL		04/25/2011		0	0	0	0	0	0	0	387,175	387,175	0	0	0
706106393	HIALEAH	FL		12/30/2005		0	0	0	0	0	0	0	108,805	108,805	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	116,213	116,213	0	0	0
706106210	JACKSONVILLE	FL		11/30/2005		0	0	0	0	0	0	0	1,653,444	1,653,444	0	0	0
706106392	JACKSONVILLE	FL		12/30/2005		0	0	0	0	0	0	0	371,181	371,181	0	0	0
706107400	JACKSONVILLE	FL		08/10/2007		0	0	0	0	0	0	0	215,735	215,735	0	0	0
706107477	JACKSONVILLE	FL		03/14/2008		0	0	0	0	0	0	0	669,460	669,460	0	0	0
733099026	JACKSONVILLE	FL		07/01/1992		0	0	0	0	0	0	0	3,196	3,196	0	0	0
733116534	JACKSONVILLE	FL		10/30/1992		0	0	0	0	0	0	0	3,445	3,445	0	0	0
734545925	JACKSONVILLE	FL		10/31/1996		0	0	0	0	0	0	0	3,345	3,345	0	0	0
734548254	JACKSONVILLE	FL		03/28/1997		0	0	0	0	0	0	0	8,644	8,644	0	0	0
734580258	JACKSONVILLE	FL		04/30/1997		0	0	0	0	0	0	0	4,096	4,096	0	0	0
734589588	JACKSONVILLE	FL		05/30/1997		0	0	0	0	0	0	0	6,071	6,071	0	0	0
734655135	JACKSONVILLE	FL		10/24/1997		0	0	0	0	0	0	0	3,838	3,838	0	0	0
734668784	JACKSONVILLE	FL		12/29/1997		0	0	0	0	0	0	0	3,513	3,513	0	0	0
737501163	JACKSONVILLE	FL		06/11/1987		0	0	0	0	0	0	0	1,462	1,462	0	0	0
717610033	KENANSVILLE	FL		10/01/2008		0	0	0	0	0	0	0	95,340	95,340	0	0	0
717610175	KENANSVILLE	FL		07/19/2010		0	0	0	0	0	0	0	126,084	126,084	0	0	0
717610190	KENANSVILLE	FL		07/19/2010		0	0	0	0	0	0	0	209,303	209,303	0	0	0
717610191	KENANSVILLE	FL		07/19/2010		0	0	0	0	0	0	0	111,628	111,628	0	0	0
706105669	KISSIMMEE	FL		10/15/2004		0	0	0	0	0	0	0	1,437,593	1,437,593	0	0	0
706102895	LAKE MARY	FL		09/10/1999		0	0	0	0	0	0	0	319,993	319,993	0	0	0
706108803	LAKELAND	FL		05/24/2012		0	0	0	0	0	0	0	96,039	96,039	0	0	0
706105418	LAND O LAKES	FL		07/27/2004		0	0	0	0	0	0	0	348,416	348,416	0	0	0
706105419	LAND O LAKES	FL		06/14/2005		0	0	0	0	0	0	0	145,448	145,448	0	0	0
706105847	LAND O LAKES	FL		05/20/2005		0	0	0	0	0	0	0	44,472	44,472	0	0	0
706108493	LANTANA	FL		03/30/2011		0	0	0	0	0	0	0	379,870	379,870	0	0	0
706106481	MIAMI	FL		05/04/2006		0	0	0	0	0	0	0	145,259	145,259	0	0	0
706108724	MIAMI	FL		04/11/2012		0	0	0	0	0	0	0	194,592	194,592	0	0	0
706107664	MIAMI LAKES	FL		12/19/2007		0	0	0	0	0	0	0	1,005,420	1,005,420	0	0	0
706107665	MIAMI LAKES	FL		12/19/2007		0	0	0	0	0	0	0	287,149	287,149	0	0	0
734536303	MIDDLEBURG	FL		09/13/1996		0	0	0	0	0	0	0	2,321	2,321	0	0	0
739091633	MIDDLEBURG	FL		05/15/1990		0	0	0	0	0	0	0	6,102	6,102	0	0	0
700226087	NAPLES	FL		09/01/2011		0	0	0	0	0	0	0	85,103	85,103	0	0	0
706108373	NORTH MIAMI BEACH	FL		10/14/2010		0	0	0	0	0	0	0	463,789	463,789	0	0	0
706107738	OLDSMAR	FL		01/08/2008		0	0	0	0	0	0	0	2,259,715	2,259,715	0	0	0
706106402	ORANGE PARK	FL		12/30/2005		0	0	0	0	0	0	0	127,000	127,000	0	0	0
706105024	ORLANDO	FL		08/12/2003		0	0	0	0	0	0	0	997,294	997,294	0	0	0
706108122	ORLANDO	FL		12/09/2008		0	0	0	0	0	0	0	1,512,959	1,512,959	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	2,656,182	2,656,182	0	0	0
706108586	OXFORD	FL		07/29/2011		0	0	0	0	0	0	0	428,505	428,505	0	0	0
717610346	PAHOKEE	FL		05/03/2011		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	2,586,000	2,586,000	0	0	0
717610468	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	2,586,000	2,586,000	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	76,219	76,219	0	0	0
706106879	PANAMA CITY	FL		05/30/2008		0	0	0	0	0	0	0	365,571	365,571	0	0	0
706106391	SARASOTA	FL		12/30/2005		0	0	0	0	0	0	0	304,396	304,396	0	0	0
706108413	SEMINOLE	FL		12/29/2010		0	0	0	0	0	0	0	233,866	233,866	0	0	0
706108804	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	74,696	74,696	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108805	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	30,460	30,460	0	0	0
706108806	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	20,958	20,958	0	0	0
735168418	TAMPA	FL		06/23/1983		0	0	0	0	0	0	0	3,624	3,624	0	0	0
706105731	VENICE	FL		03/09/2005		0	0	0	0	0	0	0	230,030	230,030	0	0	0
706105846	VENICE	FL		03/09/2005		0	0	0	0	0	0	0	78,867	78,867	0	0	0
706106245	VENICE	FL		12/01/2005		0	0	0	0	0	0	0	23,658	23,658	0	0	0
706107631	VENICE	FL		09/05/2007		0	0	0	0	0	0	0	(54,074)	(54,074)	0	0	0
706107640	VENICE	FL		09/05/2007		0	0	0	0	0	0	0	(5,009)	(5,009)	0	0	0
706108958	VENICE	FL		12/20/2012		0	0	0	0	0	0	0	157,601	157,601	0	0	0
717609159	VERO BEACH	FL		11/25/2003		0	0	0	0	0	0	0	210,000	210,000	0	0	0
717609304	VERO BEACH	FL		08/23/2004		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717609548	WAUCHULA	FL		01/10/2006		0	0	0	0	0	0	0	36,000	36,000	0	0	0
717609868	WAUCHULA	FL		08/16/2007		0	0	0	0	0	0	0	15,000	15,000	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	326,289	326,289	0	0	0
739010889	WINTER HAVEN	FL		08/16/1986		0	0	0	0	0	0	0	3,033	3,033	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	82,926	82,926	0	0	0
739004896	ACWORTH	GA		02/03/1986		0	0	0	0	0	0	0	5,820	5,820	0	0	0
706106751	ALPHARETTA	GA		09/13/2006		0	0	0	0	0	0	0	144,181	144,181	0	0	0
706106782	ALPHARETTA	GA		09/25/2006		0	0	0	0	0	0	0	87,118	87,118	0	0	0
739035902	ALPHARETTA	GA		03/04/1988		0	0	0	0	0	0	0	7,228	7,228	0	0	0
706103393	ATLANTA	GA		04/23/1999		0	0	0	0	0	0	0	1,080,553	1,080,553	0	0	0
706105057	ATLANTA	GA		09/02/2003		0	0	0	0	0	0	0	20,245	20,245	0	0	0
706106651	ATLANTA	GA		06/22/2006		0	0	0	0	0	0	0	6,203	6,203	0	0	0
706106670	ATLANTA	GA		06/22/2006		0	0	0	0	0	0	0	17,462	17,462	0	0	0
706106750	ATLANTA	GA		09/13/2006		0	0	0	0	0	0	0	998,142	998,142	0	0	0
706107256	ATLANTA	GA		05/31/2007		0	0	0	0	0	0	0	11,812,712	11,812,712	0	0	0
706108115	ATLANTA	GA		11/13/2008		0	0	0	0	0	0	0	143,798	143,798	0	0	0
706108135	ATLANTA	GA		12/29/2008		0	0	0	0	0	0	0	241,877	241,877	0	0	0
706108679	ATLANTA	GA		12/20/2011		0	0	0	0	0	0	0	532,888	532,888	0	0	0
706108807	ATLANTA	GA		05/24/2012		0	0	0	0	0	0	0	38,914	38,914	0	0	0
706108810	ATLANTA	GA		05/24/2012		0	0	0	0	0	0	0	20,071	20,071	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	96,904	96,904	0	0	0
706108729	DECATUR	GA		04/02/2012		0	0	0	0	0	0	0	128,806	128,806	0	0	0
706108091	DULUTH	GA		10/10/2008		0	0	0	0	0	0	0	16,795	16,795	0	0	0
706108808	ELLENWOOD	GA		05/24/2012		0	0	0	0	0	0	0	23,261	23,261	0	0	0
706106650	FAIRBURN	GA		06/22/2006		0	0	0	0	0	0	0	7,495,962	7,495,962	0	0	0
706108090	FAIRBURN	GA		10/10/2008		0	0	0	0	0	0	0	131,897	131,897	0	0	0
706108223	FAIRBURN	GA		12/31/2009		0	0	0	0	0	0	0	446,258	446,258	0	0	0
706101851	KENNESAW	GA		03/12/1997		0	0	0	0	0	0	0	322,893	322,893	0	0	0
706106652	KENNESAW	GA		06/22/2006		0	0	0	0	0	0	0	70,969	70,969	0	0	0
706106742	KENNESAW	GA		09/06/2006		0	0	0	0	0	0	0	856,050	856,050	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	286,634	286,634	0	0	0
706108809	KENNESAW	GA		05/24/2012		0	0	0	0	0	0	0	29,565	29,565	0	0	0
706108060	LAWRENCEVILLE	GA		10/10/2008		0	0	0	0	0	0	0	246,777	246,777	0	0	0
706108658	LAWRENCEVILLE	GA		12/14/2011		0	0	0	0	0	0	0	116,974	116,974	0	0	0
706105056	MABLETON	GA		09/02/2003		0	0	0	0	0	0	0	12,851	12,851	0	0	0
706105113	MARIETTA	GA		10/09/2003		0	0	0	0	0	0	0	471,826	471,826	0	0	0
706106749	MARIETTA	GA		09/13/2006		0	0	0	0	0	0	0	265,626	265,626	0	0	0
706106768	MARIETTA	GA		09/06/2006		0	0	0	0	0	0	0	82,353	82,353	0	0	0
706108534	MARIETTA	GA		06/02/2011		0	0	0	0	0	0	0	271,848	271,848	0	0	0
734606844	MARIETTA	GA		06/30/1997		0	0	0	0	0	0	0	10,143	10,143	0	0	0
706106671	NORCROSS	GA		06/22/2006		0	0	0	0	0	0	0	164,278	164,278	0	0	0
706107269	NORCROSS	GA		05/31/2007		0	0	0	0	0	0	0	134,618	134,618	0	0	0
733339915	ROSWELL	GA		08/02/1993		0	0	0	0	0	0	0	11,796	11,796	0	0	0
749000040	EC3	GBR		07/25/2013		0	0	0	0	0	0	0	244,701	244,701	0	0	0
706108546	HONOLULU	HI		07/12/2011		0	0	0	0	0	0	0	1,781,555	1,781,555	0	0	0
706109113	HONOLULU	HI		05/29/2013		0	0	0	0	0	0	0	347,823	347,823	0	0	0
717609747	ALGONA	IA		05/15/2007		0	0	0	0	0	0	0	18,934	18,934	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610324	ANTHON	IA		03/04/2011		0	0	0	0	0	0	0	22,037	22,037	0	0	0
707502652	CLIVE	IA		12/27/1989		0	0	0	0	0	0	0	253,122	253,122	0	0	0
717609278	COGGON	IA		07/22/2004		0	0	0	0	0	0	0	71,050	71,050	0	0	0
707502883	DUBUQUE	IA		01/03/1990		0	0	0	0	0	0	0	474,553	474,553	0	0	0
717610299	LAKE VIEW	IA		12/21/2010		0	0	0	0	0	0	0	89,069	89,069	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	64,313	64,313	0	0	0
717609703	MONONA	IA		03/09/2007		0	0	0	0	0	0	0	12,193	12,193	0	0	0
717609573	ROCK VALLEY	IA		01/10/2006		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717700189	SAC	IA		05/19/1995		0	0	0	0	0	0	0	10,799	10,799	0	0	0
717610288	SHELDON	IA		12/07/2010		0	0	0	0	0	0	0	45,944	45,944	0	0	0
706106976	BOISE	ID		01/25/2007		0	0	0	0	0	0	0	426,020	426,020	0	0	0
706107015	BOISE	ID		07/01/2008		0	0	0	0	0	0	0	117,648	117,648	0	0	0
706108302	BOISE	ID		06/15/2010		0	0	0	0	0	0	0	235,156	235,156	0	0	0
734612985	BOISE	ID		07/25/1997		0	0	0	0	0	0	0	4,696	4,696	0	0	0
717505319	IDAHO	ID		06/21/1993		0	0	0	0	0	0	0	73	73	0	0	0
717608647	AUBURN	IL		07/12/1999		0	0	0	0	0	0	0	42,500	42,500	0	0	0
706106647	AURORA	IL		07/18/2006		0	0	0	0	0	0	0	9,724	9,724	0	0	0
706106648	AURORA	IL		07/18/2006		0	0	0	0	0	0	0	11,014	11,014	0	0	0
706106654	AURORA	IL		06/13/2007		0	0	0	0	0	0	0	45,971	45,971	0	0	0
706106695	AURORA	IL		12/05/2006		0	0	0	0	0	0	0	45,806	45,806	0	0	0
706106696	AURORA	IL		12/05/2006		0	0	0	0	0	0	0	12,380	12,380	0	0	0
706107032	AURORA	IL		12/13/2006		0	0	0	0	0	0	0	42,024	42,024	0	0	0
706107558	AURORA	IL		12/12/2007		0	0	0	0	0	0	0	80,000	80,000	0	0	0
706107910	AURORA	IL		02/06/2008		0	0	0	0	0	0	0	27,686	27,686	0	0	0
733333591	BATAVIA	IL		09/03/1993		0	0	0	0	0	0	0	5,550	5,550	0	0	0
717609551	BEARDSTOWN	IL		04/10/2006		0	0	0	0	0	0	0	25,970	25,970	0	0	0
717609746	BEARDSTOWN	IL		03/01/2007		0	0	0	0	0	0	0	147,962	147,962	0	0	0
717610204	BEARDSTOWN	IL		09/17/2010		0	0	0	0	0	0	0	15,241	15,241	0	0	0
706106042	BOLINGBROOK	IL		09/30/2006		0	0	0	0	0	0	0	115,059	115,059	0	0	0
706106564	BOLINGBROOK	IL		07/18/2006		0	0	0	0	0	0	0	17,249	17,249	0	0	0
706107027	BROADVIEW	IL		12/12/2006		0	0	0	0	0	0	0	13,590	13,590	0	0	0
706108626	BROADVIEW	IL		04/20/2012		0	0	0	0	0	0	0	1,782	1,782	0	0	0
717608368	CARLINVILLE	IL		06/26/1998		0	0	0	0	0	0	0	123,981	123,981	0	0	0
717610301	CARROLLTON	IL		07/22/2011		0	0	0	0	0	0	0	9,202	9,202	0	0	0
717610136	CHADWICK	IL		09/30/2009		0	0	0	0	0	0	0	272,778	272,778	0	0	0
706109385	CHICAGO	IL		12/02/2013		0	0	0	0	0	0	0	80,000,000	80,000,000	0	0	0
706103046	CHICAGO	IL		01/20/1999		0	0	0	0	0	0	0	879,750	879,750	0	0	0
706105904	CHICAGO	IL		05/13/2005		0	0	0	0	0	0	0	661,940	661,940	0	0	0
706106374	CHICAGO	IL		12/30/2005		0	0	0	0	0	0	0	315,695	315,695	0	0	0
706107000	CHICAGO	IL		01/19/2007		0	0	0	0	0	0	0	66,056	66,056	0	0	0
706107001	CHICAGO	IL		01/19/2007		0	0	0	0	0	0	0	488,252	488,252	0	0	0
706107344	CHICAGO	IL		06/29/2007		0	0	0	0	0	0	0	108,520	108,520	0	0	0
706108548	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	2,075	2,075	0	0	0
706108574	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	3,217	3,217	0	0	0
706108575	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	4,029	4,029	0	0	0
706108576	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	2,105	2,105	0	0	0
706108577	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	12,629	12,629	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	73,154	73,154	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	661,572	661,572	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	749,476	749,476	0	0	0
717609124	DECATUR	IL		09/04/2003		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717609767	DECATUR	IL		06/07/2007		0	0	0	0	0	0	0	16,475	16,475	0	0	0
717610418	DECATUR	IL		12/16/2011		0	0	0	0	0	0	0	28,166	28,166	0	0	0
717608437	DELAND	IL		08/25/1998		0	0	0	0	0	0	0	43,553	43,553	0	0	0
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	300,835	300,835	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	203,275	203,275	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	67,659	67,659	0	0	0
717608443	ENFIELD	IL		09/22/1998		0	0	0	0	0	0	0	42,390	42,390	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717608563	ESSEX	IL		02/24/1999		0	0	0	0	0	0	0	45,416	45,416	0	0	0
717608425	GILSON	IL		07/02/1998		0	0	0	0	0	0	0	38,541	38,541	0	0	0
717608449	GREENFIELD	IL		11/03/1998		0	0	0	0	0	0	0	110,241	110,241	0	0	0
706107160	HIGHLAND PARK	IL		03/22/2007		0	0	0	0	0	0	0	265,037	265,037	0	0	0
717609575	JACKSONVILLE	IL		01/23/2006		0	0	0	0	0	0	0	202,583	202,583	0	0	0
717609576	JACKSONVILLE	IL		01/23/2006		0	0	0	0	0	0	0	59,900	59,900	0	0	0
706100300	JOLIET	IL		07/09/1993		0	0	0	0	0	0	0	165,899	165,899	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	46,482	46,482	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	312,415	312,415	0	0	0
717609701	LAWRENCE	IL		12/21/2006		0	0	0	0	0	0	0	34,166	34,166	0	0	0
717609793	LAWRENCEVILLE	IL		07/31/2007		0	0	0	0	0	0	0	56,176	56,176	0	0	0
706107825	LEMONT	IL		01/25/2008		0	0	0	0	0	0	0	398,480	398,480	0	0	0
717608445	LEROY	IL		06/26/1998		0	0	0	0	0	0	0	65,039	65,039	0	0	0
717609111	LEROY	IL		07/29/2003		0	0	0	0	0	0	0	28,019	28,019	0	0	0
706108869	LOMBARD	IL		06/29/2012		0	0	0	0	0	0	0	218,562	218,562	0	0	0
717700108	MACOUPIN	IL		12/05/1994		0	0	0	0	0	0	0	21,282	21,282	0	0	0
707502885	MANTENO	IL		11/13/1989		0	0	0	0	0	0	0	469,567	469,567	0	0	0
717610509	MEDORA	IL		05/21/2012		0	0	0	0	0	0	0	15,087	15,087	0	0	0
717608465	MONMOUTH	IL		09/28/1998		0	0	0	0	0	0	0	9,693	9,693	0	0	0
706108113	MOUNT PROSPECT	IL		11/13/2008		0	0	0	0	0	0	0	352,893	352,893	0	0	0
706100292	NAPERVILLE	IL		04/14/1993		0	0	0	0	0	0	0	84,615	84,615	0	0	0
706100468	NAPERVILLE	IL		05/19/1994		0	0	0	0	0	0	0	31,425	31,425	0	0	0
706101883	NAPERVILLE	IL		07/15/1997		0	0	0	0	0	0	0	152,489	152,489	0	0	0
706103452	NAPERVILLE	IL		01/12/2000		0	0	0	0	0	0	0	98,843	98,843	0	0	0
706106716	NAPERVILLE	IL		08/01/2006		0	0	0	0	0	0	0	5,100	5,100	0	0	0
717610424	NEW BOSTON	IL		01/13/2012		0	0	0	0	0	0	0	186,992	186,992	0	0	0
706108694	NORMAL	IL		03/09/2012		0	0	0	0	0	0	0	73,788	73,788	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	257,143	257,143	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	48,361	48,361	0	0	0
706106760	PALOS PARK	IL		09/13/2006		0	0	0	0	0	0	0	530,971	530,971	0	0	0
706108719	PEKIN	IL		02/28/2012		0	0	0	0	0	0	0	106,073	106,073	0	0	0
706108700	PEORIA	IL		03/09/2012		0	0	0	0	0	0	0	50,012	50,012	0	0	0
706109218	PEORIA	IL		10/02/2013		0	0	0	0	0	0	0	63,968	63,968	0	0	0
717608405	PRARIE CITY	IL		05/01/1998		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717610172	RANSOM	IL		04/19/2010		0	0	0	0	0	0	0	11,862	11,862	0	0	0
706108985	ROCKFORD	IL		02/28/2013		0	0	0	0	0	0	0	105,823	105,823	0	0	0
706108989	ROCKFORD	IL		02/28/2013		0	0	0	0	0	0	0	56,099	56,099	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	79,897	79,897	0	0	0
717608314	SAINT ANNE	IL		03/18/1999		0	0	0	0	0	0	0	78,292	78,292	0	0	0
717610037	SAINT ANNE	IL		11/25/2008		0	0	0	0	0	0	0	12,353	12,353	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	60,302	60,302	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	1,727,550	1,727,550	0	0	0
706108720	STERLING	IL		02/28/2012		0	0	0	0	0	0	0	102,548	102,548	0	0	0
717608658	TAYLORVILLE	IL		08/23/1999		0	0	0	0	0	0	0	29,655	29,655	0	0	0
706107025	URBANA	IL		01/12/2007		0	0	0	0	0	0	0	221,222	221,222	0	0	0
706107361	WARRENVILLE	IL		07/16/2007		0	0	0	0	0	0	0	74,320	74,320	0	0	0
706108701	WARRENVILLE	IL		03/09/2012		0	0	0	0	0	0	0	42,633	42,633	0	0	0
706108718	WASHINGTON	IL		02/28/2012		0	0	0	0	0	0	0	119,458	119,458	0	0	0
717610596	WEST SALEM	IL		11/28/2012		0	0	0	0	0	0	0	15,635	15,635	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	37,669	37,669	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	22,467	22,467	0	0	0
717610027	BEDFORD	IN		10/17/2008		0	0	0	0	0	0	0	16,607	16,607	0	0	0
706108693	BLOOMINGTON	IN		03/09/2012		0	0	0	0	0	0	0	45,912	45,912	0	0	0
717610375	BROWNSTOWN	IN		07/29/2011		0	0	0	0	0	0	0	27,022	27,022	0	0	0
717609613	BURNETTSVILLE	IN		04/17/2006		0	0	0	0	0	0	0	12,477	12,477	0	0	0
706108702	CHURUBUSCO	IN		03/09/2012		0	0	0	0	0	0	0	47,552	47,552	0	0	0
717610017	CLAYTON	IN		10/30/2008		0	0	0	0	0	0	0	23,887	23,887	0	0	0
717610466	CLAYTON	IN		04/03/2012		0	0	0	0	0	0	0	255,123	255,123	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610467	CLAYTON	IN		04/03/2012		0	0	0	0	0	0	0	11,499	11,499	0	0	0
706108995	ELKHART	IN		02/28/2013		0	0	0	0	0	0	0	110,923	110,923	0	0	0
706109221	ELKHART	IN		10/02/2013		0	0	0	0	0	0	0	15,403	15,403	0	0	0
717608423	EVANSVILLE	IN		08/21/1998		0	0	0	0	0	0	0	30,219	30,219	0	0	0
706108179	GREENWOOD	IN		07/30/2009		0	0	0	0	0	0	0	87,176	87,176	0	0	0
717608221	GRIFFIN	IN		09/10/1997		0	0	0	0	0	0	0	48,094	48,094	0	0	0
717608389	HOWE	IN		08/21/1998		0	0	0	0	0	0	0	38,675	38,675	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013		0	0	0	0	0	0	0	45,920	45,920	0	0	0
717700283	JENNINGS	IN		02/02/1996		0	0	0	0	0	0	0	9,043	9,043	0	0	0
717700288	JENNINGS	IN		02/02/1996		0	0	0	0	0	0	0	7,971	7,971	0	0	0
706108695	KOKOMO	IN		03/09/2012		0	0	0	0	0	0	0	19,677	19,677	0	0	0
717610223	LOWELL	IN		11/24/2010		0	0	0	0	0	0	0	9,476	9,476	0	0	0
706108990	MISHAWAKA	IN		02/28/2013		0	0	0	0	0	0	0	424,567	424,567	0	0	0
717609186	MONTICELLO	IN		01/14/2004		0	0	0	0	0	0	0	123,243	123,243	0	0	0
717610484	MONTICELLO	IN		06/01/2012		0	0	0	0	0	0	0	24,762	24,762	0	0	0
717608482	NORTH JUDSON	IN		10/20/1998		0	0	0	0	0	0	0	42,540	42,540	0	0	0
717608429	PRINCETON	IN		08/21/1998		0	0	0	0	0	0	0	89,165	89,165	0	0	0
717505776	PUTNAM/MONTGOMERY	IN		06/09/1994		0	0	0	0	0	0	0	15,632	15,632	0	0	0
717609813	PUTNAMVILLE	IN		06/26/2007		0	0	0	0	0	0	0	22,822	22,822	0	0	0
706108696	SOUTH BEND	IN		03/09/2012		0	0	0	0	0	0	0	52,471	52,471	0	0	0
717609459	VINCENNES	IN		07/01/2005		0	0	0	0	0	0	0	9,729	9,729	0	0	0
717700385	WABASH	IN		07/11/1996		0	0	0	0	0	0	0	13,587	13,587	0	0	0
733498112	COFFEYVILLE	KS		04/07/1994		0	0	0	0	0	0	0	705	705	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	75,913	75,913	0	0	0
717609246	KINSLEY	KS		04/20/2004		0	0	0	0	0	0	0	102,451	102,451	0	0	0
706109202	LEAWOOD	KS		08/16/2013		0	0	0	0	0	0	0	3,452	3,452	0	0	0
706101066	LENEXA	KS		09/04/1996		0	0	0	0	0	0	0	665,942	665,942	0	0	0
706101167	LENEXA	KS		02/11/1997		0	0	0	0	0	0	0	182,370	182,370	0	0	0
706108517	LENEXA	KS		10/12/2011		0	0	0	0	0	0	0	45,230	45,230	0	0	0
706103440	OLATHE	KS		06/10/1999		0	0	0	0	0	0	0	574,424	574,424	0	0	0
706104481	OLATHE	KS		02/04/2002		0	0	0	0	0	0	0	1,086,151	1,086,151	0	0	0
706104733	OLATHE	KS		10/28/2002		0	0	0	0	0	0	0	284,546	284,546	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	262,868	262,868	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	1,201,261	1,201,261	0	0	0
717609638	SENECA	KS		05/09/2006		0	0	0	0	0	0	0	32,487	32,487	0	0	0
717609639	SENECA	KS		05/09/2006		0	0	0	0	0	0	0	11,224	11,224	0	0	0
717610711	SENECA	KS		11/25/2013		0	0	0	0	0	0	0	5,386	5,386	0	0	0
706108354	SHAWNEE	KS		08/26/2010		0	0	0	0	0	0	0	69,828	69,828	0	0	0
717609667	TRIBUNE	KS		11/21/2006		0	0	0	0	0	0	0	26,195	26,195	0	0	0
717609668	TRIBUNE	KS		11/21/2006		0	0	0	0	0	0	0	38,005	38,005	0	0	0
717610309	TRIBUNE	KS		02/23/2011		0	0	0	0	0	0	0	19,188	19,188	0	0	0
706107828	WICHITA	KS		01/25/2008		0	0	0	0	0	0	0	139,276	139,276	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	160,997	160,997	0	0	0
717609464	CLINTON	KY		10/12/2005		0	0	0	0	0	0	0	227,425	227,425	0	0	0
706106940	COVINGTON	KY		12/28/2006		0	0	0	0	0	0	0	81,835	81,835	0	0	0
706104397	FLORENCE	KY		11/21/2001		0	0	0	0	0	0	0	152,930	152,930	0	0	0
706107045	LOUISVILLE	KY		02/09/2007		0	0	0	0	0	0	0	62,744	62,744	0	0	0
706108016	LOUISVILLE	KY		07/31/2008		0	0	0	0	0	0	0	10,096	10,096	0	0	0
706108870	LOUISVILLE	KY		06/29/2012		0	0	0	0	0	0	0	144,503	144,503	0	0	0
717609128	MCQUADY	KY		09/26/2003		0	0	0	0	0	0	0	107,782	107,782	0	0	0
717609656	MORGANFIELD	KY		07/05/2006		0	0	0	0	0	0	0	5,893	5,893	0	0	0
706106761	BATON ROUGE	LA		09/13/2006		0	0	0	0	0	0	0	226,963	226,963	0	0	0
706108868	BATON ROUGE	LA		06/29/2012		0	0	0	0	0	0	0	120,923	120,923	0	0	0
717505535	CONCORDIA	LA		09/22/1993		0	0	0	0	0	0	0	8,929	8,929	0	0	0
717505694	CONCORDIA	LA		02/04/1994		0	0	0	0	0	0	0	60,879	60,879	0	0	0
706108867	METAIRIE	LA		06/29/2012		0	0	0	0	0	0	0	171,302	171,302	0	0	0
717609290	MONROE	LA		06/11/2004		0	0	0	0	0	0	0	54,169	54,169	0	0	0
717610208	NAPOLEONVILLE	LA		09/01/2010		0	0	0	0	0	0	0	20,025	20,025	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706100754	WESTWEGO	LA		04/25/1995		0	0	0	0	0	0	0	231,607	231,607	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	717,565	717,565	0	0	0
706106748	ARLINGTON	MA		09/13/2006		0	0	0	0	0	0	0	486,176	486,176	0	0	0
706105172	BOSTON	MA		10/27/2003		0	0	0	0	0	0	0	128,453	128,453	0	0	0
706106413	BOSTON	MA		06/01/2007		0	0	0	0	0	0	0	727,731	727,731	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	236,287	236,287	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	154,673	154,673	0	0	0
733384581	BOSTON	MA		10/07/1993		0	0	0	0	0	0	0	6,511	6,511	0	0	0
706108655	BRAINTREE	MA		12/14/2011		0	0	0	0	0	0	0	154,573	154,573	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	373,103	373,103	0	0	0
706107161	BURLINGTON	MA		03/22/2007		0	0	0	0	0	0	0	225,472	225,472	0	0	0
706107433	BURLINGTON	MA		06/29/2007		0	0	0	0	0	0	0	172,708	172,708	0	0	0
706101892	CAMBRIDGE	MA		05/16/1997		0	0	0	0	0	0	0	435,697	435,697	0	0	0
706108195	CAMBRIDGE	MA		10/22/2009		0	0	0	0	0	0	0	562,316	562,316	0	0	0
706108944	EAST LONGMEADOW	MA		12/20/2012		0	0	0	0	0	0	0	226,738	226,738	0	0	0
706107112	EAST WEYMOUTH	MA		03/27/2007		0	0	0	0	0	0	0	143,363	143,363	0	0	0
706107212	LEOMINSTER	MA		06/28/2007		0	0	0	0	0	0	0	365,151	365,151	0	0	0
706107162	LYNNFIELD	MA		03/22/2007		0	0	0	0	0	0	0	221,395	221,395	0	0	0
703000270	MANOMET	MA		01/01/2013		0	0	0	0	0	0	0	97,981	97,981	0	0	0
706108114	MANSFIELD	MA		11/13/2008		0	0	0	0	0	0	0	133,527	133,527	0	0	0
706108535	MARLBOROUGH	MA		06/16/2011		0	0	0	0	0	0	0	436,641	436,641	0	0	0
706105311	MASHPEE	MA		03/24/2004		0	0	0	0	0	0	0	469,355	469,355	0	0	0
706106255	NORWOOD	MA		12/09/2005		0	0	0	0	0	0	0	311,428	311,428	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	1,168,769	1,168,769	0	0	0
706105802	QUINCY	MA		02/28/2005		0	0	0	0	0	0	0	41,590	41,590	0	0	0
700002150	WELLESLEY HILLS	MA		09/01/2011		0	0	0	0	0	0	0	231,504	231,504	0	0	0
706105487	WELLESLEY HILLS	MA		07/22/2004		0	0	0	0	0	0	0	139,303	139,303	0	0	0
739009220	WEYMOUTH	MA		06/23/1986		0	0	0	0	0	0	0	2,543	2,543	0	0	0
706104897	BALTIMORE	MD		04/24/2003		0	0	0	0	0	0	0	429,487	429,487	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	406,608	406,608	0	0	0
706107427	BALTIMORE	MD		08/10/2007		0	0	0	0	0	0	0	435,247	435,247	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	140,399	140,399	0	0	0
703000284	BEL AIR	MD		01/01/2013		0	0	0	0	0	0	0	124,356	124,356	0	0	0
700226448	BETHESDA	MD		09/01/2011		0	0	0	0	0	0	0	29,383	29,383	0	0	0
706102015	BETHESDA	MD		06/11/1997		0	0	0	0	0	0	0	91,924	91,924	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	104,438	104,438	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	4,601,653	4,601,653	0	0	0
703000053	COLUMBIA	MD		01/01/2013		0	0	0	0	0	0	0	150,796	150,796	0	0	0
706103747	EDGEWOOD	MD		11/23/1999		0	0	0	0	0	0	0	299,058	299,058	0	0	0
706104933	EDGEWOOD	MD		06/09/2003		0	0	0	0	0	0	0	218,845	218,845	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	75,808	75,808	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	996,140	996,140	0	0	0
706105241	GERMANTOWN	MD		12/23/2003		0	0	0	0	0	0	0	507,848	507,848	0	0	0
706108677	GERMANTOWN	MD		04/26/2012		0	0	0	0	0	0	0	209,393	209,393	0	0	0
706105452	GREENBELT	MD		07/22/2004		0	0	0	0	0	0	0	1,385,408	1,385,408	0	0	0
739007734	HALETHORPE	MD		05/16/1986		0	0	0	0	0	0	0	4,774	4,774	0	0	0
706104769	HANOVER	MD		10/01/2003		0	0	0	0	0	0	0	624,905	624,905	0	0	0
706107393	HANOVER	MD		07/31/2007		0	0	0	0	0	0	0	173,613	173,613	0	0	0
706107394	HANOVER	MD		07/31/2007		0	0	0	0	0	0	0	187,487	187,487	0	0	0
706105413	HARWOOD	MD		06/15/2004		0	0	0	0	0	0	0	173,515	173,515	0	0	0
706108814	HYATTSVILLE	MD		06/26/2012		0	0	0	0	0	0	0	136,066	136,066	0	0	0
706107623	KENSINGTON	MD		09/26/2007		0	0	0	0	0	0	0	254,157	254,157	0	0	0
706108433	KENSINGTON	MD		12/20/2010		0	0	0	0	0	0	0	51,930	51,930	0	0	0
706105039	LANDOVER	MD		08/20/2003		0	0	0	0	0	0	0	6,721,439	6,721,439	0	0	0
706106068	LANDOVER	MD		09/27/2005		0	0	0	0	0	0	0	339,288	339,288	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	144,382	144,382	0	0	0
706104758	LAUREL	MD		11/26/2002		0	0	0	0	0	0	0	123,882	123,882	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	390,104	390,104	0	0	0
706107830	PHOENIX	MD		01/25/2008		0	0	0	0	0	0	0	253,228	253,228	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	87,281	87,281	0	0	0
706106387	ROCKVILLE	MD		12/30/2005		0	0	0	0	0	0	0	362,494	362,494	0	0	0
706107463	ROCKVILLE	MD		07/01/2007		0	0	0	0	0	0	0	32,515,755	32,515,755	0	0	0
706107396	ROSEDALE	MD		07/31/2007		0	0	0	0	0	0	0	181,862	181,862	0	0	0
706105516	SILVER SPRING	MD		07/01/2004		0	0	0	0	0	0	0	233,267	233,267	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	803,609	803,609	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	408,374	408,374	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	698,861	698,861	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	82,387	82,387	0	0	0
739056861	SILVER SPRING	MD		12/14/1988		0	0	0	0	0	0	0	9,472	9,472	0	0	0
706107397	SPARKS GLENCOE	MD		07/31/2007		0	0	0	0	0	0	0	93,931	93,931	0	0	0
706106492	TEMPLE HILLS	MD		05/08/2006		0	0	0	0	0	0	0	251,068	251,068	0	0	0
706105050	ANN ARBOR	MI		09/26/2003		0	0	0	0	0	0	0	9,590	9,590	0	0	0
706108697	ANN ARBOR	MI		03/09/2012		0	0	0	0	0	0	0	103,303	103,303	0	0	0
706105317	BATTLE CREEK	MI		06/09/2004		0	0	0	0	0	0	0	776,983	776,983	0	0	0
706108992	BATTLE CREEK	MI		02/28/2013		0	0	0	0	0	0	0	136,422	136,422	0	0	0
706109220	BATTLE CREEK	MI		10/02/2013		0	0	0	0	0	0	0	17,668	17,668	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	72,587	72,587	0	0	0
717609883	CASS CITY	MI		12/20/2007		0	0	0	0	0	0	0	203,429	203,429	0	0	0
717609473	CHARLOTTE	MI		08/31/2005		0	0	0	0	0	0	0	16,650	16,650	0	0	0
706107982	CLINTON TOWNSHIP	MI		07/30/2008		0	0	0	0	0	0	0	153,560	153,560	0	0	0
706108993	DAVISON	MI		02/28/2013		0	0	0	0	0	0	0	94,348	94,348	0	0	0
706108988	FARMINGTON	MI		02/28/2013		0	0	0	0	0	0	0	42,074	42,074	0	0	0
706106384	GRAND BLANC	MI		12/30/2005		0	0	0	0	0	0	0	1,194,563	1,194,563	0	0	0
706106385	GRAND RAPIDS	MI		12/30/2005		0	0	0	0	0	0	0	338,246	338,246	0	0	0
706108991	GRAND RAPIDS	MI		02/28/2013		0	0	0	0	0	0	0	248,620	248,620	0	0	0
706109223	GRAND RAPIDS	MI		10/02/2013		0	0	0	0	0	0	0	10,873	10,873	0	0	0
706108703	GRANDVILLE	MI		03/09/2012		0	0	0	0	0	0	0	39,328	39,328	0	0	0
717610691	GREENVILLE	MI		07/15/2013		0	0	0	0	0	0	0	30,939	30,939	0	0	0
706108994	HOLLAND	MI		02/28/2013		0	0	0	0	0	0	0	95,623	95,623	0	0	0
706104541	KALAMAZOO	MI		05/30/2002		0	0	0	0	0	0	0	1,510,918	1,510,918	0	0	0
706109222	KALAMAZOO	MI		10/02/2013		0	0	0	0	0	0	0	11,090	11,090	0	0	0
706104793	LANSING	MI		02/06/2003		0	0	0	0	0	0	0	1,127,652	1,127,652	0	0	0
717610224	LITCHFIELD	MI		09/03/2010		0	0	0	0	0	0	0	24,027	24,027	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	76,311	76,311	0	0	0
717608500	MARSHALL	MI		11/24/1998		0	0	0	0	0	0	0	13,017	13,017	0	0	0
706106514	NORTHVILLE	MI		06/07/2006		0	0	0	0	0	0	0	169,504	169,504	0	0	0
706108310	NORTHVILLE	MI		08/12/2010		0	0	0	0	0	0	0	122,198	122,198	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	395,342	395,342	0	0	0
706108646	REDFORD	MI		02/02/2012		0	0	0	0	0	0	0	151,036	151,036	0	0	0
717609648	THREE RIVERS	MI		10/06/2006		0	0	0	0	0	0	0	12,427	12,427	0	0	0
706108515	UTICA	MI		10/12/2011		0	0	0	0	0	0	0	76,511	76,511	0	0	0
706105441	WIXOM	MI		08/04/2004		0	0	0	0	0	0	0	527,859	527,859	0	0	0
706108986	WIXOM	MI		02/28/2013		0	0	0	0	0	0	0	61,199	61,199	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	26,681	26,681	0	0	0
717609477	ALBERT LEA	MN		11/10/2005		0	0	0	0	0	0	0	20,747	20,747	0	0	0
717609679	ALEXANDRIA	MN		09/08/2006		0	0	0	0	0	0	0	18,441	18,441	0	0	0
717609836	ALPHA	MN		08/15/2007		0	0	0	0	0	0	0	28,538	28,538	0	0	0
706107829	ANDOVER	MN		01/25/2008		0	0	0	0	0	0	0	130,232	130,232	0	0	0
717505649	GENEVA	MN		03/25/1994		0	0	0	0	0	0	0	4,196	4,196	0	0	0
717608411	GENEVA	MN		08/04/1998		0	0	0	0	0	0	0	9,642	9,642	0	0	0
717609847	GENEVA	MN		09/26/2007		0	0	0	0	0	0	0	8,877	8,877	0	0	0
717610268	GENEVA	MN		10/26/2010		0	0	0	0	0	0	0	11,256	11,256	0	0	0
717609070	HECTOR	MN		04/25/2003		0	0	0	0	0	0	0	15,386	15,386	0	0	0
706102566	HOPKINS	MN		03/11/1998		0	0	0	0	0	0	0	2,227,763	2,227,763	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	48,184	48,184	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108698	LAKE ELMO	MN		03/09/2012		0	0	0	0	0	0	0	58,210	58,210	0	0	0
717610260	LISMORE	MN		11/04/2010		0	0	0	0	0	0	0	37,719	37,719	0	0	0
717609799	MANTORVILLE	MN		06/04/2007		0	0	0	0	0	0	0	14,043	14,043	0	0	0
706104349	MINNEAPOLIS	MN		01/25/2002		0	0	0	0	0	0	0	121,420	121,420	0	0	0
706106752	MINNEAPOLIS	MN		09/13/2006		0	0	0	0	0	0	0	250,795	250,795	0	0	0
706108514	MINNEAPOLIS	MN		10/12/2011		0	0	0	0	0	0	0	91,570	91,570	0	0	0
706108932	MINNEAPOLIS	MN		10/05/2012		0	0	0	0	0	0	0	195,480	195,480	0	0	0
706108933	MINNEAPOLIS	MN		10/05/2012		0	0	0	0	0	0	0	170,977	170,977	0	0	0
734592485	MINNEAPOLIS	MN		05/30/1997		0	0	0	0	0	0	0	6,851	6,851	0	0	0
706108513	MINNETONKA	MN		10/12/2011		0	0	0	0	0	0	0	75,343	75,343	0	0	0
717609415	MOUNTAIN LAKE	MN		06/30/2005		0	0	0	0	0	0	0	38,692	38,692	0	0	0
717609609	OLIVIA	MN		05/24/2006		0	0	0	0	0	0	0	23,106	23,106	0	0	0
733579802	OSSEO	MN		04/20/1995		0	0	0	0	0	0	0	8,924	8,924	0	0	0
717609932	OWATONNA	MN		02/11/2008		0	0	0	0	0	0	0	17,743	17,743	0	0	0
717610203	PIPESTONE	MN		08/25/2010		0	0	0	0	0	0	0	28,800	28,800	0	0	0
717610547	PIPESTONE	MN		09/05/2012		0	0	0	0	0	0	0	27,000	27,000	0	0	0
717505689	STEVENS	MN		05/04/1994		0	0	0	0	0	0	0	7,036	7,036	0	0	0
706105458	WACONIA	MN		08/31/2004		0	0	0	0	0	0	0	482,361	482,361	0	0	0
717608588	WALNUT GROVE	MN		05/17/1999		0	0	0	0	0	0	0	18,909	18,909	0	0	0
717609615	BELL CITY	MO		04/18/2006		0	0	0	0	0	0	0	117,632	117,632	0	0	0
717609678	BELL CITY	MO		11/03/2006		0	0	0	0	0	0	0	44,028	44,028	0	0	0
717609681	BELL CITY	MO		08/11/2006		0	0	0	0	0	0	0	20,217	20,217	0	0	0
717608416	BERNIE	MO		07/09/1998		0	0	0	0	0	0	0	20,259	20,259	0	0	0
706108616	BRANSON	MO		09/29/2011		0	0	0	0	0	0	0	96,030	96,030	0	0	0
717610573	BROSELEY	MO		09/26/2012		0	0	0	0	0	0	0	15,869	15,869	0	0	0
717608424	CARUTHERSVILLE	MO		09/16/1998		0	0	0	0	0	0	0	145,045	145,045	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	11,176	11,176	0	0	0
706100931	COLUMBIA	MO		10/05/1995		0	0	0	0	0	0	0	345,237	345,237	0	0	0
706105638	COLUMBIA	MO		12/02/2004		0	0	0	0	0	0	0	479,276	479,276	0	0	0
706106722	COLUMBIA	MO		09/07/2006		0	0	0	0	0	0	0	433,343	433,343	0	0	0
706107850	COLUMBIA	MO		03/04/2008		0	0	0	0	0	0	0	521,650	521,650	0	0	0
717608532	DUDLEY	MO		02/19/1999		0	0	0	0	0	0	0	88,306	88,306	0	0	0
717609500	DUDLEY	MO		11/22/2005		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717609755	DUDLEY	MO		03/28/2007		0	0	0	0	0	0	0	62,500	62,500	0	0	0
717609848	DUDLEY	MO		01/31/2008		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610425	DUDLEY	MO		12/12/2011		0	0	0	0	0	0	0	51,520	51,520	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	18,608	18,608	0	0	0
717609571	HARRISONVILLE	MO		04/27/2006		0	0	0	0	0	0	0	30,708	30,708	0	0	0
717609784	HOPKINS	MO		05/01/2007		0	0	0	0	0	0	0	54,059	54,059	0	0	0
717609554	KENNETT	MO		12/22/2005		0	0	0	0	0	0	0	30,938	30,938	0	0	0
717610606	KENNETT	MO		12/20/2012		0	0	0	0	0	0	0	6,942	6,942	0	0	0
717505322	MISSISSIPPI	MO		09/27/1993		0	0	0	0	0	0	0	(969,577)	(969,577)	0	0	0
717608461	NEELYVILLE	MO		10/30/1998		0	0	0	0	0	0	0	27,708	27,708	0	0	0
717700382	NEW MADRID	MO		05/17/1996		0	0	0	0	0	0	0	95,875	95,875	0	0	0
706100788	SAINT LOUIS	MO		05/02/1995		0	0	0	0	0	0	0	377,036	377,036	0	0	0
706107680	SAINT LOUIS	MO		11/02/2007		0	0	0	0	0	0	0	16,691,029	16,691,029	0	0	0
706109079	SAINT LOUIS	MO		03/20/2013		0	0	0	0	0	0	0	179,087	179,087	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	186,988	186,988	0	0	0
717608259	SIKESTON	MO		01/20/1998		0	0	0	0	0	0	0	14,980	14,980	0	0	0
706108614	SPRINGFIELD	MO		09/29/2011		0	0	0	0	0	0	0	78,316	78,316	0	0	0
706108615	SPRINGFIELD	MO		09/29/2011		0	0	0	0	0	0	0	136,121	136,121	0	0	0
733158655	SPRINGFIELD	MO		09/23/1992		0	0	0	0	0	0	0	5,376	5,376	0	0	0
717505449	STODDARD	MO		11/19/1993		0	0	0	0	0	0	0	7,860	7,860	0	0	0
717505720	STODDARD	MO		03/14/1994		0	0	0	0	0	0	0	23,898	23,898	0	0	0
717610370	TARKIO	MO		07/13/2011		0	0	0	0	0	0	0	289,194	289,194	0	0	0
717610402	BATESVILLE	MS		10/20/2011		0	0	0	0	0	0	0	13,039	13,039	0	0	0
717610218	CHARLESTON	MS		11/23/2010		0	0	0	0	0	0	0	11,044	11,044	0	0	0
717610428	CLARKSDALE	MS		12/09/2011		0	0	0	0	0	0	0	121,901	121,901	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610263	CLEVELAND	MS		10/27/2010		0	0	0	0	0	0	0	23,528	23,528	0	0	0
717609019	DREW	MS		02/27/2003		0	0	0	0	0	0	0	20,565	20,565	0	0	0
717608512	FAYETTE	MS		12/10/1998		0	0	0	0	0	0	0	24,520	24,520	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	85,121	85,121	0	0	0
717609221	HERNANDO	MS		01/27/2004		0	0	0	0	0	0	0	42,110	42,110	0	0	0
717608431	INVERNESS	MS		07/09/1998		0	0	0	0	0	0	0	14,312	14,312	0	0	0
717609869	ITTA BENA	MS		09/14/2007		0	0	0	0	0	0	0	71,897	71,897	0	0	0
717700307	LEFLORE/SUNFLOWER	MS		01/08/1996		0	0	0	0	0	0	0	27,641	27,641	0	0	0
717610220	MARKS	MS		10/14/2010		0	0	0	0	0	0	0	31,477	31,477	0	0	0
717610322	MINTER CITY	MS		03/25/2011		0	0	0	0	0	0	0	39,818	39,818	0	0	0
717608438	ROBINSONVILLE	MS		06/26/1998		0	0	0	0	0	0	0	197,795	197,795	0	0	0
717609592	ROBINSONVILLE	MS		02/24/2006		0	0	0	0	0	0	0	44,600	44,600	0	0	0
717610423	SHAW	MS		12/06/2011		0	0	0	0	0	0	0	117,895	117,895	0	0	0
706108133	SOUTHAVEN	MS		11/07/2008		0	0	0	0	0	0	0	998,512	998,512	0	0	0
717609560	SUNFLOWER	MS		03/08/2006		0	0	0	0	0	0	0	48,672	48,672	0	0	0
717609593	SUNFLOWER	MS		03/08/2006		0	0	0	0	0	0	0	6,327	6,327	0	0	0
717610280	TUNICA	MS		01/11/2011		0	0	0	0	0	0	0	42,680	42,680	0	0	0
717610281	TUNICA	MS		01/11/2011		0	0	0	0	0	0	0	23,650	23,650	0	0	0
717610282	TUNICA	MS		01/11/2011		0	0	0	0	0	0	0	24,530	24,530	0	0	0
717610373	TUNICA	MS		06/28/2011		0	0	0	0	0	0	0	46,102	46,102	0	0	0
717610475	TUNICA	MS		04/24/2012		0	0	0	0	0	0	0	15,475	15,475	0	0	0
717609529	WALLS	MS		11/16/2005		0	0	0	0	0	0	0	98,406	98,406	0	0	0
717609715	AVON	MT		12/28/2006		0	0	0	0	0	0	0	21,103	21,103	0	0	0
717609584	BILLINGS	MT		05/25/2006		0	0	0	0	0	0	0	34,055	34,055	0	0	0
717609273	CIRCLE	MT		08/09/2004		0	0	0	0	0	0	0	25,992	25,992	0	0	0
717609107	COHAGEN	MT		08/18/2003		0	0	0	0	0	0	0	11,914	11,914	0	0	0
717609445	DILLON	MT		09/30/2006		0	0	0	0	0	0	0	28,560	28,560	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	15,132	15,132	0	0	0
717608414	EKALAKA	MT		07/23/1998		0	0	0	0	0	0	0	32,509	32,509	0	0	0
717608523	HARLOWTON	MT		12/04/1998		0	0	0	0	0	0	0	74,511	74,511	0	0	0
717700343	MEAGHER	MT		05/17/1996		0	0	0	0	0	0	0	49,111	49,111	0	0	0
717608590	OTTER	MT		03/31/1999		0	0	0	0	0	0	0	48,763	48,763	0	0	0
717700420	ROSEBUD	MT		10/07/1996		0	0	0	0	0	0	0	21,510	21,510	0	0	0
717700314	TOOLE	MT		01/22/1996		0	0	0	0	0	0	0	65,637	65,637	0	0	0
706107976	CHIHUAHUA	MX		06/19/2008		0	0	0	0	0	0	0	1,016,430	1,016,430	0	0	0
706107456	CUAUTITLAN IZCALLI, ESTADO DE MEXICO	MX		09/05/2007		0	0	0	0	0	0	0	668,636	668,636	0	0	0
706108314	GUADALAJARA	MX		11/17/2011		0	0	0	0	0	0	0	2,226,599	2,226,599	0	0	0
706108634	GUADALAJARA	MX		11/17/2011		0	0	0	0	0	0	0	184,975	184,975	0	0	0
706108662	GUADALAJARA	MX		12/16/2011		0	0	0	0	0	0	0	876,515	876,515	0	0	0
706107275	JUAREZ	MX		10/31/2007		0	0	0	0	0	0	0	1,522,979	1,522,979	0	0	0
706108649	MEXICO CITY	MX		12/16/2011		0	0	0	0	0	0	0	591,902	591,902	0	0	0
706108846	MEXICO CITY	MX		06/20/2012		0	0	0	0	0	0	0	83,728	83,728	0	0	0
706108844	MONTERREY	MX		06/20/2012		0	0	0	0	0	0	0	113,053	113,053	0	0	0
706108478	CHAPEL HILL	NC		03/01/2011		0	0	0	0	0	0	0	155,746	155,746	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011		0	0	0	0	0	0	0	93,025	93,025	0	0	0
706108181	CHARLOTTE	NC		07/30/2009		0	0	0	0	0	0	0	215,759	215,759	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	1,332,398	1,332,398	0	0	0
706108956	CHARLOTTE	NC		12/20/2012		0	0	0	0	0	0	0	172,469	172,469	0	0	0
706108948	CONCORD	NC		12/20/2012		0	0	0	0	0	0	0	172,469	172,469	0	0	0
706107988	DURHAM	NC		01/08/2009		0	0	0	0	0	0	0	86,635	86,635	0	0	0
706108652	FAYETTEVILLE	NC		12/22/2011		0	0	0	0	0	0	0	1,469,535	1,469,535	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	700,743	700,743	0	0	0
706107698	WALKERTOWN	NC		02/28/2008		0	0	0	0	0	0	0	107,539	107,539	0	0	0
717609796	GALESBURG	ND		04/24/2007		0	0	0	0	0	0	0	6,876	6,876	0	0	0
717609581	HORACE	ND		02/02/2006		0	0	0	0	0	0	0	12,607	12,607	0	0	0
717609413	LA MOURE	ND		05/06/2005		0	0	0	0	0	0	0	21,459	21,459	0	0	0
717609797	PAGE	ND		04/24/2007		0	0	0	0	0	0	0	33,992	33,992	0	0	0
717609115	REYNOLDS	ND		06/30/2003		0	0	0	0	0	0	0	11,646	11,646	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717700415	ANTELOPE	NE		08/06/1996		0	0	0	0	0	0	0	20,650	20,650	0	0	0
717505644	ARTHUR	NE		04/28/1994		0	0	0	0	0	0	0	10,035	10,035	0	0	0
717610510	BAYARD	NE		07/03/2012		0	0	0	0	0	0	0	78,287	78,287	0	0	0
717608593	CARROLL	NE		05/13/1999		0	0	0	0	0	0	0	43,045	43,045	0	0	0
717609950	CARROLL	NE		05/02/2008		0	0	0	0	0	0	0	34,584	34,584	0	0	0
717609651	GOTHENBURG	NE		07/19/2006		0	0	0	0	0	0	0	90,923	90,923	0	0	0
717700007	HAYES/LINCOLN	NE		09/12/1994		0	0	0	0	0	0	0	30,041	30,041	0	0	0
717700360	HOOKER	NE		04/16/1996		0	0	0	0	0	0	0	19,201	19,201	0	0	0
717608410	HYANNIS	NE		07/02/1998		0	0	0	0	0	0	0	162,588	162,588	0	0	0
717609371	IMPERIAL	NE		01/04/2005		0	0	0	0	0	0	0	65,824	65,824	0	0	0
717609739	KEITH	NE		02/16/2007		0	0	0	0	0	0	0	26,012	26,012	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	177,744	177,744	0	0	0
717700253	MORRILL	NE		11/21/1995		0	0	0	0	0	0	0	17,088	17,088	0	0	0
717609136	NORTH PLATTE	NE		07/25/2003		0	0	0	0	0	0	0	22,765	22,765	0	0	0
717610540	NORTH PLATTE	NE		07/11/2012		0	0	0	0	0	0	0	73,641	73,641	0	0	0
717608825	OGALLALA	NE		07/03/2001		0	0	0	0	0	0	0	76,690	76,690	0	0	0
706108955	OMAHA	NE		12/20/2012		0	0	0	0	0	0	0	132,326	132,326	0	0	0
717610209	OMAHA	NE		07/26/2010		0	0	0	0	0	0	0	13,443	13,443	0	0	0
717609891	ORD	NE		12/28/2007		0	0	0	0	0	0	0	13,768	13,768	0	0	0
717609975	ORD	NE		06/23/2008		0	0	0	0	0	0	0	104,132	104,132	0	0	0
717610002	ORD	NE		08/28/2008		0	0	0	0	0	0	0	25,155	25,155	0	0	0
717609068	OSHKOSH	NE		07/17/2003		0	0	0	0	0	0	0	17,175	17,175	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	9,667	9,667	0	0	0
717505686	PHELPS	NE		06/21/1994		0	0	0	0	0	0	0	14,165	14,165	0	0	0
717505726	SEWARD	NE		08/10/1994		0	0	0	0	0	0	0	12,026	12,026	0	0	0
717505685	SHERIDAN	NE		04/11/1994		0	0	0	0	0	0	0	6,215	6,215	0	0	0
717609733	SILVER CREEK	NE		03/15/2007		0	0	0	0	0	0	0	21,592	21,592	0	0	0
717608388	SOUTH SIOUX CITY	NE		06/17/1998		0	0	0	0	0	0	0	132,104	132,104	0	0	0
717609460	SOUTH SIOUX CITY	NE		11/21/2005		0	0	0	0	0	0	0	48,972	48,972	0	0	0
717609412	SPRINGFIELD	NE		05/25/2005		0	0	0	0	0	0	0	500,000	500,000	0	0	0
717609515	WAUNETA	NE		10/25/2005		0	0	0	0	0	0	0	26,429	26,429	0	0	0
706108951	DOVER	NH		12/20/2012		0	0	0	0	0	0	0	193,285	193,285	0	0	0
706108100	MANCHESTER	NH		10/01/2008		0	0	0	0	0	0	0	1,701,729	1,701,729	0	0	0
706106597	ATLANTIC CITY	NJ		12/11/2006		0	0	0	0	0	0	0	1,972,599	1,972,599	0	0	0
706106030	BELLE MEAD	NJ		08/29/2005		0	0	0	0	0	0	0	1,650,201	1,650,201	0	0	0
733310091	BLAIRSTOWN	NJ		07/30/1993		0	0	0	0	0	0	0	4,434	4,434	0	0	0
706104895	CARLSTADT	NJ		02/17/2004		0	0	0	0	0	0	0	167,842	167,842	0	0	0
706105083	CARLSTADT	NJ		08/19/2003		0	0	0	0	0	0	0	613,799	613,799	0	0	0
706105887	CARLSTADT	NJ		06/06/2005		0	0	0	0	0	0	0	701,761	701,761	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	501,170	501,170	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	157,322	157,322	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	294,014	294,014	0	0	0
706108392	CLIFTON	NJ		10/12/2010		0	0	0	0	0	0	0	1,487,212	1,487,212	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	453,825	453,825	0	0	0
734559609	DOVER	NJ		12/30/1996		0	0	0	0	0	0	0	3,026	3,026	0	0	0
739013535	EAST ORANGE	NJ		10/10/1986		0	0	0	0	0	0	0	5,056	5,056	0	0	0
706107051	EATONTOWN	NJ		02/08/2007		0	0	0	0	0	0	0	78,238	78,238	0	0	0
706109250	EATONTOWN	NJ		09/27/2013		0	0	0	0	0	0	0	19,120	19,120	0	0	0
706107958	EDISON	NJ		03/28/2008		0	0	0	0	0	0	0	14,515	14,515	0	0	0
706107974	EDISON	NJ		03/28/2008		0	0	0	0	0	0	0	21,954	21,954	0	0	0
706105688	ENGLEWOOD	NJ		12/17/2004		0	0	0	0	0	0	0	34,843	34,843	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	155,408	155,408	0	0	0
706105978	FRANKLIN PARK	NJ		07/29/2005		0	0	0	0	0	0	0	1,635,484	1,635,484	0	0	0
706106846	FRANKLIN TOWNSHIP	NJ		11/09/2006		0	0	0	0	0	0	0	173,850	173,850	0	0	0
706105824	HILLSBOROUGH	NJ		06/09/2005		0	0	0	0	0	0	0	365,208	365,208	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	463,672	463,672	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	111,035	111,035	0	0	0
737500861	HILLSIDE	NJ		03/27/1987		0	0	0	0	0	0	0	1,963	1,963	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
734643900	HOBOKEN	NJ		10/10/1997		0	0	0	0	0	0	0	9,642	9,642	0	0	0
706106460	ISELIN	NJ		05/04/2006		0	0	0	0	0	0	0	507,628	507,628	0	0	0
706104578	JERSEY CITY	NJ		01/17/2003		0	0	0	0	0	0	0	3,885,815	3,885,815	0	0	0
706105462	JERSEY CITY	NJ		06/29/2004		0	0	0	0	0	0	0	502,908	502,908	0	0	0
706106120	JERSEY CITY	NJ		10/12/2006		0	0	0	0	0	0	0	658,963	658,963	0	0	0
706106254	LAKEWOOD	NJ		01/23/2006		0	0	0	0	0	0	0	701,668	701,668	0	0	0
706106947	LAKEWOOD	NJ		01/08/2007		0	0	0	0	0	0	0	169,637	169,637	0	0	0
706103118	LONG BRANCH	NJ		12/23/1998		0	0	0	0	0	0	0	373,708	373,708	0	0	0
734477544	LONG VALLEY	NJ		11/17/1995		0	0	0	0	0	0	0	5,359	5,359	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004		0	0	0	0	0	0	0	622,120	622,120	0	0	0
706104635	MAPLE SHADE	NJ		07/26/2002		0	0	0	0	0	0	0	71,127	71,127	0	0	0
706104639	MAPLE SHADE	NJ		07/26/2002		0	0	0	0	0	0	0	120,125	120,125	0	0	0
706104637	MARLTON	NJ		08/27/2002		0	0	0	0	0	0	0	257,081	257,081	0	0	0
706104638	MARLTON	NJ		07/26/2002		0	0	0	0	0	0	0	284,506	284,506	0	0	0
706104640	MARLTON	NJ		07/26/2002		0	0	0	0	0	0	0	167,542	167,542	0	0	0
706104779	MARLTON	NJ		01/17/2003		0	0	0	0	0	0	0	739,000	739,000	0	0	0
706108667	MONROE TOWNSHIP	NJ		11/22/2011		0	0	0	0	0	0	0	15,314,320	15,314,320	0	0	0
734748854	MONTCLAIR	NJ		05/07/1998		0	0	0	0	0	0	0	9,623	9,623	0	0	0
734795834	MORRISTOWN	NJ		07/13/1998		0	0	0	0	0	0	0	8,402	8,402	0	0	0
706107487	MOUNT LAUREL	NJ		09/18/2007		0	0	0	0	0	0	0	210,170	210,170	0	0	0
706108393	NEW MILFORD	NJ		08/01/2013		0	0	0	0	0	0	0	70,649	70,649	0	0	0
739004038	NEW PROVIDENCE	NJ		12/02/1985		0	0	0	0	0	0	0	15,644	15,644	0	0	0
739002783	NEWARK	NJ		10/16/1985		0	0	0	0	0	0	0	3,802	3,802	0	0	0
706105084	NORTH BERGEN	NJ		12/18/2003		0	0	0	0	0	0	0	98,105	98,105	0	0	0
706108818	NORTH BERGEN	NJ		06/26/2012		0	0	0	0	0	0	0	161,021	161,021	0	0	0
706105766	NORTH BRUNSWICK	NJ		04/14/2005		0	0	0	0	0	0	0	1,676,716	1,676,716	0	0	0
706106531	NORTH BRUNSWICK	NJ		05/16/2006		0	0	0	0	0	0	0	1,197,153	1,197,153	0	0	0
706105976	OCEAN	NJ		07/25/2005		0	0	0	0	0	0	0	697,495	697,495	0	0	0
706105987	OCEAN	NJ		07/25/2005		0	0	0	0	0	0	0	362,327	362,327	0	0	0
706108237	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	50,777	50,777	0	0	0
706108238	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	26,469	26,469	0	0	0
706108239	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	49,697	49,697	0	0	0
706108240	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	28,089	28,089	0	0	0
706105571	PARSIPPANY	NJ		10/05/2004		0	0	0	0	0	0	0	262,954	262,954	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	5,443	5,443	0	0	0
706106215	PERTH AMBOY	NJ		12/12/2005		0	0	0	0	0	0	0	621,173	621,173	0	0	0
706106604	PERTH AMBOY	NJ		06/07/2006		0	0	0	0	0	0	0	1,845,374	1,845,374	0	0	0
706107194	PERTH AMBOY	NJ		05/29/2007		0	0	0	0	0	0	0	302,722	302,722	0	0	0
739009458	PLAINFIELD	NJ		06/24/1986		0	0	0	0	0	0	0	6,628	6,628	0	0	0
739009879	PORT MURRAY	NJ		07/07/1986		0	0	0	0	0	0	0	2,876	2,876	0	0	0
733513189	PRINCETON	NJ		06/29/1994		0	0	0	0	0	0	0	13,063	13,063	0	0	0
706106100	RAHWAY	NJ		09/30/2006		0	0	0	0	0	0	0	579,097	579,097	0	0	0
706105826	RANDOLPH	NJ		06/09/2005		0	0	0	0	0	0	0	1,121,597	1,121,597	0	0	0
706107163	RANDOLPH	NJ		03/22/2007		0	0	0	0	0	0	0	218,541	218,541	0	0	0
706108904	RANDOLPH	NJ		11/06/2012		0	0	0	0	0	0	0	126,905	126,905	0	0	0
734606952	RANDOLPH	NJ		08/05/1997		0	0	0	0	0	0	0	5,139	5,139	0	0	0
734706674	RANDOLPH	NJ		02/13/1998		0	0	0	0	0	0	0	6,737	6,737	0	0	0
706108236	ROCHELLE PARK	NJ		01/15/2010		0	0	0	0	0	0	0	26,469	26,469	0	0	0
706107483	ROCKAWAY	NJ		02/28/2008		0	0	0	0	0	0	0	276,660	276,660	0	0	0
734775259	ROCKAWAY	NJ		08/10/1998		0	0	0	0	0	0	0	10,112	10,112	0	0	0
706105825	SADDLE BROOK	NJ		06/09/2005		0	0	0	0	0	0	0	472,251	472,251	0	0	0
706106823	SADDLE BROOK	NJ		11/10/2006		0	0	0	0	0	0	0	72,611	72,611	0	0	0
706108905	SADDLE BROOK	NJ		11/02/2012		0	0	0	0	0	0	0	126,905	126,905	0	0	0
706108235	SADDLE RIVER	NJ		01/15/2010		0	0	0	0	0	0	0	90,750	90,750	0	0	0
706106532	SOMERSET	NJ		10/12/2007		0	0	0	0	0	0	0	58,943	58,943	0	0	0
706109196	SOMERSET	NJ		07/25/2013		0	0	0	0	0	0	0	76,079	76,079	0	0	0
733052914	SOUTH ORANGE	NJ		02/27/1992		0	0	0	0	0	0	0	5,193	5,193	0	0	0
706104984	TRENTON	NJ		07/17/2003		0	0	0	0	0	0	0	396,029	396,029	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	62,141	62,141	0	0	0
706106756	WALL TOWNSHIP	NJ		09/13/2006		0	0	0	0	0	0	0	268,844	268,844	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	335,440	335,440	0	0	0
706106161	WOODBRIDGE	NJ		11/14/2005		0	0	0	0	0	0	0	423,270	423,270	0	0	0
706108941	WOODBRIDGE	NJ		11/20/2012		0	0	0	0	0	0	0	781,831	781,831	0	0	0
706108241	WOODCLIFF LAKE	NJ		01/15/2010		0	0	0	0	0	0	0	51,857	51,857	0	0	0
750000057	AMSTERDAM	NLD		10/16/2013		0	0	0	0	0	0	0	518,135	522,184	4,049	0	4,049
750000039	BREDA	NLD		03/15/2013		0	0	0	0	0	0	0	426,192	456,389	30,197	0	30,197
706108172	ALBUQUERQUE	NM		05/07/2009		0	0	0	0	0	0	0	149,978	149,978	0	0	0
706105756	SANTA TERESA	NM		02/23/2005		0	0	0	0	0	0	0	391,642	391,642	0	0	0
706108657	HENDERSON	NV		12/14/2011		0	0	0	0	0	0	0	41,776	41,776	0	0	0
706106784	LAS VEGAS	NV		12/26/2006		0	0	0	0	0	0	0	763,137	763,137	0	0	0
706107831	LAS VEGAS	NV		01/25/2008		0	0	0	0	0	0	0	97,674	97,674	0	0	0
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	1,077,511	1,077,511	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	99,148	99,148	0	0	0
706105591	ALBANY	NY		10/07/2004		0	0	0	0	0	0	0	49,279	49,279	0	0	0
706105682	ALBANY	NY		10/07/2004		0	0	0	0	0	0	0	105,966	105,966	0	0	0
706105683	ALBANY	NY		10/07/2004		0	0	0	0	0	0	0	66,058	66,058	0	0	0
706107294	ALBANY	NY		05/11/2007		0	0	0	0	0	0	0	102,068	102,068	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	227,811	227,811	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	413,410	413,410	0	0	0
706106813	CLIFTON PARK	NY		10/30/2006		0	0	0	0	0	0	0	114,903	114,903	0	0	0
706105946	EAST MEADOW	NY		07/27/2005		0	0	0	0	0	0	0	625,758	625,758	0	0	0
737500947	FAIRPORT	NY		03/13/1987		0	0	0	0	0	0	0	8,434	8,434	0	0	0
706106757	HAUPPAUGE	NY		09/13/2006		0	0	0	0	0	0	0	362,329	362,329	0	0	0
706108180	HUNTINGTON STATION	NY		07/30/2009		0	0	0	0	0	0	0	132,944	132,944	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	716,720	716,720	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	179,656	179,656	0	0	0
706101106	NEW YORK	NY		09/25/1996		0	0	0	0	0	0	0	213,807	213,807	0	0	0
706101192	NEW YORK	NY		02/10/1997		0	0	0	0	0	0	0	1,869,773	1,869,773	0	0	0
706102564	NEW YORK	NY		04/15/1998		0	0	0	0	0	0	0	26,179	26,179	0	0	0
706103444	NEW YORK	NY		06/07/1999		0	0	0	0	0	0	0	27,661	27,661	0	0	0
706103665	NEW YORK	NY		10/27/1999		0	0	0	0	0	0	0	25,495	25,495	0	0	0
706104326	NEW YORK	NY		09/18/2001		0	0	0	0	0	0	0	216,858	216,858	0	0	0
706104552	NEW YORK	NY		05/02/2002		0	0	0	0	0	0	0	997,050	997,050	0	0	0
706104643	NEW YORK	NY		07/15/2002		0	0	0	0	0	0	0	184,477	184,477	0	0	0
706105006	NEW YORK	NY		08/05/2003		0	0	0	0	0	0	0	1,048,842	1,048,842	0	0	0
706105012	NEW YORK	NY		08/05/2003		0	0	0	0	0	0	0	319,013	319,013	0	0	0
706105014	NEW YORK	NY		08/05/2003		0	0	0	0	0	0	0	1,230,781	1,230,781	0	0	0
706105062	NEW YORK	NY		08/21/2003		0	0	0	0	0	0	0	1,494,158	1,494,158	0	0	0
706105684	NEW YORK	NY		11/29/2004		0	0	0	0	0	0	0	2,199,923	2,199,923	0	0	0
706106326	NEW YORK	NY		11/03/2006		0	0	0	0	0	0	0	416,658	416,658	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	3,022,874	3,022,874	0	0	0
706106467	NEW YORK	NY		06/15/2006		0	0	0	0	0	0	0	610,442	610,442	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	210,310	210,310	0	0	0
706106525	NEW YORK	NY		05/25/2006		0	0	0	0	0	0	0	476,546	476,546	0	0	0
706106526	NEW YORK	NY		05/25/2006		0	0	0	0	0	0	0	115,466	115,466	0	0	0
706106529	NEW YORK	NY		05/09/2006		0	0	0	0	0	0	0	299,478	299,478	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	419,139	419,139	0	0	0
706107298	NEW YORK	NY		06/19/2007		0	0	0	0	0	0	0	473,757	473,757	0	0	0
706107646	NEW YORK	NY		07/24/2008		0	0	0	0	0	0	0	468,215	468,215	0	0	0
706107669	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	197,474	197,474	0	0	0
706107670	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	509,010	509,010	0	0	0
706107671	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	127,629	127,629	0	0	0
706107782	NEW YORK	NY		12/20/2007		0	0	0	0	0	0	0	752,771	752,771	0	0	0
706107795	NEW YORK	NY		01/30/2008		0	0	0	0	0	0	0	640,111	640,111	0	0	0
706107796	NEW YORK	NY		03/28/2008		0	0	0	0	0	0	0	330,135	330,135	0	0	0
706107852	NEW YORK	NY		03/19/2008		0	0	0	0	0	0	0	287,708	287,708	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706107912	NEW YORK	NY		03/10/2008		0	0	0	0	0	0	0	722,805	722,805	0	0	0
706107941	NEW YORK	NY		05/14/2008		0	0	0	0	0	0	0	731,264	731,264	0	0	0
706107992	NEW YORK	NY		07/10/2008		0	0	0	0	0	0	0	72,500	72,500	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	988,968	988,968	0	0	0
706108206	NEW YORK	NY		11/05/2009		0	0	0	0	0	0	0	303,544	303,544	0	0	0
706108260	NEW YORK	NY		02/11/2010		0	0	0	0	0	0	0	947,143	947,143	0	0	0
706108326	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	611,301	611,301	0	0	0
706108327	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	525,045	525,045	0	0	0
706108328	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	582,154	582,154	0	0	0
706108329	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	448,786	448,786	0	0	0
706108343	NEW YORK	NY		09/01/2010		0	0	0	0	0	0	0	4,306,999	4,306,999	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	877,070	877,070	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	178,686	178,686	0	0	0
706108483	NEW YORK	NY		04/04/2011		0	0	0	0	0	0	0	759,650	759,650	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	719,982	719,982	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	180,927	180,927	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	149,633	149,633	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	182,744	182,744	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	59,516	59,516	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	132,868	132,868	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	37,475	37,475	0	0	0
706109056	NEW YORK	NY		03/20/2013		0	0	0	0	0	0	0	63,598	63,598	0	0	0
706108291	PLAINVIEW	NY		06/03/2010		0	0	0	0	0	0	0	598,689	598,689	0	0	0
706101089	ROCHESTER	NY		01/31/1997		0	0	0	0	0	0	0	331,316	331,316	0	0	0
706104781	ROCHESTER	NY		12/02/2002		0	0	0	0	0	0	0	1,369,660	1,369,660	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	165,275	165,275	0	0	0
739000633	SPRING VALLEY	NY		08/01/1985		0	0	0	0	0	0	0	7,384	7,384	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	310,893	310,893	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	2,587,186	2,587,186	0	0	0
739006584	WOODSIDE	NY		04/21/1986		0	0	0	0	0	0	0	4,018	4,018	0	0	0
706108190	YONKERS	NY		09/30/2009		0	0	0	0	0	0	0	252,768	252,768	0	0	0
706108947	AKRON	OH		12/20/2012		0	0	0	0	0	0	0	178,417	178,417	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	294,123	294,123	0	0	0
706109217	BATAVIA	OH		10/02/2013		0	0	0	0	0	0	0	44,035	44,035	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	287,820	287,820	0	0	0
706106382	CINCINNATI	OH		12/30/2005		0	0	0	0	0	0	0	174,187	174,187	0	0	0
706106383	CINCINNATI	OH		12/30/2005		0	0	0	0	0	0	0	175,524	175,524	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	658,346	658,346	0	0	0
706106375	CLEVELAND	OH		12/30/2005		0	0	0	0	0	0	0	155,541	155,541	0	0	0
706108355	CLEVELAND	OH		08/26/2010		0	0	0	0	0	0	0	31,667	31,667	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	12,219	12,219	0	0	0
706106575	COLUMBUS	OH		07/11/2006		0	0	0	0	0	0	0	68,645	68,645	0	0	0
706109200	ELYRIA	OH		08/16/2013		0	0	0	0	0	0	0	9,844	9,844	0	0	0
706108045	GROVEPORT	OH		09/08/2008		0	0	0	0	0	0	0	3,878,342	3,878,342	0	0	0
717608591	ITHACA	OH		04/14/1999		0	0	0	0	0	0	0	18,523	18,523	0	0	0
717609336	MANSFIELD	OH		07/08/2005		0	0	0	0	0	0	0	61,362	61,362	0	0	0
717610521	MANSFIELD	OH		10/04/2012		0	0	0	0	0	0	0	79,132	79,132	0	0	0
717610706	MANSFIELD	OH		05/22/2013		0	0	0	0	0	0	0	53,333	53,333	0	0	0
706108699	MAUMEE	OH		03/09/2012		0	0	0	0	0	0	0	67,229	67,229	0	0	0
717505474	MONTGOMERY	OH		08/25/1993		0	0	0	0	0	0	0	20,147	20,147	0	0	0
717505577	MORROW	OH		11/04/1993		0	0	0	0	0	0	0	11,651	11,651	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	55,518	55,518	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013		0	0	0	0	0	0	0	6,121	6,121	0	0	0
706105029	POWELL	OH		07/31/2003		0	0	0	0	0	0	0	350,000	350,000	0	0	0
717609759	RADNOR	OH		06/13/2007		0	0	0	0	0	0	0	11,347	11,347	0	0	0
706108996	TOLEDO	OH		02/28/2013		0	0	0	0	0	0	0	84,148	84,148	0	0	0
734778436	TWINSBURG	OH		07/21/1998		0	0	0	0	0	0	0	6,158	6,158	0	0	0
717608615	WEST LIBERTY	OH		04/27/1999		0	0	0	0	0	0	0	103,373	103,373	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	19,158	19,158	0	0	0
706106028	WESTERVILLE	OH		09/01/2005		0	0	0	0	0	0	0	382,185	382,185	0	0	0
706107735	WESTERVILLE	OH		03/05/2008		0	0	0	0	0	0	0	28,538	28,538	0	0	0
706108351	WICKLIFFE	OH		08/26/2010		0	0	0	0	0	0	0	38,544	38,544	0	0	0
706104164	OKLAHOMA CITY	OK		04/18/2001		0	0	0	0	0	0	0	103,031	103,031	0	0	0
706108007	OKLAHOMA CITY	OK		06/02/2008		0	0	0	0	0	0	0	966,107	966,107	0	0	0
706107832	TULSA	OK		01/25/2008		0	0	0	0	0	0	0	122,997	122,997	0	0	0
706108168	TULSA	OK		03/20/2009		0	0	0	0	0	0	0	781,390	781,390	0	0	0
717700342	WOODS	OK		05/10/1996		0	0	0	0	0	0	0	4,221	4,221	0	0	0
706108965	ALBANY	OR		11/30/2012		0	0	0	0	0	0	0	70,949	70,949	0	0	0
717610572	BAKER CITY	OR		10/10/2012		0	0	0	0	0	0	0	70,000	70,000	0	0	0
706107806	BEAVERTON	OR		12/27/2007		0	0	0	0	0	0	0	247,575	247,575	0	0	0
706108813	BEAVERTON	OR		08/28/2012		0	0	0	0	0	0	0	34,391	34,391	0	0	0
706100945	CLACKAMAS	OR		10/27/1995		0	0	0	0	0	0	0	534,584	534,584	0	0	0
706102182	CLACKAMAS	OR		06/19/1998		0	0	0	0	0	0	0	96,714	96,714	0	0	0
706104331	CLACKAMAS	OR		08/02/2001		0	0	0	0	0	0	0	377,618	377,618	0	0	0
717610421	CORVALLIS	OR		11/03/2011		0	0	0	0	0	0	0	8,200	8,200	0	0	0
706108974	EUGENE	OR		11/30/2012		0	0	0	0	0	0	0	48,716	48,716	0	0	0
717608865	EUGENE	OR		08/30/2001		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
717610226	EUGENE	OR		12/30/2010		0	0	0	0	0	0	0	600,000	600,000	0	0	0
717610444	EUGENE	OR		12/28/2011		0	0	0	0	0	0	0	186,000	186,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	356,332	356,332	0	0	0
706108613	HAPPY VALLEY	OR		09/29/2011		0	0	0	0	0	0	0	497,866	497,866	0	0	0
706107800	HILLSBORO	OR		01/23/2008		0	0	0	0	0	0	0	327,674	327,674	0	0	0
717610563	HOOD RIVER	OR		09/18/2012		0	0	0	0	0	0	0	92,000	92,000	0	0	0
717609173	JORDAN VALLEY	OR		02/20/2004		0	0	0	0	0	0	0	31,385	31,385	0	0	0
706108973	JUNCTION CITY	OR		11/30/2012		0	0	0	0	0	0	0	13,163	13,163	0	0	0
717610465	JUNCTION CITY	OR		04/11/2012		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610377	KLAMATH FALLS	OR		07/28/2011		0	0	0	0	0	0	0	60,000	60,000	0	0	0
706104113	LAKE OSWEGO	OR		03/12/2001		0	0	0	0	0	0	0	356,262	356,262	0	0	0
717610287	LAKEVIEW	OR		01/03/2011		0	0	0	0	0	0	0	20,000	20,000	0	0	0
706108968	MCMINNVILLE	OR		11/30/2012		0	0	0	0	0	0	0	11,663	11,663	0	0	0
706108969	MCMINNVILLE	OR		11/30/2012		0	0	0	0	0	0	0	7,222	7,222	0	0	0
703000235	PORTLAND	OR		01/01/2013		0	0	0	0	0	0	0	453,659	453,659	0	0	0
706100944	PORTLAND	OR		10/27/1995		0	0	0	0	0	0	0	1,214,959	1,214,959	0	0	0
706101091	PORTLAND	OR		01/27/1997		0	0	0	0	0	0	0	861,854	861,854	0	0	0
706101864	PORTLAND	OR		04/15/1997		0	0	0	0	0	0	0	907,587	907,587	0	0	0
706102845	PORTLAND	OR		07/15/1998		0	0	0	0	0	0	0	228,110	228,110	0	0	0
706103919	PORTLAND	OR		10/06/2000		0	0	0	0	0	0	0	392,076	392,076	0	0	0
706105383	PORTLAND	OR		08/31/2004		0	0	0	0	0	0	0	214,133	214,133	0	0	0
706105454	PORTLAND	OR		02/09/2005		0	0	0	0	0	0	0	346,966	346,966	0	0	0
706106578	PORTLAND	OR		07/07/2006		0	0	0	0	0	0	0	148,022	148,022	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	250,084	250,084	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	66,049	66,049	0	0	0
706107638	PORTLAND	OR		11/16/2007		0	0	0	0	0	0	0	59,238	59,238	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	434,146	434,146	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	12,473	12,473	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	152,361	152,361	0	0	0
706108971	ROSEBURG	OR		11/30/2012		0	0	0	0	0	0	0	30,478	30,478	0	0	0
706108972	ROSEBURG	OR		11/30/2012		0	0	0	0	0	0	0	17,937	17,937	0	0	0
717610710	SALEM	OR		08/12/2013		0	0	0	0	0	0	0	24,000	24,000	0	0	0
706108966	SEASIDE	OR		11/30/2012		0	0	0	0	0	0	0	7,940	7,940	0	0	0
717609570	THE DALLES	OR		03/23/2006		0	0	0	0	0	0	0	325,000	325,000	0	0	0
706106877	TUALATIN	OR		11/21/2006		0	0	0	0	0	0	0	35,979	35,979	0	0	0
706108915	TUALATIN	OR		11/15/2012		0	0	0	0	0	0	0	168,989	168,989	0	0	0
734454109	AMBLER	PA		07/26/1995		0	0	0	0	0	0	0	7,416	7,416	0	0	0
706106649	BALA CYNWYD	PA		07/25/2006		0	0	0	0	0	0	0	216,020	216,020	0	0	0
717608950	BENEZETT	PA		09/11/2002		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610504	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610505	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	309,600	309,600	0	0	0
706108456	BENSALEM	PA		08/01/2013		0	0	0	0	0	0	0	29,855	29,855	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	569,061	569,061	0	0	0
706105872	CARLISLE	PA		06/07/2005		0	0	0	0	0	0	0	929,515	929,515	0	0	0
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	453,628	453,628	0	0	0
706108525	CARLISLE	PA		05/26/2011		0	0	0	0	0	0	0	152,857	152,857	0	0	0
739077901	CLIFTON	PA		10/24/1989		0	0	0	0	0	0	0	4,997	4,997	0	0	0
706108414	COATESVILLE	PA		12/22/2010		0	0	0	0	0	0	0	123,008	123,008	0	0	0
706108518	DRESHER	PA		10/12/2011		0	0	0	0	0	0	0	33,532	33,532	0	0	0
739077358	EAST BENTON	PA		10/18/1989		0	0	0	0	0	0	0	4,565	4,565	0	0	0
706108139	EXTON	PA		12/15/2008		0	0	0	0	0	0	0	146,592	146,592	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	439,172	439,172	0	0	0
733367203	GILBERTSVILLE	PA		09/30/1993		0	0	0	0	0	0	0	3,093	3,093	0	0	0
706107299	HORSHAM	PA		06/07/2007		0	0	0	0	0	0	0	337,675	337,675	0	0	0
706108342	HUNTINGDON VALLEY	PA		11/12/2010		0	0	0	0	0	0	0	147,145	147,145	0	0	0
706108345	HUNTINGDON VALLEY	PA		11/12/2010		0	0	0	0	0	0	0	86,419	86,419	0	0	0
739005156	LANGHORNE	PA		02/21/1986		0	0	0	0	0	0	0	6,192	6,192	0	0	0
706103096	LANSDALE	PA		10/09/1998		0	0	0	0	0	0	0	535,476	535,476	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	443,458	443,458	0	0	0
706105132	LEVITTOWN	PA		10/21/2003		0	0	0	0	0	0	0	57,735	57,735	0	0	0
706108982	LEVITTOWN	PA		11/29/2012		0	0	0	0	0	0	0	178,143	178,143	0	0	0
706108338	PHILADELPHIA	PA		11/01/2010		0	0	0	0	0	0	0	68,207	68,207	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	189,818	189,818	0	0	0
706106389	PITTSBURGH	PA		12/30/2005		0	0	0	0	0	0	0	682,098	682,098	0	0	0
706109256	PITTSBURGH	PA		09/27/2013		0	0	0	0	0	0	0	74,784	74,784	0	0	0
731197253	PITTSBURGH	PA		10/31/1983		0	0	0	0	0	0	0	3,704	3,704	0	0	0
731197300	PITTSBURGH	PA		02/14/1984		0	0	0	0	0	0	0	398	398	0	0	0
733506752	SOUTH ABINGTON TOWNSHIP	PA		12/20/1994		0	0	0	0	0	0	0	6,580	6,580	0	0	0
706106843	UPPER DARBY	PA		12/12/2006		0	0	0	0	0	0	0	62,646	62,646	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	272,747	272,747	0	0	0
706108298	WHITEHALL	PA		06/08/2010		0	0	0	0	0	0	0	1,849,433	1,849,433	0	0	0
706105945	WILLOW GROVE	PA		12/09/2005		0	0	0	0	0	0	0	1,361,034	1,361,034	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	347,866	347,866	0	0	0
706105134	MIDDLETOWN	RI		12/05/2003		0	0	0	0	0	0	0	320,110	320,110	0	0	0
706108987	COLUMBIA	SC		02/28/2013		0	0	0	0	0	0	0	70,124	70,124	0	0	0
734622195	GREENVILLE	SC		08/11/1997		0	0	0	0	0	0	0	9,995	9,995	0	0	0
717609694	AMHERST	SD		12/05/2006		0	0	0	0	0	0	0	27,805	27,805	0	0	0
717609818	CHAMBERLAIN	SD		05/31/2007		0	0	0	0	0	0	0	11,660	11,660	0	0	0
717609877	DUPREE	SD		11/19/2007		0	0	0	0	0	0	0	9,477	9,477	0	0	0
717610284	HARROLD	SD		01/05/2011		0	0	0	0	0	0	0	7,540	7,540	0	0	0
717610518	HAZEL	SD		06/29/2012		0	0	0	0	0	0	0	87,148	87,148	0	0	0
717610275	HOSMER	SD		10/13/2010		0	0	0	0	0	0	0	42,755	42,755	0	0	0
717610410	MARVIN	SD		11/01/2011		0	0	0	0	0	0	0	138,650	138,650	0	0	0
717609429	MILESVILLE	SD		07/14/2005		0	0	0	0	0	0	0	22,188	22,188	0	0	0
717609467	MILESVILLE	SD		07/14/2005		0	0	0	0	0	0	0	6,662	6,662	0	0	0
717609782	MUD BUTTE	SD		05/04/2007		0	0	0	0	0	0	0	11,403	11,403	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	22,130	22,130	0	0	0
717609523	ROSCOE	SD		10/06/2005		0	0	0	0	0	0	0	21,358	21,358	0	0	0
717609617	ROSCOE	SD		04/19/2006		0	0	0	0	0	0	0	19,819	19,819	0	0	0
717609794	ROSCOE	SD		04/04/2007		0	0	0	0	0	0	0	34,924	34,924	0	0	0
717610196	SUMMIT	SD		06/16/2010		0	0	0	0	0	0	0	9,451	9,451	0	0	0
717609854	TRIPP	SD		11/29/2007		0	0	0	0	0	0	0	16,352	16,352	0	0	0
717609770	VALE	SD		06/06/2007		0	0	0	0	0	0	0	173,059	173,059	0	0	0
717610360	WASTA	SD		07/14/2011		0	0	0	0	0	0	0	31,672	31,672	0	0	0
717608447	ZELL	SD		09/01/1998		0	0	0	0	0	0	0	15,086	15,086	0	0	0
717609805	DYERSBURG	TN		06/21/2007		0	0	0	0	0	0	0	180,818	180,818	0	0	0
706100638	MEMPHIS	TN		07/28/1994		0	0	0	0	0	0	0	1,099,470	1,099,470	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
717609406	PORTLAND	TN		07/14/2005		0	0	0	0	0	0	0	11,122	11,122	0	0	0
717610228	PORTLAND	TN		08/11/2010		0	0	0	0	0	0	0	14,898	14,898	0	0	0
706108723	SMYRNA	TN		03/28/2012		0	0	0	0	0	0	0	24,762	24,762	0	0	0
706108460	ALLEN	TX		03/04/2011		0	0	0	0	0	0	0	226,187	226,187	0	0	0
706107693	ARLINGTON	TX		11/02/2007		0	0	0	0	0	0	0	10,160,634	10,160,634	0	0	0
706108303	ARLINGTON	TX		07/15/2010		0	0	0	0	0	0	0	48,247	48,247	0	0	0
706108307	ARLINGTON	TX		07/15/2010		0	0	0	0	0	0	0	34,144	34,144	0	0	0
706108777	ARLINGTON	TX		05/24/2012		0	0	0	0	0	0	0	32,101	32,101	0	0	0
706108789	ARLINGTON	TX		05/24/2012		0	0	0	0	0	0	0	10,116	10,116	0	0	0
706109092	ARLINGTON	TX		03/20/2013		0	0	0	0	0	0	0	16,254	16,254	0	0	0
706105373	AUSTIN	TX		06/28/2004		0	0	0	0	0	0	0	157,760	157,760	0	0	0
706108103	AUSTIN	TX		10/23/2008		0	0	0	0	0	0	0	120,742	120,742	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	144,144	144,144	0	0	0
706108508	AUSTIN	TX		04/18/2011		0	0	0	0	0	0	0	350,925	350,925	0	0	0
706108612	AUSTIN	TX		08/16/2011		0	0	0	0	0	0	0	399,862	399,862	0	0	0
706108765	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	31,221	31,221	0	0	0
706108766	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	38,013	38,013	0	0	0
706108767	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	24,798	24,798	0	0	0
706108768	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	14,055	14,055	0	0	0
706108769	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	16,006	16,006	0	0	0
706108770	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	8,837	8,837	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	264,223	264,223	0	0	0
706108872	AUSTIN	TX		06/28/2012		0	0	0	0	0	0	0	24,384	24,384	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	477,697	477,697	0	0	0
706109238	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	184,992	184,992	0	0	0
706109243	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	98,400	98,400	0	0	0
706108781	CARROLLTON	TX		05/24/2012		0	0	0	0	0	0	0	37,811	37,811	0	0	0
706108784	CARROLLTON	TX		05/24/2012		0	0	0	0	0	0	0	15,567	15,567	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	6,949	6,949	0	0	0
706109029	CEDAR PARK	TX		12/28/2012		0	0	0	0	0	0	0	430,672	430,672	0	0	0
706108304	COPPELL	TX		07/15/2010		0	0	0	0	0	0	0	41,196	41,196	0	0	0
706108305	COPPELL	TX		07/15/2010		0	0	0	0	0	0	0	50,103	50,103	0	0	0
706108306	COPPELL	TX		07/15/2010		0	0	0	0	0	0	0	56,412	56,412	0	0	0
706108961	CORPUS CHRISTI	TX		11/30/2012		0	0	0	0	0	0	0	20,774	20,774	0	0	0
717609292	CRYSTAL CITY	TX		08/24/2004		0	0	0	0	0	0	0	43,250	43,250	0	0	0
706108332	CYPRESS	TX		07/13/2010		0	0	0	0	0	0	0	215,469	215,469	0	0	0
706108589	CYPRESS	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706108625	CYPRESS	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706108758	CYPRESS	TX		08/16/2012		0	0	0	0	0	0	0	42,844	42,844	0	0	0
706105157	DALLAS	TX		10/03/2003		0	0	0	0	0	0	0	121,402	121,402	0	0	0
706107695	DALLAS	TX		11/02/2007		0	0	0	0	0	0	0	32,368	32,368	0	0	0
706107696	DALLAS	TX		11/02/2007		0	0	0	0	0	0	0	31,687,875	31,687,875	0	0	0
706108018	DALLAS	TX		07/31/2008		0	0	0	0	0	0	0	92,668	92,668	0	0	0
706108365	DALLAS	TX		09/01/2010		0	0	0	0	0	0	0	226,850	226,850	0	0	0
706108370	DALLAS	TX		08/06/2010		0	0	0	0	0	0	0	173,093	173,093	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	67,457	67,457	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	1,631,666	1,631,666	0	0	0
706108621	DALLAS	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706108776	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	20,962	20,962	0	0	0
706108778	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	34,117	34,117	0	0	0
706108779	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	24,141	24,141	0	0	0
706108783	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	11,866	11,866	0	0	0
706108785	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	17,574	17,574	0	0	0
706108787	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	15,723	15,723	0	0	0
706108879	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	19,362	19,362	0	0	0
706108880	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	11,207	11,207	0	0	0
706108883	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	5,199	5,199	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	678,167	678,167	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109091	DALLAS	TX		03/20/2013		0	0	0	0	0	0	0	9,752	9,752	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	8,114	8,114	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	10,558	10,558	0	0	0
734174793	DE SOTO	TX		01/18/1985		0	0	0	0	0	0	0	15,154	15,154	0	0	0
717700371	DEAF SMITH	TX		04/08/1996		0	0	0	0	0	0	0	20,678	20,678	0	0	0
706108775	DESOTO	TX		05/24/2012		0	0	0	0	0	0	0	81,349	81,349	0	0	0
706107636	EL PASO	TX		11/28/2007		0	0	0	0	0	0	0	821,855	821,855	0	0	0
733402114	EL PASO	TX		11/01/1993		0	0	0	0	0	0	0	4,727	4,727	0	0	0
717608821	ELKHART	TX		05/18/2001		0	0	0	0	0	0	0	435,447	435,447	0	0	0
706107694	EULESS	TX		11/02/2007		0	0	0	0	0	0	0	28,258	28,258	0	0	0
706107651	FORT WORTH	TX		07/10/2008		0	0	0	0	0	0	0	960,497	960,497	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	994,444	994,444	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	22,399	22,399	0	0	0
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	18,598	18,598	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	6,951	6,951	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	15,041	15,041	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	6,697	6,697	0	0	0
706107277	GARLAND	TX		06/15/2007		0	0	0	0	0	0	0	51,120	51,120	0	0	0
706107278	GARLAND	TX		06/15/2007		0	0	0	0	0	0	0	34,080	34,080	0	0	0
706107279	GARLAND	TX		06/15/2007		0	0	0	0	0	0	0	36,343	36,343	0	0	0
706108881	GARLAND	TX		06/28/2012		0	0	0	0	0	0	0	10,016	10,016	0	0	0
706108882	GARLAND	TX		06/28/2012		0	0	0	0	0	0	0	23,379	23,379	0	0	0
706109085	GARLAND	TX		03/29/2013		0	0	0	0	0	0	0	90,797	90,797	0	0	0
706109086	GARLAND	TX		03/29/2013		0	0	0	0	0	0	0	123,115	123,115	0	0	0
706109087	GARLAND	TX		03/29/2013		0	0	0	0	0	0	0	73,869	73,869	0	0	0
706107276	GRAND PRAIRIE	TX		06/15/2007		0	0	0	0	0	0	0	44,614	44,614	0	0	0
706109084	GRAND PRAIRIE	TX		03/29/2013		0	0	0	0	0	0	0	98,492	98,492	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	6,361	6,361	0	0	0
706102519	HOUSTON	TX		05/28/1998		0	0	0	0	0	0	0	613,747	613,747	0	0	0
706102731	HOUSTON	TX		05/28/1998		0	0	0	0	0	0	0	436,973	436,973	0	0	0
706105433	HOUSTON	TX		05/07/2004		0	0	0	0	0	0	0	576,561	576,561	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	329,346	329,346	0	0	0
706106852	HOUSTON	TX		09/22/2006		0	0	0	0	0	0	0	58,227	58,227	0	0	0
706106954	HOUSTON	TX		12/14/2006		0	0	0	0	0	0	0	78,674	78,674	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	1,460,886	1,460,886	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	842,766	842,766	0	0	0
706107935	HOUSTON	TX		04/24/2008		0	0	0	0	0	0	0	372,336	372,336	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	370,376	370,376	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	1,586,055	1,586,055	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	104,933	104,933	0	0	0
706108593	HOUSTON	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706108595	HOUSTON	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706108638	HOUSTON	TX		03/21/2012		0	0	0	0	0	0	0	126,645	126,645	0	0	0
706108640	HOUSTON	TX		03/21/2012		0	0	0	0	0	0	0	136,387	136,387	0	0	0
706108659	HOUSTON	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	94,408	94,408	0	0	0
706108791	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	60,620	60,620	0	0	0
706108792	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	51,813	51,813	0	0	0
706108794	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	53,599	53,599	0	0	0
706108795	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	24,313	24,313	0	0	0
706108796	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	48,190	48,190	0	0	0
706108797	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	39,041	39,041	0	0	0
706108798	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	47,551	47,551	0	0	0
706108799	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	22,560	22,560	0	0	0
706108800	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	25,596	25,596	0	0	0
706108801	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	18,964	18,964	0	0	0
706108802	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	6,352	6,352	0	0	0
706108949	HOUSTON	TX		12/20/2012		0	0	0	0	0	0	0	182,134	182,134	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109045	HOUSTON	TX		02/22/2013		0	0	0	0	0	0	0	532,738	532,738	0	0	0
706109242	HOUSTON	TX		09/27/2013		0	0	0	0	0	0	0	65,600	65,600	0	0	0
706108467	IRVING	TX		12/30/2010		0	0	0	0	0	0	0	262,183	262,183	0	0	0
706108790	IRVING	TX		05/24/2012		0	0	0	0	0	0	0	16,813	16,813	0	0	0
706105643	LAREDO	TX		12/22/2004		0	0	0	0	0	0	0	1,653,750	1,653,750	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	544,398	544,398	0	0	0
706108588	LEAGUE CITY	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706108594	LEAGUE CITY	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706108624	LEAGUE CITY	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706105326	LOST PINES	TX		06/05/2006		0	0	0	0	0	0	0	1,509,724	1,509,724	0	0	0
706107777	LUBBOCK	TX		02/28/2008		0	0	0	0	0	0	0	70,869	70,869	0	0	0
706106336	MCALLEN	TX		12/27/2005		0	0	0	0	0	0	0	244,798	244,798	0	0	0
717608341	MULESHOE	TX		04/29/1998		0	0	0	0	0	0	0	10,358	10,358	0	0	0
706109229	PFLUGERVILLE	TX		07/29/2013		0	0	0	0	0	0	0	48,372	48,372	0	0	0
706108512	PLANO	TX		10/12/2011		0	0	0	0	0	0	0	133,203	133,203	0	0	0
706108780	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	43,905	43,905	0	0	0
706108782	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	22,011	22,011	0	0	0
706108788	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	21,163	21,163	0	0	0
734596959	PLANO	TX		05/21/1997		0	0	0	0	0	0	0	4,816	4,816	0	0	0
706108786	RICHARDSON	TX		05/24/2012		0	0	0	0	0	0	0	14,382	14,382	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	192,012	192,012	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	4,214	4,214	0	0	0
706108636	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	1,134,935	1,134,935	0	0	0
706108639	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	584,516	584,516	0	0	0
706108504	ROUND ROCK	TX		04/29/2011		0	0	0	0	0	0	0	127,751	127,751	0	0	0
706102418	SAN ANTONIO	TX		03/15/1999		0	0	0	0	0	0	0	2,103,391	2,103,391	0	0	0
706104795	SAN ANTONIO	TX		05/30/2003		0	0	0	0	0	0	0	311,126	311,126	0	0	0
706105027	SAN ANTONIO	TX		06/18/2004		0	0	0	0	0	0	0	363,314	363,314	0	0	0
706106121	SAN ANTONIO	TX		02/07/2007		0	0	0	0	0	0	0	285,745	285,745	0	0	0
706106416	SAN ANTONIO	TX		03/31/2006		0	0	0	0	0	0	0	68,413	68,413	0	0	0
706106589	SAN ANTONIO	TX		06/08/2006		0	0	0	0	0	0	0	438,604	438,604	0	0	0
706107581	SAN ANTONIO	TX		02/28/2008		0	0	0	0	0	0	0	79,726	79,726	0	0	0
706108035	SAN ANTONIO	TX		07/31/2008		0	0	0	0	0	0	0	235,299	235,299	0	0	0
706108358	SAN ANTONIO	TX		11/29/2010		0	0	0	0	0	0	0	50,740	50,740	0	0	0
706108359	SAN ANTONIO	TX		11/29/2010		0	0	0	0	0	0	0	309,338	309,338	0	0	0
706108622	SAN ANTONIO	TX		10/14/2011		0	0	0	0	0	0	0	3,807,023	3,807,023	0	0	0
706108771	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	35,663	35,663	0	0	0
706108772	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	33,774	33,774	0	0	0
706108773	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	25,844	25,844	0	0	0
706108774	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	42,298	42,298	0	0	0
706109161	SAN ANTONIO	TX		05/30/2013		0	0	0	0	0	0	0	526,022	526,022	0	0	0
706106221	SCHERTZ	TX		12/27/2005		0	0	0	0	0	0	0	649,234	649,234	0	0	0
717609583	SEYMOUR	TX		04/26/2006		0	0	0	0	0	0	0	37,058	37,058	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	855,518	855,518	0	0	0
706108591	SPRING	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706108637	SPRING	TX		03/21/2012		0	0	0	0	0	0	0	131,516	131,516	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	577,976	577,976	0	0	0
706102666	STAFFORD	TX		05/28/1998		0	0	0	0	0	0	0	614,171	614,171	0	0	0
706107793	STAFFORD	TX		02/28/2008		0	0	0	0	0	0	0	670,699	670,699	0	0	0
706108793	STAFFORD	TX		05/24/2012		0	0	0	0	0	0	0	61,586	61,586	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	71,649	71,649	0	0	0
706108409	SUGAR LAND	TX		11/22/2010		0	0	0	0	0	0	0	211,638	211,638	0	0	0
706108939	SUGAR LAND	TX		11/30/2012		0	0	0	0	0	0	0	193,146	193,146	0	0	0
739088293	SUGAR LAND	TX		03/28/1990		0	0	0	0	0	0	0	11,124	11,124	0	0	0
717609582	TOM	TX		07/13/2006		0	0	0	0	0	0	0	62,235	62,235	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	68,398	68,398	0	0	0
706108962	TYLER	TX		11/30/2012		0	0	0	0	0	0	0	18,885	18,885	0	0	0
706107915	WEBSTER	TX		04/16/2008		0	0	0	0	0	0	0	112,068	112,068	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717608439	WINDTHORST	TX		07/22/1998		0	0	0	0	0	0	0	22,679	22,679	0	0	0
706106880	DRAPER	UT		03/05/2008		0	0	0	0	0	0	0	112,497	112,497	0	0	0
706108822	PROVO	UT		05/07/2012		0	0	0	0	0	0	0	459,277	459,277	0	0	0
706100883	SALT LAKE CITY	UT		09/14/1995		0	0	0	0	0	0	0	856,789	856,789	0	0	0
706108524	SALT LAKE CITY	UT		04/28/2011		0	0	0	0	0	0	0	173,565	173,565	0	0	0
706108952	SALT LAKE CITY	UT		12/20/2012		0	0	0	0	0	0	0	183,249	183,249	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	21,912	21,912	0	0	0
706105135	ALEXANDRIA	VA		08/05/2004		0	0	0	0	0	0	0	217,415	217,415	0	0	0
706106762	ALEXANDRIA	VA		09/13/2006		0	0	0	0	0	0	0	147,609	147,609	0	0	0
706107266	ALEXANDRIA	VA		06/06/2007		0	0	0	0	0	0	0	27,268	27,268	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	202,921	202,921	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011		0	0	0	0	0	0	0	156,450	156,450	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	435,132	435,132	0	0	0
706105701	ARLINGTON	VA		01/18/2005		0	0	0	0	0	0	0	180,114	180,114	0	0	0
706106219	ARLINGTON	VA		12/05/2005		0	0	0	0	0	0	0	243,261	243,261	0	0	0
706107103	ARLINGTON	VA		03/14/2007		0	0	0	0	0	0	0	647,297	647,297	0	0	0
706108175	ARLINGTON	VA		06/04/2009		0	0	0	0	0	0	0	834,774	834,774	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	1,245,624	1,245,624	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	877,582	877,582	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	2,236,096	2,236,096	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	866,622	866,622	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	72,842	72,842	0	0	0
706109095	CHAMBERLAYNE FARMS	VA		05/22/2013		0	0	0	0	0	0	0	167,337	167,337	0	0	0
706105628	CHARLOTTESVILLE	VA		11/09/2004		0	0	0	0	0	0	0	221,939	221,939	0	0	0
706105640	CHARLOTTESVILLE	VA		11/10/2004		0	0	0	0	0	0	0	314,218	314,218	0	0	0
734574938	CHESTERFIELD	VA		03/27/1997		0	0	0	0	0	0	0	5,388	5,388	0	0	0
706105699	FAIRFAX	VA		11/01/2005		0	0	0	0	0	0	0	180,981	180,981	0	0	0
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	439,799	439,799	0	0	0
706107263	FALLS CHURCH	VA		02/27/2008		0	0	0	0	0	0	0	74,111	74,111	0	0	0
706107981	FALLS CHURCH	VA		08/01/2008		0	0	0	0	0	0	0	204,262	204,262	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	1,376,762	1,376,762	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	455,841	455,841	0	0	0
706108194	LEESBURG	VA		06/04/2009		0	0	0	0	0	0	0	224,152	224,152	0	0	0
706106395	MANASSAS	VA		12/30/2005		0	0	0	0	0	0	0	181,049	181,049	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	551,021	551,021	0	0	0
706108009	NEWPORT NEWS	VA		09/09/2008		0	0	0	0	0	0	0	440,281	440,281	0	0	0
706107392	NORFOLK	VA		07/31/2007		0	0	0	0	0	0	0	260,606	260,606	0	0	0
706106386	STERLING	VA		12/30/2005		0	0	0	0	0	0	0	672,489	672,489	0	0	0
706107858	VIENNA	VA		03/13/2008		0	0	0	0	0	0	0	596,566	596,566	0	0	0
706105713	VIRGINIA BEACH	VA		04/19/2005		0	0	0	0	0	0	0	227,881	227,881	0	0	0
706107458	VIRGINIA BEACH	VA		07/25/2007		0	0	0	0	0	0	0	187,156	187,156	0	0	0
706107772	VIRGINIA BEACH	VA		02/21/2008		0	0	0	0	0	0	0	57,930	57,930	0	0	0
706105523	WINCHESTER	VA		07/01/2004		0	0	0	0	0	0	0	625,566	625,566	0	0	0
706104821	BELLEVUE	WA		03/20/2003		0	0	0	0	0	0	0	38,873	38,873	0	0	0
706106552	BELLEVUE	WA		06/22/2006		0	0	0	0	0	0	0	275,202	275,202	0	0	0
706105533	BOTHELL	WA		08/16/2004		0	0	0	0	0	0	0	156,436	156,436	0	0	0
706108960	COLLEGE PLACE	WA		11/30/2012		0	0	0	0	0	0	0	51,076	51,076	0	0	0
717609737	ELTOPIA	WA		01/19/2007		0	0	0	0	0	0	0	82,659	82,659	0	0	0
706100526	EVERETT	WA		05/16/1994		0	0	0	0	0	0	0	215,186	215,186	0	0	0
706104162	EVERETT	WA		07/05/2002		0	0	0	0	0	0	0	53,106	53,106	0	0	0
706108161	EVERETT	WA		03/27/2009		0	0	0	0	0	0	0	472,908	472,908	0	0	0
706108347	FEDERAL WAY	WA		08/26/2010		0	0	0	0	0	0	0	87,337	87,337	0	0	0
706108953	GIG HARBOR	WA		12/20/2012		0	0	0	0	0	0	0	216,033	216,033	0	0	0
717505579	GRANT	WA		11/24/1993		0	0	0	0	0	0	0	34,727	34,727	0	0	0
706106370	KENT	WA		12/30/2005		0	0	0	0	0	0	0	133,888	133,888	0	0	0
706100527	KIRKLAND	WA		03/18/1994		0	0	0	0	0	0	0	447,866	447,866	0	0	0
706102002	KIRKLAND	WA		10/17/1997		0	0	0	0	0	0	0	416,491	416,491	0	0	0
706102908	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	326,024	326,024	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706102910	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	67,453	67,453	0	0	0
706102911	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	58,085	58,085	0	0	0
706104114	KIRKLAND	WA		03/12/2001		0	0	0	0	0	0	0	264,497	264,497	0	0	0
706104158	KIRKLAND	WA		03/12/2001		0	0	0	0	0	0	0	253,881	253,881	0	0	0
706104159	KIRKLAND	WA		03/12/2001		0	0	0	0	0	0	0	205,266	205,266	0	0	0
717609728	MATTAWA	WA		06/28/2007		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610292	MESA	WA		12/27/2010		0	0	0	0	0	0	0	16,097	16,097	0	0	0
706106771	OAK HARBOR	WA		10/26/2006		0	0	0	0	0	0	0	158,467	158,467	0	0	0
717609126	PASCO	WA		09/02/2003		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717609178	PASCO	WA		12/02/2003		0	0	0	0	0	0	0	22,000	22,000	0	0	0
717609449	PASCO	WA		09/30/2006		0	0	0	0	0	0	0	18,978	18,978	0	0	0
717609670	PASCO	WA		11/08/2006		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717608602	PROSSER	WA		06/25/1999		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706103617	REDMOND	WA		08/03/1999		0	0	0	0	0	0	0	250,656	250,656	0	0	0
706105030	REDMOND	WA		04/02/2004		0	0	0	0	0	0	0	64,911	64,911	0	0	0
706106631	REDMOND	WA		05/19/2006		0	0	0	0	0	0	0	8,614	8,614	0	0	0
706108109	REDMOND	WA		12/09/2008		0	0	0	0	0	0	0	16,259	16,259	0	0	0
706108934	REDMOND	WA		03/05/2013		0	0	0	0	0	0	0	423,477	423,477	0	0	0
706104157	RENTON	WA		03/12/2001		0	0	0	0	0	0	0	351,112	351,112	0	0	0
706105415	RENTON	WA		06/22/2004		0	0	0	0	0	0	0	329,256	329,256	0	0	0
717609618	RITZVILLE	WA		05/31/2006		0	0	0	0	0	0	0	15,535	15,535	0	0	0
717608702	ROYAL CITY	WA		03/15/2000		0	0	0	0	0	0	0	137,580	137,580	0	0	0
717610594	ROYAL CITY	WA		12/28/2012		0	0	0	0	0	0	0	31,857	31,857	0	0	0
706106311	SEATAC	WA		03/03/2006		0	0	0	0	0	0	0	261,374	261,374	0	0	0
706107851	SEATAC	WA		04/30/2008		0	0	0	0	0	0	0	1,455,923	1,455,923	0	0	0
706100583	SEATTLE	WA		08/03/1994		0	0	0	0	0	0	0	6,171,221	6,171,221	0	0	0
706100784	SEATTLE	WA		04/07/1995		0	0	0	0	0	0	0	678,851	678,851	0	0	0
706103915	SEATTLE	WA		09/07/2000		0	0	0	0	0	0	0	353,379	353,379	0	0	0
706105805	SEATTLE	WA		01/13/2006		0	0	0	0	0	0	0	320,226	320,226	0	0	0
706106368	SEATTLE	WA		12/30/2005		0	0	0	0	0	0	0	355,382	355,382	0	0	0
706106504	SEATTLE	WA		08/17/2007		0	0	0	0	0	0	0	1,125,513	1,125,513	0	0	0
706107522	SEATTLE	WA		10/04/2007		0	0	0	0	0	0	0	481,949	481,949	0	0	0
706108453	SEATTLE	WA		02/28/2011		0	0	0	0	0	0	0	953,231	953,231	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	434,068	434,068	0	0	0
706108845	SEATTLE	WA		09/12/2012		0	0	0	0	0	0	0	2,167,512	2,167,512	0	0	0
706108945	SEATTLE	WA		12/20/2012		0	0	0	0	0	0	0	198,488	198,488	0	0	0
706108707	SKYKOMISH	WA		03/02/2012		0	0	0	0	0	0	0	264,689	264,689	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	1,012,862	1,012,862	0	0	0
706108399	TACOMA	WA		12/03/2010		0	0	0	0	0	0	0	1,801,421	1,801,421	0	0	0
706107048	TUKWILA	WA		04/09/2007		0	0	0	0	0	0	0	113,146	113,146	0	0	0
706104316	VANCOUVER	WA		08/29/2001		0	0	0	0	0	0	0	442,411	442,411	0	0	0
706106420	VANCOUVER	WA		03/23/2006		0	0	0	0	0	0	0	262,950	262,950	0	0	0
706107797	VANCOUVER	WA		01/23/2008		0	0	0	0	0	0	0	302,890	302,890	0	0	0
706107798	VANCOUVER	WA		01/23/2008		0	0	0	0	0	0	0	307,352	307,352	0	0	0
706108683	VANCOUVER	WA		02/15/2012		0	0	0	0	0	0	0	168,855	168,855	0	0	0
706108970	WENATCHEE	WA		11/30/2012		0	0	0	0	0	0	0	12,407	12,407	0	0	0
706108976	WENATCHEE	WA		11/30/2012		0	0	0	0	0	0	0	13,346	13,346	0	0	0
717609621	WENATCHEE	WA		07/14/2006		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717609622	WENATCHEE	WA		07/14/2006		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717505669	WHITMAN	WA		08/11/1994		0	0	0	0	0	0	0	10,572	10,572	0	0	0
717505712	WHITMAN	WA		04/06/1994		0	0	0	0	0	0	0	15,314	15,314	0	0	0
717700238	WHITMAN	WA		12/22/1995		0	0	0	0	0	0	0	8,683	8,683	0	0	0
717609687	YAKIMA	WA		10/31/2006		0	0	0	0	0	0	0	55,000	55,000	0	0	0
717609691	YAKIMA	WA		10/31/2006		0	0	0	0	0	0	0	45,000	45,000	0	0	0
706108352	BROOKFIELD	WI		08/26/2010		0	0	0	0	0	0	0	20,948	20,948	0	0	0
717608460	FRIENDSHIP	WI		01/25/1999		0	0	0	0	0	0	0	52,781	52,781	0	0	0
706109219	GRAND CHUTE	WI		10/02/2013		0	0	0	0	0	0	0	32,673	32,673	0	0	0
717608483	MARKESAN	WI		11/30/1998		0	0	0	0	0	0	0	6,006	6,006	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706104792	MILWAUKEE	WI		03/07/2003		0	0	0	0	0	0	0	1,240,890	1,240,890	0	0	0
706109140	MILWAUKEE	WI		04/26/2013		0	0	0	0	0	0	0	101,290	101,290	0	0	0
706108094	PEWAUKEE	WI		12/01/2008		0	0	0	0	0	0	0	123,783	123,783	0	0	0
706100477	WAUKESHA	WI		02/22/1994		0	0	0	0	0	0	0	58,511	58,511	0	0	0
733290920	FAIRMONT	WV		05/21/1993		0	0	0	0	0	0	0	3,088	3,088	0	0	0
717609287	BUFFALO	WY		12/01/2004		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610387	OSAGE	WY		10/12/2011		0	0	0	0	0	0	0	26,199	26,199	0	0	0
717610394	OSAGE	WY		10/12/2011		0	0	0	0	0	0	0	24,098	24,098	0	0	0
717609725	WHEATLAND	WY		01/12/2007		0	0	0	0	0	0	0	89,743	89,743	0	0	0
717609849	WHEATLAND	WY		08/21/2007		0	0	0	0	0	0	0	28,731	28,731	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	829,940,689	829,974,935	34,246	0	34,246
703000285	BURBANK	CA		01/01/2013		0	0	0	0	0	0	0	7,786,248	7,786,248	0	0	0
706108452	CITY OF INDUSTRY	CA		01/06/2011		5,102,856	0	0	0	0	0	0	5,102,856	5,280,663	0	177,807	177,807
703000253	LOS ANGELES	CA		01/05/2013		0	0	0	0	0	0	0	3,100,556	3,100,556	0	0	0
703000254	LOS ANGELES	CA		01/05/2013		0	0	0	0	0	0	0	8,488,080	8,488,080	0	0	0
703000252	LOS ANGELES	CA		01/05/2013		0	0	0	0	0	0	0	3,096,019	3,096,019	0	0	0
703000358	PALO ALTO	CA		01/01/2013		0	0	0	0	0	0	0	10,363,760	10,363,760	0	0	0
706106332	RANCHO CORDOVA	CA		02/16/2006		9,394,623	0	0	0	0	0	0	9,328,462	8,883,210	0	(445,252)	(445,252)
703000212	SAN JOSE	CA		01/01/2013		0	0	0	0	0	0	0	25,539,463	25,539,463	0	0	0
703000274	DENVER	CO		01/05/2013		0	0	0	0	0	0	0	4,818,939	4,818,939	0	0	0
703000338	WASHINGTON	DC		01/01/2013		0	0	0	0	0	0	0	10,524,648	10,524,648	0	0	0
703000309	PALM BEACH GARDENS	FL		01/01/2013		0	0	0	0	0	0	0	10,094,421	10,094,421	0	0	0
706106782	ALPHARETTA	GA		09/25/2006		7,990,850	0	0	0	0	0	0	7,903,732	7,215,346	0	(688,387)	(688,387)
703000402	ATLANTA	GA		01/05/2013		0	0	0	0	0	0	0	2,550,453	2,550,453	0	0	0
703000236	BOSTON	MA		01/05/2013		0	0	0	0	0	0	0	6,434,909	6,434,909	0	0	0
703000270	MANOMET	MA		01/01/2013		0	0	0	0	0	0	0	26,811,983	26,811,983	0	0	0
703000053	BALTIMORE	MD		01/05/2013		0	0	0	0	0	0	0	13,814,871	13,814,871	0	0	0
703000284	BEL AIR	MD		01/01/2013		0	0	0	0	0	0	0	7,372,699	7,372,699	0	0	0
703000240	NEWARK	NJ		01/05/2013		0	0	0	0	0	0	0	6,733,071	6,733,071	0	0	0
706108404	WOODBRIDGE	NJ		12/30/2010		4,804,729	0	0	0	0	0	0	4,804,729	5,030,866	0	226,137	226,137
703000295	MORRISVILLE	PA		01/01/2013		0	0	0	0	0	0	0	5,149,775	5,149,775	0	0	0
703000198	DALLAS	TX		01/05/2013		0	0	0	0	0	0	0	9,600,773	9,600,773	0	0	0
703000211	HOUSTON	TX		01/05/2013		0	0	0	0	0	0	0	9,947,215	9,947,215	0	0	0
713000022	KIRBYVILL	TX		01/05/2013		0	0	0	0	0	0	0	5,716,463	5,716,463	0	0	0
713000023	KIRBYVILL	TX		01/05/2013		0	0	0	0	0	0	0	2,286,585	2,286,585	0	0	0
703000289	RANSON	WV		01/01/2013		0	0	0	0	0	0	0	10,017,553	10,017,553	0	0	0
0499999. Mortgages transferred						27,293,059	0	0	0	0	0	0	217,388,263	216,658,569	0	(729,694)	(729,694)
0599999 - Totals						2,614,017,006	0	(1,191,454)	0	0	(1,191,454)	0	3,551,790,092	3,550,100,540	34,246	(1,723,798)	(1,689,552)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Phillips Oil Co. N.P.O.R.		Midland & Ector Ctys	TX		0000000	01/01/1958		160,000	0	0	(93,719)	0	0	0	0	1,906,873	0	47.500
0599999. Mineral Rights - Unaffiliated									160,000	0	0	(93,719)	0	0	0	0	1,906,873	0	XXX
449298-AB-0	ICRE REIT HLDGS Senior Note		Wilmington	DE		1	03/31/2011		25,000,000	26,279,319	25,000,000	0	0	0	0	0	1,072,500	0	100.000
449298-AC-8	ICRE REIT HLDGS Senior Note		Wilmington	DE		1	03/31/2011		50,000,000	54,562,302	50,000,000	0	0	0	0	0	2,670,000	0	100.000
449298-AD-6	ICRE REIT HLDGS Senior Note		Wilmington	DE	ICRE REIT HLDGS Senior Note	1	03/08/2013		48,450,000	45,413,950	48,450,000	0	0	0	0	0	1,506,338	0	100.000
449298-AE-4	ICRE REIT HLDGS Senior Note		Wilmington	DE	ICRE REIT HLDGS Senior Note	1	07/01/2013		34,295,000	31,513,377	34,295,000	0	0	0	0	0	625,884	0	100.000
0799999. Fixed or Variable Rate - Bonds - Unaffiliated									157,745,000	157,768,948	157,745,000	0	0	0	0	0	5,874,722	0	XXX
000000-00-0	PIP, LLC - CB Restructured Pool		Williamsburg	VA		0000000	12/31/2008		12,270,697	3,113,700	3,113,700	(11,594,960)	0	0	0	0	52,000	0	100.000
000000-00-0	PIP LLC		Williamsburg	VA		0000000	12/31/2008		108,406,042	215,028,981	215,016,353	1,350,958	0	0	0	0	36,128,147	0	100.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									120,676,739	218,142,681	218,130,053	(10,244,002)	0	0	0	0	36,180,147	0	XXX
68267*-10-5	One Times Square Center Partners, LP		NewYork	NY		2	12/31/2012		17,536,542	9,359,103	9,359,103	(48,664)	0	0	0	0	486,591	0	81.820
J6411#-AC-0	Prudential Holdings of Japan Fixed Rate Loan		Wilmington	DE		2	12/31/2009		58,601,646	51,033,351	50,478,092	0	0	0	0	(10,881,994)	1,374,142	0	100.000
74459#-AA-5	Prudential Japan Holdings LLC Senior Note		Wilmington	DE		2	10/19/2005		79,581,947	87,522,925	87,479,185	0	0	0	0	(18,839,598)	1,548,498	0	100.000
88736#-10-2	Times Square Center Associates		NewYork	NY		2	12/31/2012		240,383,788	109,492,916	109,492,916	(170,491)	0	0	0	0	4,321,625	0	98.650
94014#-AT-0	Washington Street Investments Senior Note		Wilmington	DE		2	04/03/2012		844,687,500	850,657,392	847,024,002	0	0	0	0	0	44,578,127	0	100.000
94014#-AR-4	Washington Street Investments Senior NoteChicagoHotelFundLLC		Wilmington	DE		2	01/19/2007		17,790,956	19,000,544	17,790,956	0	0	0	0	0	1,786,124	0	100.000
94014#-AS-2	Washington Street Investments Sr Note-Portland Hotel Invt Fd		Wilmington	DE		2	09/01/2006		44,294,086	46,336,596	44,294,086	0	0	0	0	0	2,859,514	0	100.000
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									1,302,876,465	1,173,402,827	1,165,918,340	(219,155)	0	0	0	(29,721,592)	56,954,621	0	XXX
000000-00-0	Edison Place Senior Note, LLC		Newark	NJ		4	04/30/2008		106,104,425	105,474,776	105,474,776	(6,961,411)	0	0	0	0	11,998,477	0	100.000
000000-00-0	PIP, LLC - Capital Management Account		Williamsburg	VA		1FE	12/31/2008		1,983	592	592	1	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - Group Alliance		Williamsburg	VA		1FE	12/31/2008		(201,374)	36,663	36,663	(480,738)	0	0	0	0	708,000	0	100.000
000000-00-0	PIP, LLC - Individual Annuities Payout		Williamsburg	VA		1FE	12/31/2008		907,650	48,370	48,370	(784,227)	0	0	0	0	863,597	0	100.000
000000-00-0	PIP, LLC - Individual Life Short Term		Williamsburg	VA		1FE	12/31/2008		(102,360)	52,977	52,977	(411,391)	0	0	0	0	598,900	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Def		Atlanta	GA		1FE	12/31/2009		892,851	892,851	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Payout		Atlanta	GA		1FE	12/31/2009		70,915	70,915	0	0	0	0	0	0	0	0	100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated									107,674,090	106,577,144	105,613,378	(8,637,766)	0	0	0	0	14,168,974	0	XXX
000000-00-0	Accession Mezzanine Capital II L.P.		Hamilton	BMU		0000000	10/30/2007	2	14,731,960	13,850,545	13,850,545	893,810	0	0	0	558,791	0	0	8.780
000000-00-0	Advent International GPE V-C L.P.		Boston	MA		0000000	06/27/2005	3	2,330,967	2,890,982	2,890,982	(6,531,870)	0	0	0	314,227	6,398,449	0	1.200
000000-00-0	Advent International GPE V-G LP		Boston	MA		0000000	11/01/2012	3	8,049,695	9,451,589	9,451,589	(4,474)	0	0	0	1,406,368	3,532,902	3,042,358	1.370
000000-00-0	Advent International GPE VI L.P.		Boston	MA		0000000	07/07/2008	3	10,340,958	14,603,817	14,603,817	(705,758)	0	0	0	343,057	2,574,519	0	0.320
000000-00-0	Advent International GPE VII-B Limited Partnership		Boston	MA		0000000	12/06/2012	3	2,900,071	3,406,431	3,406,431	1,122,178	0	0	0	0	(62,500)	0	0.310
000000-00-0	Alinda Infrastructure Fund I, L.P.		New York	NY		0000000	09/08/2006	1	34,509,973	42,512,730	42,512,730	3,838,413	0	0	0	0	(67,292)	0	1.670
000000-00-0	Allsop Venture Partners III		Milwaukee	WI		0000000	01/01/1987	1	0	321,231	321,231	(515,012)	0	0	0	0	108,242	0	4.160
000000-00-0	Anchorage Illiquid Opportunities II, L.P.-PICA		New York	NY		0000000	08/11/2010	13	4,774,783	8,286,500	8,286,500	1,945,664	0	0	0	0	0	0	9.420
000000-00-0	Apax Europe V - A, L.P. (VZ)		Guernsey	GBR		0000000	12/10/2012	3	6,463,172	7,453,465	0	5,902,827	0	0	0	0	0	0	1.700
000000-00-0	Apax Europe VI - A, L.P. (VZ)		Guernsey	GBR		0000000	12/10/2012	3	49,375,457	54,502,191	54,502,191	1,537,316	0	0	0	3,589,419	8,679,603	501,897	1.400
000000-00-0	APAX Europe VI-A, LP		St Peter Port	GBR		0000000	04/18/2005	3	1,213,291	9,088,056	9,088,056	(16,120)	0	0	0	441,156	293,644	0	2.490
000000-00-0	APAX Europe VI-A, LP (GM)		St Peter Port	GBR		0000000	11/01/2012	3	23,292,094	26,018,394	26,018,394	1,123,468	0	0	0	1,602,832	4,143,491	239,597	0.860
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)		Edinburgh	GBR		0000000	12/10/2012	3	121,373,723	131,062,162	131,062,162	2,423,772	0	0	0	7,715,064	(450,398)	11,133,862	0.090
000000-00-0	Apax Europe VII - A, L.P.		St. Peter Port	GBR		0000000	06/25/2007	3	11,625,901	13,092,355	13,092,355	(75,901)	0	0	0	521,104	431,453	0	0.090
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP		Edinburgh	GBR		0000000	11/01/2012	3	19,276,367	20,765,185	20,765,185	120,283	0	0	0	1,172,753	(71,360)	1,764,021	0.950
000000-00-0	Apax Excelsior VI, L.P.		New York	NY		0000000	06/06/2000	1	539,126	227,106	227,106	(50,236)	0	0	0	0	0	0	0.320
000000-00-0	Apax VIII - B L.P		St Peter Port	GBR		0000000	12/17/2012	3	3,723,798	3,709,275	0	(2,747,190)	0	0	0	0	(61,632)	0	0.650
000000-00-0	APEF 5 Jabbah CI L.P.		St. Helier	GBR		0000000	03/16/2006	3	(1,259,134)	2,010,745	0	3,420,698	0	0	0	0	0	0	0.670
000000-00-0	Apollo Investment Fund V L.P.		New York	NY		0000000	11/01/2012	3	2,972,428	2,600,759	2,600,759	(371,669)	0	0	0	0	631,329	1,726,476	0.760
000000-00-0	Apollo Investment Fund VI, L.P.		New York	NY		0000000	11/01/2012	3	21,536,217	23,656,673	23,656,673	2,120,456	0	0	0	0	7,247,791	2,338,886	0.570
000000-00-0	Apollo Investment Fund VII, L.P.		New York	NY		0000000	11/01/2012	3	9,327,283	9,256,599	9,256,599	0	0	0	0	0	4,555,192	3,660,250	0.400

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)		New York	NY		0000000	12/10/2012	3	33,661,592	30,382,049	30,382,049	(3,047,556)	0	0	0	0	17,998,516	12,013,124	0.300
000000-00-0	ArcLight Energy Partners Fund II, L.P.		Boston	MA		0000000	06/28/2004	3	936,793	672,366	672,366	(698,270)	0	0	0	0	0	0	0.630
000000-00-0	ArcLight Energy Partners Fund III, L.P.		Boston	MA		0000000	05/19/2006	3	17,261,925	22,458,899	22,458,899	3,501,121	0	0	0	0	3,484,973	0	2.340
000000-00-0	ArcLight Energy Partners Fund IV, L.P.		Boston	MA		0000000	10/26/2007	3	7,302,348	5,541,247	5,541,247	(1,711,261)	0	0	0	0	0	0	1.180
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA		Boston	MA		0000000	12/01/2011		17,225,978	18,328,128	18,328,128	1,686,777	0	0	0	0	(44,995)	0	1.120
000000-00-0	Argus Capital Partners II A L.P.		St. Helier	GBR		0000000	07/17/2006	3	25,682,733	29,759,004	0	775,609	0	0	0	0	(318,449)	0	9.650
000000-00-0	Arlington Capital Partners II, L.P. (VZ)		Washington	DC		0000000	12/10/2012	3	12,939,394	12,903,166	12,903,166	52,379	0	0	0	0	595,639	1,104,252	4.270
000000-00-0	Avista Capital Partners, L.P. (VZ)		New York	NY		0000000	12/10/2012	3	38,939,856	38,152,855	38,152,855	(787,001)	0	0	0	0	3,653,491	2,395,850	2.500
000000-00-0	B IV Capital Partners, LP		Wellesley	MA		0000000	12/10/2012		2,731,078	1,885,713	1,885,713	(845,365)	0	0	0	0	0	0	7.360
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)		London	GBR		0000000	12/10/2012	3	42,161,553	43,283,932	43,283,932	(2,229,342)	0	0	0	3,351,721	(87,095)	5,157,169	1.300
000000-00-0	BCP V-S L.P.		New York	NY		0000000	11/01/2012	3	3,605,763	4,391,751	4,391,751	785,988	0	0	0	0	0	0	0.240
000000-00-0	BDCM Opportunity Fund II LP		Lake Forest	IL		0000000	11/01/2012	3	17,529,257	17,758,284	17,758,284	229,027	0	0	0	0	5,067,596	1,001,092	1.490
000000-00-0	BDCM Opportunity Fund III, LP		Lake Forest	IL		0000000	11/01/2012		6,417,852	7,453,230	7,453,230	1,190,994	0	0	0	0	(51,920)	6,108,807	1.490
000000-00-0	Blackstone Capital Partners IV, LP		New York	NY		0000000	11/01/2012	3	15,415,210	15,415,210	15,415,210	0	0	0	0	0	4,565,209	4,107,178	0.550
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)		New York	NY		0000000	11/01/2012	3	33,345,391	33,826,515	33,826,515	481,124	0	0	0	0	9,305,360	10,690,066	0.240
000000-00-0	Blackstone Capital Partners V L.P.		New York	NY		0000000	05/30/2006	3	25,030,387	32,255,296	32,255,296	5,570,828	0	0	0	0	3,866,006	0	0.240
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)		New York	NY		0000000	11/01/2012	3	3,805,398	3,980,875	3,980,875	175,477	0	0	0	0	73,717	1,120,563	0.090
000000-00-0	Blackstone Capital Partners VI L.P.		New York	NY		0000000	08/01/2011	3	7,259,698	8,507,365	8,507,365	392,352	0	0	0	0	150,486	0	0.330
000000-00-0	Blackstone Communications I		New York	NY		0000000	10/20/2000	3	2,605,401	797,226	797,226	465,905	0	0	0	0	0	0	0.500
000000-00-0	Blackstone Event Driven Fd		New York	NY		0000000	05/29/1998	13	6,105,784	51,423,354	51,423,354	5,855,660	0	0	0	0	78,695	0	12.390
000000-00-0	Blackstone Investment Fd		New York	NY		0000000	05/29/1998	13	29,868,361	128,133,269	128,133,269	13,464,083	0	0	0	0	0	0	13.340
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA		New York	NY		0000000	01/31/2011	13	14,687,044	15,944,510	15,944,510	1,981,660	0	0	0	0	0	0	2.290
000000-00-0	Blackstone Strategic Alliance Fund L.P.		New York	NY		0000000	04/27/2007	13	4,232,159	9,361,608	9,361,608	1,890,300	0	0	0	0	1,159,406	0	5.120
000000-00-0	Boston Ventures Limited Partnership VI		Boston	MA		0000000	06/01/2000	3	519,581	345,193	345,193	(25,954)	0	0	0	0	0	0	0.440
000000-00-0	C.G.W. Southeast Partners IV, L.P.		Atlanta	GA		0000000	10/28/1999	3	0	92,662	92,662	(107,791)	0	0	0	0	0	0	1.240
000000-00-0	Capital Dynamics European Buyout 2005		Edinburgh	GBR		0000000	12/07/2007	3	15,689,702	18,790,115	18,875,604	21,566,747	0	0	0	324,971	0	0	13.250
000000-00-0	Carlyle Japan International Partners II, L.P.		George Town	CYM		0000000	11/01/2012	3	1,969,736	1,513,486	1,513,486	78,107	0	0	0	(505,557)	(34,795)	573,581	0.000
000000-00-0	Carlyle Parners V, LP (GIB)		Wilmington	DE	Transfer from Gibraltar	0000000	12/31/2013		16,852,778	16,852,778	16,852,778	0	0	0	0	0	0	0	100.000
000000-00-0	Carlyle Partners III, LP		Wilmington	DE		0000000	11/01/2012	3	52,842	22,994	22,994	(29,848)	0	0	0	0	91,448	259,796	0.330
000000-00-0	Carlyle Partners IV, LP		Wilmington	DE		0000000	11/01/2012	3	14,291,820	14,291,820	14,291,820	0	0	0	0	0	4,818,827	2,101,011	0.330
000000-00-0	Carlyle Partners IV. LP (GIB)		Wilmington	DE	Transfer from Gibraltar	0000000	12/31/2013		8,727,747	8,727,747	8,727,747	0	0	0	0	0	0	0	100.000
000000-00-0	Carlyle Partners V, LP		Wilmington	DE		0000000	11/01/2012	3	9,808,646	10,235,909	10,235,909	484,348	0	0	0	0	1,502,675	2,341,210	0.090
000000-00-0	Carlyle Partners VI, L.P.		Wilmington	DE	Carlyle Partners VI, L.P.	0000000	10/14/2013		282,848	0	0	(28,629)	0	0	0	0	(254,219)	0	0.290
000000-00-0	CCP IX LP No. 2		London	GBR		0000000	04/28/2009	3	6,066,437	8,107,681	0	(487,704)	0	0	0	0	(99,189)	0	0.550
000000-00-0	CCP VIII LP No. 2.2		London	GBR		0000000	04/19/2006	3	6,551,114	5,384,958	5,377,259	8,639,572	0	0	0	258,056	592,486	0	0.680
000000-00-0	Centerbridge Capital Partners II, L.P.		Wilmington	DE		0000000	11/01/2012	3	19,309,538	19,011,236	19,011,236	(123,116)	0	0	0	0	(175,186)	13,267,450	0.590
000000-00-0	Centerbridge Capital Partners, L.P.		New York	NY		0000000	11/01/2012	3	10,084,554	9,984,927	9,984,927	0	0	0	0	0	2,239,031	1,061,788	1.770
000000-00-0	Century Park Capital Partners II Fund		Los Angeles	CA		0000000	01/25/2005	3	3,498,835	1,354,453	1,354,453	(2,317,945)	0	0	0	0	1,666,923	0	2.830
000000-00-0	Cerberus Institutional Partners, L.P. - Series II		New York	NY		0000000	11/01/2012		9,208,725	9,208,725	9,208,725	0	0	0	0	0	2,260,834	1,866,080	4.350
000000-00-0	Cerberus Institutional Partners, L.P. - Series III		New York	NY		0000000	11/01/2012		5,056,495	5,028,225	5,028,225	(28,271)	0	0	0	0	557,976	5,859,426	0.890
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV		New York	NY		0000000	11/01/2012		18,927,396	18,927,396	18,927,396	0	0	0	0	0	2,587,931	6,466,293	0.320
000000-00-0	Cerberus RMBS Opportunities Fund L.P. - PICA		New York	NY	Cerberus RMBS Opportunities Fund L.P.	0000000	09/23/2013		21,000,000	21,147,032	21,147,032	147,032	0	0	0	0	0	0	1.800
000000-00-0	Charles River Partnership XII, LP (VZ)		Wilmington	DE		0000000	12/10/2012	1	4,343,440	4,211,514	4,211,514	(85,676)	0	0	0	0	867,695	4,356,013	5.000
000000-00-0	Charles River Partnership XIII, L.P. (VZ)		Waltham	MA		0000000	12/10/2012	1	12,968,177	10,910,703	10,910,703	(1,932,787)	0	0	0	0	(124,688)	406,250	4.400
000000-00-0	China Momentum Fund, L.P.		Grand Cayman	CYM	China Momentum Fund, L.P.	0000000	12/24/2013		6,809,588	5,688,709	5,688,709	0	0	0	0	0	(1,120,879)	0	38.000
000000-00-0	CHS Private Equity V LP		Chicago	IL		0000000	11/01/2012	3	10,143,663	11,317,139	11,317,139	1,173,476	0	0	0	0	148,636	1,802,338	1.240
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership		Georgetown	CYM		0000000	11/01/2012	3	2,128,906	2,074,417	2,074,417	0	0	0	0	0	740,587	2,717,449	0.710
000000-00-0	CLAYTON, DUBILIER & RICE FUND VII, L.P. (VZ)		George Town	CYM		0000000	12/10/2012	3	30,888,733	34,290,187	34,290,187	3,401,454	0	0	0	0	6,899,066	750,000	1.300

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Clayton, Dubilier & Rice Fund VII, LP		George Town	CYM		0000000	11/01/2012	3	19,972,078	22,171,395	22,171,395	2,199,317	0	0	0	0	4,460,808	1,430,050	2.120
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		George Town	CYM		0000000	11/01/2012	3	8,918,282	13,102,053	13,102,053	4,183,771	0	0	0	0	(12,115)	2,816,519	0.260
000000-00-0	Code Hennessy & Simmons IV LP		Chicago	IL		0000000	11/01/2012	3	1,375,811	579,285	579,285	(796,526)	0	0	0	0	0	0	1.620
000000-00-0	CVCI Growth Partnership II, L.P		St. Helier	GBR		0000000	01/25/2008	1	7,248,462	7,942,796	7,942,796	432,714	0	0	0	0	41,929	0	0.240
000000-00-0	D.E. Shaw Composite Graphite Fund L.L.C.		New York	NY		0000000	10/31/2012	13	25,000,000	29,730,092	29,730,092	4,730,092	0	0	0	0	0	0	0.330
000000-00-0	Darby Asia Mezzanine Fund II, L.P.		George Town	CYM		0000000	11/06/2006	2	5,466,617	7,865,384	7,865,384	159,917	0	0	0	0	723,318	0	6.400
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA		Grand Cayman	CYM		0000000	09/20/2011	2	13,667,719	11,057,137	0	(5,423,858)	0	0	0	0	(415,004)	0	25.000
000000-00-0	Diamond Rental, INC -CS		Salt Lake City	UT	Diamond Rental INC	0000000	09/11/2013		0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	Diamond Rental, INC -PS		Salt Lake City	UT	Diamond Rental INC	0000000	09/11/2013		1,368,000	1,368,000	1,368,000	0	0	0	0	0	0	0	0.000
000000-00-0	DLJ Investment Partners III, L.P.		New York	NY		0000000	06/23/2006	2	13,537,899	16,744,986	16,744,986	2,914,689	0	0	0	0	3,218,787	0	10.120
000000-00-0	Dubin Clark Fund II, LP		Greenwich	CT		0000000	04/26/2000	3	2,048,112	1,361,606	1,361,606	685,120	0	0	0	0	0	0	5.190
000000-00-0	Duff Ackerman & Goodrich, L.P.		San Fransisco	CA		0000000	03/23/1999	3	2,849,634	979,721	0	0	0	0	0	0	0	0	10.810
000000-00-0	Edison Venture Fund VI, LP		Lawrenceville	NJ		0000000	12/20/2006	1	4,112,510	5,851,341	5,851,341	385,742	0	0	0	0	0	0	1.940
000000-00-0	EIF United States Power Fund IV, LP - PICA		Needham	MA		0000000	11/28/2011		10,062,660	9,009,929	9,009,929	(441,492)	0	0	0	0	0	0	1.580
000000-00-0	EIG Energy Fund XVI, L.P.		Dover	DE		0000000	12/10/2013		4,375,000	4,064,146	4,064,146	0	0	0	0	0	(310,854)	0	0.830
000000-00-0	Emerald Partners IV, L.P.		Cleveland	OH		0000000	03/29/1999	3	3,039,651	532,799	0	339,217	0	0	0	0	0	0	4.040
000000-00-0	Emerald Partners V, L.P.		Wilmington	DE		0000000	11/17/2005	3	16,378,048	7,209,194	7,209,194	1,038,036	0	0	0	0	0	0	15.630
000000-00-0	Energy Capital Partners II-A, LP		Short Hills	NJ		0000000	09/17/2010		6,759,100	8,928,198	8,928,198	718,063	0	0	0	0	885,491	0	0.440
000000-00-0	Energy Spectrum Partners V LP		Dallas	TX		0000000	04/30/2007		656,156	938,683	938,683	(210,137)	0	0	0	0	191,480	0	0.820
000000-00-0	Energy Spectrum Partners VI LP		Dallas	TX		0000000	08/24/2010		8,704,179	8,469,418	8,469,418	293,152	0	0	0	0	(400,000)	0	0.060
000000-00-0	EQT IV (No. 1) L.P.		St Peter Port	GBR		0000000	05/26/2004	3	(5,226,612)	2,026,626	2,026,626	(5,130,847)	0	0	0	303,926	1,701,607	0	1.570
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)		St Peter Port	GBR		0000000	11/01/2012	3	11,807,652	5,425,762	5,425,762	(7,646,005)	0	0	0	1,123,630	273,987	1,597,334	1.170
000000-00-0	EQT V (No. 1) Limited Partnership		St Peter Port	GBR		0000000	11/01/2012	3	572,724	581,783	0	417,877	0	0	0	0	(10,658)	147,589	0.030
000000-00-0	EQT V (No. 2) L.P.		St Peter Port	GBR		0000000	09/22/2006	3	797,495	5,897,618	0	3,998,820	0	0	0	0	(101,213)	0	0.270
000000-00-0	EQT VI (No. 1) Limited Partnership		St Peter Port	GBR		0000000	11/01/2012	3	10,065,028	9,563,277	9,563,277	(559,584)	0	0	0	469,741	(411,907)	18,216,873	0.570
000000-00-0	EQT VI (NO.2) Limited Partnership		St Peter Port	GBR		0000000	11/30/2011	3	5,211,123	4,553,947	4,553,947	(244,179)	0	0	0	163,901	(176,532)	0	0.780
000000-00-0	Escalate Capital I, L.P		Wilmington	DE		0000000	11/01/2012	1	4,821,386	4,951,359	4,951,359	129,973	0	0	0	0	780,150	138,144	5.050
000000-00-0	Evergreen Pacific Partners II, L.P.		Seattle	WA		0000000	09/04/2008	3	3,145,745	4,580,588	4,580,588	(1,313,629)	0	0	0	0	344,211	0	1.830
000000-00-0	FCF Partners, LP		Madison	WI		0000000	03/31/2009	3	1,585,159	1,679,691	1,679,691	(447,227)	0	0	0	0	271,066	0	3.430
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)		Wilmington	DE		0000000	12/10/2012		23,021,637	23,151,573	23,151,573	129,936	0	0	0	0	0	4,558,107	7.300
000000-00-0	Fir Tree Value Fund, L.P. - PICA		New York	NY	Fir Tree Value Fund, L.P.	0000000	10/01/2013		27,000,000	27,702,000	27,702,000	702,000	0	0	0	0	0	0	0.000
000000-00-0	First Reserve Fund XI, L.P. (VZ)		Greenwich	CT		0000000	12/10/2012		72,278,146	71,054,818	71,054,818	(1,223,328)	0	0	0	0	10,910,132	447,276	1.300
000000-00-0	First Reserve Fund XII, L.P. (VZ)		Greenwich	CT		0000000	12/10/2012		81,143,485	87,070,198	87,070,198	6,923,087	0	0	0	0	3,365,833	18,541,010	1.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.		New York	NY		0000000	11/01/2012	3	9,119,462	9,369,738	9,369,738	375,977	0	0	0	0	1,403,794	5,903,012	2.520
000000-00-0	Fortress Investment Fund II LLC		New York	NY		0000000	11/01/2012	3	7,244,276	7,244,276	7,244,276	0	0	0	0	0	1,375,789	3,011,619	5.540
000000-00-0	Fortress Investment Fund III (Fund B) LP		New York	NY		0000000	11/01/2012	3	31,368,221	42,257,630	42,257,630	10,889,409	0	0	0	0	3,550,057	693,327	1.810
000000-00-0	Fortress Investment Fund III (Fund B) LP (Formerly Alpha)		New York	NY		0000000	11/01/2012	3	6,957,988	9,438,993	9,438,993	2,481,005	0	0	0	0	0	0	0.320
000000-00-0	Fortress Investment Fund IV (Fund A) LP		New York	NY		0000000	11/01/2012	3	45,692,734	56,064,757	56,064,757	10,372,023	0	0	0	0	983,551	597,221	1.240
000000-00-0	Fortress Investment Fund V (Coinvestment Fund D) L.P.		New York	NY		0000000	07/24/2007		7,303,141	4,596,617	4,596,617	514,432	0	0	0	0	0	0	4.950
000000-00-0	Fortress Investment Fund V (Fund A) LP		New York	NY		0000000	11/01/2012		22,331,139	24,175,873	24,175,873	1,844,734	0	0	0	0	2,844,042	549,527	0.590
000000-00-0	Fortress Investment Fund V (Fund D) L.P.		New York	NY		0000000	07/24/2007		7,764,509	8,549,565	8,549,565	1,718,674	0	0	0	0	(2,801)	0	1.710
000000-00-0	Fortress Residential Investment Deutschland (Fund B) LP		New York	NY		0000000	11/01/2012		4,508,987	4,508,987	4,508,987	0	0	0	0	0	1,032,593	272,270	0.930
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership		London	GBR		0000000	11/01/2012	3	32,288,785	34,924,640	34,924,640	579,189	0	0	0	2,056,666	4,027,528	4,983,527	0.590
000000-00-0	Francisco Partners II, L.P.		Menlo Park	CA		0000000	07/10/2006	3	5,121,263	7,140,941	7,140,941	(94,685)	0	0	0	0	317,897	0	0.430
000000-00-0	Francisco Partners III, L.P.		San Francisco	CA		0000000	10/24/2011	3	6,126,017	3,011,972	3,011,972	(2,741,157)	0	0	0	0	(84,911)	0	0.510
000000-00-0	Francisco Partners, L.P.		San Fransisco	CA		0000000	10/16/2000	3	3,498,034	3,393,159	3,393,159	(111,646)	0	0	0	0	0	0	0.400
000000-00-0	Friedman Fleischer & Lowe Capital Partners III, LP		San Francisco	CA		0000000	10/07/2008	3	6,224,141	8,322,444	8,322,444	1,522,902	0	0	0	0	(145,393)	0	0.670

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Friedman Fleischer & Lowe LLC		San Fransisco	CA		0000000	01/14/1999	3	94,352	2,592,541	2,592,541	(542,793)	0	0	0	0	0	0	2.450
000000-00-0	Frontenac VIII, Limited Partnership		Chicago	IL		0000000	06/01/2000	3	1,557,319	827,013	827,013	(411,210)	0	0	0	0	0	0	1.790
000000-00-0	FS Equity Partners V, LP (VZ)		Wilmington	DE		0000000	12/10/2012		9,487,099	7,648,567	7,648,567	(1,808,813)	0	0	0	0	1,145,198	7,890,418	4.100
000000-00-0	Goldman Sachs Vintage Fund V, L.P		New York	NY		0000000	08/22/2008	3	12,414,470	15,210,731	15,210,731	(1,384,643)	0	0	0	0	2,685,115	0	0.710
000000-00-0	Green Equity Investors		Los Angeles	CA		0000000	01/01/1990	3	1,669,952	45,005	0	0	0	0	0	0	0	0	16.680
000000-00-0	Green Equity Investors - Prure		Los Angeles	CA		0000000	01/01/1994	3	20,295	2,500	0	0	0	0	0	0	0	0	0.930
000000-00-0	GS Capital Partners VI, L.P.		New York	NY		0000000	04/27/2007	3	8,530,907	10,000,137	10,000,137	1,035,284	0	0	0	0	1,646,364	0	0.120
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP		Grand Cayman	CYM		0000000	11/01/2012	2	7,118,984	7,118,984	7,118,984	0	0	0	0	0	1,433,464	7,452,034	0.420
000000-00-0	GS Mezzanine Partners III Offshore, LP.		Grand Cayman	CYM		0000000	11/01/2012	2	20,879	20,879	20,879	0	0	0	0	0	298,629	0	0.810
000000-00-0	GS Mezzanine Partners V, L.P.		New York	NY		0000000	12/10/2007	2	7,688,193	8,255,718	8,255,718	(293,493)	0	0	0	0	418,288	0	0.250
000000-00-0	GS Mezzanine Partners V, L.P. (GM)		New York	NY		0000000	11/01/2012	2	3,245,965	3,245,965	3,245,965	0	0	0	0	0	365,273	4,524,229	0.070
000000-00-0	Haddington Energy Partners III LP		Houston	TX		0000000	06/12/2006		2,396,804	4,475,230	4,475,230	(22,642)	0	0	0	0	(59,356)	0	2.750
000000-00-0	Haddington Energy Partners IV LP		Houston	TX		0000000	03/31/2010		4,375,868	5,215,694	5,215,694	759,348	0	0	0	0	(174,996)	0	0.156
000000-00-0	Haddington Energy Partners, LP		Dallas	TX		0000000	03/29/1999		0	52,558	0	0	0	0	0	0	0	0	18.330
000000-00-0	Harbour Group Investments IV, LP		Wilmington	DE		0000000	11/01/2012	3	2,139,673	2,139,673	2,139,673	0	0	0	0	0	1,396,379	7,589,177	6.850
000000-00-0	HarbourVest International Private Equity Partners IV-Partnership Fund L.P		Wilmington	DE		0000000	11/01/2012	3	4,050,272	4,050,272	4,050,272	0	0	0	0	0	409,813	349,997	0.540
000000-00-0	HealthCor, L.P. - PICA		New York	NY	HealthCor, L.P.	0000000	10/01/2013		23,000,000	23,483,000	23,483,000	483,000	0	0	0	0	0	0	0.000
000000-00-0	Hedge Fund Seeding Strategy: 2011 LLC		New York	NY		0000000	02/27/2012	13	11,714,510	12,869,703	12,869,703	1,022,164	0	0	0	0	(124,000)	0	4.850
000000-00-0	Hellman & Friedman Capital Partners VII, L.P.		San Francisco	CA		0000000	08/29/2011	3	3,759,676	3,872,471	3,872,471	445,618	0	0	0	0	(120,419)	0	0.110
000000-00-0	Hellman & Friedman Capital Ptnrs VI, L.P.		San Francisco	CA		0000000	06/05/2007	3	4,925,576	5,419,427	5,419,427	45,520	0	0	0	0	819,511	0	0.120
000000-00-0	Highbridge Principle Strategies - Mezzanine Partners Fund II, LP		New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.	0000000	04/29/2013		11,468,231	12,059,647	12,059,647	733,723	0	0	0	0	318,196	0	3.340
000000-00-0	Highstar Capital Fund II, L.P.		Houston	TX		0000000	08/03/2005	3	7,328,264	8,235,429	8,235,429	510,117	0	0	0	0	(24,504)	0	5.010
000000-00-0	Highstar Capital Fund II, L.P. (GM)		Wilmington	DE		0000000	11/01/2012	3	9,105,175	9,608,001	9,608,001	531,787	0	0	0	0	145,786	380,257	3.130
000000-00-0	Highstar Capital Fund III, L.P.		New York	NY		0000000	09/28/2007	3	11,593,309	15,542,768	15,542,768	(93,400)	0	0	0	0	(176,318)	0	0.810
000000-00-0	Highstar Capital Fund III, L.P. (GIB)		New York	NY	Transfer from Gibraltar	0000000	12/31/2013		15,610,777	15,610,777	15,610,777	0	0	0	0	0	0	0	0.000
000000-00-0	Highstar Capital Fund III, L.P. (GM)		New York	NY		0000000	11/01/2012	3	13,217,671	12,628,499	12,628,499	(408,618)	0	0	0	0	142,469	560,522	0.810
000000-00-0	Highstar Capital IV, LP - PICA		New York	NY		0000000	02/09/2011	3	16,357,293	16,416,380	16,416,380	612,452	0	0	0	0	(453,904)	0	14.080
000000-00-0	Hispania Private Equity, LP		Chicago	IL		0000000	09/02/2003		1,217,313	0	0	0	0	0	0	0	0	0	2.870
000000-00-0	ICG Europe Fund V No.1, LP - PICA		St. Helier	GBR		0000000	03/14/2012	2	10,424,045	11,825,547	11,825,547	1,079,229	0	0	0	434,460	224,989	0	1.320
000000-00-0	ICG European Fund 2006 LP		St. Helier	GBR		0000000	02/15/2007	2	10,114,349	21,801,568	0	8,115,028	0	0	0	0	183,186	0	2.130
000000-00-0	ICV Partners II, L.P.		New York	NY		0000000	11/29/2005		1,791,516	1,974,366	1,974,366	148,952	0	0	0	0	67,329	0	0.800
000000-00-0	Inter-Atlantic Fund II, L.P.		New York	NY		0000000	07/05/2006	1	8,520,292	8,097,014	8,097,014	2,139,386	0	0	0	0	(50,767)	0	42.610
000000-00-0	Inter-Atlantic Fund III, L.P.		New York	NY		0000000	08/19/2011	1	8,537,332	12,832,300	12,832,300	4,202,075	0	0	0	0	(50,000)	0	6.670
000000-00-0	Inter-Atlantic fund, LP		Hamilton	BMU		0000000	12/27/2001	1	1,600,780	841,994	841,994	(728,882)	0	0	0	0	0	0	9.420
000000-00-0	Intervale Capital Fund, LP (VZ)		Wilmington	DE		0000000	12/10/2012	3	24,439,559	30,746,448	30,746,448	6,289,545	0	0	0	0	1,644,473	20,494,153	10.900
000000-00-0	Inverness/ Phoenix Partners LP		Greenwich	CT		0000000	03/05/1998	3	1,314,874	1,072,161	1,072,161	67,660	0	0	0	0	0	0	2.840
000000-00-0	Ironwood Equity Fund L.P.		Avon	CT		0000000	07/19/2004		2,251,385	1,527,273	0	0	0	0	0	0	0	0	10.600
000000-00-0	Ironwood Mezzanine Fund LP		Avon	CT		0000000	06/11/2002	2	(2,063,156)	484,778	0	78,133	0	0	0	0	0	0	8.880
000000-00-0	Irving Place Capital Partners III, L.P. (VZ)		New York	NY		0000000	12/10/2012	3	68,540,749	67,949,511	67,949,511	258,995	0	0	0	0	3,744,165	3,645,063	2.300
000000-00-0	JANA Nirvana Fund, L.P. - PICA		New York	NY		0000000	10/01/2013		19,000,000	19,969,000	19,969,000	969,000	0	0	0	0	0	0	0.000
000000-00-0	Kelso Investment Associates VIII, LP		New York	NY		0000000	11/29/2007	3	7,299,339	7,942,764	7,942,764	892,772	0	0	0	0	(38,697)	0	0.220
000000-00-0	Kirtland Capital Partners IV L.P.		Beachwood	OH		0000000	09/29/2004	3	9,415,396	5,157,065	5,157,065	862,116	0	0	0	0	0	0	6.970
000000-00-0	KKR 2006 Fund L.P.		New York	NY		0000000	11/28/2006	3	13,908,232	14,646,409	14,646,409	(437,515)	0	0	0	0	1,716,151	0	0.130
000000-00-0	KRG Capital Fund IV, L.P.		Denver	CO		0000000	12/18/2007	3	6,683,606	6,490,242	6,490,242	(238,910)	0	0	0	0	4,670	0	0.530
000000-00-0	Latin Power III, L.P.		George Town	CYM		0000000	07/31/2006		3,746,197	4,328,398	4,328,398	(839,993)	0	0	0	0	346,114	0	3.030
000000-00-0	LeapFrog Financial Inclusion Fund II, LP				LeapFrog Financial Inclusion Fund II, LP	0000000	10/15/2013		154,455	54,455	54,455	0	0	0	0	0	(100,000)	0	5.490
000000-00-0	Lexington Capital Partners V, L.P.		Wilmington	DE		0000000	11/01/2012		1,847,487	1,847,487	1,847,487	0	0	0	0	0	124,068	56,788	0.580
000000-00-0	Lexington Capital Partners VI-B, L.P.		Wilmington	DE		0000000	11/01/2012		5,244,125	4,765,830	4,765,830	(79,845)	0	0	0	0	773,744	477,796	0.220
000000-00-0	Lincolnshire Equity Fund II LP		New York	NY		0000000	10/19/2000	3	359,826	359,826	359,826	43,610	0	0	0	0	21,174	0	1.590

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Lincolnshire Equity Fund III LP		New York	NY		0000000	06/13/2005	1	2,024,756	3,069,487	3,069,487	(283,517)	0	0	0	0	112,318	0	1.150
000000-00-0	Lincolnshire Equity Fund IV - A, L.P.		New York	NY		0000000	07/22/2008	3	5,962,829	5,142,964	5,142,964	255,026	0	0	0	0	(95,158)	0	1.200
000000-00-0	Mason Wells Buyout Fund II, LP		Milwaukee	WI		0000000	10/28/2005	3	4,017,947	4,978,147	4,978,147	(236,697)	0	0	0	0	245,077	0	2.500
000000-00-0	Mason Wells Buyout Fund III, LP.		Milwaukee	WI		0000000	03/31/2010	3	8,431,830	7,316,011	7,316,011	(243,344)	0	0	0	0	(201,960)	0	0.020
000000-00-0	Media Communications Partners		Boston	MA		0000000	01/01/1986	1	1,746,105	990,576	0	0	0	0	0	0	0	0	7.070
000000-00-0	Menlo Ventures X, LP		Dover	DE		0000000	11/01/2012	1	4,240,895	4,717,211	4,717,211	476,316	0	0	0	0	14,897	1,155,000	0.640
000000-00-0	Menlo Ventures XI, LP		Menlo Park	CA		0000000	07/28/2011	1	5,500,000	6,579,516	6,579,516	1,573,087	0	0	0	0	(168,750)	0	3.900
000000-00-0	Menlo Ventures XI, LP (GM)		Menlo Park	CA		0000000	11/01/2012	1	3,001,532	3,774,998	3,774,998	902,559	0	0	0	0	(96,820)	2,868,750	1.420
000000-00-0	Metalmark Capital Partners II, L.P.		Wilmington	DE		0000000	11/01/2012	3	6,322,399	6,219,276	6,219,276	156,371	0	0	0	0	538,202	8,597,326	0.560
000000-00-0	Metalmark Capital Partners, L.P.		Wilmington	DE		0000000	11/01/2012	3	7,597,389	7,353,424	7,353,424	(243,965)	0	0	0	0	0	8,794,655	3.250
000000-00-0	MezzVest II L.P.		St. Helier	GBR		0000000	10/03/2005	2	38,344,017	35,526,627	35,526,627	(7,138,058)	0	0	0	1,536,170	2,784,497	0	12.410
000000-00-0	MezzVest III, L.P. - PICA		St. Helier	GBR		0000000	02/16/2012	3	8,157,683	8,817,327	8,817,327	1,300,937	0	0	0	131,074	276,346	0	25.000
000000-00-0	Midmark Equity Partners II LP		Chatham	NJ		0000000	07/10/2000	3	4,768,362	1,331,776	1,331,776	333,999	0	0	0	0	0	0	4.100
000000-00-0	Murex Investments I, LP		Philadelphia	PA		0000000	01/22/2004		664,191	408,476	0	0	0	0	0	0	0	0	18.180
000000-00-0	Murphree Venture Partners VI, L.P.		Houston	TX		0000000	02/07/2005		9,486,699	5,320,723	0	57,227	0	0	0	0	0	0	46.730
000000-00-0	Natural Gas Partners IX, L.P.		Irving	TX		0000000	03/20/2008		9,821,100	10,931,816	10,931,816	(1,468,114)	0	0	0	0	3,157,789	0	0.380
000000-00-0	NB Diversified Arbitrage Fund L.P.		New York	NY		0000000	03/31/2004	13	25,000,000	36,861,960	36,861,960	2,838,818	0	0	0	0	0	0	5.550
000000-00-0	NB Secondary Opportunities Fund II LP		New York	NY		0000000	05/22/2008	3	3,614,650	10,023,806	10,023,806	1,176,749	0	0	0	0	(123,406)	0	1.260
000000-00-0	NeoCarta Ventures, LP		San Fransisco	CA		0000000	12/03/1999	1	1,437,867	246,316	246,316	3,312	0	0	0	0	0	0	0.730
000000-00-0	New Enterprise Associates 10, Limited Partnership		Wilmington	DE		0000000	11/01/2012	1	4,902,660	4,985,022	4,985,022	82,362	0	0	0	0	44,892	242,468	6.120
000000-00-0	New Enterprise Associates 11, Limited Partnership		Wilmington	DE		0000000	11/01/2012	1	10,565,478	12,794,593	12,794,593	2,229,115	0	0	0	0	9,170,027	808,227	1.450
000000-00-0	New Enterprise Associates 12, Limited Partnership		Wilmington	DE		0000000	11/01/2012	1	6,520,612	6,984,733	6,984,733	464,121	0	0	0	0	1,438,663	120,000	0.830
000000-00-0	New Enterprise Associates 13, Limited Partnership		Grand Cayman	CYM		0000000	11/01/2012	1	4,387,734	4,982,330	4,982,330	594,596	0	0	0	0	1,085,961	731,280	0.200
000000-00-0	New Enterprise Associates 8A, Limited Partnership		Wilmington	DE		0000000	11/01/2012	1	1,009,425	914,148	914,148	(95,277)	0	0	0	0	0	0	2.940
000000-00-0	New Mountain Partners III, LP		New York	NY		0000000	09/25/2007	3	7,030,523	8,655,712	8,655,712	641,349	0	0	0	0	262,751	0	0.280
000000-00-0	Newspring Mezzanine Capital II, LP		Radnor	PA		0000000	11/15/2010	2	2,661,250	3,056,149	3,056,149	484,072	0	0	0	0	0	0	0.104
000000-00-0	NewSpring Mezzanine Capital, LP		King of Prussia	PA		0000000	07/12/2005	2	360,399	848,378	848,378	(239,346)	0	0	0	0	0	0	5.120
000000-00-0	Newstone Capital Partners, L.P.		Los Angeles	CA		0000000	05/31/2006	2	11,437,139	11,748,874	11,748,874	(372,145)	0	0	0	0	2,102,217	0	5.780
000000-00-0	Nordic Capital V, L.P		Jersey	GBR		0000000	11/01/2012	3	8,016,262	8,369,354	8,369,354	(175,737)	0	0	0	528,830	254,216	0	1.550
000000-00-0	Nordic Capital VI Alpha, L.P		Jersey	GBR		0000000	11/01/2012	3	22,665,067	25,203,828	25,203,828	1,055,229	0	0	0	1,483,532	1,262,122	0	1.500
000000-00-0	Nordic Capital VII Alpha, L.P.		St. Helier	GBR		0000000	04/29/2008	3	10,934,872	13,530,743	13,530,743	1,685,171	0	0	0	559,060	32,561	0	0.840
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)		St. Helier	GBR		0000000	11/01/2012		10,234,414	12,370,306	12,370,306	1,570,969	0	0	0	722,836	(157,913)	3,512,637	0.280
000000-00-0	NWI Emerging Market Fixed Income Fund LP - PICA		New York	NY	NWI Emerging Market Fixed Income Fund LP	0000000	10/01/2013		21,000,000	21,612,849	21,612,849	612,849	0	0	0	0	0	0	0.000
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)		Los Angelos	CA		0000000	12/10/2012		16,892,666	16,892,666	16,892,666	0	0	0	0	0	3,801,882	0	1.200
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)		Los Angelos	CA		0000000	12/10/2012		19,640,392	21,502,614	21,502,614	1,862,222	0	0	0	0	0	1,000,000	0.700
000000-00-0	OCM Opportunities Fund V, L.P.		Wilmington	DE		0000000	11/01/2012		1,194,075	1,318,882	1,318,882	124,807	0	0	0	0	226,283	0	0.970
000000-00-0	OCM Opportunities Fund VI, L.P.		Los Angeles	CA		0000000	11/01/2012		3,070,624	3,114,907	3,114,907	44,283	0	0	0	0	1,118,746	0	0.990
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)		Los Angelos	CA		0000000	12/10/2012		4,780,964	4,894,314	4,894,314	113,350	0	0	0	0	459,431	0	0.300
000000-00-0	OCM Opportunities Fund VII, LP		Los Angeles	CA		0000000	11/01/2012		1,092,430	1,118,427	1,118,427	25,997	0	0	0	0	111,859	0	0.790
000000-00-0	OCM Opportunities Fund VIIb, L.P.		Los Angeles	CA		0000000	11/01/2012		1,049,802	1,049,802	1,049,802	0	0	0	0	0	348,822	0	0.060
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)		Los Angelos	CA		0000000	12/10/2012		11,485,014	11,485,014	11,485,014	0	0	0	0	0	3,745,144	0	0.300
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA		Fort Worth	TX		0000000	07/20/2012	1	11,381,339	12,948,222	12,948,222	1,392,695	0	0	0	0	0	0	3.250
000000-00-0	Olympus Capital Asia III PE (Offshore) fund		Hong Kong	HKG		0000000	11/30/2011		6,759,688	8,195,070	8,195,070	964,564	0	0	0	0	(156,611)	0	1.400
000000-00-0	Orion Constellation Partners, L.L.C.		New York	NY		0000000	12/31/2004	13	0	1,569,537	0	0	0	0	0	0	143,572	0	26.880
000000-00-0	Parthenon Investors II, LP		Wilmington	DE		0000000	11/01/2012	3	7,806,787	7,573,194	7,573,194	(233,593)	0	0	0	0	947,521	2,595,128	3.690
000000-00-0	Permira IV L.P.2		St. Peter Port	GBR		0000000	12/14/2006	3	3,431,643	5,687,641	5,687,641	510,949	0	0	0	299,470	403,565	0	0.050
000000-00-0	PineBridge New Europe Partners II, L.P.		George Town	CYM		0000000	02/27/2007	1	21,494,709	18,082,814	18,082,814	1,376,870	0	0	0	797,210	(267,510)	0	3.830

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.		Palo Alto	CA		0000000	11/01/2012		2,210,696	2,299,480	2,299,480	88,784	0	0	0	0	252,025	779,191	2.850
000000-00-0	Pinnacle Ventures II-B, LP		Palo Alto	CA		0000000	11/01/2012		2,224,139	2,316,165	2,316,165	92,026	0	0	0	0	125,271	1,050,926	5.250
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.		Shanghai	CHN		0000000	05/16/2011		428,184,952	446,354,015	446,354,015	64,496,857	0	0	0	0	(7,916,562)	0	83.330
000000-00-0	Providence Equity Partners IV		Providence	RI		0000000	11/27/2000	3	964,573	777,437	777,437	225,791	0	0	0	0	5,416	0	1.210
000000-00-0	Providence Equity Partners IV LP (GM)		Providence	RI		0000000	11/01/2012	3	1,625,793	1,794,506	1,794,506	168,713	0	0	0	0	81,282	1,846,274	0.840
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.		Providence	RI		0000000	11/01/2012	3	8,936,410	10,391,449	10,391,449	1,558,206	0	0	0	0	643,087	1,949,886	0.530
000000-00-0	Providence Equity Partners VI, LP		Providence	RI		0000000	03/08/2007	3	11,568,267	12,589,851	12,589,851	(420,586)	0	0	0	0	220,241	0	0.260
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)		Providence	RI		0000000	11/01/2012	3	12,876,385	12,786,568	12,786,568	(46,508)	0	0	0	0	178,598	1,728,082	0.130
000000-00-0	Providence Equity Partners VII LP		Providence	RI		0000000	05/09/2012	3	2,578,530	2,459,333	2,459,333	(58,286)	0	0	0	0	(192,036)	0	0.980
000000-00-0	Pru Brazilian Capital Fund		Rio De Janeiro	BRA		0000000	11/19/1998		(10,958,275)	(1,602)	0	0	0	0	0	0	0	0	100.000
74459*-10-1	Prudential Capital Partners II, L.P.		Chicago	IL		0000000	04/01/2005	2	15,385,683	14,877,465	14,877,465	475,594	0	0	0	0	2,188,803	0	5.830
000000-00-0	Prudential Capital Partners III LP - PICA		Chicago	IL		0000000	10/16/2008	2	148,994,178	183,013,104	183,013,104	14,044,631	0	0	0	0	17,112,392	0	24.650
000000-00-0	Prudential Capital Partners IV, L.P. - PICA		Chicago	IL		0000000	12/20/2012	2	42,465,013	40,118,833	40,118,833	2,034,566	0	0	0	0	(3,215,568)	0	76.500
744586-10-0	Prudential Capital Partners LP		Chicago	IL		0000000	09/29/2000	2	34,068,689	37,310,083	37,310,083	(9,737,070)	0	0	0	0	17,104,246	0	32.110
000000-00-0	Prudential Charter School Fund II LLC		Trenton	NJ		0000000	12/20/2006		825,000	365,433	0	(1,671)	0	0	0	0	1,671	0	100.000
000000-00-0	Prudential Charter School Fund LLC (RISE)		Trenton	NJ		0000000	05/16/2006		750,000	26,891	0	165,000	0	0	0	0	10,000	0	100.000
000000-00-0	Q-BLK Appreciation Fund II, LLC		Seattle	WA		0000000	11/29/2002	13	20,000,000	37,277,687	37,277,687	2,957,740	0	0	0	0	0	0	2.300
000000-00-0	Q-BLK Co-Investment Fund, L.P.		Seattle	WA		0000000	06/02/2006	13	3,514,235	3,099,376	3,099,376	(125,153)	0	0	0	0	0	0	8.170
000000-00-0	R3 (B), LP - PICA		Newark	NJ		0000000		13	25,000,000	30,821,544	30,821,544	3,434,646	0	0	0	0	0	0	15.880
000000-00-0	Reliant Equity Partners, L.P.		Chicago	IL		0000000	02/24/2003		2,464,407	1	0	31,696	0	0	0	0	0	0	2.050
000000-00-0	Resolution Life L.P.		Hamilton	BMU	Resolution Life GP Ltd.	0000000	07/17/2013		21,846,000	21,846,000	21,846,000	0	0	0	0	0	0	0	20.000
000000-00-0	River Capital Partners IV, L.P.		Atlanta	GA		0000000	12/23/1997	3	2,190,274	990,455	990,455	7,592	0	0	0	0	0	0	16.500
000000-00-0	Riverstone Global Energy and Power Fund V, LP		New York	NY	Riverstone Holdings LLC	0000000	06/28/2013		10,111,376	10,481,590	10,481,590	860,899	0	0	0	0	(1,351,584)	0	0.290
000000-00-0	RRE Ventures II, L.P.		New York	NY		0000000	11/15/1999	1	505,102	69,032	69,032	13,733	0	0	0	0	0	0	0.520
000000-00-0	Rutland Fund II L.P.		London	GBR		0000000	04/02/2007	3	4,652,513	5,759,056	0	(790,176)	0	0	0	0	(57,245)	0	1.590
000000-00-0	SB Partners Capital Fund, L.P.		Chicago	IL		0000000	02/01/2000		13,067	16,041	16,041	2,974	0	0	0	0	54,009	0	4.960
000000-00-0	SBCVC Fund II, L.P.		Shanghai	CHN		0000000	12/29/2006	1	2,925,636	2,787,805	2,787,805	(8,222)	0	0	0	0	197,128	0	3.300
000000-00-0	Sentinel Capital Partners III, L.P.		New York	NY		0000000	05/20/2005	3	2,118,736	1,523,234	1,523,234	(1,124,139)	0	0	0	0	1,602,212	0	2.350
000000-00-0	Sentinel Capital Partners IV, L.P		New York	NY		0000000	01/29/2009	3	5,381,132	5,377,578	5,377,578	(337,487)	0	0	0	0	1,325,700	0	5.830
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)		New York	NY		0000000	12/10/2012	3	12,637,308	12,637,308	12,637,308	0	0	0	0	0	2,782,812	0	4.100
000000-00-0	Silver Lake Partners III, L.P.		New York	NY		0000000	10/22/2007	3	6,128,998	6,711,092	6,711,092	(485,782)	0	0	0	0	591,653	0	0.110
000000-00-0	Silver Lake Partners IV, L.P.		Hamilton	BMU	Silver Lake Partners IV, L.P.	0000000	10/15/2013		832,092	706,462	0	0	0	0	0	0	(125,630)	0	0.180
000000-00-0	SKM Equity Fund III, L.P. (VZ)		New York	NY		0000000	12/10/2012		44,200,711	44,232,871	44,232,871	66,751	0	0	0	0	9,925,228	0	10.800
000000-00-0	SPC Partners II, L.P.		San Fransisco	CA		0000000	02/24/2000	3	1,261,275	606,027	606,027	(453,715)	0	0	0	0	673,018	0	3.680
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P		Boston	MA		0000000	11/01/2012	3	25,405,632	26,315,579	26,315,579	909,947	0	0	0	0	3,574,812	0	2.410
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP		Boston	MA		0000000	11/01/2012	3	3,825,783	4,042,192	4,042,192	216,409	0	0	0	0	88,224	1,767,187	1.030
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.		Boston	MA		0000000	11/01/2012	3	3,725,924	3,725,924	3,725,924	0	0	0	0	0	971,137	0	4.030
000000-00-0	Summit Subordinated Debt Fund II, LP		Boston	MA		0000000	11/01/2012	3	1,240,421	1,868,180	1,868,180	627,759	0	0	0	0	432,012	1,616,836	4.830
000000-00-0	Summit Subordinated Debt Fund III-A,LP		Boston	MA		0000000	11/01/2012	3	4,703,382	4,703,382	4,703,382	0	0	0	0	0	562,000	727,886	4.760
000000-00-0	Summit Ventures VI-A, L.P.		Boston	MA		0000000	11/01/2012	3	10,179,707	10,226,416	10,226,416	46,709	0	0	0	0	8,660,715	0	2.940
000000-00-0	SV Life Sciences Fund IV, L.P.		Boston	MA		0000000	02/05/2007	1	3,088,952	4,132,057	4,132,057	534,733	0	0	0	0	376,994	0	0.880
000000-00-0	Swander Pace Capital Fund, LP		San Fransisco	CA		0000000	10/29/1997	3	3,386,543	3,449	3,449	159	0	0	0	0	0	0	9.800
000000-00-0	TA IX, L.P.		Boston	MA		0000000	09/11/2000	1	107,623	145,612	145,612	3,111	0	0	0	0	15,578	0	4.310
000000-00-0	TA IX, L.P. (GM)		Boston	MA		0000000	11/01/2012	1	906,346	1,129,804	1,129,804	223,458	0	0	0	0	423,624	698,308	1.160
000000-00-0	TA IX, L.P. (VZ)		Boston	MA		0000000	12/10/2012	3	2,336,251	2,912,250	2,912,250	575,999	0	0	0	0	1,091,967	0	3.000
000000-00-0	TA Subordinated Debt Fund II, LP		Wilmington	DE		0000000	11/01/2012		3,340,512	3,403,543	3,403,543	63,031	0	0	0	0	0	2,047,500	2.030
000000-00-0	TA Subordinated Debt Fund, LP		Boston	MA		0000000	06/15/2000	2	0	0	0	(5,069)	0	0	0	0	11,542	0	0.600
000000-00-0	TA X, L.P.		Boston	MA		0000000	04/25/2006	1	2,204,792	2,646,383	2,646,383	322,045	0	0	0	0	51,671	0	3.830
000000-00-0	TA X, L.P. (GM)		Boston	MA		0000000	11/01/2012	1	14,667,569	16,373,762	16,373,762	1,706,193	0	0	0	0	1,600,944	974,487	0.800

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TA X, L.P. (VZ)		Boston	MA		0000000	12/10/2012	3	52,960,512	58,808,519	58,808,519	5,848,006	0	0	0	0	5,750,000	0	2.900
000000-00-0	TA XI, L.P.		Boston	MA		0000000	07/30/2010	3	5,794,500	6,955,306	6,955,306	918,580	0	0	0	0	169,500	0	0.440
000000-00-0	TA XI, L.P. (GM)		Boston	MA		0000000	11/01/2012	3	4,564,342	5,153,881	5,153,881	589,539	0	0	0	0	296,400	3,241,875	0.190
000000-00-0	The Veritas Capital Fund IV, L.P.		New York	NY		0000000	05/18/2010	3	6,907,653	9,345,578	9,345,578	2,056,866	0	0	0	0	(96,882)	0	0.010
000000-00-0	Thomas H. Lee Equity Fund V, L.P.		Wilmington	DE		0000000	02/07/2001	3	890,675	1,060,860	1,060,860	(13,573)	0	0	0	0	89,980	0	1.600
000000-00-0	Thomas H. Lee Equity Fund V, L.P. (VZ)		Boston	MA		0000000	12/10/2012	3	5,136,971	5,304,300	5,304,300	167,328	0	0	0	0	1,130,513	0	0.800
000000-00-0	Thomas H. Lee Equity Fund V, LP (GM)		Boston	MA		0000000	11/01/2012	3	3,556,836	3,673,071	3,673,071	116,236	0	0	0	0	773,775	288,366	0.590
000000-00-0	Thomas H. Lee Equity Fund VI, L.P.		Boston	MA		0000000	08/17/2006	3	6,368,033	9,218,027	9,218,027	1,567,938	0	0	0	0	40,318	0	0.650
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)		Boston	MA		0000000	11/01/2012	3	28,515,631	30,407,886	30,407,886	1,892,254	0	0	0	0	3,518,815	6,610,617	0.420
000000-00-0	TPG Partners VI, L.P.		Fort Worth	TX		0000000	04/17/2008	3	9,726,433	11,229,879	11,229,879	321,366	0	0	0	0	1,159,394	0	0.080
000000-00-0	TPG Biotechnology Partners II, L.P.		Fort Worth	TX		0000000	11/01/2012	1	4,747,785	4,747,785	4,747,785	0	0	0	0	0	101,728	131,341	0.970
000000-00-0	TPG Biotechnology Partners III, LP		Fort Worth	TX		0000000	11/01/2012	1	1,913,184	2,267,929	2,267,929	354,745	0	0	0	0	41,560	671,733	0.530
000000-00-0	TPG Partners IV, LP		Fort Worth	TX		0000000	11/01/2012	1	22,936,199	22,938,343	22,938,343	0	0	0	0	0	9,636,458	206,059	0.840
000000-00-0	TPG Partners V, L.P. (GM)		Fort Worth	TX		0000000	11/01/2012		24,507,752	28,209,020	28,209,020	3,701,268	0	0	0	0	3,648,345	4,859,280	0.270
000000-00-0	TPG Partners V, LP		Fort Worth	TX		0000000	06/27/2006		6,398,508	6,865,652	6,865,652	1,729,736	0	0	0	0	45,700	0	0.340
000000-00-0	TPG Partners VI, L.P. (GM)		Fort Worth	TX		0000000	11/01/2012		12,525,822	12,773,987	12,773,987	0	0	0	0	0	1,701,989	4,422,145	0.090
000000-00-0	Tricadia Credit Strategies, L.P. - PICA		New York	NY	Tricadia Credit Strategies, L.P.	0000000	10/01/2013		22,000,000	22,037,396	22,037,396	37,396	0	0	0	0	0	0	0.000
000000-00-0	Trimaran Fund II, L.L.C.		Wilmington	DE		0000000	01/01/2001	3	6,380,080	2,527,541	2,527,541	1,078,713	0	0	0	0	0	0	2.700
000000-00-0	Vestar Capital Partners V-A, L.P.		New York	NY		0000000	11/01/2012	3	25,028,127	29,274,111	29,274,111	4,527,109	0	0	0	0	(281,125)	400,291	0.970
000000-00-0	Warburg Pincus Private Equity IX, L.P.		New York	NY		0000000	07/26/2005		9,434,500	11,263,121	11,263,121	(6,860,609)	0	0	0	0	7,574,320	0	0.310
000000-00-0	Warburg Pincus Private Equity X, L.P.		New York	NY		0000000	10/24/2007		18,476,079	21,386,932	21,386,932	56,760	0	0	0	0	2,475,995	0	0.170
000000-00-0	Wind Point Partners III, LP		Chicago	IL		0000000	01/05/1998	3	1,289,302	549,469	549,469	(71,501)	0	0	0	0	1,902	0	2.330
000000-00-0	Wind Point Partners VI, LP		Chicago	IL		0000000	03/31/2006	3	5,663,212	7,531,830	7,531,830	1,518,718	0	0	0	0	325,912	0	1.400
000000-00-0	Wind Point Partners VII-A, L.P		Chicago	IL		0000000	04/09/2009	3	6,438,250	7,711,212	7,711,212	911,923	0	0	0	0	(24,511)	0	1.350
1599999. Joint Venture Interests - Common Stock - Unaffiliated									3,557,290,121	3,995,802,546	3,887,438,335	248,255,348	0	0	0	31,704,468	300,858,184	295,701,713	XXX
000000-00-0	Four Times Square Center Partners, LP		New York	NY		0000000	06/01/1987		0	(1,416,640)	(1,416,640)	48,565	0	0	0	0	0	0	81.820
000000-00-0	Ironbound Fund LLC - PICA		Newark	NJ		0000000	05/18/2010	13	501,589,000	582,160,201	582,160,201	45,197,622	0	0	0	0	0	0	100.000
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.		New York	NY	NorthBound Emerging Manager Fund, L.P.	0000000	12/17/2013		321,765	321,765	321,765	0	0	0	0	0	0	0	99.000
000000-00-0	NorthBound Emerging Managers Fund LP		New York	NY		0000000	06/11/2007		7,653,505	17,024,008	17,024,008	2,470,835	0	0	0	0	0	0	99.500
000000-00-0	PAR III Holdings, LLC		Newark	NJ		0000000	12/31/2009		34,193	40,271	0	0	0	0	0	0	0	0	1.000
1699999. Joint Venture Interests - Common Stock - Affiliated									509,598,463	598,129,605	598,089,334	47,717,022	0	0	0	0	0	0	XXX
000000-00-0	Avanath Affordable Housing I, LLC		Irvine	CA		0000000	10/06/2010		5,181,143	3,859,903	3,859,903	(296,484)	0	0	0	0	(116,973)	0	0.146
000000-00-0	Campus Drive, LLC		Madison	NJ		0000000	12/31/2009		100	100	0	0	0	0	0	0	0	0	100.000
000000-00-0	CEP Fund		Madison	NJ		0000000	10/09/2006		29,778,870	18,321,870	20,358,175	417,650	0	0	0	740,346	0	0	37.040
000000-00-0	EURO PRISA		Madison	NJ		0000000	03/31/2007		75,983,892	50,555,392	50,247,947	(5,278,271)	0	0	0	2,139,127	3,274,643	0	38.160
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.		New York	NY		0000000	05/29/2009		2,670,706	2,568,594	2,568,594	251,482	0	0	0	0	0	0	0.120
000000-00-0	PICAL HOUSING ASSOCIATES II LP		Short Hills	NJ		0000000	12/28/1994		3,772,704	102,589	102,589	0	0	0	0	0	101,562	0	10.000
000000-00-0	PICAL HOUSING ASSOC'S, L.P.		Newark	NJ		0000000	06/29/1992		15,295,990	(801)	(801)	(1,518)	0	0	0	0	909	0	10.000
000000-00-0	PLA INDUSTRIAL FUND I, LLC		Madison	NJ		0000000	12/09/2003		(3,402,853)	678,404	636,142	(10,581,449)	0	0	0	0	15,436,614	0	31.000
000000-00-0	PLA Industrial Trust II, LLC		Madison	NJ		0000000	09/09/2005		7,624,548	1,245,013	1,192,872	(3,221,741)	0	0	0	0	9,899,495	0	10.710
000000-00-0	PLA Residential Fund III		Madison	NJ		0000000	03/24/2008		20,000,000	19,438,400	16,566,638	(5,849,908)	0	0	0	0	(126,298)	0	36.170
000000-00-0	PLA Residential IV		Madison	NJ		0000000	05/12/2009		25,263,697	22,271,806	11,882,857	(13,826,687)	0	0	0	0	(206,571)	522,674	100.000
000000-00-0	PLA Residential Trust II, LLC		Madison	NJ		0000000	06/10/2005		10,088,714	8,298,972	5,241,506	(2,362,263)	0	0	0	0	(19,868)	31,895	14.000
000000-00-0	PRECAP III _ PICA		Madison	NJ	PRECAP III _ PICA	0000000	03/06/2013		11,530,068	12,279,035	12,279,035	(258,730)	0	0	0	0	1,007,697	615,162	100.000
000000-00-0	PRECap IV - PICA		Madison	NJ	PRECap IV - PICA	0000000	06/20/2013		22,682,975	22,367,040	22,367,040	(745,800)	0	0	0	0	429,864	724,634	100.000
000000-00-0	PRECO III (UK), LP		Madison	NJ		0000000	07/07/2006		30,242,804	14,086,464	14,086,463	(4,501,622)	0	0	0	0	0	0	12.000
000000-00-0	PRECO IV		Madison	NJ		0000000	05/18/2009		70,520,506	47,532,041	53,941,041	(2,677,777)	0	0	0	0	12,952,747	0	99.990
000000-00-0	PRISA III LP		Madison	NJ		0000000	03/31/2004		74,162,380	79,690,709	80,239,762	8,813,921	0	0	0	0	3,605,951	0	30.000
000000-00-0	PRISA LP		Madison	NJ	PRISA LP	0000000	06/20/2013		50,118,330	52,263,556	52,392,624	2,392,624	0	0	0	0	0	0	100.000
000000-00-0	Property Partners Fund		Madison	NJ		0000000	12/11/2007		34,769,983	39,369,294	42,320,432	4,802,513	0	0	0	0	1,415,415	0	27.000
000000-00-0	PRU HOME BUILDERS CAP ASSOCS 3		Various	NJ		0000000	08/21/1991		220,179	0	0	0	0	0	0	0	0	0	10.000
000000-00-0	PruCap I, LP: PICA		Madison	NJ		0000000	10/15/2010		53,149,712	52,342,452	50,760,679	(1,024,665)	0	0	0	0	1,318,001	5,484,172	43.800
000000-00-0	SENIOR HOUSING PARTNERS III LLC		Madison	NJ		0000000	03/31/2007		23,697,934	22,999,270	22,999,268	(1,077,523)	0	0	0	0	8,562,907	0	11.520

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Senior Housing Partnership Fund IV,		Madison	NJ		0000000	10/05/2011		19,957,858	19,987,513	19,987,512	223,370	0	0	0	0	723,671	0	100.000
000000-00-0	Tucker Development and Acquisition Fund, L.P.		Highland Park	IL		0000000	07/12/2010		14,669,967	13,929,579	0	(330,033)	0	0	0	0	0	0	16.670
000000-00-0	UrbanAmerica, L.P.		New York	NY		0000000	07/20/1999		0	62,376	62,376	(194)	0	0	0	0	24,896	0	3.320
000000-00-0	USDF, LP: PICA		Madison	NJ		0000000	10/16/2011		37,495,336	37,752,287	37,752,286	420,155	0	0	0	0	1,249,086	0	87.600
1799999. Joint Venture Interests - Real Estate - Unaffiliated									635,475,543	542,001,858	521,844,940	(34,712,950)	0	0	0	6,697,713	63,094,045	0	XXX
000000-00-0	Don Cesar Investor LLC		St. Petersburg	FL	Transfer from PRIAC	0000000	10/01/2013		84,683,479	83,245,629	83,245,629	(1,424,544)	0	0	0	0	0	0	0.000
000000-00-0	PLA Retail Fund I, LP		Madison	NJ		0000000	11/07/2006		9,224,424	9,340,796	9,476,707	(3,832,562)	0	0	0	453,907	1,526,560	0	2.530
000000-00-0	Prudential Agricultural Properties Holding Company LLC - Closed Block		Newark	NJ		0000000	12/01/2009		589,975	725,508	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC		Atlanta	GA		1FE	03/31/2010		31,350,531	11,171,326	0	(22,213,234)	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP		Atlanta	GA		0000000	01/01/2013		9,688,274	4,727,276	0	(9,688,274)	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement		Atlanta	GA		1FE	05/31/2012		469,818	178,961	0	3,069,000	0	0	0	0	0	0	100.000
000000-00-0	Rock Global Real Estate LLC		Wilmington	DE		0000000	06/30/2012		55,108,412	410,759,154	53,403,762	2,178,058	0	0	0	0	2,786,370	0	100.000
000000-00-0	Rosado Grande LLC		St. Petersburg	FL	Transfer from PRIAC	0000000	10/01/2013		855,389	853,483	853,483	(15,212)	0	0	0	0	0	0	1.000
1899999. Joint Venture Interests - Real Estate - Affiliated									191,970,302	521,002,133	146,979,581	(31,926,768)	0	0	0	453,907	4,312,930	0	XXX
000000-00-0	Acumen Capital Markets I LP		New York	NY		0000000	09/01/2009		1,860,000	1,124,894	0	(826,092)	0	0	0	0	(173,908)	0	20.830
000000-00-0	Ada Cogen Holdings LP - PICA		Morristown	NJ	Ada Cogen Holdings LP	0000000	12/10/2013		14,667,939	14,532,828	14,545,455	0	0	0	0	0	0	0	99.500
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N1		Cleveland	OH	PCP II	0000000	05/31/2013		167,568	167,568	167,568	0	0	0	0	0	0	0	0.170
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N2		Cleveland	OH	PCP II	0000000	05/31/2013		0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units (R)		Cleveland	OH	PCP II	0000000	05/31/2013		2,165,746	2,165,746	2,165,746	0	0	0	0	0	0	0	2.140
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (N)		Cleveland	OH	PCP II	0000000	05/31/2013		83,784	79,636	79,636	(4,148)	0	0	0	0	0	0	0.800
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (R)		Cleveland	OH	PCP II	0000000	05/31/2013		2,792,799	2,654,521	2,654,521	(138,278)	0	0	0	0	0	0	2.760
000000-00-0	AmeriMark Holdings, LLC - Series C Common Units		Cleveland	OH	PCP II	0000000	05/31/2013		25,135	25,135	25,135	0	0	0	0	0	0	0	0.200
000000-00-0	Ampac Packaging, LLC - PS (GA)		Cincinnati	OH		0000000	04/30/2007		1,372,168	1,372,168	1,372,168	0	0	0	0	0	0	0	0.930
000000-00-0	Ampac Packaging, LLC A-1 Units (GA)		Cincinnati	OH		0000000	04/30/2007		1	1	1	0	0	0	0	0	0	0	0.150
000000-00-0	Ampac Packaging, LLC A-2 Units (GA)		Cincinnati	OH		0000000	04/30/2007		1	1	1	0	0	0	0	0	0	0	0.050
000000-00-0	Argus Capital Partners II L.P.		St. Helier	GBR		0000000	01/21/2000	3	121,974	0	0	0	0	0	0	0	0	0	0.290
000000-00-0	Argus Capital Partners III L.P		St. Helier	GBR		0000000	01/21/2000	3	11,864,687	130,170	0	0	0	0	0	0	0	0	28.780
000000-00-0	B Lab IP, LLC		Berwyn	PA		0000000	06/07/2012		4,500,000	4,500,000	4,500,000	0	0	0	0	0	0	0	50.000
000000-00-0	Ballard/P II Limited Partnership		Houston	TX		0000000	01/26/2005		2,280,577	2,817,823	2,817,823	(613,031)	0	0	0	0	2,528,673	0	90.000
000000-00-0	Ballard/P III Limited Partnership		Houston	TX		0000000	05/04/2007		958,428	1,469,350	1,469,350	(253,266)	0	0	0	0	1,391,098	0	90.000
000000-00-0	Ballard/P IV Limited Partnership		Houston	TX		0000000	08/28/2009		3,280,368	2,508,331	2,508,331	(143,400)	0	0	0	0	(135,411)	0	90.000
000000-00-0	Ballard/P Limited Partnership		Houston	TX		0000000	01/01/1990		2,219,663	2,607,211	2,607,211	(619,368)	0	0	0	0	2,436,238	0	93.000
000000-00-0	Ballard/P V Limited Partnership		Houston	TX		0000000	02/25/2011		10,171,369	8,560,469	8,560,469	(1,746,234)	0	0	0	0	135,334	0	90.000
000000-00-0	BC European Capital VIII, LP		London	GBR		0000000	11/01/2012		34,315,139	35,111,926	35,111,926	(1,782,624)	0	0	0	2,579,411	(70,651)	0	1.120
000000-00-0	BlackWell Exploration & Development, LLC		Dover	DE	BlackWell Exploration & Development, LLC	0000000	12/18/2013		6,562,500	6,562,500	6,562,500	0	0	0	0	0	0	0	0.000
000000-00-0	Cadence Bancorp LLC - PICA		Houston	TX		0000000	07/20/2010		50,813,305	50,813,305	50,813,305	1,455,978	0	0	0	0	0	0	6.100
000000-00-0	Canyon-Agassi Charter School Facilities Fund, LP		Los Angeles	CA		0000000	10/18/2011		2,523,619	2,285,535	2,285,535	(54,445)	0	0	0	0	0	0	3.760
000000-00-0	Catalyst Fund Limited Partnership III - PICA		Toronto	CAN		0000000	09/01/2010		13,037,848	18,298,358	0	(4,194,310)	0	0	0	0	0	0	5.700
000000-00-0	Catalyst Fund Limited Partnership IV - PICA		Toronto	CAN		0000000	07/13/2012		12,149,121	12,877,340	0	(7,881,238)	0	0	0	0	0	0	9.490
000000-00-0	Cattles PLC - E6		Batley	GBR		0000000	09/30/2012		753,179	753,179	0	2,256,041	0	0	0	0	0	0	0.240

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Cattles PLC - F3		Batley	GBR		0000000	09/30/2012		556,213	556,213	0	1,652,374	0	0	0	0	0	0	0.180
000000-00-0	Cattles PLC - G1		Batley	GBR		0000000	09/30/2012		564,102	564,102	0	1,694,757	0	0	0	0	0	0	0.180
000000-00-0	CCP IX LP No. 1		London	GBR		0000000	11/01/2012	3	6,750,613	8,106,290	0	(476,352)	0	0	0	0	(96,709)	0	0.320
000000-00-0	CCP VII LP No. 2.1		London	GBR		0000000	11/01/2012	3	10,785,606	9,624,187	0	106,884	0	0	0	0	0	0	1.680
000000-00-0	CCP VIII LP No. 2.1		London	GBR		0000000	11/01/2012	3	13,247,294	14,127,938	14,127,938	23,272,445	0	0	0	679,097	973,827	0	0.850
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA		New York	NY		0000000	11/23/2011	1	16,425,067	22,670,292	22,670,292	1,815,264	0	0	0	0	0	0	2.850
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA		New York	NY	Cerberus Levered Opportunities II GP, LLC	0000000	05/10/2013		21,477,215	22,927,891	22,927,891	1,450,676	0	0	0	0	(474,518)	0	4.550
000000-00-0	Charter School Investors, LLC		Santa Monica	CA		0000000	05/23/2005		2,520,619	1,777,102	1,777,102	(2,147,782)	0	0	0	0	2,110,585	0	23.110
000000-00-0	Choctaw Generation, LP		Houston	TX	Red Hills CH, LLC	0000000	02/28/2013		1,254,584	1,254,584	1,254,584	0	0	0	0	0	0	0	18.790
000000-00-0	C-III Capital Partners LLC		New York	NY		0000000	03/31/2010		236,395	463,208	463,208	89,872	0	0	0	0	79,517	0	0.220
000000-00-0	Coller International Partners IV-E, L.P.		George Town	CYM		0000000	11/01/2012	3	6,642,681	6,518,056	6,518,056	(124,625)	0	0	0	0	187,699	0	0.900
000000-00-0	Coller International Partners V -A LP		St Peter Port	GBR		0000000	12/21/2006	3	2,233,468	1,143,630	0	1,595,190	0	0	0	0	(96,081)	0	0.210
000000-00-0	Coller International Partners V-A, L.P. (GM)		St Peter Port	GBR		0000000	11/01/2012	3	2,749,868	928,432	0	972,069	0	0	0	0	(50,554)	0	0.130
000000-00-0	Coller International Partners VI, LP		St Peter Port	GBR		0000000	05/11/2012	3	8,022,765	10,548,470	10,548,470	778,374	0	0	0	0	(212,500)	0	0.000
000000-00-0	Dale Bakken Partners 2012, LLC - PICA		Dallas	TX	Transfer from Ross LLC	0000000	12/31/2013		6,885,695	6,885,695	6,885,695	0	0	0	0	0	0	0	23.810
000000-00-0	Dale/P Minerals LP - PICA		Dallas	TX	Transfer from Ross LLC	0000000	12/31/2013		30,000,000	29,277,034	30,000,000	0	0	0	0	0	0	0	100.000
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP		Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP	0000000	02/11/2013		8,983,024	9,074,978	9,074,978	752,853	0	0	0	0	(322,882)	0	7.910
000000-00-0	Energy Recapitalization and Restructuring Fund, L.P.		Houston	TX		0000000	01/24/2012		2,994,793	3,201,900	3,201,900	698,518	0	0	0	0	(199,650)	0	1.420
000000-00-0	Energy Trust Partners III LP		New York	NY		0000000	06/30/2008		3,162,157	96,994	96,994	(3,624,314)	0	0	0	0	(62,643)	0	2.180
000000-00-0	Equa-Chlor, Inc.- CS		Longview	WA		0000000	03/31/2009	3	1	1	1	0	0	0	0	0	0	0	49.000
000000-00-0	Guggenheim Aviation Offshore Investment Fund II, L.P.		Grand Cayman	CYM		0000000	11/01/2012		6,695,627	7,402,487	7,402,487	706,860	0	0	0	0	0	0	0.830
000000-00-0	GulfTex Energy II, LP - PICA		San Antonio	TX		0000000	06/15/2011		2,128,261	1,262,648	1,262,648	(843,206)	0	0	0	0	(147,596)	0	36.000
000000-00-0	GulfTex Energy III, LP - PICA		San Antonio	TX	Transfer from Ross LLC	0000000	12/31/2013		10,621,169	10,621,169	10,621,169	0	0	0	0	0	0	0	31.510
000000-00-0	Hillenbrand Global Mortgage Fd I, LP		Chicago	IL		0000000	10/15/2007		14,409,986	10,734	10,734	0	0	0	0	0	0	0	20.510
000000-00-0	Housing Partnership Equity Trust REIT LLC		Boston	MA		0000000	12/31/2012		7,986,952	6,971,916	6,971,916	(1,015,036)	0	0	0	0	0	0	10.000
000000-00-0	Ironwood Mezzanine Partners III-A LP		Avon	CT		0000000	05/14/2012	2	2,304,561	2,168,015	2,168,015	(67,539)	0	0	0	0	(69,007)	0	9.150
000000-00-0	Kelso Investment Associates VII, LP (VZ)		New York	NY	Pension risk transferred from Verizon	0000000	01/15/2013		11,821,111	11,821,111	11,821,111	0	0	0	0	0	1,647,354	0	2.000
000000-00-0	Kerr-Mcgee Federal		Oklahoma City	OK		0000000	01/01/1982		29,322,899	0	0	0	0	0	0	0	0	0	88.300
000000-00-0	Lanai Sustainability Research Investors, LLC		Mililani	HI		0000000	12/12/2008		182,680	1,000,000	0	0	0	0	0	0	197,136	0	4.980
000000-00-0	MicroVest II - A, LP		Bethesda	MD		0000000	04/17/2009		4,800,000	4,695,502	4,695,502	329,021	0	0	0	0	(154,491)	0	11.110
000000-00-0	MicroVest Short Duration Fund, LP		Bethesda	MD		0000000	02/01/2012		4,990,584	5,402,978	5,402,978	246,164	0	0	0	0	0	0	18.900
000000-00-0	Modern Bank Partners LLC		New York	NY		0000000	12/27/2007		2,850,827	2,835,940	2,835,940	(1,114,578)	0	0	0	0	0	0	9.900
000000-00-0	MVP Growth Equity Fund II, L.P.		Houston	TX		0000000	06/16/2008		1,916,667	1,879,572	0	(139,167)	0	0	0	0	0	0	25.000
000000-00-0	New Jersey Community Capital Fund #1 LLC		New Brunswick	NJ	Community Loan Fund of New Jersey	0000000	01/18/2013		1,347,712	1,347,712	1,347,712	0	0	0	0	0	0	0	25.900
000000-00-0	New Markets Education Partners, L.P.		College Park	MD		0000000	04/30/2012		1,925,000	1,720,053	1,720,053	13,681	0	0	0	0	0	0	26.160
000000-00-0	NGP Natural Resources X, L.P.		Irving	TX		0000000	01/27/2012		6,894,001	7,722,912	7,722,912	1,226,610	0	0	0	0	(115,183)	0	0.690
000000-00-0	Non-Core Liquidation, LLC		New York	NY		0000000	12/31/2012		37,830	37,830	37,830	0	0	0	0	0	0	0	9.410
000000-00-0	OHA Newbury Partners, L.P. - PICA		Fort Worth	TX	OHA Newbury Partners GenPar, LLC	0000000	09/09/2013		13,009,723	13,009,723	13,009,723	0	0	0	0	0	0	0	6.040
000000-00-0	OSI Group, LLC - Class A - GA		Aurora	IL		0000000	06/23/2006		1,479,500	1,479,500	1,479,500	0	0	0	0	0	0	0	0.230
000000-00-0	OSI Group, LLC-Class B-GA		Aurora	IL		0000000	06/23/2006		3,520,500	3,790,800	3,790,800	0	0	0	0	0	800,000	0	0.230
000000-00-0	Outsourced Assets, LLC		New York	NY		0000000	12/31/2012		480,772	480,772	480,772	0	0	0	0	0	0	0	0.830
000000-00-0	Permira Europe III L.P.1		St. Peter Port	GBR		0000000	11/01/2012	3	18,341,922	19,236,155	19,236,155	(3,771,852)	0	0	0	1,231,174	(209,079)	0	10.000
000000-00-0	Permira IV L.P.1		St. Peter Port	GBR		0000000	11/01/2012	3	43,998,209	49,933,918	49,933,918	(179,551)	0	0	0	3,358,439	5,772,845	0	0.610
000000-00-0	Persistent Energy Partners Fund I, LLC		New York	NY		0000000	12/31/2012		5,884	5,884	5,884	0	0	0	0	0	0	0	0.000
000000-00-0	Pinedale Corridor, LP - PICA		Leawood	KS	Transfer from Ross LLC	0000000	12/31/2013		33,323,273	33,323,273	33,323,273	0	0	0	0	0	0	0	0.000
000000-00-0	Platinum Equity Partners III, L.P.		Atlanta	GA	Platinum Equity Partners III, L.P.	0000000	10/17/2013		2,452,280	2,459,884	2,459,884	7,604	0	0	0	0	(7,604)	0	0.000
000000-00-0	Renovus Capital Partners, LP		Wynnewood	PA		0000000	05/31/2012		3,375,000	3,483,726	0	(1,125,000)	0	0	0	0	0	0	15.800
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA		Newark	NJ		0000000	12/31/2013		7,108,585	6,267,064	0	(7,108,585)	0	0	0	0	0	0	100.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	SJF Ventures III, L.P.		Durham	NC	SJF GP III, LLC	0000000	04/25/2013		1,385,621	1,025,139	1,025,139	(200,141)	0	0	0	0	(160,341)	0	5.530
000000-00-0	TAPL, LLC		Dallas	TX		0000000	10/30/2009		0	0	0	0	0	0	0	0	1,254,064	0	10.710
000000-00-0	Tenaska Power Fund, L.P.		Omaha	TX		0000000	07/01/2005	3	732,529	5,411,727	5,411,727	(861,058)	0	0	0	0	54,590	0	1.790
000000-00-0	Tenaska Prudential Partners, LLC		Omaha	NE	Tenaska Prudential Partners, LLC	0000000	12/12/2013		55,000,000	55,000,000	0	(55,000,000)	0	0	0	0	0	0	34.760
000000-00-0	THORON New Orleans Investments, LLC		Washington DC	DC		0000000	12/29/2011		200,000	200,000	0	0	0	0	0	0	0	0	44.440
000000-00-0	TPF II, L.P.		Omaha	NE		0000000	07/24/2008		18,080,462	14,211,698	14,211,698	(2,682,786)	0	0	0	0	(163,870)	0	1.920
000000-00-0	TRF Urban Growth Partners LP		Philadelphia	PA		0000000	08/16/2002		763,635	0	0	0	0	0	0	0	98,292	0	6.200
000000-00-0	Vestar Capital Partners IV, LP		New York	NY		0000000	11/01/2012	3	2,803,394	2,803,394	2,803,394	0	0	0	0	0	577,265	0	0.970
000000-00-0	Yorktown Energy Partners IX , L.P.		New York	NY		0000000	08/24/2010		16,086,861	17,228,333	0	(1,457,261)	0	0	0	0	(279,637)	0	0.016
000000-00-0	Yorktown Energy Partners VII, L.P.		New York	NY		0000000	10/10/2006		278,105	3,460,869	0	204,507	0	0	0	0	0	0	0.590
000000-00-0	Yorktown Energy Partners VIII, L.P.		New York	NY		0000000	09/29/2008		3,759,347	7,337,199	0	2,848,949	0	0	0	0	(181,097)	0	0.870
000000-00-0	Yorktown Energy Partners X, L.P.		New York	NY	Yorktown X Company LP	0000000	05/30/2013		10,096,077	9,194,527	0	(8,969,013)	0	0	0	0	(1,127,064)	0	3.110
2199999. Joint Venture Interests - Other - Unaffiliated									670,696,624	637,409,156	478,986,664	(64,989,589)	0	0	0	7,848,121	15,734,041	0	XXX
000000-00-0	Gateway Sub-CDE I, LLC		Wilmington	DE		0000000	02/29/2012		0	566,306	566,306	930	0	0	0	0	0	0	100.000
000000-00-0	Pramerica Fosun Life Insurance Co.		Shanghai	CHN		0000000	04/30/2012		39,790,543	446,354,015	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru 3 Times Square Associates LLC		New York	NY		0000000	09/30/2003		104,298,181	92,265,346	92,265,346	135,945	0	0	0	0	4,500,000	0	100.000
000000-00-0	Pru Funding LLC		Newark	NJ		0000000	01/01/2000		8,127,460	19,408,165	19,408,165	(1,049,798)	0	0	0	0	6,000,000	0	100.000
000000-00-0	Pru Global Funding LLC		Newark	NJ		0000000	03/31/2005		140,968,127	339,678,513	339,678,513	232,009,536	0	0	0	0	0	0	100.000
000000-00-0	PRU Insurance Agency LLC		Newark	NJ		0000000	06/30/2006		(14,857,017)	5,135,740	0	6,500,000	0	0	0	0	0	0	100.000
000000-00-0	Pruco Securities LLC		Newark	NJ		0000000	12/15/2003		18,822,853	10,973,202	10,973,202	(1,536,421)	0	0	0	0	0	0	100.000
000000-00-0	PRUDENTIAL FOUR TIMES SQ., LLC		New York	NY		0000000	03/29/1999		456,423	(158,770)	(158,770)	5,396	0	0	0	0	0	0	100.000
000000-00-0	PRUDENTIAL ONE TIMES SQ., LLC		New York	NY		0000000	03/29/1999		993,500	1,092,697	0	(37)	0	0	0	0	0	0	100.000
000000-00-0	PSG Holding, LLC		Newark	NJ		0000000	11/30/2008		517,791,218	135,267,355	0	(30,580,134)	0	0	0	0	0	0	100.000
000000-00-0	Residential Services Corporation of America		Newark	NJ		0000000	05/31/2006		170,847,062	1,074,989	0	710,000	0	0	0	0	0	0	100.000
000000-00-0	Ross LLC		Dallas	TX		0000000	03/31/2012		27,028,347	26,480,665	0	(23,209,454)	0	0	0	0	(2,688,421)	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA		Newark	NJ	Vailsburg Fund LLC	0000000	10/01/2013		161,200,000	170,053,799	170,053,799	8,853,799	0	0	0	0	0	0	80.600
2299999. Joint Venture Interests - Other - Affiliated									1,175,466,697	1,248,192,022	632,786,561	191,839,762	0	0	0	0	7,811,579	0	XXX
29452P-AB-2	Equitable Life Assurance 1995		New York	NY		1FE	12/31/1996		9,632,276	10,668,654	9,646,055	0	0	0	0	0	744,438	0	100.000
29452P-AB-2	Equitable Life Assurance 1997		New York	NY		1FE	03/04/1997		4,963,850	5,527,800	4,993,191	0	0	0	0	0	455,089	0	100.000
309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY		2FE	07/13/1998		3,730,935	6,761,601	4,032,510	0	0	0	0	0	467,516	0	100.000
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998		New York	NY		2FE	07/13/1998		7,412,406	13,137,715	7,479,132	0	0	0	0	0	859,196	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1996		Los Angeles	CA		2FE	12/31/1996		4,173,278	7,338,940	4,506,131	0	0	0	0	0	539,930	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1997		Los Angeles	CA		2FE	02/24/1997		1,416,064	2,490,226	1,529,006	0	0	0	0	0	180,132	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1998		New York	NY		2FE	02/05/1998		42,695	75,082	46,101	0	0	0	0	0	28,055	0	100.000
42976#-AA-6	High Point Safety and Ins Surplus Note		New York	NY		2Z	10/01/2003		20,535,856	25,066,880	22,612,757	0	0	0	0	0	2,209,193	0	100.000
530790-AD-9	Liberty Mutual AD9- 1997		New York	NY		2FE	10/09/1997		15,515,962	15,534,698	15,515,813	0	0	0	0	0	1,207,627	0	100.000
530790-AD-9	Liberty Mutual AD9- 2000		New York	NY		2FE	10/30/2000		7,320,495	9,929,807	7,319,109	0	0	0	0	0	779,927	0	100.000
575767-AJ-7	MASS MUTUAL LIFE SURPLUS NOTE - 2012		New York	NY		1FE	11/01/2012		308,968	320,491	308,961	0	0	0	0	0	16,678	0	100.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE		New York	NY		1FE	01/05/2013		13,193,253	12,572,472	13,004,493	0	0	0	0	0	721,240	0	100.000
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE CO 144A - 2004		New York	NY		1FE	01/07/2009		631,455	1,515,000	618,362	0	0	0	0	0	82,279	0	100.000
638671-AG-2	NATIONWIDE MUTUAL INSURANCE CO CORPORATE - 2005		New York	NY		1FE	05/18/2005		2,934,298	6,324,240	3,034,937	0	0	0	0	0	437,766	0	100.000
64952G-AE-8	New York Life Insurance GAE8 - 2003		New York	NY		1FE	10/20/2005		1,980,480	2,172,209	1,983,863	0	0	0	0	0	117,931	0	100.000
64952G-AE-8	New York Life Insurance GAE8 - 2005		New York	NY		1FE	02/14/2006		1,032,630	1,086,105	1,027,406	0	0	0	0	0	57,982	0	100.000
64952G-AE-8	New York Life Insurance GAE8 - 2012		New York	NY		1FE	12/20/2012		4,833,350	5,430,523	4,856,720	0	0	0	0	0	297,519	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2009		New York	NY		1FE	12/12/2009		11,004,815	10,015,832	10,948,467	0	0	0	0	0	530,451	0	100.000
2399999. Surplus Debentures, etc - Unaffiliated									110,663,066	135,968,275	113,463,014	0	0	0	0	0	9,732,949	0	XXX
000000-00-0	Alliant Tax Credit Fund 66 LTD		Palm Beach	FL		0000000	06/12/2012		31,724,911	27,588,706	27,588,706	0	0	0	0	0	(2,170,557)	0	15.000
000000-00-0	Atlanta Housing Equity Fund II Limited Partnership		Columbia	MD		0000000	10/02/1997		464,140	122,080	122,080	0	0	0	0	0	(24,886)	0	30.120
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership		Boston	MA		0000000	01/24/2012		50,000,000	43,283,540	43,283,540	0	0	0	0	0	(4,246,116)	0	17.400
000000-00-0	Centerline Corp Partners XXXVIII, LP		New York	NY		0000000	02/11/2011		20,000,000	15,925,400	15,925,400	0	0	0	0	0	(1,870,992)	0	16.800

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC		Indianapolis	IN		0000000	10/03/2011		25,000,000	20,328,334	20,328,334	0	0	0	0	0	(1,932,084)	0	20.040
000000-00-0	CREA Corporate Tax Credit Fund XXVI, LLC		Indianapolis	IN		0000000	04/11/2012		27,920,000	24,222,995	24,222,995	0	0	0	0	0	(2,281,656)	0	23.390
000000-00-0	CREA Corporate Tax Credit Fund XXXVI, LLC		Boston	MA	CREA Corporate Tax Credit Fund XXXVI, LLC	0000000	11/19/2013		30,000,000	30,000,000	30,000,000	0	0	0	0	0	0	0	0.000
000000-00-0	Enterprise Housing Partners 1995 Limited Partnership		Columbia	MD		0000000	03/06/1996		516,650	65,326	65,326	0	0	0	0	0	(32,967)	0	3.860
000000-00-0	National Equity Fund 1993 Limited Partnership		Chicago	IL		0000000	10/05/1993		85,942	0	0	0	0	0	0	0	0	0	3.360
000000-00-0	National Equity Fund 1994 Limited Partnership		Chicago	IL		0000000	04/01/1994		107,786	0	0	0	0	0	0	0	(50,921)	0	3.330
000000-00-0	National Equity Fund 1997 Limited Partnership		Chicago	IL		0000000	12/31/1998		681,346	0	0	0	0	0	0	0	(8,445)	0	2.780
000000-00-0	National Equity Fund 2001 LLC		Chicago	IL		0000000	12/12/2002		1,738,257	204,647	204,647	0	0	0	0	0	(92,039)	0	4.100
000000-00-0	Prudential Housing Fund Limited Partnership		Burlington	NJ		0000000	12/17/1996		1,141,151	0	0	0	0	0	0	0	0	0	99.900
000000-00-0	Raymond James Tax Credit Fund 40 L.L.C		St Petersburg	FL		0000000	09/03/2013		30,000,000	29,932,956	29,932,956	0	0	0	0	0	(67,044)	0	15.380
000000-00-0	South End Housing Limited Partnership		Boston	MA		0000000	09/26/1994		264,699	0	0	0	0	0	0	0	0	0	64.590
000000-00-0	U.S.A. Institutional Tax Credit Fund LXXXIX L.P.		Greenwhich	CT	Richman U.S.A. Tax Credit LXXXIX LLC	0000000	05/15/2013		25,000,000	26,717,747	26,717,747	0	0	0	0	0	1,717,747	0	15.060
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP		Greenwhich	CT		0000000	12/22/2011		54,000,000	48,595,318	48,595,318	0	0	0	0	0	(4,040,700)	0	21.050
000000-00-0	WNC Institutional Tax Credit 37 LP		Irvine	CA		0000000	12/06/2012		30,000,000	28,294,527	28,294,527	0	0	0	0	0	(1,625,088)	0	24.000
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.		Irvine	CA		0000000	02/28/2012		25,000,000	22,366,300	22,366,300	0	0	0	0	0	(2,074,548)	0	25.050
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									353,644,882	317,647,876	317,647,876	0	0	0	0	0	(18,800,296)	0	XXX
000000-00-0	TCF P/GA-2 LLC		Charlotte	NC		0000000	05/03/2007		1,614,526	602,250	602,250	0	0	0	0	0	(161,452)	0	49.990
000000-00-0	TCF P/MO-1 LLC		Charlotte	NC		0000000	05/03/2007		2,154,856	1,005,608	1,005,608	0	0	0	0	0	(215,484)	0	99.990
000000-00-0	Wachovia Tax Credit IV P/GA		Charlotte	NC		0000000	12/11/2002		1,913,874	0	0	22,384	0	0	0	0	(165,378)	0	35.000
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									5,683,256	1,607,858	1,607,858	22,384	0	0	0	0	(542,314)	0	XXX
000000-00-0	WNC HAWAII TAX CREDITS FUND 36 SERIES 3 LP		Irvine	CA		0000000	12/06/2012		1,036,962	1,034,788	1,034,788	0	0	0	0	0	(1,752)	0	22.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,036,962	1,034,788	1,034,788	0	0	0	0	0	(1,752)	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan		Newark	NJ		0000000	11/30/2011		1,410,415	1,410,415	1,410,415	0	0	0	0	0	34,083	0	100.000
000000-00-0	National Dry Cleaners Inc.		Scottsdale	AZ		0000000	10/02/2001		100,000	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru Structured Finance CBO I		Newark	NJ		0000000	10/26/2000		1	1	1	0	0	0	0	0	0	0	28.730
4299999. Any Other Class of Assets - Unaffiliated									1,510,416	1,410,416	1,410,416	0	0	0	0	0	34,083	0	XXX
000000-00-0	PRIAC SA- Affiliated		Hartford	CT		0000000	11/29/2004		55,317,212	55,317,212	55,317,212	615,852	0	0	0	0	0	0	100.000
4399999. Any Other Class of Assets - Affiliated									55,317,212	55,317,212	55,317,212	615,852	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									5,493,905,870	5,790,651,721	5,481,178,891	148,481,474	0	0	0	46,250,302	377,890,535	295,701,713	XXX
4599999. Total - Affiliated									3,463,579,968	3,920,763,624	2,922,834,459	189,144,945	0	0	0	(29,267,685)	119,428,251	0	XXX
4699999 - Totals									8,957,485,838	9,711,415,345	8,404,013,350	337,626,419	0	0	0	16,982,617	497,318,786	295,701,713	XXX

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
449298-AE-4	ICRE REIT HLDGS Senior Note	Wilmington	DE	ICRE REIT HLDGS Senior Note	07/12/2013		34,295,000	0	0	100.000
449298-AD-6	ICRE REIT HLDGS Senior Note	Wilmington	DE	ICRE REIT HLDGS Senior Note	03/08/2013		48,450,000	0	0	100.000
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							82,745,000	0	0	XXX
000000-00-0	PIP LLC	Williamsburg	VA		12/31/2008		0	14,042,917	0	100.000
000000-00-0	PIP, LLC - CB Restructured Pool	Williamsburg	VA		12/31/2008		0	2,961,078	0	100.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							0	17,003,995	0	XXX
94014#-AT-0	Washington Street Investments Senior Note	Wilmington	DE		03/30/2012	2	0	1,849,274	0	100.000
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							0	1,849,274	0	XXX
28110#-10-4	Edison Place Senior Note, LLC	Newark	NJ		04/30/2008		0	26,759,700	0	100.000
88736#-10-2	Times Square Center Associates	Madison	NJ		06/01/1987		0	30,000	0	98.650
1499999. Joint Venture Interests - Fixed Income - Affiliated							0	26,789,700	0	XXX
000000-00-0	Advent Inrenational GPE VI LP	Boston	MA		07/07/2008	3	0	135,760	0	0.320
000000-00-0	Advent International GPE VII-B Limited Partnership	Boston	MA		12/06/2012		0	1,312,500	0	0.310
000000-00-0	Alinda Infrastructure Fund I LP	New York	NY		09/08/2006	1	0	(577,715)	0	1.670
000000-00-0	Apax Europe VI - A, L.P. (VZ)	Guernsey	GBR		12/10/2012		0	(1,569,043)	0	1.400
000000-00-0	APAX Europe VI Fund	St Peters Port	GBR		04/18/2005	3	0	(261,507)	0	2.490
000000-00-0	APAX Europe VI-A, LP (GM)	St Peters Port	GBR		11/01/2012		0	789,407	0	0.860
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	Edinburgh	GBR		12/10/2012		0	3,944,138	0	0.090
000000-00-0	APAX Europe VII - A LP	St Peters Port	GBR		06/25/2007	3	0	631,557	0	0.090
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	Edinburgh	GBR		11/01/2012		0	715,233	0	0.950
000000-00-0	Apax VIII - B L.P	St Peters Port	GBR		12/17/2012		0	2,747,190	0	0.650
000000-00-0	Apollo Investment Fund VI, L.P.	New York	NY		11/01/2012		0	1,782,874	0	0.570
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY		11/01/2012		0	1,230,224	0	0.400
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY	Pension risk transferred from Verizon To Prudential	01/15/2013		36,728,350	4,037,657	0	0.300
000000-00-0	Arclight Energy Partners Fund IV, LP	Boston	MA		10/26/2007	3	0	1,074,490	0	1.180
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA		12/01/2011		0	8,372,107	0	1.120
000000-00-0	Argus Capital Partners II A LP	St Helier	GBR		07/17/2006	3	0	130,072	0	9.650
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington	DC		12/10/2012		0	(36,320)	0	4.270
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY		12/10/2012		0	(85,841)	0	2.500
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR		12/10/2012		0	659,750	0	1.300
000000-00-0	BDCM Opportunity Fund III, LP	Lake Forest	IL		11/01/2012		0	3,043,007	0	1.490
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY		11/01/2012		0	87,451	0	0.550
000000-00-0	Blackstone Capital Partners V LP	New York	NY		05/30/2006	3	0	(148,298)	0	0.240
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY		11/01/2012		0	(242,138)	0	0.240
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY		11/01/2012		0	1,153,487	0	0.090
000000-00-0	Blackstone Capital Partners VI L.P.	New York	NY		08/01/2011		0	1,493,856	0	0.330
000000-00-0	Blackstone Communications I LP	New York	NY		10/20/2000	3	0	15,040	0	0.500
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY		01/31/2011	13	0	3,651,644	0	2.290
000000-00-0	Capital Dynamics European Buyout 2005	Edinburgh	GBR		12/07/2007	3	0	(942,264)	0	13.250
000000-00-0	Carlyle Japan International Partners II, L.P.	George Town	CYM		11/01/2012		0	(174,946)	0	0.000
000000-00-0	Carlyle Parners V, LP (GIB)	Wilmington	DE	Transfer from Gibraltar to PICA	12/31/2013		16,852,778	0	0	100.000
000000-00-0	Carlyle Partners IV. LP (GIB)	Wilmington	DE	Transfer from Gibraltar to PICA	12/31/2013		8,727,747	0	0	100.000
000000-00-0	Carlyle Partners V, LP	Wilmington	DE		11/01/2012		0	1,152,958	0	0.090
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE	Carlyle Partners VI, L.P.	10/14/2013		276,719	(254,219)	0	0.290
000000-00-0	CCP IX LP No. 2	London	GBR		04/28/2009	3	0	1,090,983	0	0.550
000000-00-0	CCP VIII LP No. 2.2	London	GBR		04/19/2006	3	0	16,486	0	0.680
000000-00-0	Centerbridge Capital Partners II, L.P.	Wilmington	DE		11/01/2012		0	8,622,092	0	0.590
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY		11/01/2012		0	(97,201)	0	1.770
000000-00-0	Century Park Capital Partners II Fund	Los Angeles	CA		01/25/2005	3	0	55,326	0	2.830
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Cerberus Levered Opportunities II GP, LLC	05/10/2013		34,859	0	0	0.320
000000-00-0	Cerberus RMBS Opportunities Fund L.P. - PICA	New York	NY	Cerberus RMBS Opportunities Fund L.P.	09/23/2013		21,000,000	0	0	1.800
000000-00-0	Charles River Partnership XII, LP (VZ)	Wilmington	DE		12/10/2012		0	78,750	0	5.000
000000-00-0	Charles River Partnership XIII, L.P. (VZ)	Waltham	MA		12/10/2012		0	62,813	0	4.400
000000-00-0	CHB Capital Partners II LP	Denver	CO		04/01/1999	1	0	476,037	0	12.420
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	KY	China Momentum Fund, L.P.	12/24/2013		6,809,588	(1,120,879)	0	38.000
000000-00-0	CHS Private Equity V LP	Chicago	IL		11/01/2012		0	(60,376)	0	1.240
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership	Georgetown	CYM		11/01/2012		0	83,733	0	0.710
000000-00-0	CLAYTON, DUBILIER & RICE FUND VII, L.P. (VZ)	George Town	CYM		12/10/2012		0	3,214,168	0	1.300
000000-00-0	Clayton, Dubilier & Rice Fund VII, LP	Georgetown	CYM		11/01/2012		0	(1,506,751)	0	2.120
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	Georgetown	CYM		11/01/2012		0	736,121	0	0.260
000000-00-0	CVCI Growth Partnership II, L.P	St Helier	GBR		01/25/2008	1	0	1,166,957	0	0.240
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA	Grand Cayman	CYM		09/20/2011		0	5,423,858	0	25.000

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Diamond Rental, INC -PS	Salt Lake City	UT	Diamond Rental INC	09/11/2013		1,368,000	0	0	0.000
000000-00-0	DLJ Investment Partners III LP	New York	NY		06/23/2006	2	0	4,744,913	0	10.120
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA		11/28/2011		0	5,435,784	0	1.580
000000-00-0	EIG Energy Fund XVI, L.P.	Dover	DE	EIG Energy Fund L.P.	12/10/2013		4,375,000	(310,854)	0	0.830
000000-00-0	Energy Capital Partners II-A, LP	Short Hills	NJ		09/17/2010		0	2,604,019	0	0.440
000000-00-0	Energy Spectrum Partners VI LP	Dallas	TX		08/24/2010		0	4,708,112	0	0.060
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)	St Peters Port	GBR		11/01/2012		0	9,247	0	1.170
000000-00-0	EQT IV LP	St Peters Port	GBR		05/26/2004	3	0	4,535	0	1.570
000000-00-0	EQT V LP	St Peters Port	GBR		09/22/2006	3	0	223,992	0	0.270
000000-00-0	EQT V (No. 1) Limited Partnership	St Peters Port	GBR		11/01/2012		0	23,768	0	0.030
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peters Port	GBR		11/01/2012		0	3,402,652	0	0.570
000000-00-0	EQT VI (NO.2) Limited Partnership	St Peters Port	GBR		11/30/2011		0	1,620,310	0	0.780
000000-00-0	Evergreen Pacific Partners II, L.P.	Seattle	WA		09/04/2008	3	0	359,795	0	1.830
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)	Wilmington	DE	Pension risk transferred from Verizon To Prudential	01/15/2013		23,291,060	881,633	0	7.300
000000-00-0	Fir Tree Value Fund, L.P. - PICA	New York	NY	Fir Tree Value Fund, L.P.	10/01/2013		27,000,000	0	0	0.000
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT	Pension risk transferred from Verizon To Prudential	01/15/2013		82,076,304	2,322,064	0	1.300
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT	Pension risk transferred from Verizon To Prudential	01/15/2013		71,040,547	13,254,306	0	1.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY		11/01/2012		0	(2,058,800)	0	2.520
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership	London	GBR		11/01/2012		0	66,197	0	0.590
000000-00-0	Francisco Partners III, L.P.	San Francisco	CA		10/24/2011		0	2,190,089	0	0.510
000000-00-0	Friedman Fleischer & Lowe Capital Partners III, LP	San Francisco	CA		10/07/2008	3	0	529,780	0	0.670
000000-00-0	FS Equity Partners V, LP (VZ)	Wilmington	DE	Pension risk transferred from Verizon To Prudential	01/15/2013		9,447,246	10,134	0	4.100
000000-00-0	Goldman Sachs Vintage Fund V, L.P.	New York	NY		08/22/2008	3	0	1,641,869	0	0.710
000000-00-0	Green Mountain Partners II L.P. - GICFA	Quechee	VT		09/23/2011		0	(34,694)	0	1.000
000000-00-0	GS Capital Partners VI LP	New York	NY		04/27/2007	3	0	191,184	0	0.120
000000-00-0	GS Mezzanine Partners V, L.P. (GM)	New York	NY		11/01/2012		0	1,053,630	0	0.070
000000-00-0	GS Mezzanine Partners V, LP	New York	NY		12/10/2007	2	0	2,221,846	0	0.250
000000-00-0	GS Special Op (Asia) Fund, LP	New York	NY		03/25/1999		0	104,210	0	5.670
000000-00-0	Haddington Energy Partners III LP	Houston	TX		06/12/2006		0	2,110	0	2.750
000000-00-0	Haddington Energy Partners IV LP	Houston	TX		03/31/2010		0	2,197,021	0	0.156
000000-00-0	HarbourVest International Private Equity Partners IV-Partner	Wilmington	DE		11/01/2012		0	233,332	0	0.540
000000-00-0	HealthCor, L.P. - PICA	New York	NY	HealthCor, L.P.	10/01/2013		23,000,000	0	0	0.000
000000-00-0	Hedge Fund Seeding Strategy: 2011 LLC	New York	NY		02/27/2012		0	2,778,852	0	4.850
000000-00-0	Hellman & Friedman Capital Partners VI LP	San Francisco	CA		06/05/2007	3	0	907	0	0.120
000000-00-0	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA		08/29/2011		0	1,132,969	0	0.110
000000-00-0	Highbridge Principle Strategies - Mezzanine Partners Fund II	New York	NY	Highbridge Principal Strategies Mezzanine Partners II GP, L.P.	04/29/2013		8,993,746	2,580,845	0	3.340
000000-00-0	Highstar Capital Fund III, L.P. (GIB)	New York	NY	Transfer from Gibraltar to PICA	12/31/2013		15,610,777	0	0	0.000
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY		11/01/2012		0	(197,294)	0	0.810
000000-00-0	Highstar Capital III LP	New York	NY		09/28/2007	3	0	(242,823)	0	0.810
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY		02/09/2011		0	5,473,048	0	14.080
000000-00-0	Hunt Capital Growth Fund II LP	Dallas	TX		05/03/1999	1	0	359,323	0	4.290
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St Helier	GBR		04/27/2012		0	5,788,162	0	1.320
000000-00-0	ICG European Fund 2006 LP	St Helier	GBR		02/15/2007	2	0	109,873	0	2.130
000000-00-0	ICV Partners II LP	New York	NY		11/29/2005		0	85,322	0	0.800
000000-00-0	ICV Partners LP	Wilmington	DE		02/01/2001		0	125,754	0	3.790
000000-00-0	Inter-Atlantic Fund II LP	New York	NY		07/05/2006	1	0	279,666	0	42.610
000000-00-0	Inter-Atlantic Fund III, L.P.	New York	NY		08/19/2011		0	1,334,250	0	6.670
000000-00-0	Intervale Capital Fund, LP (VZ)	Wilmington	DE		12/10/2012		0	(96,805)	0	10.900
000000-00-0	Irving Place Capital Partners III, L.P. (VZ)	New York	NY	Pension risk transferred from Verizon To Prudential	01/15/2013		27,798,944	3,107,631	0	2.300
000000-00-0	JANA Nirvana Fund, L.P. - PICA	New York	NY	JANA Nirvana Fund, L.P.	10/01/2013		19,000,000	0	0	0.000
000000-00-0	Kelso Investment Associates VIII, LP	New York	NY		11/29/2007	3	0	710,356	0	0.220
000000-00-0	KKR 2006 Fund LP	New York	NY		11/28/2006	3	0	112,064	0	0.130
000000-00-0	KRG Capital Fund IV, LP	Denver	CO		12/18/2007	3	0	416,093	0	0.530
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	0	0	LeapFrog Financial Inclusion Fund II, LP	10/15/2013		154,455	(100,000)	0	5.490
000000-00-0	Lexington Capital Partners VI-B, L.P.	Wilmington	DE		11/01/2012		0	151,680	0	0.220
000000-00-0	Lincolnshire Equity Fund III LP	New York	NY		06/13/2005	1	0	2,957	0	1.150
000000-00-0	Lincolnshire Equity Fund IV - A, L.P.	New York	NY		07/22/2008	3	0	752,516	0	1.200
000000-00-0	Mason Wells Buyout Fund III, LP.	Milwaukee	WI		03/31/2010	3	0	1,542,915	0	0.020
000000-00-0	Menlo Ventures X, LP	Dover	DE		11/01/2012		0	385,000	0	0.640
000000-00-0	Menlo Ventures XI, LP	Menlo Park	CA		07/28/2011		0	1,331,250	0	3.900
000000-00-0	Menlo Ventures XI, LP (GM)	Menlo Park	CA		11/01/2012		0	763,805	0	1.420
000000-00-0	Metalmark Capital Partners II, L.P.	Wilmington	DE		11/01/2012		0	(540,207)	0	0.560
000000-00-0	Metalmark Capital Partners, L.P.	Wilmington	DE		11/01/2012		0	14,668	0	3.250
000000-00-0	MezzVest III, L.P. - PICA	St Helier	GBR		02/16/2012		0	(4,409,045)	0	25.000

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Natural Gas Partners IX, L.P.	Irving	TX		03/20/2008		0	442,816	0	0.380
000000-00-0	NB Secondary Opportunities Fund II LP	New York	NY		05/22/2008	3	0	17,467	0	1.260
000000-00-0	New Enterprise Associates 12, Limited Partnership	Wilmington	DE		11/01/2012		0	480,000	0	0.830
000000-00-0	New Enterprise Associates 13, Limited Partnership	Grand Cayman	CYM		11/01/2012		0	390,016	0	0.200
000000-00-0	New Mountain Partners III LP	New York	NY		09/25/2007	3	0	225,200	0	0.280
000000-00-0	NewSpring SBIC Mezzanine Capital II, L.P.	Radnor	PA		11/15/2010	2	0	500,000	0	0.104
000000-00-0	Newstone Capital Partners LP	Los Angeles	CA		05/31/2006	2	0	20,286	0	5.780
000000-00-0	Nordic Capital Fund VII Alpha, L.P.	St Helier	GBR		04/29/2008	3	0	(242,251)	0	0.840
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St Helier	GBR		11/01/2012		0	(438,344)	0	0.280
000000-00-0	NWI Emerging Market Fixed Income Fund LP - PICA	New York	NY	NWI Emerging Market Fixed Income Fund LP	10/01/2013		21,000,000	0	0	0.000
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	4,000,000	0	0.700
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX		07/20/2012		0	4,745,520	0	3.250
000000-00-0	Olympus Capital Asia III PE (Offshore) fund	Hong Kong	HKG		11/30/2011		0	1,774,582	0	1.400
000000-00-0	Parthenon Investors II, LP	Wilmington	DE		11/01/2012		0	182,812	0	3.690
000000-00-0	Permira IV LP 2	St Peters Port	GBR		12/14/2006	3	0	135,398	0	0.050
000000-00-0	PineBridge New Europe Partners II, L.P.	George Town	CYM		02/27/2007	1	0	2,832,976	0	3.830
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.	Palo Alto	CA		11/01/2012		0	72,584	0	2.850
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Shanghai	CHN		05/16/2011		0	173,787,262	0	83.330
000000-00-0	Providence Equity Partners IV LP (GM)	Providence	RI		11/01/2012		0	(7,756)	0	0.840
000000-00-0	Providence Equity Partners LP	Providence	RI		11/27/2000	3	0	(3,360)	0	1.210
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.	Providence	RI		11/01/2012		0	(102,586)	0	0.530
000000-00-0	Providence Equity Partners VI, LP	Providence	RI		03/08/2007	3	0	(61,531)	0	0.260
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)	Providence	RI		11/01/2012		0	(62,503)	0	0.130
000000-00-0	Providence Equity Partners VII LP	Providence	RI		05/09/2012		0	1,488,750	0	0.980
74459*-10-1	Prudential Capital Partners II LP	Chicago	IL		04/01/2005	2	0	177,557	0	5.830
000000-00-0	Prudential Capital Partners III LP	Chicago	IL		10/16/2008	2	0	3,066,253	0	24.650
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL		12/20/2012		0	30,201,039	0	76.500
744588-10-0	Prudential Capital Partners LP	Chicago	IL		09/29/2000	2	0	7,054	0	32.110
000000-00-0	Prudential Charter School Fund II LLC	Trenton	NJ		12/20/2006		0	1,671	0	100.000
000000-00-0	Prudential Charter School Fund LLC (RISE)	Trenton	NJ		05/16/2006		0	(165,000)	0	100.000
000000-00-0	Resolution Life L.P.	Hamilton	BMU	Resolution Life GP Ltd.	07/17/2013		18,725,000	3,121,000	0	20.000
000000-00-0	Riverstone Global Energy and Power Fund V, LP	New York	NY	Riverstone Holdings LLC	06/28/2013		8,608,288	1,012,403	0	0.290
000000-00-0	Rutland Fund II LP	London	GBR		04/02/2007	3	0	1,390,496	0	1.590
000000-00-0	SBCVC Fund II LP	Shanghai	CHN		12/29/2006	1	0	75,256	0	3.300
000000-00-0	Sentinel Capital Partners II, L.P.	New York	NY		07/15/1999	3	0	405,596	0	3.970
000000-00-0	Sentinel Capital Partners III LP	New York	NY		05/20/2005	3	0	6,868	0	2.350
000000-00-0	Sentinel Capital Partners IV LP	New York	NY		01/29/2009	3	0	1,223,946	0	5.830
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY		12/10/2012		0	2,801,393	0	4.100
000000-00-0	Silver Lake Partners III, LP	New York	NY		10/22/2007	3	0	637,891	0	0.110
000000-00-0	Silver Lake Partners IV, L.P.	Hamilton	BMU	Silver Lake Partners IV, L.P.	10/15/2013		832,092	(125,630)	0	0.180
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY	Pension risk transferred from Verizon To Prudential	01/15/2013		60,724,940	0	0	10.800
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA		11/01/2012		0	761,719	0	1.030
000000-00-0	SV Life Sciences Fund IV, LP	Boston	MA		02/05/2007	1	0	16,820	0	0.880
000000-00-0	TA XI, L.P.	Boston	MA		07/30/2010	3	0	1,400,000	0	0.440
000000-00-0	TA XI, L.P. (GM)	Boston	MA		11/01/2012		0	1,037,400	0	0.190
000000-00-0	The Veritas Capital Fund IV, L.P.	New York	NY		05/18/2010	3	0	41,873	0	0.010
000000-00-0	Thomas H. Lee Equity Fund V, L.P. (VZ)	Boston	MA	Pension risk transferred from Verizon To Prudential	01/15/2013		1,463,476	0	0	0.800
000000-00-0	Thomas H. Lee Equity Fund V, LP (GM)	Boston	MA		11/01/2012		0	11,157	0	0.590
000000-00-0	Thomas H. Lee Equity Fund VI LP	Boston	MA		08/17/2006	3	0	980,246	0	0.650
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA		11/01/2012		0	3,233,576	0	0.420
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX		11/01/2012		0	101,996	0	0.970
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX		11/01/2012		0	156,912	0	0.530
000000-00-0	TPG Partners IV, LP	Fort Worth	TX		11/01/2012		0	(12,875)	0	0.840
000000-00-0	TPG Partners V LP	Fort Worth	TX		06/27/2006		0	163,700	0	0.340
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX		11/01/2012		0	672,598	0	0.270
000000-00-0	TPG Partners VI, L.P.	Fort Worth	TX		04/17/2008	3	0	1,671,913	0	0.080
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX		11/01/2012		0	1,901,801	0	0.090
000000-00-0	Tricadia Credit Strategies, L.P. - PICA	New York	NY	Tricadia Credit Strategies, L.P.	10/01/2013		22,000,000	0	0	0.000
000000-00-0	Trimaran Fund II, L.L.C.	Wilmington	DE		01/01/2001	3	0	24,266	0	2.700
000000-00-0	Warburg Pincus Private Equity X, LP	New York	NY		10/24/2007		0	525,000	0	0.170
000000-00-0	Wind Point Partners VII-A, L.P.	Chicago	IL		04/09/2009	3	0	553,700	0	1.350
000000-00-0	Wind Point Partnes VI LP	Chicago	IL		03/31/2006	3	0	250,765	0	1.400
000000-00-0	ZAIS Matrix V-B LP	Red Bank	NJ		01/02/2007		0	(3,237,603)	0	17.840

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1	2	Location		5	6	7	8	9	10	11
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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
1599999. Joint Venture Interests - Common Stock - Unaffiliated							536,939,916	367,766,239	0	XXX
000000-00-0	Ironbound Fund LLC	Newark	NJ		05/18/2010		0	134,470,693	0	100.000
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY	NorthBound Emerging Manager Fund, L.P.	12/17/2013		148,515	173,250	0	99.000
000000-00-0	NorthBound Emerging Managers Fund LP	New York	NY		06/11/2007		0	(3,800,900)	0	99.500
1699999. Joint Venture Interests - Common Stock - Affiliated							148,515	130,843,043	0	XXX
000000-00-0	Avanath Affordable Housing I, LLC	Irvine	CA		10/06/2010		0	575,325	0	0.146
000000-00-0	PLA Industrial Fund I, LLC	Madison	NJ		12/09/2003		0	7,079,144	0	31.000
000000-00-0	PLA Industrial Trust II LLC PI	Madison	NJ		09/09/2005		0	(2,800,498)	0	10.710
000000-00-0	PLA Residential Fund III	Madison	NJ		03/24/2008		0	(282,975)	0	36.170
000000-00-0	PLA Residential IV	Madison	NJ		05/12/2009		0	(2,189,972)	0	100.000
000000-00-0	PLA Residential Trust II LLC PI	Madison	NJ		06/10/2005		0	986,845	0	14.000
000000-00-0	PRECAP III _ PICA	Madison	NJ	PRECAP III _ PICA	03/06/2013		7,411,361	4,118,707	0	100.000
000000-00-0	PRECap IV - PICA	Madison	NJ	PRECap IV - PICA	06/20/2013		1,544,940	21,138,035	0	100.000
000000-00-0	PRECO IV	Madison	NJ		05/18/2009		0	7,195,971	0	99.990
000000-00-0	PRISA LP	Madison	NJ	PRISA LP	06/20/2013		15,420,000	34,580,000	0	100.000
000000-00-0	Pru Real Estate Co I LP	Madison	NJ		05/30/2000		0	6,759,353	0	33.130
000000-00-0	PruCap I, LP: PICA	Madison	NJ		10/15/2010		0	3,201,836	0	43.800
000000-00-0	Senior Housing Partnership Fund IV,	Madison	NJ		10/05/2011		0	6,182,867	0	100.000
000000-00-0	Tucker Development and Acquisition Fund, L.P.	Highland Park	IL		07/12/2010		0	330,033	0	16.670
000000-00-0	USDF, LP: PICA	Madison	NJ		12/16/2011		0	22,485,788	0	87.600
1799999. Joint Venture Interests - Real Estate - Unaffiliated							24,376,301	109,360,459	0	XXX
000000-00-0	Don Cesar Investor LLC	St Petersburg	FL	Transfer from PRIAC to PICA	10/01/2013		84,683,479	0	0	0.000
000000-00-0	Gibraltar Potomac Hldgs LLC	Wilmington	DE		01/29/1999		0	2,896	0	100.000
000000-00-0	Intergroup Properties LLC	Wilmington	DE		11/23/1999		0	54,136	0	100.000
000000-00-0	LCWestlake LLC	Westlake Village	CA		10/04/2000		0	(332,843)	0	100.000
000000-00-0	PLA Retail Fund I, LP	Madison	NJ		11/07/2006		0	(1,195,391)	0	2.530
000000-00-0	Pru R/E Companies Fund I LLC	Madison	NJ		05/30/2000		0	(19,629)	0	0.200
000000-00-0	Prudential Commercial Property Holding Company, LLC	Atlanta	GA		03/31/2010		0	24,536,234	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP	Atlanta	GA		03/31/2010		0	9,688,274	0	100.000
000000-00-0	Rock Global Real Estate LLC	Wilmington	DE		06/30/2012		0	118,584	0	100.000
000000-00-0	Rosado Grande LLC	St Petersburg	FL	Transfer from PRIAC to PICA	10/01/2013		855,389	0	0	1.000
000000-00-0	Senior Housing Partners I, LLC	Wilmington	DE		01/22/1998		0	634,950	0	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated							85,538,868	33,487,211	0	XXX
000000-00-0	Acumen Capital Markets I LP	New York	NY		09/01/2009		0	826,092	0	20.830
000000-00-0	Ada Cogen Holdings LP - PICA	Morristown	NJ	Ada Cogen Holdings LP	12/10/2013		14,545,455	0	0	99.500
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N1	Cleveland	OH	PCP II	05/31/2013		167,568	0	0	0.170
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units (R)	Cleveland	OH	PCP II	05/31/2013		2,165,746	0	0	2.140
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (N)	Cleveland	OH	PCP II	05/31/2013		83,784	0	0	0.800
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (R)	Cleveland	OH	PCP II	05/31/2013		2,792,799	0	0	2.760
000000-00-0	AmeriMark Holdings, LLC - Series C Common Units	Cleveland	OH	PCP II	05/31/2013		25,135	0	0	0.200
000000-00-0	B Lab IP, LLC	Berwyn	PA		06/07/2012		0	2,500,000	0	50.000
000000-00-0	Ballard/P IV Limited Partnership	Houston	TX		08/28/2009		0	253,162	0	90.000
000000-00-0	Ballard/P V Limited Partnership	Houston	TX		02/25/2011		0	2,295,232	0	90.000
000000-00-0	BC European Capital VIII, LP	London	GBR		11/01/2012		0	535,189	0	1.120
000000-00-0	BlackWell Exploration & Development, LLC	Dover	DE	BlackWell Exploration & Development, LLC	12/18/2013		6,562,500	0	0	0.000
000000-00-1	Canyon-Agassi Charter School Facilities Fund, LP	Los Angeles	CA		10/18/2011		0	2,274,636	0	3.760
000000-00-0	Catalyst Fund Limited Partnership III - PICA	Toronto	CAN		09/01/2010		0	4,567,500	0	5.700
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	CAN		07/13/2012		0	8,788,000	0	9.490
000000-00-0	CCP IX LP No. 1	London	GBR		11/01/2012		0	1,063,709	0	0.320
000000-00-0	CCP VII LP No. 2.1	London	GBR		11/01/2012		0	263,296	0	1.680
000000-00-0	CCP VIII LP No. 2.1	London	GBR		11/01/2012		0	43,277	0	0.850
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY		11/23/2011		0	(16,195,536)	0	2.850
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY	Cerberus Levered Opportunities II GP, LLC	05/31/2013		18,293,223	3,183,993	0	4.550
000000-00-0	Charter School Investors LLC	Santa Monica	CA		05/23/2005		0	2,110,585	0	23.110
000000-00-0	Choctaw Generation, LP	Houston	TX	Red Hills CH, LLC	02/28/2013		1,254,584	0	0	18.790
000000-00-0	Cleveland Thermal Holdings, LLC	Cleveland	OH		10/31/2008	2	0	(150,000)	0	11.750
000000-00-0	Coller International Partners VI, LP	St Peters Port	GBR		05/11/2012		0	3,071,701	0	0.480
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX	Transfer from Ross LLC to PICA	12/31/2013		6,885,695	0	0	23.810
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX	Transfer from Ross LLC to PICA	12/31/2013		30,000,000	0	0	100.000
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ	Energy Capital Partners Mezzanine GP, LP	02/11/2013		4,991,279	3,655,524	0	7.910
000000-00-0	Energy Recapitalization and Restructuring Fund, L.P.	Houston	TX		01/24/2012		0	1,246,750	0	1.420
000000-00-0	Energy Trust Partners III, L.P.	New York	NY		06/30/2008		0	231,922	0	2.180

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Guggenheim Aviation Offshore Investment Fund II, L.P.	Grand Cayman	CYM		11/01/2012		0	185,719	0	0.830
000000-00-0	GulfTex Energy II, LP - PICA	San Antonio	TX		06/15/2011		0	1,091,481	0	36.000
000000-00-0	GulfTex Energy III, LP - PICA	San Antonio	TX	Transfer from Ross LLC to PICA	12/31/2013		10,621,169	0	0	31.510
000000-00-0	Housing Partnership Equity Trust REIT LLC	Boston	MA		12/31/2012		0	6,286,952	0	10.000
000000-00-0	Ironwood Mezzanine Partners III-A LP	Avon	CT		05/14/2012		0	1,183,256	0	9.150
000000-00-0	Kelso Investment Associates VII, LP (VZ)	New York	NY	Pension risk transferred from Verizon To Prudential	01/15/2013		36,724,348	(190,839)	0	2.000
000000-00-0	MicroVest II, LP	Bethesda	MD		04/17/2009		0	1,545,509	0	11.110
000000-00-0	MVP Growth Equity Fund II, L.P.	Houston	TX		06/16/2008	1	0	139,167	0	25.000
000000-00-0	New Jersey Community Capital Fund #1 LLC	New Brunswick	NJ	Community Loan Fund of New Jersey	01/18/2013		1,347,712	0	0	25.900
000000-00-0	New Markets Education Partners, L.P.	College Park	MD		04/30/2012		0	275,000	0	26.160
000000-00-0	NGP Natural Resources X, L.P.	Irving	TX		01/27/2012		0	3,262,509	0	0.690
000000-00-0	OHA Newbury Partners, L.P. - PICA	Fort Worth	TX	OHA Newbury Partners GenPar, LLC	09/09/2013		8,458,333	4,470,833	0	6.040
000000-00-0	Permira Europe III L.P.1	St Peters Port	GBR		11/01/2012		0	94,540	0	10.000
000000-00-0	Permira IV L.P.1	St Peters Port	GBR		11/01/2012		0	975,463	0	0.610
000000-00-0	Pinedale Corridor, LP - PICA	Leawood	KS	Transfer from Ross LLC to PICA	12/31/2013		34,126,000	0	0	0.000
000000-00-0	Platinum Equity Partners III, L.P.	Atlanta	GA	Platinum Equity Partners III, L.P.	10/17/2013		4,634,563	(247,317)	0	0.000
000000-00-0	Renovus Capital Partners, LP	Wynnewood	PA		05/31/2012		0	1,125,000	0	15.800
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA	Newark	NJ	Transfer from Ross LLC to PICA	12/31/2013		7,108,585	0	0	100.000
000000-00-0	SJF Ventures III, L.P.	Durham	NC	SJF GP III, LLC	05/10/2013		825,000	339,659	0	5.530
000000-00-0	Tenaska Power Fund LP	Omaha	TX		07/01/2005	3	0	2,426	0	1.790
000000-00-0	Tenaska Prudential Partners, LLC	Omaha	NE	Tenaska Prudential Partners, LLC	12/12/2013		55,000,000	0	0	34.760
000000-00-0	TPF II, L.P.	Omaha	NE		07/24/2008		0	5,595,877	0	1.920
000000-00-0	Vestar Capital Partners IV, LP	New York	NY		11/01/2012		0	20,861	0	0.970
000000-00-0	Yorktown Energy Partners IX , L.P.	New York	NY		08/24/2010		0	4,858,175	0	0.016
000000-00-0	Yorktown Energy Partners VII LP	New York	NY		10/10/2006		0	34,361	0	0.590
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY		09/29/2008		0	137,750	0	0.870
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown X Company LP	05/30/2013		1,306,298	7,662,715	0	3.110
2199999. Joint Venture Interests - Other - Unaffiliated							247,919,776	59,414,129	0	XXX
000000-00-0	Pru 3 Times Square Associates LLC	New York	NY		09/30/2003		0	(905,439)	0	100.000
000000-00-0	PSG Holding, LLC	Newark	NJ		11/30/2008		0	30,580,134	0	100.000
000000-00-0	Ross LLC	Dallas	TX		03/31/2012		0	44,369,431	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ	Vailsburg Fund LLC	10/01/2013		80,600,000	80,600,000	0	80.600
2299999. Joint Venture Interests - Other - Affiliated							80,600,000	154,644,126	0	XXX
29452P-AB-2	Equitable Life Assurance 1995	New York	NY		12/31/1996		0	1,388	0	100.000
29452P-AB-2	Equitable Life Assurance 1996	New York	NY		12/31/1996		0	374	0	100.000
29452P-AB-2	Equitable Life Assurance 1997	New York	NY		03/04/1997		0	5,113	0	100.000
309601-AA-0	Farmers Ins Exch AA0 -1998	Los Angeles	CA		02/05/1998		0	3,865	0	100.000
309601-AA-0	Farmer's Insurance - AA - 1996	Los Angeles	CA		12/31/1996		0	51,794	0	100.000
309601-AA-0	Farmer's Insurance - AA0 - 1997	Los Angeles	CA		02/24/1997		0	17,119	0	100.000
309588-AC-5	Farmer's Insurance - AC - 1998	New York	NY		07/13/1998		0	47,735	0	100.000
309588-AE-1	Farmer's Insurance - AE - 1998	New York	NY		07/13/1998		0	10,124	0	100.000
401378-AA-2	Guardian Life Am SURPLUS NOTE - 2013	New York	NY	Transfer from PICA Hartford Life Trust	01/05/2013		26,226,702	0	0	100.000
42976#-AA-6	High Point Safety and Insurance Association-2003	New York	NY		10/01/2003		0	168,587	0	100.000
53079Q-AD-9	Liberty Mutual AD9- 2000	New York	NY		10/30/2000		0	50	0	100.000
53079Q-AD-9	LIBERTY MUTUAL NOTES 144A	New York	NY		10/09/1997		0	2	0	100.000
575767-AJ-7	MASS MUTUAL LIFE SURPLUS NOTE - 2012	Boston	MA		02/01/2012		0	16	0	100.000
575767-AJ-7	MASS MUTUAL LIFE SURPLUS NOTE - 2013	Boston	MA	Transfer from PICA Hartford Life Trust	01/05/2013		7,515,354	0	0	100.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE - 2013	New York	NY	Transfer from PICA Hartford Life Trust	01/05/2013		26,386,506	(188,760)	0	100.000
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE CO 144A	New York	NY		06/30/2011		0	(4,871)	0	100.000
638671-AG-2	NATIONWIDE MUTUAL INSURANCE CO CORPORATE	New York	NY		06/30/2011		0	25,926	0	100.000
64952G-AE-8	New York Life Insurance 2003	New York	NY		10/20/2005		0	431	0	100.000
64952G-AE-8	New York Life Insurance GAE8 - 2005	New York	NY		02/14/2006		0	(768)	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2012	New York	NY		12/20/2012		0	3,769	0	100.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INS C CORPORATE - 2013	Milwaukee	WI	Transfer from PICA Hartford Life Trust	01/05/2013		11,490,237	0	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2009	New York	NY		12/12/2009		0	(56,366)	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2013	New York	NY	Transfer from PICA Hartford Life Trust	01/05/2013		51,169,543	0	0	100.000
2399999. Surplus Debentures, etc - Unaffiliated							122,788,342	85,528	0	XXX
000000-00-0	Alliant Tax Credit Fund 66 LTD	Palm Beach	FL		06/12/2012		0	(2,890,128)	0	15.000
000000-00-0	Atlanta Housing Equity Fund II Limited Partnership	Columbia	MD		10/02/1997		0	(24,886)	0	30.120
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Part	Boston	MA		01/24/2012		0	(4,246,116)	0	17.400
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY		02/11/2011		0	(1,870,992)	0	16.800
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN		10/03/2011		0	(1,932,084)	0	20.040
000000-00-0	CREA Corporate Tax Credit Fund XXVI, LLC	Indianapolis	IN		04/11/2012		0	(2,281,656)	0	23.390

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	CREA Corporate Tax Credit Fund XXXVI, LLC	Boston	MA	CREA Corporate Tax Credit Fund XXXVI, LLC	11/19/2013		30,000,000	0	0	0.000
000000-00-0	Enterprise Housing Partners 1995 LP	Columbia	MD		03/06/1996		0	(32,967)	0	3.860
000000-00-0	National Equity Fund 1994 Limited Partnership	Chicago	IL		04/01/1994		0	(50,921)	0	3.330
000000-00-0	National Equity Fund 1997 Limited Partnership	Chicago	IL		12/31/1998		0	(8,445)	0	2.780
000000-00-0	National Equity Fund 2001 LLC	Chicago	IL		12/12/2002		0	(92,039)	0	4.100
000000-00-0	Raymond James Tax Credit Fund 40 L.L.C	St Petersburg	FL	RJTCF-1231 L.L.C.	09/03/2013		30,000,000	(67,044)	0	15.380
000000-00-0	U.S.A. Institutional Tax Credit Fund LXXXIX L.P.	Greenwich	CT	Richman U.S.A. Tax Credit LXXXIX LLC	05/15/2013		25,000,000	1,717,747	0	15.060
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT		12/22/2011		0	(4,040,700)	0	21.050
000000-00-0	WNC Institutional Tax Credit 37 LP	Irvine	CA		12/06/2012		0	(1,625,088)	0	24.000
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA		02/28/2012		0	(2,074,548)	0	25.050
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							85,000,000	(19,519,867)	0	XXX
000000-00-0	TCF P/GA-2 LLC	Charlotte	NC		05/03/2007		0	(161,452)	0	49.990
000000-00-0	TCF P/MO-1 LLC	Charlotte	NC		05/03/2007		0	(215,484)	0	99.990
000000-00-0	Wachovia Tax Credit IV P/GA	Charlotte	NC		12/11/2002		0	(165,378)	0	35.000
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	(542,314)	0	XXX
000000-00-0	WNC HAWAII TAX CREDITS FUND 36 SERIES 3 LP	Irvine	CA		12/06/2012		0	(1,752)	0	22.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	(1,752)	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Newark	NJ		11/30/2011		0	1,130,253	0	100.000
4299999. Any Other Class of Assets - Unaffiliated							0	1,130,253	0	XXX
000000-00-0	PRIAC SA- Affiliated	Hartford	CT		11/29/2004		0	28,271,849	0	100.000
4399999. Any Other Class of Assets - Affiliated							0	28,271,849	0	XXX
4499999. Total - Unaffiliated							1,099,769,335	517,692,675	0	XXX
4599999. Total - Affiliated							166,287,383	392,889,198	0	XXX
4699999 - Totals							1,266,056,718	910,581,873	0	XXX

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PIP, LLC	Newark	NJ		12/31/2008		0	0	0	0	0	0	0	355,728,863	355,728,863	0	0	0	0
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	355,728,863	355,728,863	0	0	0	0
J6411#-AB-2	Prudential Holdings of Japan Senior Note	Wilmington	DE		12/31/2009		0	0	0	0	0	0	0	100,000,000	100,000,000	0	0	0	0
94014#-AR-4	Washington Street Investments Senior NoteChicagoHotelFundLLC	Wilmington	DE		01/19/2007		0	0	0	0	0	0	0	3,230,175	3,230,175	0	0	0	0
94014#-AS-2	Washington Street Investments Sr Note-Portland Hotel Invt Fd	Wilmington	DE		09/01/2006		0	0	0	0	0	0	0	528,218	528,218	0	0	0	0
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							0	0	0	0	0	0	0	103,758,393	103,758,393	0	0	0	0
28110#-10-4	Edison Place Senior Note, LLC	Newark	NJ		04/30/2008		0	0	0	0	0	0	0	155,274,223	155,274,223	0	0	0	0
1499999. Joint Venture Interests - Fixed Income - Affiliated							0	0	0	0	0	0	0	155,274,223	155,274,223	0	0	0	0
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU		10/30/2007		0	0	0	0	0	0	0	8,583,401	8,583,401	0	0	0	0
000000-00-0	Advent International GPE V-C L.P.	Boston	MA		06/27/2005		0	0	0	0	0	0	0	1,912,840	1,912,840	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA		11/01/2012		0	0	0	0	0	0	0	19,362,474	19,362,474	0	0	0	0
000000-00-0	Advent International GPE VI L.P.	Boston	MA		07/07/2008		0	0	0	0	0	0	0	1,534,468	1,534,468	0	0	0	0
000000-00-0	Alinda Infrastructure Fund I, L.P.	New York	NY		09/08/2006		0	0	0	0	0	0	0	7,157,351	7,157,351	0	0	0	0
000000-00-0	Anchorage Illiquid Opportunities II, L.P.-PICA	New York	NY		08/11/2010		0	0	0	0	0	0	0	2,729,636	2,729,636	0	0	0	0
000000-00-0	Apax Europe V - A, L.P. (VZ)	Guernsey	GBR		12/10/2012		0	0	0	0	0	0	0	5,902,827	5,902,827	0	0	0	0
000000-00-0	APAX Europe VI-A, LP	St Peter Port	GBR		04/18/2005		0	0	0	0	0	0	0	1,152,956	1,152,956	0	0	0	0
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	Edinburgh	GBR		12/10/2012		0	0	0	0	0	0	0	5,320,115	5,320,115	0	0	0	0
000000-00-0	Apax Europe VII - A, L.P.	St. Peter Port	GBR		06/25/2007		0	0	0	0	0	0	0	303,479	303,479	0	0	0	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	Edinburgh	GBR		11/01/2012		0	0	0	0	0	0	0	933,240	933,240	0	0	0	0
000000-00-0	Apax Excelsior VI, L.P.	New York	NY		06/06/2000		0	0	0	0	0	0	0	379,863	379,863	0	0	0	0
000000-00-0	APEF 5 Jabbah CI L.P.	St. Helier	GBR		03/16/2006		0	0	0	0	0	0	0	3,420,698	3,420,698	0	0	0	0
000000-00-0	Apollo Investment Fund V L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	3,847,263	3,847,263	0	0	0	0
000000-00-0	Apollo Investment Fund VI, L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	6,792,273	6,792,273	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	3,164,040	3,164,040	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	7,336,402	7,336,402	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund III, L.P.	Boston	MA		05/19/2006		0	0	0	0	0	0	0	5,339,656	5,339,656	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund IV, L.P.	Boston	MA		10/26/2007		0	0	0	0	0	0	0	1,692,638	1,692,638	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA		12/01/2011		0	0	0	0	0	0	0	757,038	757,038	0	0	0	0
000000-00-0	Argus Capital Partners II A LP	St. Helier	GBR		07/17/2006		0	0	0	0	0	0	0	905,681	905,681	0	0	0	0
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington, D.C.	DC		12/10/2012		0	0	0	0	0	0	0	1,143,678	1,143,678	0	0	0	0
000000-00-0	ASA Ethanol Holdings, LLC	Washington DC	DC	Dissolution	12/17/2009	02/20/2013	0	880,269	0	0	0	880,269	0	880,269	11,946,932	0	11,066,663	11,066,663	0
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	57,222	57,222	0	0	0	0
000000-00-0	B IV Capital Partners, LP	Wellesley	MA		12/10/2012		0	0	0	0	0	0	0	450,331	450,331	0	0	0	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR		12/10/2012		0	0	0	0	0	0	0	18,090,621	18,090,621	0	0	0	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY		11/01/2012		0	0	0	0	0	0	0	6,767,452	6,767,452	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY		11/01/2012		0	0	0	0	0	0	0	451,373	451,373	0	0	0	0
000000-00-0	Blackstone Capital Partners V L.P.	New York	NY		05/30/2006		0	0	0	0	0	0	0	3,277,294	3,277,294	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY		11/01/2012		0	0	0	0	0	0	0	22,027	22,027	0	0	0	0
000000-00-0	Blackstone Capital Partners VI L.P.	New York	NY		08/01/2011		0	0	0	0	0	0	0	71,778	71,778	0	0	0	0
000000-00-0	Blackstone Communications I	New York	NY		10/20/2000		0	0	0	0	0	0	0	1,631,699	1,631,699	0	0	0	0
000000-00-0	Blackstone Event Driven Fd	New York	NY		05/29/1998		0	0	0	0	0	0	0	329,865	329,865	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund L.P.	New York	NY		04/27/2007		0	0	0	0	0	0	0	5,485,272	5,485,272	0	0	0	0
000000-00-0	Boston Ventures Limited Partnership VI	Boston	MA		06/01/2000		0	0	0	0	0	0	0	125,856	125,856	0	0	0	0
000000-00-0	Capital Dynamics European Buyout 2005	Edinburgh	GBR		12/07/2007		0	0	0	0	0	0	0	2,073,850	2,073,850	0	0	0	0
000000-00-0	Carlyle Japan International Partners II, L.P.	George Town	CYM		11/01/2012		0	0	0	0	0	0	0	59,285	59,285	0	0	0	0
000000-00-0	Carlyle Partners III, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	(9,295)	(9,295)	0	0	0	0
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	4,286,848	4,286,848	0	0	0	0
000000-00-0	Carlyle Partners VI, L.P.						0	0	0	0	0	0	0	(6,129)	(6,129)	0	0	0	0
000000-00-0	CCP IX LP No. 2	London	GBR		04/28/2009		0	0	0	0	0	0	0	603,279	603,279	0	0	0	0
000000-00-0	CCP VII LP No. 2.1	London	GBR		11/01/2012		0	0	0	0	0	0	0	370,180	370,180	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CCP VIII LP No. 2.2	London	GBR		04/19/2006		0	0	0	0	0	0	0	3,536,856	3,536,856	0	0	0	0
000000-00-0	Centerbridge Capital Partners II, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	(161,588)	(161,588)	0	0	0	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	3,863,156	3,863,156	0	0	0	0
000000-00-0	Century Park Capital Partners II Fund	Los Angeles	CA		01/25/2005		0	0	0	0	0	0	0	1,252,361	1,252,361	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series II	New York	NY		11/01/2012		0	0	0	0	0	0	0	10,269,046	10,269,046	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY		11/01/2012		0	0	0	0	0	0	0	3,019,437	3,019,437	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY		11/01/2012		0	0	0	0	0	0	0	4,441,977	4,441,977	0	0	0	0
000000-00-0	Charles River Partnership XII, LP (VZ)	Wilmington	DE		12/10/2012		0	0	0	0	0	0	0	1,259,187	1,259,187	0	0	0	0
000000-00-0	Charles River Partnership XIII, L.P. (VZ)	Waltham	MA		12/10/2012		0	0	0	0	0	0	0	6,596,661	6,596,661	0	0	0	0
000000-00-0	CHB Capital Partners II, L.P.	Denver	CO	Dissolution	04/01/1999	12/18/2013	678,248	(1,154,286)	0	0	0	(1,154,286)	0	0	0	0	0	0	973,670
000000-00-0	CHS Private Equity V LP	Chicago	IL		11/01/2012		0	0	0	0	0	0	0	(31,791)	(31,791)	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership	George Town	CYM		11/01/2012		0	0	0	0	0	0	0	3,188,808	3,188,808	0	0	0	0
000000-00-0	CLAYTON, DUBILIER & RICE FUND VII, L.P. (VZ)	George Town	CYM		12/10/2012		0	0	0	0	0	0	0	9,157,994	9,157,994	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VII, LP	Georgetown	CYM		11/01/2012		0	0	0	0	0	0	0	5,921,387	5,921,387	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	Georgetown	CYM		11/01/2012		0	0	0	0	0	0	0	1,351,849	1,351,849	0	0	0	0
000000-00-0	Coller International Partners IV-E, L.P.	Georgetown	CYM		11/01/2012		0	0	0	0	0	0	0	867,387	867,387	0	0	0	0
000000-00-0	Coller International Partners V -A LP	St. Peter Port	GBR		12/21/2006		0	0	0	0	0	0	0	1,595,190	1,595,190	0	0	0	0
000000-00-0	CVCI Growth Partnership II, L.P	St. Heiler	GBR		01/25/2008		0	0	0	0	0	0	0	124,499	124,499	0	0	0	0
000000-00-0	Darby Asia Mezzanine Fund II, L.P.	George Town	CYM		11/06/2006		0	0	0	0	0	0	0	2,950,142	2,950,142	0	0	0	0
000000-00-0	DLJ Investment Partners III, L.P.	New York	NY		06/23/2006		0	0	0	0	0	0	0	12,052,432	12,052,432	0	0	0	0
000000-00-0	Edison Venture Fund VI, LP	Lawrenceville	NJ		12/20/2006		0	0	0	0	0	0	0	367,922	367,922	0	0	0	0
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA		11/28/2011		0	0	0	0	0	0	0	486,278	486,278	0	0	0	0
000000-00-0	Emerald Partners IV, L.P.	Cleveland	OH		03/29/1999		0	0	0	0	0	0	0	339,217	339,217	0	0	0	0
000000-00-0	Energy Capital Partners II-A, LP	Short Hills	NJ		09/17/2010		0	0	0	0	0	0	0	437,754	437,754	0	0	0	0
000000-00-0	Energy Spectrum Partners V LP	Dallas	TX		04/30/2007		0	0	0	0	0	0	0	18,311	18,311	0	0	0	0
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)	St Peters Port	GBR		11/01/2012		0	0	0	0	0	0	0	9,879,222	9,879,222	0	0	0	0
000000-00-0	EQT IV L.P.	St. Peter Port	GBR		05/26/2004		0	0	0	0	0	0	0	2,748,792	2,748,792	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR		11/01/2012		0	0	0	0	0	0	0	441,645	441,645	0	0	0	0
000000-00-0	EQT V L.P.	St. Peter Port	GBR		09/22/2006		0	0	0	0	0	0	0	4,222,811	4,222,811	0	0	0	0
000000-00-0	Escalate Capital I, L.P	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	111	111	0	0	0	0
000000-00-0	FCF Partners, LP	Madison	WI		03/31/2009		0	0	0	0	0	0	0	291,653	291,653	0	0	0	0
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)	Wilmington	DE		01/15/2013		0	0	0	0	0	0	0	1,151,056	1,151,056	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT		01/15/2013		0	0	0	0	0	0	0	12,120,222	12,120,222	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT		01/15/2013		0	0	0	0	0	0	0	4,147,742	4,147,742	0	0	0	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	520,639	520,639	0	0	0	0
000000-00-0	Fortress Investment Fund II LLC	New York	NY		11/01/2012		0	0	0	0	0	0	0	2,558,634	2,558,634	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY		11/01/2012		0	0	0	0	0	0	0	618,857	618,857	0	0	0	0
000000-00-0	Fortress Investment Fund LLC	New York	NY	Dissolution	11/01/2012	07/16/2013	1,096,736	0	0	0	0	0	0	1,096,736	1,096,736	0	0	0	(301,595)
000000-00-0	Fortress Investment Fund V (Coinvestment Fund D) L.P.	New York	NY		07/24/2007		0	0	0	0	0	0	0	626,914	626,914	0	0	0	0
000000-00-0	Fortress Investment Fund V (Fund D) L.P.	New York	NY		07/24/2007		0	0	0	0	0	0	0	817,207	817,207	0	0	0	0
000000-00-0	Fortress Residential Investment Deutschland (Fund B) LP	New York	NY		11/01/2012		0	0	0	0	0	0	0	230,216	230,216	0	0	0	0
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership	London	GBR		11/01/2012		0	0	0	0	0	0	0	3,322,588	3,322,588	0	0	0	0
000000-00-0	Francisco Partners II, L.P.	Menlo Park	CA		07/10/2006		0	0	0	0	0	0	0	457,964	457,964	0	0	0	0
000000-00-0	Francisco Partners III, L.P.	San Fransisco	CA		10/24/2011		0	0	0	0	0	0	0	123,983	123,983	0	0	0	0
000000-00-0	Frontenac VIII, Limited Partnership	Chicago	IL		06/01/2000		0	0	0	0	0	0	0	424,279	424,279	0	0	0	0
000000-00-0	Goldman Sachs Vintage Fund V, L.P	New York	NY		08/22/2008		0	0	0	0	0	0	0	2,613,012	2,613,012	0	0	0	0
000000-00-0	Green Mountain Partners II L.P. - GICFA	Quechee	VT	Dissolution	09/23/2011	06/30/2013	65,851	44,506	0	0	0	44,506	0	75,663	75,663	0	0	0	(27,079)

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	GS Capital Partners VI, L.P.	New York	NY		04/27/2007		0	0	0	0	0	0	0	3,793,638	3,793,638	0	0	0	0
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP	Grand Cayman	CYM		11/01/2012		0	0	0	0	0	0	0	2,384,345	2,384,345	0	0	0	0
000000-00-0	GS Mezzanine Partners III Offshore, LP.	Grand Cayman	CYM		11/01/2012		0	0	0	0	0	0	0	1,752,537	1,752,537	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY		12/10/2007		0	0	0	0	0	0	0	2,807,795	2,807,795	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P. (GM)	New York	NY		11/01/2012		0	0	0	0	0	0	0	958,505	958,505	0	0	0	0
000000-00-0	GS Special Op (Asia) Fund, LP	New York	NY	Dissolution	03/25/1999	03/21/2013	344,593	(344,593)	0	0	0	(344,593)	0	104,210	104,210	0	0	0	240,383
000000-00-0	Guggenheim Aviation Offshore Investment Fund II, L.P.	Grand Cayman	CYM		11/01/2012		0	0	0	0	0	0	0	1,165,094	1,165,094	0	0	0	0
000000-00-0	Harbour Group Investments IV, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	1,170,658	1,170,658	0	0	0	0
000000-00-0	HarbourVest International Private Equity Partners IV-Partnership Fund L.P	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	1,225,262	1,225,262	0	0	0	0
000000-00-0	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA		08/29/2001		0	0	0	0	0	0	0	172,753	172,753	0	0	0	0
000000-00-0	Hellman & Friedman Capital Ptnrs VI, L.P.	San Francisco	CA		06/05/2007		0	0	0	0	0	0	0	780,256	780,256	0	0	0	0
000000-00-0	Highbridge Principle Strategies - Mezzanine Partners Fund II	New York	NY		04/29/2013		0	0	0	0	0	0	0	248,668	248,668	0	0	0	0
000000-00-0	Highstar Capital Fund II, L.P.	Houston	TX		08/03/2005		0	0	0	0	0	0	0	3,000,224	3,000,224	0	0	0	0
000000-00-0	Highstar Capital Fund II, L.P. (GM)	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	3,325,887	3,325,887	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P.	New York	NY		09/28/2007		0	0	0	0	0	0	0	892,787	892,787	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY		11/01/2012		0	0	0	0	0	0	0	439,662	439,662	0	0	0	0
000000-00-0	Hillenbrand Global Mortgage Fd I, LP	Chicago	IL		10/15/2007		0	0	0	0	0	0	0	19,530	19,530	0	0	0	0
000000-00-0	Hunt Capital Growth Fund II LP	Dallas	TX	Dissolution	05/03/1999	12/19/2013	0	(354,823)	0	0	0	(354,823)	0	4,500	3,497	0	(1,003)	(1,003)	359,323
000000-00-0	Hyperion Partners II	New York	NY	Dissolution	09/29/1995	12/16/2013	0	1,808,569	0	0	0	1,808,569	0	1,808,569	0	0	(1,808,569)	(1,808,569)	31,101
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	GBR		04/27/2012		0	0	0	0	0	0	0	136,809	136,809	0	0	0	0
000000-00-0	ICG European Fund 2006 LP	St.Helier	GBR		02/15/2007		0	0	0	0	0	0	0	8,224,901	8,224,901	0	0	0	0
000000-00-0	ICV Partners II, L.P.	New York	NY		11/29/2005		0	0	0	0	0	0	0	147,460	147,460	0	0	0	0
000000-00-0	ICV Partners, L.P.	Willmington	DE	Dissolution	02/01/2001	06/04/2013	0	(140,160)	0	0	0	(140,160)	0	(14,406)	0	0	14,406	14,406	128,791
000000-00-0	Inter-Atlantic fund, LP	Hamilton	BMU		12/27/2001		0	0	0	0	0	0	0	659,615	659,615	0	0	0	0
000000-00-0	Inverness/ Phoenix Partners LP	Greenwich	CT		03/05/1998		0	0	0	0	0	0	0	25,743	25,743	0	0	0	0
000000-00-0	Ironwood Mezzanine Fund LP	Avon	CT		06/11/2002		0	0	0	0	0	0	0	78,133	78,133	0	0	0	0
000000-00-0	Ironwood Mezzanine Partners III-A LP	Avon	CT		05/14/2012		0	0	0	0	0	0	0	61	61	0	0	0	0
000000-00-0	Irving Place Capital Partners III, L.P. (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	31,260	31,260	0	0	0	0
000000-00-0	Kelso Investment Associates VII, LP (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	24,712,398	24,712,398	0	0	0	0
000000-00-0	Kelso Investment Associates VIII, LP	New York	NY		11/29/2007		0	0	0	0	0	0	0	116,484	116,484	0	0	0	0
000000-00-0	Kirtland Capital Partners IV L.P.	Beachwood	OH		09/29/2004		0	0	0	0	0	0	0	581,786	581,786	0	0	0	0
000000-00-0	KKR 2006 Fund L.P.	New York	NY		11/28/2006		0	0	0	0	0	0	0	748,736	748,736	0	0	0	0
000000-00-0	KRG Capital Fund IV, L.P.	Denver	CO		12/18/2007		0	0	0	0	0	0	0	414,753	414,753	0	0	0	0
000000-00-0	Lexington Capital Partners V. L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	865,724	865,724	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	490,273	490,273	0	0	0	0
000000-00-0	Lincolnshire Equity Fund II LP	New York	NY		10/19/2000		0	0	0	0	0	0	0	653,403	653,403	0	0	0	0
000000-00-0	Lincolnshire Equity Fund III LP	New York	NY		06/13/2005		0	0	0	0	0	0	0	45,983	45,983	0	0	0	0
000000-00-0	Lincolnshire Equity Fund IV - A, L.P.	New York	NY		07/22/2008		0	0	0	0	0	0	0	35,522	35,522	0	0	0	0
000000-00-0	Mason Wells Buyout Fund II, LP	Milwaukee	WI		10/28/2005		0	0	0	0	0	0	0	515,276	515,276	0	0	0	0
000000-00-0	Menlo Ventures X, LP	Dover	DE		11/01/2012		0	0	0	0	0	0	0	622,877	622,877	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	(457,317)	(457,317)	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	3,804,795	3,804,795	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	GBR		02/24/2012		0	0	0	0	0	0	0	53,439	53,439	0	0	0	0
000000-00-0	Midmark Equity Partners II LP	Chatham	NJ		07/10/2000		0	0	0	0	0	0	0	20,503	20,503	0	0	0	0
000000-00-0	Murphree Venture Partners VI, L.P.	Houston	TX		02/07/2005		0	0	0	0	0	0	0	57,227	57,227	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund II LP	New York	NY		05/22/2008		0	0	0	0	0	0	0	2,216,526	2,216,526	0	0	0	0
000000-00-0	NeoCarta Ventures, LP	San Fransisco	CA		12/03/1999		0	0	0	0	0	0	0	47,555	47,555	0	0	0	0
000000-00-0	New Enterprise Associates 10, Limited Partnership	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	51,638	51,638	0	0	0	0
000000-00-0	New Enterprise Associates 11, Limited Partnership	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	293,692	293,692	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	New Enterprise Associates 12, Limited Partnership	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	1,070,849	1,070,849	0	0	0	0
000000-00-0	New Enterprise Associates 13, Limited Partnership	Grand Cayman	CYM		11/01/2012		0	0	0	0	0	0	0	140,673	140,673	0	0	0	0
000000-00-0	New Enterprise Associates 8A, Limited Partnership	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	118,099	118,099	0	0	0	0
000000-00-0	New Mountain Partners III, LP	New York	NY		09/25/2007		0	0	0	0	0	0	0	606,702	606,702	0	0	0	0
000000-00-0	Newstone Capital Partners, L.P.	Los Angeles	CA		05/31/2006		0	0	0	0	0	0	0	7,810,806	7,810,806	0	0	0	0
000000-00-0	Nordic Capital V, L.P	Jersey	GBR		11/01/2012		0	0	0	0	0	0	0	9,454,338	9,454,338	0	0	0	0
000000-00-0	Nordic Capital VI Alpha, L.P	Jersey	GBR		11/01/2012		0	0	0	0	0	0	0	927,879	927,879	0	0	0	0
000000-00-0	Nordic Capital VII Alpha, L.P.	St. Helier	GBR		04/29/2008		0	0	0	0	0	0	0	26,737	26,737	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	0	0	0	0	0	0	4,234,584	4,234,584	0	0	0	0
000000-00-0	OCM Opportunities Fund V, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	166,639	166,639	0	0	0	0
000000-00-0	OCM Opportunities Fund VI, L.P.	Los Angelos	CA		11/01/2012		0	0	0	0	0	0	0	3,945,513	3,945,513	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	0	0	0	0	0	0	3,306,942	3,306,942	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angelos	CA		11/01/2012		0	0	0	0	0	0	0	748,816	748,816	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angelos	CA		11/01/2012		0	0	0	0	0	0	0	660,291	660,291	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	0	0	0	0	0	0	7,294,727	7,294,727	0	0	0	0
000000-00-0	OHA Newbury Partners, L.P. - PICA	Fort Worth	TX		09/09/2013		0	0	0	0	0	0	0	(80,557)	(80,557)	0	0	0	0
000000-00-0	Olympus Capital Asia III PE (Offshore) fund	Hong Kong	HKG		11/30/2011		0	0	0	0	0	0	0	469,948	469,948	0	0	0	0
000000-00-0	Parthenon Investors II, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	7,504,281	7,504,281	0	0	0	0
000000-00-0	Permira IV L.P.2	St. Peter Port	GBR		12/14/2006		0	0	0	0	0	0	0	684,046	684,046	0	0	0	0
000000-00-0	PineBridge New Europe Partners II, L.P.	George Town	CYM		02/27/2007		0	0	0	0	0	0	0	55,773	55,773	0	0	0	0
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.	Palo Alto	CA		11/01/2012		0	0	0	0	0	0	0	148,881	148,881	0	0	0	0
000000-00-0	Providence Equity Partners IV	Providence	RI		11/27/2000		0	0	0	0	0	0	0	101,437	101,437	0	0	0	0
000000-00-0	Providence Equity Partners IV LP (GM)	Providence	RI		11/01/2012		0	0	0	0	0	0	0	165,358	165,358	0	0	0	0
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.	Providence	RI		11/01/2012		0	0	0	0	0	0	0	222,827	222,827	0	0	0	0
000000-00-0	Providence Equity Partners VI, LP	Providence	RI		03/08/2007		0	0	0	0	0	0	0	762,445	762,445	0	0	0	0
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)	Providence	RI		11/01/2012		0	0	0	0	0	0	0	819,444	819,444	0	0	0	0
000000-00-0	Providence Equity Partners VII LP	Providence	RI		05/09/2012		0	0	0	0	0	0	0	3,721	3,721	0	0	0	0
74459*-10-1	Prudential Capital Partners II, L.P.	Chicago	IL		04/01/2005		0	0	0	0	0	0	0	4,151,765	4,151,765	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL		10/16/2008		0	0	0	0	0	0	0	29,145,648	29,145,648	0	0	0	0
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL		12/20/2012		0	0	0	0	0	0	0	1,125,264	1,125,264	0	0	0	0
744588-10-0	Prudential Capital Partners LP	Chicago	IL		09/29/2000		0	0	0	0	0	0	0	15,210,606	15,210,606	0	0	0	0
000000-00-0	Reliant Equity Partners, L.P.	Chicago	IL		02/24/2003		0	0	0	0	0	0	0	31,696	31,696	0	0	0	0
000000-00-0	RRE Ventures II, L.P.	New York	NY		11/15/1999		0	0	0	0	0	0	0	231,126	231,126	0	0	0	0
000000-00-0	Rutland Fund II L.P.	London	GBR		04/02/2007		0	0	0	0	0	0	0	600,321	600,321	0	0	0	0
000000-00-0	SB Partners Capital Fund, L.P.	Chicago	IL		02/01/2000		0	0	0	0	0	0	0	202,022	202,022	0	0	0	0
000000-00-0	SBCVC Fund II, L.P.	Shanghai	CHN		12/29/2006		0	0	0	0	0	0	0	883,708	883,708	0	0	0	0
000000-00-0	Sentinel Capital Partners II, L.P.	New York	NY	Dissolution	07/15/1999	08/19/2013	0	(107,987)	0	0	0	(107,987)	0	297,609	297,609	0	0	0	411,121
000000-00-0	Sentinel Capital Partners III, L.P.	New York	NY		05/20/2005		0	0	0	0	0	0	0	189,833	189,833	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P	New York	NY		05/20/2005		0	0	0	0	0	0	0	614,927	614,927	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	1,702,782	1,702,782	0	0	0	0
000000-00-0	Silver Lake Partners III, L.P.	New York	NY		10/22/2007		0	0	0	0	0	0	0	137,478	137,478	0	0	0	0
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY		01/15/2013		0	0	0	0	0	0	0	16,558,820	16,558,820	0	0	0	0
000000-00-0	SPC Partners II, L.P.	San Fransisco	CA		02/24/2000		0	0	0	0	0	0	0	617,051	617,051	0	0	0	0
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA		11/01/2012		0	0	0	0	0	0	0	931,194	931,194	0	0	0	0
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.	Boston	MA		11/01/2012		0	0	0	0	0	0	0	306,649	306,649	0	0	0	0
000000-00-0	Summit Subordinated Debt Fund III-A,LP	Boston	MA		11/01/2012		0	0	0	0	0	0	0	1,932,369	1,932,369	0	0	0	0
000000-00-0	Summit Ventures VI-A, L.P.	Boston	MA		11/01/2012		0	0	0	0	0	0	0	7,757,554	7,757,554	0	0	0	0
000000-00-0	SV Life Sciences Fund IV, L.P.	Boston	MA		02/05/2007		0	0	0	0	0	0	0	31,698	31,698	0	0	0	0
000000-00-0	Swander Pace Capital Fund, LP	San Fransisco	CA		10/29/1997		0	0	0	0	0	0	0	158,276	158,276	0	0	0	0
000000-00-0	TA IX, L.P.	Boston	MA		09/11/2000		0	0	0	0	0	0	0	119,422	119,422	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TA IX, L.P. (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	623,838	623,838	0	0	0	0
000000-00-0	TA IX, L.P. (VZ)	Boston	MA		12/10/2012		0	0	0	0	0	0	0	1,608,033	1,608,033	0	0	0	0
000000-00-0	TA Subordinated Debt Fund II, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	157,500	157,500	0	0	0	0
000000-00-0	TA Subordinated Debt Fund, LP	Boston	MA		06/15/2000		0	0	0	0	0	0	0	18,301	18,301	0	0	0	0
000000-00-0	TA X, L.P.	Boston	MA		04/25/2006		0	0	0	0	0	0	0	207,079	207,079	0	0	0	0
000000-00-0	TA XI, L.P.	Boston	MA		07/30/2010		0	0	0	0	0	0	0	330,500	330,500	0	0	0	0
000000-00-0	TA XI, L.P. (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	74,100	74,100	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, L.P.	Wilmington	DE		02/07/2001		0	0	0	0	0	0	0	572,204	572,204	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, L.P. (VZ)	Boston	MA		12/10/2012		0	0	0	0	0	0	0	2,180,409	2,180,409	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, LP (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	1,530,097	1,530,097	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, L.P.	Boston	MA		08/17/2006		0	0	0	0	0	0	0	1,055,974	1,055,974	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	97,568	97,568	0	0	0	0
000000-00-0	TPG Partners VI, L.P.	Fort Worth	TX		04/17/2008		0	0	0	0	0	0	0	775,268	775,268	0	0	0	0
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX		11/01/2012		0	0	0	0	0	0	0	93,972	93,972	0	0	0	0
000000-00-0	TPG Partners IV, LP	Fort Worth	TX		11/01/2012		0	0	0	0	0	0	0	2,409,215	2,409,215	0	0	0	0
000000-00-0	TPG Partners V, LP	Fort Worth	TX		06/27/2006		0	0	0	0	0	0	0	861,017	861,017	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX		11/01/2012		0	0	0	0	0	0	0	498,689	498,689	0	0	0	0
000000-00-0	Trimaran Fund II, L.L.C.	Wilmington	DE		01/01/2001		0	0	0	0	0	0	0	225,831	225,831	0	0	0	0
000000-00-0	Warburg Pincus Private Equity IX, L.P.	New York	NY		07/26/2005		0	0	0	0	0	0	0	7,122,342	7,122,342	0	0	0	0
000000-00-0	Warburg Pincus Private Equity X, L.P.	New York	NY		10/24/2007		0	0	0	0	0	0	0	3,933,183	3,933,183	0	0	0	0
000000-00-0	Wind Point Partners III, LP	Chicago	IL		01/05/1998		0	0	0	0	0	0	0	68,321	68,321	0	0	0	0
000000-00-0	Wind Point Partners VI, LP	Chicago	IL		03/31/2006		0	0	0	0	0	0	0	69,326	69,326	0	0	0	0
000000-00-0	ZAIS Matrix V-B LP	Red Bank	NJ	Dissolution	01/02/2007	02/28/2013	4,295	3,237,603	0	0	0	3,237,603	0	4,295	4,295	0	0	0	(3,233,995)
1599999. Joint Venture Interests - Common Stock - Unaffiliated							2,189,723	3,869,098	0	0	0	3,869,098	0	486,147,320	495,418,817	0	9,271,497	9,271,497	(1,418,280)
000000-00-0	NorthBound Emerging Managers Fund LP	New York	NY		06/11/2007		0	0	0	0	0	0	0	198,005	198,005	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	198,005	198,005	0	0	0	0
000000-00-0	Avanath Affordable Housing I, LLC	Irvine	CA		10/06/2010		0	0	0	0	0	0	0	412,950	412,950	0	0	0	0
000000-00-0	CEP Fund	Madison	NJ		10/09/2006		0	0	0	0	0	0	0	4,926,262	4,926,262	0	0	0	0
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.	New York	NY		05/29/2009		0	0	0	0	0	0	0	310,544	310,544	0	0	0	0
000000-00-0	PICAL HOUSING ASSOC'S, L.P.	Newark	NJ		06/29/1992		0	0	0	0	0	0	0	90,910	90,910	0	0	0	0
000000-00-0	PLA INDUSTRIAL FUND I, LLC	Madison	NJ		12/09/2003		0	0	0	0	0	0	0	16,670,466	16,670,466	0	0	0	0
000000-00-0	PLA Industrial Trust II, LLC	Madison	NJ		09/09/2005		0	0	0	0	0	0	0	21,497,813	21,497,813	0	0	0	0
000000-00-0	PLA Residential Trust II, LLC	Madison	NJ		06/10/2005		0	0	0	0	0	0	0	322,037	322,037	0	0	0	0
000000-00-0	Property Partners Fund	Madison	NJ		12/11/2007		0	0	0	0	0	0	0	18,579,595	18,579,595	0	0	0	0
000000-00-0	PRU RE CO I, LP (86.2% GA)	Madison	NJ	Dissolution	05/30/2000	12/31/2013	0	(6,759,353)	0	0	0	(6,759,353)	0	0	0	0	0	0	6,759,353
000000-00-0	SENIOR HOUSING PARTNERS III LLC	Madison	NJ		03/31/2007		0	0	0	0	0	0	0	(106,870)	(106,870)	0	0	0	0
000000-00-0	Senior Housing Partnership Fund IV,	Madison	NJ		10/05/2011		0	0	0	0	0	0	0	2,532,850	2,532,850	0	0	0	0
000000-00-0	USDF, LP: PICA	Madison	NJ		12/16/2011		0	0	0	0	0	0	0	407,516	407,516	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	(6,759,353)	0	0	0	(6,759,353)	0	65,644,073	65,644,073	0	0	0	6,759,353
000000-00-0	Gibraltar Potomac Hldgs LLC	Wilmington	DE	Dissolution		12/31/2013	0	(2,896)	0	0	0	(2,896)	0	0	0	0	0	0	2,896
000000-00-0	Intergroup Properties LLC	Wilmington	DE	Dissolution	11/23/1999	12/31/2013	0	(54,136)	0	0	0	(54,136)	0	0	0	0	0	0	54,136
000000-00-0	LCWestlake LLC	Westlake Village	CA	Dissolution	10/04/2000	12/31/2013	0	332,843	0	0	0	332,843	0	0	0	0	0	0	(345,712)
000000-00-0	Pru R/E Companies Fund I LLC	Madison	NJ	Dissolution	05/30/2000	12/31/2013	0	21,851	0	0	0	21,851	0	0	0	0	0	0	(22,155)
000000-00-0	Prudential Commercial Property Holding Company, LLC	Atlanta	GA		03/31/2010		0	0	0	0	0	0	0	2,323,000	2,323,000	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement	Atlanta	GA		05/31/2012		0	0	0	0	0	0	0	3,069,000	3,069,000	0	0	0	0
000000-00-0	Rock Global Real Estate LLC	Wilmington	DE		06/30/2012		0	0	0	0	0	0	0	15,246	15,246	0	0	0	0
000000-00-0	Senior Housing Partners I, LLC	Wilmington	DE	Dissolution	12/22/1998	12/31/2013	0	(634,950)	0	0	0	(634,950)	0	0	0	0	0	0	634,950
1899999. Joint Venture Interests - Real Estate - Affiliated							0	(337,288)	0	0	0	(337,288)	0	5,407,246	5,407,246	0	0	0	324,115
000000-00-0	Ballard/P II Limited Partnership	Houston	TX		01/26/2005		0	0	0	0	0	0	0	258,747	258,747	0	0	0	0
000000-00-0	Ballard/P III Limited Partnership	Houston	TX		05/04/2007		0	0	0	0	0	0	0	1,526,360	1,526,360	0	0	0	0
000000-00-0	Ballard/P IV Limited Partnership	Houston	TX		08/28/2009		0	0	0	0	0	0	0	1,616,950	1,616,950	0	0	0	0
000000-00-0	Ballard/P Limited Partnership	Houston	TX		01/01/1990		0	0	0	0	0	0	0	1,033,494	1,033,494	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Ballard/P V Limited Partnership	Houston	TX		02/25/2011		0	0	0	0	0	0	0	1,339,773	1,339,773	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR		11/01/2012		0	0	0	0	0	0	0	14,675,112	14,675,112	0	0	0	0
000000-00-0	Catalyst Fund Limited Partnership III - PICA	Toronto	CAN		09/01/2010		0	0	0	0	0	0	0	373,190	373,190	0	0	0	0
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	CAN		07/13/2012		0	0	0	0	0	0	0	906,762	906,762	0	0	0	0
000000-00-0	Cattles PLC - E6	Batley	GBR		09/30/2012		0	0	0	0	0	0	0	2,256,041	2,256,041	0	0	0	0
000000-00-0	Cattles PLC - F3	Batley	GBR		09/30/2012		0	0	0	0	0	0	0	1,652,374	1,652,374	0	0	0	0
000000-00-0	Cattles PLC - G1	Batley	GBR		09/30/2012		0	0	0	0	0	0	0	1,694,757	1,694,757	0	0	0	0
000000-00-0	CCP IX LP No. 1	London	GBR		11/01/2012		0	0	0	0	0	0	0	587,357	587,357	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR		04/19/2006		0	0	0	0	0	0	0	9,866,881	9,866,881	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY		11/23/2011		0	0	0	0	0	0	0	2,523,409	2,523,409	0	0	0	0
000000-00-0	Cleveland Thermal Holdings, LLC	Cleveland	OH	Dissolution	10/31/2008	07/19/2013	0	150,000	0	0	0	150,000	0	0	225,000	0	225,000	225,000	(150,000)
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peter Port	GBR		11/01/2012		0	0	0	0	0	0	0	972,069	972,069	0	0	0	0
000000-00-0	Coller International Partners VI, LP	St Peter Port	GBR		05/11/2012		0	0	0	0	0	0	0	435,959	435,959	0	0	0	0
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ		02/11/2013		0	0	0	0	0	0	0	324,678	324,678	0	0	0	0
000000-00-0	Energy Recapitalization and Restructuring Fund, L.P.	Houston	TX		01/24/2012		0	0	0	0	0	0	0	10,059	10,059	0	0	0	0
000000-00-0	Energy Trust Partners III LP	New York	NY		06/30/2008		0	0	0	0	0	0	0	2,332,028	2,332,028	0	0	0	0
000000-00-0	Latin Power III, L.P.	George Town	CYM		07/31/2006		0	0	0	0	0	0	0	75,823	75,823	0	0	0	0
000000-00-0	MezzVest II L.P.	St. Helier	GBR		10/03/2005		0	0	0	0	0	0	0	16,766,605	16,766,605	0	0	0	0
000000-00-0	Natural Gas Partners IX, L.P.	Irving	TX		03/20/2008		0	0	0	0	0	0	0	2,567,953	2,567,953	0	0	0	0
000000-00-0	NewSpring Mezzanine Capital, LP	King of Prussia	PA		07/12/2005		0	0	0	0	0	0	0	399,213	399,213	0	0	0	0
000000-00-0	NewSpring SBIC Mezzanine Capital II, L.P.	Radnor	PA		11/15/2010		0	0	0	0	0	0	0	241,512	241,512	0	0	0	0
000000-00-0	Non-Core Liquidation, LLC	New York	NY		12/31/2012		0	0	0	0	0	0	0	100,883	100,883	0	0	0	0
000000-00-0	Outsourced Assets, LLC	New York	NY		12/31/2012		0	0	0	0	0	0	0	295,530	295,530	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GBR		11/01/2012		0	0	0	0	0	0	0	1,251,518	1,251,518	0	0	0	0
000000-00-0	Permira IV L.P.1	St. Peter Port	GBR		12/14/2006		0	0	0	0	0	0	0	3,789,212	3,789,212	0	0	0	0
000000-00-0	Persistent Energy Partners Fund I, LLC	New York	NY		12/31/2012		0	0	0	0	0	0	0	196,279	196,279	0	0	0	0
000000-00-0	Pinedale Corridor, LP - PICA						0	0	0	0	0	0	0	802,727	802,727	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.						0	0	0	0	0	0	0	1,934,965	1,934,965	0	0	0	0
000000-00-0	PPCP I - Sub		GBR	Dissolution	12/31/2012	11/22/2013	0	37,992,154	0	0	0	37,992,154	0	37,992,154	36,004,774	0	(1,987,380)	(1,987,380)	293,499
000000-00-0	SJF Ventures III, L.P.						0	0	0	0	0	0	0	(60,621)	(60,621)	0	0	0	0
000000-00-0	TPF II, L.P.	Omaha	NE		07/24/2008		0	0	0	0	0	0	0	2,408,566	2,408,566	0	0	0	0
000000-00-0	Vestar Capital Partners IV, LP	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,481,058	1,481,058	0	0	0	0
000000-00-0	Yorktown Energy Partners IX , L.P.	New York	NY		08/24/2010		0	0	0	0	0	0	0	3,400,914	3,400,914	0	0	0	0
000000-00-0	Yorktown Energy Partners VII, L.P.	New York	NY		10/10/2006		0	0	0	0	0	0	0	238,868	238,868	0	0	0	0
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY		09/29/2008		0	0	0	0	0	0	0	2,986,699	2,986,699	0	0	0	0
2199999. Joint Venture Interests - Other - Unaffiliated							0	38,142,154	0	0	0	38,142,154	0	121,255,858	119,493,478	0	(1,762,380)	(1,762,380)	143,499
000000-00-0	PRU Insurance Agency LLC	Newark	NJ		06/30/2006		0	0	0	0	0	0	0	6,500,000	6,500,000	0	0	0	0
000000-00-0	Residential Services Corporation of America	Newark	NJ		05/31/2006		0	0	0	0	0	0	0	710,000	710,000	0	0	0	0
000000-00-0	Ross LLC	Dallas	TX		03/31/2012		0	0	0	0	0	0	0	83,072,976	88,741,449	0	5,668,473	5,668,473	0
2299999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	90,282,976	95,951,449	0	5,668,473	5,668,473	0
29452P-AB-2	EQUITABLE LIFE ASSUR SOC NOTES 144A - 1996	New York	NY		12/31/1996		0	0	0	0	0	0	0	625,780	705,900	0	80,120	80,120	20,515
29452P-AB-2	EQUITABLE LIFE ASSUR SOC NOTES 144A - 1997	New York	NY		03/04/1997		0	0	0	0	0	0	0	2,014,354	2,277,319	0	262,966	262,966	0
309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998	New York	NY		07/13/1998		0	0	0	0	0	0	0	537,129	920,376	0	383,247	383,247	0
309588-AE-1	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998	New York	NY		07/13/1998		0	0	0	0	0	0	0	570,662	1,020,675	0	450,013	450,013	0
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1996	Los Angeles	CA		12/31/1996		0	0	0	0	0	0	0	216,187	349,800	0	133,613	133,613	0
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1998	Los Angeles	CA		02/05/1998		0	0	0	0	0	0	0	539,647	873,172	0	333,525	333,525	0
401378-AA-2	Guardian Life Am SURPLUS NOTE - 2013	New York	NY	Transfer to PARU Hartford Life	01/02/2013	01/02/2013	0	0	0	0	0	0	0	26,226,702	26,226,702	0	0	0	0
530790-AD-9	LIBERTY MUTUAL NOTES 144A - 1997	New York	NY		10/09/1997		0	0	0	0	0	0	0	535,000	562,938	0	27,938	27,938	0
530790-AD-9	LIBERTY MUTUAL NOTES 144A - 2000	New York	NY		10/30/2000		0	0	0	0	0	0	0	515,946	736,554	0	220,608	220,608	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
575767-AJ-7	MASS MUTUAL LIFE SURPLUS NOTE - 2013	Boston	MA	Transfer to PARU Hartford Life	01/02/2013	01/02/2013	0	0	0	0	0	0	0	7,515,354	7,515,354	0	0	0	0
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE - 2013	New York	NY	Transfer to PARU Hartford Life	01/02/2013	01/02/2013	0	0	0	0	0	0	0	13,193,253	13,193,253	0	0	0	0
668131-AA-3	NORTHWESTERN MUTUAL LIFE INS C CORPORATE	Milwaukee	WI	Transfer to PARU Hartford Life	01/02/2013	01/02/2013	0	0	0	0	0	0	0	11,490,237	11,490,237	0	0	0	0
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2013	New York	NY	Transfer to PARU Hartford Life	01/02/2013	01/02/2013	0	0	0	0	0	0	0	40,164,728	40,164,728	0	0	0	0
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2009	New York	NY				0	0	0	0	0	0	0	249,666	305,996	0	56,330	56,330	0
2399999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	104,394,645	106,343,004	0	1,948,360	1,948,360	20,515
000000-00-0	California Equity Fund 1994 Series II LP	Chicago	IL	Dissolution	12/22/1994	06/30/2013	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	California Equity Fund 1992 Limited Partnership	Chicago	IL	Dissolution	12/23/1992	01/31/2013	0	0	0	0	0	0	0	0	0	0	0	0	229,920
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	229,920
000000-00-0	Wachovia Tax Credit IV P/GA						0	0	0	0	0	0	0	24,137	24,137	0	0	0	0
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	24,137	24,137	0	0	0	0
	Deeded Prior Year						0	(2,526)	0	0	0	(2,526)	0	0	680,369	0	680,369	680,369	814,170
4299999. Any Other Class of Assets - Unaffiliated							0	(2,526)	0	0	0	(2,526)	0	0	680,369	0	680,369	680,369	814,170
000000-00-0	PRIAC SA - Affiliated	Hartford	CT		11/29/2004		0	0	0	0	0	0	0	19,369,299	26,170,568	0	6,801,269	6,801,269	0
000000-00-0	LFG Liquidation Trust	Richmond	VA		12/07/2009		0	0	0	0	0	0	0	0	18,438,860	0	18,438,860	18,438,860	0
4399999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	19,369,299	44,609,428	0	25,240,129	25,240,129	0
4499999. Total - Unaffiliated							2,189,723	35,249,373	0	0	0	35,249,373	0	777,466,033	787,603,878	0	10,137,846	10,137,846	6,549,177
4599999. Total - Affiliated							0	(337,288)	0	0	0	(337,288)	0	730,019,005	760,927,607	0	30,908,602	30,908,602	324,115
4699999 - Totals							2,189,723	34,912,085	0	0	0	34,912,085	0	1,507,485,038	1,548,531,485	0	41,046,448	41,046,448	6,873,292

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3128PQ-XK-2	FHLMC POOL NO J11582		1	647,924	639,884	01/01/2025
312939-C5-8	FHLMC POOL NO A90992		1	688,703	690,964	02/01/2040
31417L-2J-3	FNMA POOL NO AC2576		1	790,888	803,120	09/01/2039
31418W-NZ-9	FNMA POOL NO AD8507		1	819,487	834,326	08/01/2040
31407F-AY-6	FNMA POOL NO 829023		1	1,083,823	1,086,136	07/01/2020
31407N-QM-8	FNMA POOL NO 835760		1	398,531	400,823	09/01/2035
31413D-BQ-9	FNMA POOL NO 942047		1	752,531	757,994	07/01/2022
31418R-GH-8	FNMA POOL NO AD3799		1	554,401	564,408	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623		1	761,280	754,511	04/01/2025
3128PH-CD-1	FHLMC POOL NO J05468		1	374,658	378,442	07/01/2022
3128PP-UL-5	FHLMC POOL NO J10587		1	482,314	479,189	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	456,197	452,644	09/01/2024
3128PR-J9-1	FHLMC POOL NO J12088		1	800,801	789,902	05/01/2025
312941-NJ-2	FHLMC POOL NO A93093		1	3,303,489	3,314,142	07/01/2040
31376K-UB-0	FNMA POOL NO 357978		1	389,037	389,715	09/01/2020
31405D-AS-6	FNMA POOL NO 785817		1	895,112	894,518	01/01/2020
31406G-ZR-3	FNMA POOL NO 809952		1	362,398	359,061	02/01/2035
31412V-JX-7	FNMA POOL NO 935978		1	2,353,094	2,332,365	05/01/2025
31413D-D2-0	FNMA POOL NO 942121		1	624,579	628,835	07/01/2022
31418Q-XL-2	FNMA POOL NO AD3382		1	835,282	827,414	06/01/2025
31397J-ME-1	FREDDIE MAC CMO FLOATER		1FE	13,280,530	13,380,590	12/25/2036
31398M-AW-6	FANNIE MAE CMO		1FE	4,452,767	4,435,035	09/25/2030
312941-SE-8	FHLMC POOL NO A93217		1	1,782,492	1,788,246	07/01/2040
3138A1-HM-6	FNMA POOL NO AH0235		1	1,725,670	1,731,068	12/01/2025
3138AS-3T-7	FNMA POOL NO AJ1709		1	4,980,471	5,199,339	09/01/2041
31413M-HH-3	FNMA POOL NO 949432		1	544,503	541,397	05/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	868,931	879,508	08/01/2023
3128PP-UN-1	FHLMC POOL NO J10589		1	1,348,345	1,338,649	08/01/2024
312942-EF-8	FHLMC POOL NO A93734		1	2,186,039	2,204,010	09/01/2040
31403D-C7-2	FNMA POOL NO 745394		1	532,711	530,936	11/01/2020
31405D-3D-7	FNMA POOL NO 786596		1	412,528	413,928	08/01/2019
31410G-ML-4	FNMA POOL NO 888763		1	570,252	578,452	10/01/2037
31412P-GM-7	FNMA POOL NO 930904		1	654,120	651,162	04/01/2024
31415L-U4-7	FNMA POOL NO 983603		1	858,849	864,252	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	726,717	734,752	08/01/2023
3128M7-4L-7	FHLMC POOL NO G05927		1	7,817,731	7,842,075	07/01/2040
3128PP-XU-2	FHLMC POOL NO J10691		1	297,439	295,424	09/01/2024
31410T-ME-2	FNMA POOL NO 896857		1	256,173	259,700	03/01/2022
31418Q-TE-3	FNMA POOL NO AD3248		1	1,021,577	1,011,265	05/01/2025
31418U-B7-8	FNMA POOL NO AD6361		1	733,750	746,831	05/01/2040
3128PK-L6-9	FHLMC POOL NO J07549		1	799,027	798,539	04/01/2023
31402D-KK-5	FNMA POOL NO 725798		1	708,110	711,031	06/01/2034
31409U-UJ-7	FNMA POOL NO 879095		1	474,577	477,477	05/01/2021
31414L-3M-8	FNMA POOL NO 969804		1	480,490	485,784	02/01/2023
31417S-BD-1	FNMA POOL NO AC5435		1	371,307	377,282	11/01/2039
31419D-K7-5	FNMA POOL NO AE3017		1	818,360	832,774	09/01/2040
3128PK-L5-1	FHLMC POOL NO J07548		1	939,434	938,541	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523		1	488,495	484,536	09/01/2024
3128PQ-Y4-7	FHLMC POOL NO J11631		1	728,625	718,869	02/01/2025
312929-P2-2	FHLMC POOL NO A83141		1	673,821	668,033	11/01/2038
31407O-DG-8	FNMA POOL NO 837203		1	390,975	393,064	03/01/2021
31412Y-B3-5	FNMA POOL NO 938458		1	639,324	644,248	07/01/2022
31415A-T3-5	FNMA POOL NO 981270		1	641,628	645,637	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	380,666	378,872	04/01/2023
31419J-M3-9	FNMA POOL NO AE7577		1	4,321,024	4,396,863	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				75,281,990	75,756,562	XXX
91412G-EZ-4	UNIVERSITY OF CALIFORNIA CORP MUNI REVENUE		1FE	26,644,597	26,656,326	07/01/2041
73358W-KF-0	PORT AUTH N Y & N J CORP MUNI		1FE	1,070,839	1,069,204	12/01/2014
91412G-FA-8	UNIVERSITY OF CALIFORNIA CORPORATE MUNI FLOATER		1FE	6,233,503	6,218,981	07/01/2041
19648C-AD-3	COLORADO HOUSING & FINANCE AUT CORP MUNI		1FE	13,442,785	13,328,163	05/15/2015
837151-HT-9	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE MUNI FLOATER		1FE	14,697,084	14,667,456	06/01/2015
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				62,088,809	61,940,130	XXX
3199999. Total - U.S. Special Revenues Bonds				137,370,798	137,696,692	XXX
06406H-CD-9	BANK OF NEW YORK MELLON CORPORATE		1FE	4,005,710	3,995,941	10/23/2015
89236T-AK-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	18,044,301	17,993,020	05/17/2016
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note		1	11,671,339	11,203,654	08/11/2017
02666Q-M5-9	AMERICAN HONDA FIN CORP CORP FLOATER		1FE	10,019,113	9,996,122	05/26/2016
74256L-AF-6	PRINCIPAL LFE GLB FND II CORP FLOATER		1FE	16,021,097	15,993,795	05/27/2016
071813-BK-4	BAXTER INTL INC CORP FLOATER		1FE	4,436,395	4,430,794	12/11/2014
03523T-BL-1	ANHEUSER-BUSCH COS INC CORPORATE		1FE	777,440	775,947	07/14/2014
0258M0-DF-3	AMERICAN EXPRESS CREDIT CORP FLOATER		1FE	9,756,836	9,695,226	06/12/2015
59157B-AH-5	METLIFE INSTITUTIONAL FUNDING CORPORATE		1FE	20,236,037	19,986,652	04/02/2015
02112#-AE-7	Alsco Inc. Senior Note		1	8,034,690	7,996,898	12/17/2016
22160K-AD-7	COSTCO WHOLESALE CORP CORPORATE		1FE	13,359,946	13,317,895	12/07/2015
832696-B#-4	Smucker Company J M Senior Note		2	854,113	838,608	06/01/2014
05332*-AW-8	Automotive Rentals, Inc. Senior Secured Note		1	823,559	799,690	01/18/2016
89233P-7M-2	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		1FE	11,459,179	11,452,565	08/04/2014
428236-BJ-1	HEWLETT-PACKARD CO CORP FLOATER		2FE	6,398,900	6,382,218	05/30/2014
74951#-AA-8	RE Rich Family Holding Corp Senior Note		2	144,735	140,612	07/23/2015
74263#-AB-1	Principal US Property Sep Acct Series B Senior Secured Note		1	5,439,861	5,234,503	07/08/2015
071813-BH-1	BAXTER INTL INC CORPORATE		1FE	2,132,276	2,130,832	06/01/2016
14149#-AD-1	Cardinal Glass Industries Term A		2	7,345,558	7,187,101	07/29/2015
59157B-AM-4	METLIFE INSTITUTIONAL FUNDING CORP FLOATER		1FE	7,065,481	7,043,435	01/06/2015
74256L-AA-7	PRINCIPAL LFE GLB FND II CORP FLOATER		1FE	1,072,967	1,069,502	07/09/2014
02666Q-K6-9	AMERICAN HONDA FIN CORP CORPORATE		1FE	3,086,080	3,075,340	02/27/2015
233851-AS-3	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	12,463,436	12,421,848	01/09/2015
581557-AY-1	MCKESSON CORP CORPORATE		1FE	2,663,919	2,663,858	12/04/2015
96329*-KR-2	Wheels Senior Secured Note		1	7,225,480	7,197,208	12/20/2014
09247X-AK-7	BLACKROCK INC CORPORATE		1FE	15,600,195	15,398,896	06/01/2015
25389J-B*-6	Digital Realty Trust LP Series D Senior Note		2FE	5,015,863	4,891,436	01/20/2015
89233P-6Y-7	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		1FE	11,471,097	11,458,950	11/21/2014
233851-AT-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		1FE	1,867,260	1,864,380	01/11/2016
06366X-TU-6	BANK OF MONTREAL CORP FRGN FLOATER		1FE	19,120,213	19,098,250	07/24/2014
06417F-LH-1	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN FLOATER		1FE	4,593,572	4,581,292	01/14/2015
78008S-VJ-2	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	22,955,028	22,917,900	01/06/2015
89114Q-AJ-7	TORONTO-DOMINION BANK/THE CORP FLOATER		1FE	41,975,141	41,934,926	05/01/2015
C0445#-AC-0	ARC Resources Ltd. Senior Note		2	100,847	99,428	04/27/2014
78008S-E2-8	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	17,360,208	17,326,612	03/08/2016
89153U-AD-3	TOTAL CAPITAL CANADA LTD CORP FRGN FLOATER		1FE	21,437,785	21,325,061	01/15/2016
06417F-QN-3	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN FLOATER		1FE	12,657,455	12,642,168	09/19/2014
13606Y-YJ-9	CANADIAN IMPERIAL BANK OF COMM CORP FRGN FLOATER		1FE	4,588,164	4,582,532	10/10/2014
928670-AH-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		1FE	40,053,134	40,000,733	03/21/2014
65557F-AC-0	NORDEA BANK AB CORP FOREIGN		1FE	18,928,567	18,642,641	03/20/2015
86958C-XY-5	SVENSKA HANDELSBANKEN AB CORP FRGN FLOATER		1FE	10,589,001	10,580,431	11/17/2014
86562C-BA-9	SUMITOMO MITSUI BANKING CORP/N CORP FLOATER		2FE	13,012,394	12,986,810	03/13/2015
22549T-DG-0	CREDIT SUISSE NEW YORK NY CORP FRGN FLOATER		1FE	15,299,684	15,278,600	01/23/2015
459200-HN-4	IBM CORP CORP FLOATER		1FE	3,941,938	3,942,203	07/29/2015
713448-CH-9	PEPSICO INC CORP FLOATER		1FE	10,712,026	10,695,020	07/30/2015

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
064159-CQ-7	BANK OF NOVA SCOTIA CORP FOREIGN		1FE	8,068,735	7,990,693	07/15/2016
064159-CR-5	BANK OF NOVA SCOTIA CORP FRGN FLOATER		1FE	6,690,931	6,664,081	07/15/2016
06366R-PR-0	BANK OF MONTREAL CORP FOREIGN		1FE	26,879,866	26,635,672	07/15/2016
136069-FU-0	CANADIAN IMPERIAL BANK CORP FOREIGN		1FE	12,613,031	12,548,475	07/18/2016
136069-FV-8	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		1FE	3,345,509	3,332,041	07/18/2016
0258M0-DH-9	AMERICAN EXPRESS CREDIT CORP FLOATER		1FE	16,446,495	16,366,984	07/29/2016
233851-AY-0	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	12,020,058	11,995,347	08/01/2016
75526#-AB-9	RE Gillespie 1, LLC Bridge Rate Notes		2Z	1,519,411	1,519,411	10/31/2014
75526@-AB-1	RE Victor Phelan Solar One LLC Sr Secured Bridge Loan		2Z	272,901	266,563	09/11/2014
928670-AZ-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		1FE	7,644,952	7,639,300	11/18/2015
78010U-LG-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	17,319,664	17,326,612	12/16/2015
13885*-AA-1	Canyon Fuel Company, LLC Senior Secured Term Loan		4Z	2,553,199	2,517,542	10/11/2016
000000-00-0	BSM Energy LP Mezzanine Debt Facility		4Z	378,132	373,769	11/08/2016
928670-AY-4	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		1FE	20,037,627	19,992,244	11/18/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				611,608,525	608,440,263	XXX
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1FM	947,798	937,780	06/25/2035
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER		1FM	764,715	775,904	08/25/2036
040104-PS-4	ARGENT SECURITIES INC. ABS FLOATER		1FM	148,998	149,521	02/25/2036
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FE	1	1	09/25/2046
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOATER		6FE	0	0	07/25/2034
362437-AC-9	GSAMP_HE ABS FLOATER		1FM	98,672	98,797	08/25/2036
362440-AC-3	GSAMP TRUST ABS FLOATER		1FM	1,033,067	1,223,265	03/25/2047
74924X-AA-3	RESIDENTIAL ASSET SECURITIES ABS FLOATER		1AM	0	0	01/25/2037
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER		1FM	1,169,002	1,426,592	05/25/2047
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		1FE	0	0	01/25/2037
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-1		1FM	263,575	259,823	03/25/2020
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOATER		3FM	510,971	559,275	12/25/2035
02005R-AC-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	1,159,781	1,160,948	03/15/2016
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		1FM	365,227	457,346	10/25/2036
61749K-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		1FM	289,468	303,438	07/25/2036
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER		1FM	397,383	464,771	09/25/2036
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		2FM	108,743	108,648	05/25/2034
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-6CB		2FM	236,644	236,738	04/25/2020
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FM	169,255	168,942	09/25/2019
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER		1FM	411,756	461,339	12/25/2036
055683-AC-0	BNC MORTGAGE LOAN TRUST ABS FLOATER		1FM	28,926	28,992	11/25/2036
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOATER		1FM	769,487	768,428	08/25/2037
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER		1FM	495,669	517,466	03/25/2046
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOATER		3FM	98,982	111,604	07/25/2036
617505-AC-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		1FM	568,233	654,669	11/25/2036
073859-AA-8	BSABS ABS FLOATER		1FM	76,152	76,283	06/25/2047
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATER		1FM	487,082	573,330	08/25/2036
61750F-AD-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		1FM	120,943	139,927	09/25/2036
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		1FM	64,764	64,721	06/25/2019
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		5AM	1	1	03/25/2034
17310V-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATER		1FM	428,456	432,913	12/25/2036
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER		4FM	1,269,199	1,461,649	07/25/2037
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		1FM	2,017,787	2,259,352	04/25/2037
74924V-AB-5	RESIDENTIAL ASSET SECURITIES ABS FLOATER		1FM	249,177	253,685	11/25/2036
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER		1FM	1,504,534	1,563,819	02/25/2037
00075W-AP-4	ABFC_06-HE1 ABS FLOATER		1FM	1,179,113	1,311,560	01/25/2037
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FE	1	1	06/25/2021
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER		1FM	119,390	84,185	04/25/2047
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOATER		2FM	833,556	1,058,222	04/25/2047
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOATER		1FM	2,053,698	2,095,379	04/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOATER		1FM	458,053	504,402	01/25/2038
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		1FM	784,124	872,318	10/25/2036
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOATER		1FM	200,995	221,013	04/25/2037
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATER		1FM	933,983	1,142,607	10/25/2036
576455-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER		1FM	653,162	769,717	11/25/2036
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		4FM	1,321,332	1,459,276	01/25/2037
61755C-AB-8	MORGAN STANLEY HOME EQUITY ABS FLOATER		1FM	870,238	934,695	05/25/2037
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		1FM	663,483	676,827	07/25/2036
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER		1FM	346,210	480,690	12/25/2036
46629Q-AU-0	JP MORGAN MORTGAGE ACQUIS CORP ABS FLOATER		1FM	428,962	347,887	10/25/2036
617463-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER		1FM	657,428	711,858	11/25/2036
80556A-AB-3	SAXON ASSET SECURITIES ABS FLOATER		1FM	177,438	177,996	10/25/2046
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				27,935,613	30,548,600	XXX
61760R-AZ-5	MORGAN STANLEY CAPITAL I TRUST CMBS		1FM	3,476,174	3,459,959	07/15/2049
92976V-AG-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	7,081,079	7,107,022	05/15/2043
52108H-6W-9	LB-UBS Commercial Mortgage Tru LBUBS_05-C5		1FM	10,992,402	10,980,148	09/15/2030
92976V-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	2,419,045	2,448,367	05/15/2043
17309D-AE-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	2,427,510	2,476,064	03/15/2049
59022K-AE-5	MERRILL LYNCH MORTG TRUST_06C2 CMBS		1FM	6,250,825	6,297,943	08/12/2043
12513X-AE-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	11,021,152	10,931,564	01/15/2046
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-C21		1FM	4,472,316	4,457,558	10/15/2044
225458-S6-6	CS FIRST BOSTON MTGE SECURITIE CMBS		1FM	5,037,619	5,022,994	08/15/2038
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	470,722	464,016	04/15/2043
07387B-FT-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	9,955,136	9,919,500	04/12/2038
059513-AC-5	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	788,529	785,724	02/10/2051
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	755,452	746,428	12/10/2049
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		1FM	10,240,561	10,095,432	06/10/2046
396789-JU-4	GREENWICH CAPITAL COMMERCIAL GCCFC_05-GG3		1FM	889,657	889,550	08/10/2042
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	404,911	402,773	12/12/2044
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	4,003,804	3,993,803	06/15/2049
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		1FM	3,911,200	3,886,376	05/12/2039
617451-CR-8	Morgan Stanley Capital I CMBS		1FM	2,117,263	2,107,076	10/12/2052
225458-VQ-8	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C3		1FM	20,786,888	20,770,706	07/15/2037
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	958,135	954,784	08/15/2038
52108H-5X-8	LB-UBS Commercial Mortgage Tru LBUBS_05-C3		1FM	24,294,707	24,236,887	07/15/2030
52108M-AF-0	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		1FM	3,161,650	3,141,363	11/15/2030
59022H-HJ-4	MERRILL LYNCH MORTGAGE TRUST MLMI_05-MCP1		1FM	25,199,469	25,215,520	06/12/2043
60687U-AE-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	6,110,051	6,025,891	06/12/2046
92976B-BN-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	11,947,554	11,884,163	12/15/2044
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS		1FM	13,039,282	12,939,338	07/15/2044
36828Q-MC-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS		1FM	18,588,308	18,581,836	05/10/2043
46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	13,138,146	13,031,408	07/15/2042
60687V-AF-2	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	12,762,651	12,919,043	07/12/2046
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	11,463,675	11,287,649	05/10/2045
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	1,330,104	1,334,974	12/15/2040
36828Q-QE-9	GE CAPITAL COMMERCIAL MORTGAGE CMBS		1FM	4,399,187	4,302,350	11/10/2045
46625Y-XP-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	5,161,816	5,124,280	12/15/2044
59022H-MJ-3	MERRILL LYNCH MORTGAGE TRUST CMBS		1FM	5,500,648	5,421,213	11/12/2037
17311Q-BG-4	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	4,925,279	4,839,108	12/10/2049
36228C-WX-7	GS Mortgage Securities Corp CMBS		1FM	1,316,063	1,307,586	04/10/2038
396789-JT-7	GREENWICH CAPITAL COMMERCIAL CMBS		1FM	333,235	333,296	08/10/2042
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-LDP4		1FM	1,040,392	1,031,498	10/15/2042
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	326,952	326,425	04/15/2045
396789-LK-3	GREENWICH CAPITAL COMMERCIAL CMBS		1FM	635,831	625,226	04/10/2037
36228C-WW-9	GS Mortgage Securities Corp CMBS		1FM	4,564,570	4,515,725	04/10/2038
59022H-JK-9	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP1		1FM	1,990,704	1,947,991	07/12/2038
59022H-JL-7	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP1		1FM	940,375	911,375	07/12/2038

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
36228C-TH-6	GS Mortgage Securities Corp GSMS_04-GG2		1FM	1,064,099	1,052,369	08/10/2038
225470-F7-3	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	3,424,232	3,406,797	02/15/2039
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS		1FM	2,847,082	2,803,946	03/10/2039
36228C-VU-4	GS Mortgage Securities Corp CMBS		1FM	2,832,053	2,835,046	07/10/2039
07387B-EB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	1,838,262	1,834,734	12/11/2040
61754J-AE-8	MORGAN STANLEY CAPITAL I MSC_0 CMBS		1FM	3,321,613	3,250,294	06/11/2042
61745M-6G-3	Morgan Stanley Capital I CMBS		1FM	2,075,558	2,075,293	08/13/2042
46625Y-UB-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-LDP4		1FM	395,052	387,090	10/15/2042
617451-CL-1	Morgan Stanley Capital I CMBS		1FM	599,254	581,441	11/14/2042
173067-GT-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	2,375,750	2,342,130	05/15/2043
61750W-AS-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS		1FM	1,632,850	1,623,594	12/15/2043
46625Y-XN-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	735,249	723,376	12/15/2044
92976B-FE-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	1,527,646	1,528,423	01/15/2045
92976B-DU-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	5,180,975	5,149,697	01/15/2045
92977R-AD-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	1,754,134	1,745,366	06/15/2045
61761A-AX-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	947,877	935,735	08/15/2045
05947U-7L-6	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	2,324,415	2,314,791	09/10/2045
05950V-AD-2	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	688,352	684,764	10/10/2045
361849-Q9-6	GMAC Commercial Mortgage Secur CMBS		1FM	3,662,419	3,637,780	11/10/2045
12513X-BE-1	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	5,957,596	5,938,245	01/15/2046
20047E-AF-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		1FM	10,488,166	10,496,717	12/10/2046
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	717,449	720,711	04/15/2047
92978P-AF-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	13,252,993	13,193,983	11/15/2048
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	1,294,274	1,278,861	12/11/2049
55312V-AD-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	1,878,477	1,891,308	12/12/2049
05952C-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	1,497,752	1,503,937	02/10/2051
46632H-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	4,142,182	4,141,150	02/15/2051
52108H-3F-9	LB-UBS Commercial Mortgage Tru LBUBS_05-C2		1FM	4,882,367	4,840,754	04/15/2030
396789-LJ-6	GREENWICH CAPITAL COMMERCIAL CMBS		1FM	1,786,428	1,776,366	04/10/2037
61750H-AB-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS		1FM	10,978,654	10,962,577	11/12/2041
46625Y-EX-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_04-C3		1FM	4,580,630	4,570,102	01/15/2042
929766-R4-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-C18		1FM	1,532,618	1,509,070	04/15/2042
61745M-6E-8	Morgan Stanley Capital I CMBS		1FM	859,978	844,156	08/13/2042
59022H-FW-7	MERRILL LYNCH MORTGAGE TRUST MLMT_05-MKB2		1FM	4,221,201	4,216,591	09/12/2042
617453-AT-2	MORGAN STANLEY CAPITAL I MSC_ CMBS		1FM	4,293,234	4,029,528	10/15/2042
05947U-D2-1	BANC OF AMERICA COMMERCIAL MOR _05-1		1FM	962,717	950,093	11/10/2042
20047P-AC-1	COMMERCIAL MTGE PASS-THROUGH CMBS		1FM	6,730,719	6,676,592	05/10/2043
92976V-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	7,670,804	7,263,611	05/15/2043
617451-FL-8	Morgan Stanley Capital I CMBS		1FM	1,957,510	1,908,708	03/12/2044
46625Y-ZX-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	2,422,769	2,399,111	12/12/2044
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	1,238,325	1,188,222	01/15/2045
05947U-W8-7	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	1,938,390	1,931,419	07/10/2045
36828Q-NW-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-C3		1FM	1,932,343	1,931,493	07/10/2045
05947U-X3-7	BANC OF AMERICA COMMERCIAL MOR _05-4		1FM	1,925,545	1,926,710	07/10/2045
05947U-7J-1	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	956,879	922,903	09/10/2045
05947U-7V-4	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	9,346,418	9,338,492	09/10/2045
46625Y-GM-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-LDP1		1FM	7,303,165	7,246,411	03/15/2046
46629P-AB-4	J P MORGAN CHASE COML MTG SECS CMBS		1FM	1,689,483	1,611,279	05/15/2047
05950X-AD-8	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	790,096	784,241	09/10/2047
36828Q-KQ-8	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-C1		1FM	1,125,245	1,096,570	06/10/2048
92978M-AC-0	WACHOVIA BK COMMERCIAL MORTG CMBS		1FM	5,981,056	5,879,325	10/15/2048
92978M-AD-8	WACHOVIA BK COMMERCIAL MORTG CMBS		1FM	910,287	886,147	10/15/2048
36159X-AB-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS		1FM	1,180,414	1,183,154	12/10/2049
12513Y-AD-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	6,224,178	6,186,824	12/11/2049
07401D-AD-3	BSCMS 2007 - PWR18 CMBS		1FM	1,109,031	1,095,639	06/11/2050
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				455,617,277	452,715,600	XXX
29372E-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	777,448	777,090	10/20/2016
44890F-AB-3	HYUNDAI AUTO LEASE SECURITIZAT ASSET BACKED		1FE	192,945	192,916	01/15/2015
718282-AA-4	PHILIPPINE POWER TRUST I Corporate		1FE	11,333,234	11,504,761	09/26/2018
14313M-AB-0	CARMX_AUTO ASSET BACKED		1FE	6,380,920	6,379,986	06/15/2016
02005E-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	95,769	95,754	01/15/2015
36162W-AB-3	GE EQUIPMENT ASSET BACKED		1FE	2,798,765	2,799,887	11/24/2015
B8AQZ0-DL-2	ALZETTE LEASING LLC ABS FLOATER		1FE	13,292,267	13,151,429	08/06/2019
14313G-AC-1	CARMAX AUTO OWNER TRUST ASSET BACKED		1FE	3,224,533	3,224,352	09/15/2016
14313L-AB-2	CARMAX AUTO OWNER TRUST ASSET BACKED		1FE	3,638,078	3,637,002	03/15/2016
29372E-AV-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	8,058,348	8,066,103	09/20/2018
42805R-AY-5	HERTZ VEHICLE FINANCING LLC ASSET BACKED		1FE	890,453	889,541	02/25/2015
36161Y-AB-0	GE EQUIPMENT ASSET BACKED		1FE	460,320	460,263	01/22/2015
B8AQZ0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		1FE	12,557,730	12,427,263	07/23/2019
B8AQZ0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		1FE	12,671,273	12,539,703	07/23/2019
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	2,465,904	2,459,062	05/20/2017
02006J-AA-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	7,263,500	7,261,845	10/15/2015
02006E-AB-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	839,469	839,313	05/15/2015
14313J-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED		1FE	111,531	111,522	05/15/2015
73328W-AB-7	PORSCHE INNOVATIVE LEASE OWNER ASSET BACKED		1FE	714,209	714,276	02/23/2015
98158Q-AB-2	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	4,762,652	4,762,071	11/16/2015
55264T-CN-9	MBNA CREDIT CARD MASTER NOTE T ASSET BACKED		1FE	4,243,923	4,240,390	08/15/2016
36159L-BN-5	GE DEALER FLOORPLAN MASTER NOT ABS FLOATER		1FE	6,673,078	6,672,179	07/20/2016
36159L-BZ-8	GE DEALER FLOORPLAN MASTER NOT ABS FLOATER		1FE	10,804,699	10,775,820	06/20/2017
02006A-AC-1	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	119,832	119,682	04/15/2016
34529Y-AA-4	FORD AUTO ASSET BACKED		1FE	110,946	110,945	04/15/2015
34530C-AB-7	FORD CREDIT AUTO LEASE TRUST ASSET BACKED		1FE	4,513,790	4,515,384	05/15/2015
98158V-AB-1	WORLD OMNI AUTOMOBILE LEASE SE ASSET BACKED		1FE	319,664	319,568	01/15/2015
254683-AN-5	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	5,367,315	5,368,959	03/15/2018
43813E-AC-0	HONDA AUTO RECEIVABLES OWNER T ASSET BACKED		1FE	459,277	458,739	02/16/2016
98160K-AB-1	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	835,001	834,187	05/16/2016
161571-FJ-8	CHASE ISSUANCE TRUST ASSET BACKED		1FE	4,675,714	4,665,175	06/15/2017
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER		1FE	722,714	724,111	10/25/2017
02006G-AB-0	ALLY AUTO RECEIBABLES TRUST 20 ASSET BACKED		1FE	514,988	514,924	12/22/2014
05377R-AX-2	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1FE	9,739,492	9,596,149	08/20/2016
34529X-AC-2	FORD CREDIT AUTO LEASE TRUST ASSET BACKED		1FE	1,592,803	1,592,413	11/15/2014
34530A-AB-1	FORD CREDIT AUTO OWNER TRUST ASSET BACKED		1FE	945,970	945,837	09/15/2015
43813E-AB-2	HONDA AUTO RECEIVABLES OWNER T ASSET BACKED		1FE	212,771	212,740	11/17/2014
02582J-FV-7	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOATER		1FE	2,954,178	2,953,770	03/15/2017
05522R-AV-0	BANK OF AMERICA CREDIT CARD TR ABS FLOATER		1FE	202,563	202,562	06/15/2016
34530E-AB-3	FORD AUTO ASSET BACKED		1FE	610,244	609,818	02/15/2016
17305E-EQ-4	CITIBANK CREDIT CARD ISSUANCE ASSET BACKED		1FE	234,095	233,867	06/23/2016
36162R-AC-2	GE EQUIPMENT ASSET BACKED		1FE	3,107,280	3,099,001	09/21/2015
98157H-AA-5	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	1,066,578	1,066,381	06/15/2015
02582J-FY-1	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOATER		1FE	801,562	800,792	04/17/2017
05522R-AY-4	BANK OF AMERICA CREDIT CARD TR ABS FLOATER		1FE	1,771,524	1,771,421	08/15/2016
254683-AU-9	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	1,711,552	1,711,203	10/17/2016
58768V-AB-7	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	12,179,163	12,176,965	06/15/2015
29372E-AP-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	7,161,711	7,146,634	11/20/2017
269491-AA-4	EAGLE CREEK CLO LTD EAGLC_06-1 CLO		1FE	1,745,132	1,720,997	02/28/2018
55314M-AC-0	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	1,301,663	1,300,847	09/15/2015
05615Y-AA-9	BABSON CLO CLO		1FE	1,981,450	1,958,971	07/20/2019
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO		1FE	1,320,346	1,304,139	05/21/2021
00889L-AC-3	AIMCO CLO		1FE	2,593,271	2,565,184	10/20/2019
04963V-AA-6	ATRIUM CDO CORP CDO		1FE	1,079,136	1,071,817	06/08/2019
26243Y-AA-5	DRYDEN CDO CDO		1FE	714,631	711,626	05/22/2017
50182C-AA-6	LCM LIMITED PARTNERSHIP CLO		1FE	302,700	300,093	06/01/2017
51507Y-AA-4	LANDMARK CDO		1FE	574,311	574,006	10/19/2020

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
04013J-AE-5	ARES CLO FUNDS CLO		1FE	23,214,412	23,368,339	05/17/2021
04012A-AC-9	ARES CLO FUNDS CLO		1FE	10,094,363	9,872,561	01/26/2020
16208N-AA-3	CHATHAM LIGHT CLO LTD CLO		1FE	749,014	743,332	08/03/2019
51507P-AA-3	LANDMARK CDO CLO		1FE	7,334,309	7,295,644	04/15/2021
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO		1FE	1,426,746	1,413,576	05/27/2020
05590M-AJ-5	BMI 2011-1AR CLO		1FE	5,534,899	5,576,661	08/01/2021
69510W-AA-5	Pacifica CDO CLO		1FE	113,018	109,344	01/26/2020
67089B-AJ-7	OHA INTREPID LEVERAGED LOAN CLO		1FE	14,882,519	14,988,370	04/20/2021
62431R-AA-7	MOUNTAIN VIEW FUNDING CLO Frgn		1FE	520,243	519,010	04/16/2021
15134D-AA-6	CENT CDO XI LTD CDO		1FE	5,070,568	5,024,680	04/25/2019
506828-AA-0	LAFAYETTE CLO LTD CLO		1FE	2,232,219	2,233,998	09/06/2022
92867N-AB-4	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACKED		1FE	2,950,389	2,948,755	12/21/2015
43812X-AB-1	HONDA_AUTO ASSET BACKED		1FE	5,475,280	5,469,675	01/15/2016
36830L-AB-9	GE EQUIPMENT ASSET BACKED		1FE	1,988,345	1,986,067	01/25/2016
58768W-AB-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	1,864,735	1,863,906	03/15/2016
34530D-AB-5	FORD AUTO ASSET BACKED		1FE	3,591,929	3,590,446	04/15/2016
65477L-AB-6	NISSAN AUTO ASSET BACKED		1FE	8,899,366	8,892,093	04/15/2016
60689L-AB-1	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	1,681,281	1,680,512	05/09/2016
14313N-AB-8	CARMX_AUTO ASSET BACKED		1FE	2,142,230	2,138,875	08/15/2016
254683-AP-0	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	3,821,052	3,820,668	08/15/2016
17305E-FD-2	CITIBANK CREDIT CARD ISSUANCE ABS FLOATER		1FE	6,111,440	6,111,440	11/25/2016
05522R-AB-4	BANK OF AMERICA CREDIT CARD TR ABS FLOATER		1FE	266,570	267,201	12/15/2016
34528Q-AR-5	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	1,939,618	1,937,901	02/15/2017
17305E-CP-8	CITIBANK CREDIT CARD ISSUANCE CCCIT_05-A5		1FE	161,625	161,489	06/20/2017
30605K-AB-7	FAIRWAY LOAN FUNDING CO CLO		1FE	3,522,958	3,510,602	10/17/2018
29372E-AY-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,071,245	1,069,367	03/20/2019
66859B-AE-8	NORTHWDS CAP CDO		1FE	3,568,823	3,549,158	10/22/2021
83608H-AA-2	SOUND POINT CLO I LTD CLO		1FE	133,263	133,282	07/15/2025
92529Q-AA-9	VERSARA TRUST, SERIES 2013-1 ABS FLOATER		1FE	39,984,489	39,984,489	06/20/2016
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				348,141,361	347,502,877	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,443,302,776	1,439,207,340	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				611,608,525	608,440,263	XXX
6299999. Total - Residential Mortgage-Backed Securities				103,217,603	106,305,163	XXX
6399999. Total - Commercial Mortgage-Backed Securities				455,617,277	452,715,600	XXX
6499999. Total - Other Loan-Backed and Structured Securities				410,230,170	409,443,007	XXX
6599999. Total Bonds				1,580,673,574	1,576,904,033	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Seattle Investment Partners 1998 LLC			2,187,534	2,187,534	
000000-00-0	VIF II/Park Place East, LLC			3,823,200	3,823,200	
000000-00-0	VIF II/PARK PLACE WEST, LLC			3,161,435	3,161,435	
000000-00-0	VIF II/Waterleaf, LLC			12,795,036	12,795,036	
000000-00-0	CRP-2 Mid-South Industrial, L.P.			2,556,178	2,501,900	
000000-00-0	MM Industrial Beeman Road, LLC			4,816,537	4,816,537	
000000-00-0	CRP-2 Monarch, LLC			707,193	692,176	
000000-00-0	CRP-2 Holdings EE, L.P.			139,196	136,240	
000000-00-0	CRP-2 West Dallas, L.P.			231,993	227,067	
000000-00-0	Macerich Vintage Faire Limited Partnersh			4,107,251	4,050,695	
000000-00-0	SF Loft Owner, LLC			2,439,054	2,439,054	
000000-00-0	PERIMETER SUMMIT PARCEL 3 LP			13,451,685	13,328,163	
000000-00-0	Rise Properties (Surrey Park) Limited Pa			1,268,206	1,259,511	
000000-00-0	SRGMF South Grand Diamond Bar, LLC			8,234,481	8,156,836	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				59,918,979	59,575,385	XXX
75527@-AA-2	RE Rosamond One, LLC Construction Note			12,306,797	12,306,797	04/15/2014
75527#-AA-0	RE Rosamond Two, LLC Construction Note			12,795,036	12,795,036	04/15/2014
000000-00-0	DRYDEN CORE FUND MM SER MMMF MONEY MARKET			462,141,037	462,141,037	07/30/2014
75526#-AA-1	RE Gillespie 1, LLC Construction Notes			7,395,589	7,395,589	01/31/2014
92857M-A2-8	Vodafone Group PLC DISCOUNT NOTE			42,681,662	42,681,662	01/02/2014
75529@-AA-0	RE Rio Grande LLC Senior Secured Construction Nt			3,137,194	3,137,194	06/12/2014
C7800*-AA-2	RE SF134 Holdings, ULC Senior Securd Notes			6,759,352	6,759,352	09/10/2014
75528@-AA-1	RE Columbia 3, LLC Sr Secured Floating Rate Notes			6,189,122	6,189,122	06/18/2014
75526#-AB-9	RE Gillespie 1, LLC Bridge Rate Notes			1,890,789	1,890,789	10/31/2014
75526@-AB-1	RE Victor Phelan Solar One LLC Sr Secured Bridge Loan			4,152,554	4,152,554	09/11/2014
65558E-AY-4	NORDEA BANK FINLAND PLC/NEW YO CORP FRGN FLOATER			7,535,160	7,535,160	01/27/2014
59156R-AW-8	METLIFE INC CORPORATE			7,654,143	7,654,143	02/06/2014
73943#-AA-1	Prairie Breeze Class B Holding Senior Secured Bridge Loan			9,098,693	9,098,693	05/30/2014
89114Q-AA-6	TORONTO-DOMINION BANK/THE CORP FOREIGN			433,210	433,210	07/14/2014
75529@-AB-8	RE Rio Grande LLC Senior Secured Bridge Note			1,148,495	1,148,495	10/12/2014
B8A1PE-QD-5	MORGAN STANLEY & CO LLC TRI PARTY REPO			0	0	11/21/2014
B8A1QW-Y6-0	MORGAN STANLEY & CO LLC TRI PARTY REPO			110,526,177	110,526,177	12/19/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				695,845,011	695,845,011	XXX
B8A1Q3-NG-4	NATIONAL RURAL UTIL COOP MONEY MARKET			7,639,300	7,639,300	01/03/2014
9497K3-A6-7	Wellpoint Inc. DISCOUNT NOTE			4,583,230	4,583,230	01/06/2014
0453W3-A8-2	ASSA ABLOY FIN DISCOUNT NOTE			1,986,083	1,986,083	01/08/2014
65489K-A8-1	NOBLE CORP/CAYMAN ISLANDS DISCOUNT NOTE			5,319,450	5,319,450	01/08/2014
78355B-A9-3	RYDER SYSTEM INC DISCOUNT NOTE			3,055,516	3,055,516	01/09/2014
65489K-AA-6	NOBLE CORP/CAYMAN ISLANDS DISCOUNT NOTE			3,819,134	3,819,134	01/10/2014
B8A1QJ-KR-8	NATIONAL RURAL UTIL COOP MONEY MARKET			4,583,580	4,583,580	01/13/2014
37790B-AF-8	GLENCORE FUNDING LLC DISCOUNT NOTE			6,721,538	6,721,538	01/15/2014
13638X-AM-2	CANADIAN NATURAL RESOURCES LTD DISCOUNT NOTE			7,637,899	7,637,899	01/21/2014
70962W-AM-0	PENTAIR FINANCE SA DISCOUNT NOTE			4,124,466	4,124,466	01/21/2014
9172M3-BA-4	URENCO FINANCE DISCOUNT NOTE			7,636,075	7,636,075	02/10/2014
37790B-BB-6	GLENCORE FUNDING LLC DISCOUNT NOTE			7,635,559	7,635,559	02/11/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				64,741,830	64,741,830	XXX
000000-00-0	Interest Rate Swap			(21,726)	(21,726)	10/12/2015
000000-00-0	Interest Rate Swap			(15,586)	(15,586)	07/01/2016
000000-00-0	Interest Rate Swap			(22,080)	(22,080)	10/18/2015
000000-00-0	Interest Rate Swap			(88,600)	(88,600)	05/03/2015
000000-00-0	Interest Rate Swap			(3,112)	(3,112)	02/27/2015
000000-00-0	Interest Rate Swap			(182,211)	(182,211)	05/07/2015
000000-00-0	Interest Rate Swap			(76,396)	(76,396)	05/09/2015
000000-00-0	Interest Rate Swap			(34,891)	(34,891)	01/01/2016
000000-00-0	Interest Rate Swap			(107,225)	(107,225)	03/22/2016
000000-00-0	Interest Rate Swap			(42,680)	(42,680)	12/27/2015
000000-00-0	Interest Rate Swap			(38,173)	(38,173)	11/11/2014
000000-00-0	Interest Rate Swap			(49,602)	(49,602)	03/20/2015
000000-00-0	Interest Rate Swap			20,535	20,535	12/17/2016
000000-00-0	Interest Rate Swap			(113,606)	(113,606)	10/11/2015
000000-00-0	Interest Rate Swap			(83,580)	(83,580)	05/25/2015
000000-00-0	Interest Rate Swap			(5,728)	(5,728)	12/20/2014
000000-00-0	Interest Rate Swap			(46,917)	(46,917)	04/10/2015
000000-00-0	Interest Rate Swap			(90,656)	(90,656)	11/29/2014
000000-00-0	Interest Rate Swap			24,201	24,201	05/29/2016
000000-00-0	Interest Rate Swap			(158,707)	(158,707)	03/16/2015
000000-00-0	Interest Rate Swap			(5,411)	(5,411)	07/01/2015
000000-00-0	Interest Rate Swap			(139,234)	(139,234)	05/29/2015

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap			(40,678)	(40,678)	04/11/2015
000000-00-0	Interest Rate Swap			(32,722)	(32,722)	09/21/2015
000000-00-0	Interest Rate Swap			(33,389)	(33,389)	03/29/2015
000000-00-0	Interest Rate Swap			(174,624)	(174,624)	11/29/2015
000000-00-0	Interest Rate Swap			(5,555)	(5,555)	06/05/2016
000000-00-0	Interest Rate Swap			(55,721)	(55,721)	05/09/2015
000000-00-0	Interest Rate Swap			(53,318)	(53,318)	10/30/2015
000000-00-0	Interest Rate Swap			(90,156)	(90,156)	03/20/2015
000000-00-0	Interest Rate Swap			(305,694)	(305,694)	02/29/2016
000000-00-0	Interest Rate Swap			(2,004)	(2,004)	06/23/2014
000000-00-0	Interest Rate Swap			(2,899)	(2,899)	02/12/2015
000000-00-0	Interest Rate Swap			(4,986)	(4,986)	02/23/2015
000000-00-0	Interest Rate Swap			(24,426)	(24,426)	07/12/2015
000000-00-0	Interest Rate Swap			(4,113)	(4,113)	07/23/2015
000000-00-0	Interest Rate Swap			(16,145)	(16,145)	08/30/2015
000000-00-0	Interest Rate Swap			(4,467)	(4,467)	09/23/2015
000000-00-0	Interest Rate Swap			(8,376)	(8,376)	01/22/2016
000000-00-0	Interest Rate Swap			(11,274)	(11,274)	01/25/2016
000000-00-0	Interest Rate Swap			(49,771)	(49,771)	07/12/2016
000000-00-0	Interest Rate Swap			(68,938)	(68,938)	07/15/2016
000000-00-0	Interest Rate Swap			(57,600)	(57,600)	07/17/2016
000000-00-0	Interest Rate Swap			(13,943)	(13,943)	08/09/2016
000000-00-0	Interest Rate Swap			(101,123)	(101,123)	03/06/2017
000000-00-0	Interest Rate Swap			(64,345)	(64,345)	09/05/2017
000000-00-0	Interest Rate Swap			811	811	06/13/2014
000000-00-0	Interest Rate Swap			924	924	08/18/2014
000000-00-0	Interest Rate Swap			3,239	3,239	12/13/2014
000000-00-0	Interest Rate Swap			11,194	11,194	06/13/2015
000000-00-0	Interest Rate Swap			22,516	22,516	12/13/2015
000000-00-0	Interest Rate Swap			(444)	(444)	10/04/2016
9299999. Total - Other Assets				(2,469,412)	(2,469,412)	XXX
9999999 - Totals				2,398,709,982	2,394,596,846	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 0 — Book/Adjusted Carrying Value $ 0
2. Average balance for the year — Fair Value $ 0 — Book/Adjusted Carrying Value $ 0

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Commonwealth National Bank	Mobile, AL		0.410	410	0	100,000	XXX
Bank of America	Concord, CA		0.000	0	0	5,503,265	XXX
Metropolitan Bank	Oakland, CA		0.300	299	0	100,000	XXX
Industrial and Commercial Bank of China	San Francisco, CA		0.550	527	0	0	XXX
Wells Fargo Bank NA	San Francisco, CA		0.000	0	0	(4,105,948)	XXX
Industrial Bank NA	Washington, DC		0.450	450	0	100,000	XXX
Citibank	New Castle, DE		0.000	0	0	(264,336,991)	XXX
Wells Fargo Bank NA	Wilmington, DE		0.000	0	0	(2,564,925)	XXX
Citizens Trust Bank	Atlanta, GA		0.300	300	0	100,000	XXX
Carver State Bank	Savannah, GA		0.750	760	0	100,000	XXX
International Bank of Chicago	Chicago, IL		0.500	1,002	0	200,000	XXX
JP Morgan Chase Bank	Chicago, IL		0.000	0	0	9,700	XXX
JP Morgan Chase Bank	Chicago, IL		0.000	0	0	0	XXX
Pacific Global	Chicago, IL		0.598	602	0	100,000	XXX
Seaway National Bank of Chicago	Chicago, IL		0.450	450	0	100,000	XXX
JP Morgan Chase Bank	Louisville, KY		0.000	0	0	0	XXX
Liberty Bank and Trust	New Orleans, LA		0.350	350	0	100,000	XXX
Liberty Bank and Trust	Opelousas, LA		0.370	372	0	100,000	XXX
Bank of America	Boston, MA		0.000	0	0	0	XXX
The Harbor Bank of Maryland	Baltimore, MD		0.900	880	0	100,000	XXX
First Independence Bank of Detroit	Detroit, MI		0.550	559	0	100,000	XXX
Wells Fargo Bank NA	Minneapolis, MN		0.000	0	0	8,582,199	XXX
Wells Fargo Bank NA	Avondale, PA		0.000	0	0	0	XXX
US Bank NA	Milwaukee, WI		0.000	0	0	95,546	XXX
Central Bank of Kansas City	Gladstone, MO		0.587	587	0	100,000	XXX
State Street	Kansas City, MO		0.275	2,434	0	10,340	XXX
UMB - Bank	Kansas City, MO		0.000	0	0	0	XXX
Central Bank of St Louis	St Louis, MO		0.400	402	0	100,000	XXX
Citibank	Kuala Lumpur, MY		0.000	0	0	110,638,277	XXX
Wells Fargo Bank NA	Charlotte, NC		0.000	0	0	(81,842,027)	XXX
Mechanics and Farmers Bank	Durham, NC		0.150	150	0	100,000	XXX
Lumbee Guaranty Bank	Pembroke, NC		0.650	1,300	0	200,000	XXX
City National Bank of New Jersey	Newark, NJ		0.650	650	0	100,187	XXX
Wells Fargo Bank NA	Newark, NJ		0.000	0	0	(160,193,394)	XXX
Bank of America	New York, NY		0.000	0	0	0	XXX
Citibank	New York, NY		0.000	0	0	12,887,287	XXX
Federal Home Loan Bank of New York	New York, NY		0.000	0	0	223	XXX
JP Morgan Chase Bank	New York, NY		0.550	36,667	0	21,097,085	XXX
The Bank of New York Mellon	New York, NY		0.000	0	0	911,886	XXX
First State Bank of Portor	Locust Grove, OK		0.450	450	0	100,000	XXX
First National Bank & Trust Company	Shawnee, OK		0.150	297	0	200,000	XXX
Bank of Commerce	Stillwell, OK		0.600	1,199	0	200,000	XXX
PNC Bank- N A	Philadelphia, PA		0.000	0	0	2,918,787	XXX
United Bank of Philadelphia	Philadelphia, PA		0.250	250	0	100,000	XXX
South Carolina Community Bank	Columbia, SC		0.000	0	0	0	XXX
First Tennessee Bank	Memphis, TN		0.000	0	0	0	XXX
Tri-State Bank of Memphis	Memphis, TN		0.200	200	0	100,000	XXX
Citizens Savings Bank & Trust	Nashville, TN		0.900	900	0	100,000	XXX
International Bank of Commerce	Brownsville, TX		0.750	1,497	0	200,000	XXX
State Bank of Texas	Dallas, TX		0.600	600	0	100,000	XXX
Metrobank	Houston, TX		0.650	650	0	100,000	XXX
Unity National Bank	Houston, TX		0.320	320	0	100,000	XXX
Commerce Bank NA	Laredo, TX		0.850	1,497	0	200,000	XXX
International Bank of Commerce	Laredo, TX		0.750	1,497	0	200,000	XXX
Premier Bank Inc Consolidated Division	Richmond, VA		0.500	476	0	0	XXX
North Milwaukee State Bank	Milwaukee, WI		0.650	650	0	100,000	XXX
Bank of Montreal	Toronto-Ont, CAN		0.000	0	0	402,672	XXX
RBC Dexia Investor Services Trust	Toronto-Ont, CAN		0.000	0	0	10,447	XXX
Citibank	Beijing, CN		0.000	0	0	5,676	XXX
JP Morgan Chase Bank	London, ENG		0.002	3,731	198	23,909,311	XXX
Citibank	Mumbai, IN		0.000	0	0	69,147	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	63,364	198	(322,291,251)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	63,364	198	(322,291,251)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	63,364	198	(322,291,251)	XXX

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

1. January	(398,854,104)	4. April	(435,981,195)	7. July	(390,708,052)	10. October	(434,300,443)
2. February	(404,448,158)	5. May	(404,907,289)	8. August	(469,341,667)	11. November	(407,081,102)
3. March	(444,725,016)	6. June	(273,344,358)	9. September	(289,642,163)	12. December	(322,291,251)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
BRITISH COLUMBIA PROVINCE DISCOUNT NOTE		12/24/2013	0.968	01/09/2014	207,014	0	45
BRITISH COLUMBIA PROVINCE DISCOUNT NOTE		12/31/2013	0.974	01/17/2014	230,488	0	6
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations					437,502	0	51
1099999. Total - All Other Government Bonds					437,502	0	51
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		12/23/2013	0.080	01/03/2014	159,758,323	0	10,357
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		10/08/2013	0.140	01/08/2014	49,998,663	0	16,042
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		10/30/2013	0.060	01/24/2014	99,996,167	0	10,333
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		12/11/2013	0.070	02/12/2014	21,998,203	0	856
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		12/18/2013	0.070	02/14/2014	54,879,304	0	1,494
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		11/25/2013	0.090	02/21/2014	149,980,875	0	13,875
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		12/23/2013	0.080	03/21/2014	109,739,731	0	1,951
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		12/26/2013	0.105	03/26/2014	124,969,375	0	2,188
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					771,320,641	0	57,096
3199999. Total - U.S. Special Revenues Bonds					771,320,641	0	57,096
GLENCORE FUNDING LLC DISCOUNT NOTE		12/18/2013	0.400	01/15/2014	43,993,156	0	6,844
GLENCORE FUNDING LLC DISCOUNT NOTE		12/10/2013	0.430	02/11/2014	49,975,514	0	13,139
RYDER SYSTEM INC DISCOUNT NOTE		12/10/2013	0.300	01/09/2014	19,998,667	0	3,667
Wellpoint Inc. DISCOUNT NOTE		10/16/2013	0.550	01/06/2014	29,997,708	0	34,833
NATIONAL RURAL UTIL COOP MONEY MARKET		12/04/2013	0.270	01/03/2014	50,000,000	10,500	0
NATIONAL RURAL UTIL COOP MONEY MARKET		12/12/2013	0.250	01/13/2014	30,000,000	4,167	0
CANADIAN NATURAL RESOURCES LTD DISCOUNT		12/18/2013	0.330	01/21/2014	49,990,833	0	6,417
ASSA ABLOY FIN DISCOUNT NOTE		12/20/2013	0.350	01/08/2014	12,999,115	0	1,517
NOBLE CORP/CAYMAN ISLANDS DISCOUNT NOTE		12/17/2013	0.540	01/08/2014	34,816,344	0	7,835
NOBLE CORP/CAYMAN ISLANDS DISCOUNT NOTE		12/18/2013	0.540	01/10/2014	24,996,625	0	5,250
PENTAIR FINANCE SA DISCOUNT NOTE		12/20/2013	0.330	01/21/2014	26,995,050	0	2,970
URENCO FINANCE DISCOUNT NOTE		12/12/2013	0.380	02/10/2014	49,978,889	0	10,556
JOHNSON CONTROLS INC CORPORATE		12/18/2013	1.750	03/01/2014	2,505,854	14,583	(14,296)
Consolidated Smart Systems, LL Term A1		11/01/2013	0.000	01/01/2014	422,755	0	0
STATE STREET SWEEP - SSIXX CE		12/30/2013	0.000	01/01/2014	1,414,203	86	114
STIFs - GA - EUROCORP JPM PRIME MMF AGENCY SHARES		12/20/2013	0.090	03/20/2014	122,903	9	48
Corner Brook Pulp & Paper Ltd. Term C		11/01/2013	3.613	01/01/2014	5,250,386	0	0
STIFs - Subsidiary Accounts SSALM		12/20/2013	0.090	03/20/2014	31,316,372	1,705	1,865
STIFs - Subsidiary Accounts SSLM ALM		12/30/2013	0.090	03/30/2014	12,272,180	935	1,512
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					477,046,554	31,985	82,271
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					477,046,554	31,985	82,271
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					1,248,804,697	31,985	139,418
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					1,248,804,697	31,985	139,418
Goldman Sachs Subprime Litigation		12/31/2013	0.000	01/01/2014	2,624,505	0	0
8599999. Subtotal - Other Cash Equivalents					2,624,505	0	0
8699999 - Total Cash Equivalents					1,251,429,202	31,985	139,418

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	RSD by INS Code Sec. 23-63-206	0	0	165,258	202,738
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by INS Code Sec. 33-3-8 and 33-3-9 and 34-9-129	0	0	53,561	58,855
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	RSD by INS Code Sec. 680A.140	0	0	440,689	540,636
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	B	RSD by INS Code Sec. 17B: 18-37c&d	1,791,438	2,233,978	0	0
32. New Mexico NM	B	RSD by INS Code Sections 59A-5-18	0	0	212,416	236,708
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by INS Code Article 5, Section 58	0	0	514,461	617,755
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	0	RSD by Code 26 L.P.R.A. Sec. 313	0	0	18,903,276	18,854,897
55. U.S. Virgin Islands VI	B	RSD by INS Code Title 22 Sec. 207	0	0	589,172	647,405
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	32,137	35,313
59. Subtotal	XXX	XXX	1,791,438	2,233,978	20,910,970	21,194,307
DETAILS OF WRITE-INS						
5801. Korea	B	RSD for a License as a Foreign Insurance underwriter in the Republic	0	0	32,137	35,313
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	32,137	35,313

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912803-AC-7	United States Treasury STRIP	@RA			1	16,002,420	99.5000	36,565,883	36,750,000	33,449,062	0	1,885,354	0	0	0.000	5.887	N/A	0	0	04/10/2001	08/15/2015
912803-AN-3	United States Treasury STRIP	@RA			1	13,917,291	93.7000	46,848,500	50,000,000	37,574,087	0	2,376,194	0	0	0.000	6.641	N/A	0	0	06/15/1999	05/15/2018
912803-AP-8	United States Treasury STRIP	@M			1	35,165,233	91.9900	97,328,590	105,800,000	78,118,128	0	4,712,508	0	0	0.000	6.321	N/A	0	0	06/29/2001	11/15/2018
912803-AT-0	United States Treasury STRIP	@M			1	48,453,832	86.5800	132,806,597	153,390,000	104,060,400	0	6,147,211	0	0	0.000	6.183	N/A	0	0	06/29/2001	05/15/2020
912803-AX-1	United States Treasury STRIP	@RA			1	13,549,118	81.5200	13,300,315	16,315,000	13,591,569	0	42,451	0	0	0.000	2.410	N/A	0	0	11/13/2013	08/15/2021
912803-AY-9	United States Treasury STRIP	@RA			1	131,156,803	80.5000	212,531,616	264,000,000	183,831,116	0	7,056,969	0	0	0.000	4.539	N/A	0	0	07/09/2013	11/15/2021
912803-BL-6	United States Treasury STRIP	@RA			1	59,010,120	60.9500	170,781,903	280,200,000	124,762,748	0	7,194,491	0	0	0.000	6.029	N/A	0	0	05/22/2001	08/15/2027
912803-BM-4	United States Treasury STRIP	@RA			1	30,684,350	60.2000	58,876,578	97,800,000	47,062,776	0	2,411,215	0	0	0.000	5.330	N/A	0	0	04/25/2008	11/15/2027
912803-BP-7	United States Treasury STRIP	@RA			1	27,430,040	58.0700	40,535,655	69,800,000	35,262,120	0	1,607,975	0	0	0.000	4.722	N/A	0	0	10/09/2008	08/15/2028
912803-BV-4	United States Treasury STRIP	@			1	661,266	57.4300	976,361	1,700,000	852,627	0	38,658	0	0	0.000	4.694	N/A	0	0	07/08/2008	11/15/2028
912803-DG-5	United States Treasury STRIP	@RA			1	62,733,830	35.8200	77,796,698	217,200,000	70,050,544	0	3,051,941	0	0	0.000	4.505	N/A	0	0	08/11/2011	05/15/2039
912803-DH-3	United States Treasury STRIP	@M			1	9,939,240	35.4700	12,767,760	36,000,000	11,189,147	0	498,851	0	0	0.000	4.613	N/A	0	0	05/25/2011	08/15/2039
912803-DJ-9	United States Treasury STRIP	@RA			1	10,228,186	35.0100	9,907,829	28,300,000	10,273,909	0	45,723	0	0	0.000	3.955	N/A	0	0	11/19/2013	11/15/2039
912803-DK-6	United States Treasury STRIP	@RA			1	14,356,080	34.6600	21,834,541	63,000,000	17,286,489	0	834,876	0	0	0.000	5.012	N/A	0	0	04/06/2010	02/15/2040
912803-DT-7	United States Treasury STRIP	@RA			1	15,911,251	32.2000	15,741,113	48,890,000	15,995,496	0	84,245	0	0	0.000	4.086	N/A	0	0	11/13/2013	08/15/2041
912803-EA-7	United States Treasury STRIP	@RA			1	131,261,481	29.6600	129,190,640	435,500,000	133,120,571	0	1,859,090	0	0	0.000	4.111	N/A	0	0	09/11/2013	02/15/2043
912803-ED-1	United States Treasury STRIP	@RA			1	251,566,188	29.0100	245,200,694	845,100,000	252,904,365	0	1,338,177	0	0	0.000	4.114	N/A	0	0	11/14/2013	08/15/2043
912803-EE-9	United States Treasury STRIP	@RA			1	78,509,553	28.7000	77,091,091	268,582,000	78,770,047	0	260,493	0	0	0.000	4.148	N/A	0	0	12/30/2013	11/15/2043
912810-DT-2	UNITED STATES TREASURY BOND	SD			1	1,338,122	117.7100	1,130,016	960,000	1,028,374	0	(33,736)	0	0	9.875	5.794	MN	12,308	94,800	07/06/2001	11/15/2015
912810-EB-0	UNITED STATES TREASURY BOND	RA			1	8,691,241	134.5200	9,171,914	6,818,000	7,528,600	0	(120,740)	0	0	9.000	6.468	MN	79,669	613,620	02/18/2000	11/15/2018
912810-EC-8	UNITED STATES TREASURY BOND	SD			1	1,823,723	135.1600	1,959,805	1,450,000	1,597,498	0	(23,600)	0	0	8.875	6.505	FA	48,608	128,688	11/23/1999	02/15/2019
912810-ED-6	UNITED STATES TREASURY BOND	RA			1	20,712,563	133.2200	22,913,667	17,200,000	18,655,650	0	(210,018)	0	0	8.125	6.311	FA	527,860	1,397,500	08/27/1999	08/15/2019
912810-EG-9	UNITED STATES TREASURY BOND	RA			1	87,764,765	140.3200	94,320,302	67,218,000	78,846,263	0	(1,446,996)	0	0	8.750	5.554	FA	2,221,573	5,881,575	10/16/2008	08/15/2020
912810-EL-8	UNITED STATES TREASURY BOND	RA			1	45,649,714	138.9100	50,214,591	36,150,000	41,129,412	0	(487,455)	0	0	8.000	5.794	MN	375,481	2,892,000	05/07/2001	11/15/2021
912810-EM-6	UNITED STATES TREASURY BOND	RA			1	9,802,344	135.0900	13,509,300	10,000,000	9,895,184	0	8,329	0	0	7.250	7.415	FA	273,845	725,000	09/01/1992	08/15/2022
912810-EP-9	UNITED STATES TREASURY BOND				1	2,570,985	134.8400	3,033,810	2,250,000	2,431,472	0	(14,619)	0	0	7.125	5.964	FA	60,553	160,313	08/18/2000	02/15/2023
912810-ES-3	UNITED STATES TREASURY BOND	LS			1	11,647,125	141.2800	16,811,962	11,900,000	11,741,232	0	8,991	0	0	7.500	7.681	MN	115,877	892,500	03/07/1995	11/15/2024
912810-ET-1	UNITED STATES TREASURY BOND	SD			1	439,739	142.8700	500,045	350,000	407,339	0	(3,629)	0	0	7.625	5.623	FA	10,080	26,688	02/28/2002	02/15/2025
912810-EV-0	UNITED STATES TREASURY BOND	RA			1	2,013,961	133.5600	2,170,399	1,625,000	1,979,588	0	(23,112)	0	0	6.500	4.146	MN	13,714	105,625	03/19/2012	11/15/2026
912810-EZ-7	UNITED STATES TREASURY BOND	LS			1	9,901,901	135.1300	10,674,955	7,900,000	9,556,381	0	(90,992)	0	0	6.625	4.506	FA	197,688	523,375	11/10/2009	02/15/2027
912810-FA-1	UNITED STATES TREASURY BOND	LS			1	4,518,417	132.7800	5,862,290	4,415,000	4,484,796	0	(3,207)	0	0	6.375	6.200	FA	106,311	281,456	08/18/2000	08/15/2027
912810-FE-3	UNITED STATES TREASURY BOND	RA			1	18,258,543	123.2200	20,085,675	16,300,000	17,977,723	0	(79,490)	0	0	5.500	4.565	FA	338,624	896,500	01/09/2009	08/15/2028
912810-FJ-2	UNITED STATES TREASURY BOND	M			1	37,717,463	131.3300	38,400,308	29,240,000	37,359,589	0	(128,143)	0	0	6.125	3.751	FA	676,473	725,813	11/14/2013	08/15/2029
912810-FM-5	UNITED STATES TREASURY BOND				1	1,332,156	133.5600	1,569,295	1,175,000	1,301,095	0	(4,765)	0	0	6.250	5.263	MN	9,535	73,438	04/19/2006	05/15/2030
912810-FP-8	UNITED STATES TREASURY BOND	LS			1	26,413,483	122.5500	29,643,875	24,190,000	26,160,671	0	(74,853)	0	0	5.375	4.697	FA	491,113	1,300,213	01/28/2009	02/15/2031
912810-FT-0	UNITED STATES TREASURY TREASURY	RA			1	27,472,703	111.2800	34,580,570	31,075,000	27,893,907	0	74,360	0	0	4.500	5.290	FA	528,191	1,398,375	07/09/2007	02/15/2036
912810-PT-9	UNITED STATES TREASURY TREASURY				1	2,313,800	115.0500	2,893,583	2,515,000	2,335,937	0	3,884	0	0	4.750	5.287	FA	45,123	119,463	06/12/2007	02/15/2037
912810-PU-6	UNITED STATES TREASURY TREASURY	SD			1	6,413,694	119.0000	7,324,327	6,155,000	6,386,800	0	(5,362)	0	0	5.000	4.731	MN	39,956	307,750	06/25/2008	05/15/2037
912810-QA-9	UNITED STATES TREASURY TREASURY	RA			1	19,336,281	94.1700	18,839,089	20,005,000	19,338,546	0	2,265	0	0	3.500	3.705	FA	264,468	0	11/14/2013	02/15/2039
912810-QE-1	UNITED STATES TREASURY TREASURY	LS			1	5,738,281	112.9200	5,645,900	5,000,000	5,689,849	0	(15,262)	0	0	4.625	3.788	FA	87,347	231,250	09/09/2010	02/15/2040
912810-QN-1	UNITED STATES TREASURY TREASURY	C			1	128,115,625	115.0600	126,563,790	110,000,000	128,096,784	0	(18,841)	0	0	4.750	3.775	FA	1,973,573	0	12/12/2013	02/15/2041
912810-QQ-4	UNITED STATES TREASURY TREASURY	RA			1	14,692,491	108.5000	14,272,781	13,155,000	14,622,009	0	(30,471)	0	0	4.375	3.722	MN	74,724	575,531	08/15/2011	05/15/2041
912810-QS-0	UNITED STATES TREASURY TREASURY	LS			1	1,098,711	97.4900	1,072,346	1,100,000	1,098,727	0	16	0	0	3.750	3.757	FA	15,581	0	11/14/2013	08/15/2041
912810-QX-9	UNITED STATES TREASURY TREASURY				1	985,326	79.2300	907,234	1,145,000	986,927	0	1,601	0	0	2.750	3.519	FA	11,893	15,744	06/28/2013	08/15/2042
912810-QZ-4	UNITED STATES TREASURY TREASURY	RA			1	15,133,102	85.6100	13,569,819	15,850,000	15,140,448	0	7,346	0	0	3.125	3.366	FA	187,088	247,656	07/31/2013	02/15/2043
912810-RA-8	UNITED STATES TREASURY TREASURY	RA			1	18,074,557	78.1100	17,273,195	22,115,000	18,063,731	(29,341)	18,515	0	0	0.625	1.452	FA	53,033	0	11/05/2013	02/15/2043
912810-RB-6	UNITED STATES TREASURY TREASURY	RA			1	120,234,790	81.0500	117,647,680	145,160,000	120,378,668	0	143,878	0	0	2.875	3.850	MN	541,844	2,061,159	11/14/2013	05/15/2043
912810-RC-4	UNITED STATES TREASURY TREASURY	RA			1	239,411,303	94.4400	236,771,811	250,718,000	237,056,607	0	18,820	2,373,515	0	3.625	3.882	FA	3,432,895	0	12/09/2013	08/15/2043
912810-RD-2	UNITED STATES TREASURY TREASURY	RA			1	321,248,837	96.6600	318,322,696	329,335,000	321,252,311	0	3,475	0	0	3.750	3.889	MN	1,606,051	0	12/31/2013	11/15/2043
912828-A3-4	UNITED STATES TREASURY TREASURY	RA			1	5,126,484	97.8600	5,064,224	5,175,000	5,064,224	0	483	62,743	0	1.250	1.446	MN	5,687	0	12/10/2013	11/30/2018
912828-A4-2	UNITED STATES TREASURY TREASURY	RA			1	121,537,953	97.3400	118,997,928	122,245,000	121,544,735	0	6,782	0	0	2.000	2.089	MN	214,936	0	12/18/2013	11/30/2020
912828-A5-9	UNITED STATES TREASURY TREASURY	RA			1	1,487,907	99.5900	1,483,948	1,490,000	1,487,930	0	23	0	0	0.625	0.673	JD	435	0	12/19/2013	12/15/2016
912828-A7-5	UNITED STATES TREASURY TREASURY				1	817,813	98.8800	815,719	825,000	817,817	0	4	0	0	1.500	1.682	JD	34	0	12/23/2013	12/31/2018
912828-EE-6	UNITED STATES TREASURY NOTE	SD			1	219,656	106.4100	239,418	225,000	223,936	0	612	0	0	4.250	4.553	FA	3,612	9,563	10/31/2005	08/15/2015
912828-GS-3	UNITED STATES TREASURY TREASURY	LS			1	4,059,364	111.5900	4,765,055	4,270,000	4,185,614	0	22,318	0	0	4.500	5.144	MN	24,948	192,150	07/27/2007	05/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-HH-6	UNITED STATES TREASURY TREASURY				1	66,016	111.3400	72,373	65,000	65,443	0	(104)	0	0	4.250	4.057	MN	359	2,763	12/12/2007	11/15/2017
912828-HR-4	UNITED STATES TREASURY TREASURY				1	324,122	108.5600	358,256	330,000	327,294	0	595	0	0	3.500	3.716	FA	4,363	11,550	02/28/2008	02/15/2018
912828-JH-4	UNITED STATES TREASURY TREASURY		RA		1	32,596,607	110.9300	35,497,600	32,000,000	32,305,559	0	(59,870)	0	0	4.000	3.772	FA	483,478	1,280,000	11/04/2008	08/15/2018
912828-LJ-7	UNITED STATES TREASURY TREASURY		RA		1	26,789,355	108.9700	28,604,888	26,250,000	26,579,522	0	(52,500)	0	0	3.625	3.377	FA	359,422	951,563	10/09/2009	08/15/2019
912828-RF-9	UNITED STATES TREASURY TREASURY				1	259,941	100.9400	257,391	255,000	258,979	0	(961)	0	0	1.000	0.410	FA	866	1,275	05/10/2013	08/31/2016
912828-RH-5	UNITED STATES TREASURY TREASURY		SD		1	1,286,100	98.7700	1,264,218	1,280,000	1,285,905	0	(195)	0	0	1.375	1.274	MS	4,497	0	10/30/2013	09/30/2018
912828-RJ-1	UNITED STATES TREASURY TREASURY				1	3,812,463	100.8700	3,772,426	3,740,000	3,798,730	0	(13,732)	0	0	1.000	0.424	MS	9,555	18,700	05/10/2013	09/30/2016
912828-VM-9	UNITED STATES TREASURY TREASURY		RA		1	25,575,769	96.7900	25,382,822	26,225,000	25,511,660	(69,908)	5,800	0	0	0.375	0.708	JJ	45,592	0	12/05/2013	07/15/2023
912828-VS-6	UNITED STATES TREASURY TREASURY		RA		1	1,104,545	96.0300	1,061,145	1,105,000	1,104,556	0	11	0	0	2.500	2.505	FA	10,434	0	10/30/2013	08/15/2023
912828-WE-6	UNITED STATES TREASURY TREASURY		M		1	138,955,239	97.8300	136,553,353	139,585,000	138,362,539	0	1,823	594,523	0	2.750	2.802	MN	498,380	0	12/11/2013	11/15/2023
912833-4S-6	UNITED STATES TREASURY STRIP		RA		1	25,633,270	49.7000	30,566,792	61,500,000	29,548,203	0	1,200,655	0	0	0.000	4.192	N/A	0	0	09/10/2010	08/15/2031
912833-4T-4	UNITED STATES TREASURY STRIP		RA		1	10,315,962	48.7300	13,157,639	27,000,000	12,532,171	0	518,699	0	0	0.000	4.273	N/A	0	0	11/10/2009	02/15/2032
912833-4V-9	UNITED STATES TREASURY STRIP		RA		1	24,703,296	46.4800	27,049,090	58,200,000	26,753,365	0	557,197	0	0	0.000	4.094	N/A	0	0	11/13/2013	02/15/2033
912833-4W-7	UNITED STATES TREASURY STRIP		RA		1	143,530,592	45.4600	164,589,056	362,070,000	159,305,158	0	4,847,813	0	0	0.000	4.221	N/A	0	0	11/18/2013	08/15/2033
912833-4X-5	UNITED STATES TREASURY STRIP		RA		1	56,841,380	44.6100	74,500,370	167,000,000	68,507,285	0	2,960,439	0	0	0.000	4.467	N/A	0	0	01/15/2010	02/15/2034
912833-4Y-3	UNITED STATES TREASURY STRIP		RA		1	44,336,819	43.6500	55,048,032	126,121,000	52,336,379	0	2,183,219	0	0	0.000	4.307	N/A	0	0	09/13/2010	08/15/2034
912833-4Z-0	UNITED STATES TREASURY STRIP		RA		1	49,263,074	42.7100	55,799,309	130,650,000	55,241,911	0	1,634,176	0	0	0.000	4.115	N/A	0	0	11/18/2013	02/15/2035
912833-5A-4	UNITED STATES TREASURY STRIP		RA		1	42,055,250	41.8000	51,834,478	124,000,000	50,386,108	0	2,054,154	0	0	0.000	4.206	N/A	0	0	12/10/2009	08/15/2035
912833-5B-2	UNITED STATES TREASURY STRIP		RA		1	42,835,174	40.8700	50,558,666	123,700,000	47,353,661	0	1,453,674	0	0	0.000	4.370	N/A	0	0	11/15/2013	02/15/2036
912833-7E-4	UNITED STATES TREASURY STRIP		RA		1	26,231,951	39.9600	28,408,717	71,100,000	28,277,051	0	568,231	0	0	0.000	4.111	N/A	0	0	11/18/2013	08/15/2036
912833-7F-1	UNITED STATES TREASURY STRIP		RA		1	24,950,080	39.0700	32,229,452	82,500,000	29,533,907	0	1,280,779	0	0	0.000	4.484	N/A	0	0	11/15/2010	02/15/2037
912833-7N-4	UNITED STATES TREASURY STRIP		RA		1	12,438,690	51.4900	16,992,459	33,000,000	15,082,385	0	683,928	0	0	0.000	4.695	N/A	0	0	11/05/2009	11/15/2030
912833-7P-9	UNITED STATES TREASURY STRIP		RA		1	6,595,660	50.2700	9,551,357	19,000,000	8,030,122	0	388,392	0	0	0.000	5.020	N/A	0	0	01/11/2010	05/15/2031
912833-7S-3	UNITED STATES TREASURY STRIP		RA		1	9,882,750	46.9800	11,744,650	25,000,000	11,962,131	0	458,222	0	0	0.000	3.944	N/A	0	0	02/10/2009	11/15/2032
912833-7T-1	UNITED STATES TREASURY STRIP		RA		1	11,441,134	45.9700	16,090,585	35,000,000	14,089,946	0	646,358	0	0	0.000	4.752	N/A	0	0	11/10/2009	05/15/2033
912833-7U-8	UNITED STATES TREASURY STRIP		RA		1	10,285,503	44.9600	14,163,534	31,500,000	12,521,184	0	567,330	0	0	0.000	4.691	N/A	0	0	12/29/2009	11/15/2033
912833-7V-6	UNITED STATES TREASURY STRIP		RA		1	55,828,681	44.1300	67,517,074	152,982,000	66,014,965	0	2,667,271	0	0	0.000	4.167	N/A	0	0	09/20/2010	05/15/2034
912833-7W-4	UNITED STATES TREASURY STRIP		RA		1	63,798,216	43.0500	83,814,985	194,675,000	76,901,612	0	3,339,533	0	0	0.000	4.490	N/A	0	0	02/05/2010	11/15/2034
912833-KE-9			@		1	7,307,108	99.6700	19,186,859	19,250,000	17,636,988	0	1,089,674	0	0	0.000	6.480	N/A	0	0	03/06/2000	05/15/2015
912833-KF-6	UNITED STATES TREASURY STRIP		RA		1	7,729,995	99.3400	19,371,496	19,500,000	17,393,333	0	1,030,347	0	0	0.000	6.201	N/A	0	0	09/19/2000	11/15/2015
912833-KG-4	UNITED STATES TREASURY STRIP		RA		1	16,677,345	99.0600	48,439,850	48,900,000	42,585,385	0	2,686,058	0	0	0.000	6.622	N/A	0	0	08/10/1999	02/15/2016
912833-KH-2	UNITED STATES TREASURY STRIP		RA		1	16,117,280	98.7200	48,868,874	49,500,000	42,049,662	0	2,794,291	0	0	0.000	6.996	N/A	0	0	01/20/2000	05/15/2016
912833-KJ-8			@		1	24,761	98.3700	67,877	69,000	58,573	0	3,548	0	0	0.000	6.346	N/A	0	0	03/17/2000	08/15/2016
912833-KL-3	UNITED STATES TREASURY STRIP		RA		1	14,821,945	97.1900	49,681,992	51,120,000	41,774,033	0	2,615,598	0	0	0.000	6.572	N/A	0	0	05/25/1999	02/15/2017
912833-KN-9	UNITED STATES TREASURY STRIP		RA		1	9,908,476	95.8400	27,217,424	28,400,000	22,782,353	0	1,344,915	0	0	0.000	6.178	N/A	0	0	04/24/2000	08/15/2017
912833-KP-4	UNITED STATES TREASURY STRIP		RA		1	4,586,036	95.1400	13,534,901	14,226,000	11,069,387	0	694,464	0	0	0.000	6.585	N/A	0	0	05/24/2000	11/15/2017
912833-KQ-2	UNITED STATES TREASURY STRIP		RA		1	14,966,090	94.3400	41,365,897	43,850,000	34,115,792	0	2,015,392	0	0	0.000	6.183	N/A	0	0	05/10/2001	02/15/2018
912833-KR-0	UNITED STATES TREASURY STRIP		RA		1	33,854,286	93.4700	99,640,087	106,600,000	81,100,191	0	4,915,308	0	0	0.000	6.351	N/A	0	0	03/23/2000	05/15/2018
912833-KZ-2	UNITED STATES TREASURY STRIP		RA		1	5,399,072	86.3700	9,673,104	11,200,000	8,052,245	0	406,345	0	0	0.000	5.246	N/A	0	0	04/11/2006	05/15/2020
912833-LD-0			@		1	5,351,300	82.2900	10,285,875	12,500,000	8,551,527	0	429,180	0	0	0.000	5.216	N/A	0	0	12/02/2004	05/15/2021
912833-LE-8	UNITED STATES TREASURY STRIP		RA		1	61,128,898	81.2200	92,498,952	113,890,000	80,645,083	0	3,568,667	0	0	0.000	4.578	N/A	0	0	05/20/2010	08/15/2021
912833-LG-3	UNITED STATES TREASURY STRIP		RA		1	125,131,234	79.3600	150,460,682	189,600,000	140,697,495	0	5,067,495	0	0	0.000	3.703	N/A	0	0	07/21/2011	02/15/2022
912833-LH-1	UNITED STATES TREASURY STRIP		RA		1	19,408,200	78.4300	32,308,909	41,195,000	27,448,262	0	1,299,353	0	0	0.000	4.909	N/A	0	0	11/07/2006	05/15/2022
912833-LK-4	UNITED STATES TREASURY STRIP		RA		1	232,250,963	76.5400	286,904,005	374,862,000	264,813,394	0	10,142,997	0	0	0.000	3.946	N/A	0	0	08/09/2011	11/15/2022
912833-LL-2	UNITED STATES TREASURY STRIP		RA		1	37,459,118	75.5800	43,890,351	58,070,000	41,135,972	0	1,383,237	0	0	0.000	3.808	N/A	0	0	11/14/2013	02/15/2023
912833-LM-0	UNITED STATES TREASURY STRIP		RA		1	53,550,187	74.0300	67,140,677	90,700,000	64,219,812	0	2,263,361	0	0	0.000	3.620	N/A	0	0	12/05/2008	08/15/2023
912833-LP-3	UNITED STATES TREASURY STRIP		RA		1	23,325,838	73.0600	53,885,368	73,760,000	42,273,113	0	2,317,266	0	0	0.000	5.718	N/A	0	0	06/10/2004	11/15/2023
912833-LQ-1	UNITED STATES TREASURY STRIP		RA		1	82,723,348	72.0300	121,947,129	169,300,000	105,987,546	0	4,761,779	0	0	0.000	4.654	N/A	0	0	12/14/2010	02/15/2024
912833-LR-9	UNITED STATES TREASURY STRIP		RA		1	61,284,634	71.1700	110,817,451	155,700,000	92,045,989	0	4,536,159	0	0	0.000	5.120	N/A	0	0	12/12/2006	05/15/2024
912833-LS-7	UNITED STATES TREASURY STRIP		RA		1	10,372,972	70.1800	16,867,455	24,036,000	14,519,245	0	672,918	0	0	0.000	4.802	N/A	0	0	11/29/2006	08/15/2024
912833-LT-5	UNITED STATES TREASURY STRIP		RA		1	56,739,614	69.3900	74,805,652	107,800,000	70,193,276	0	2,705,551	0	0	0.000	3.972	N/A	0	0	12/02/2008	11/15/2024
912833-LU-2	UNITED STATES TREASURY STRIP		RA		1	13,409,955	68.3900	20,003,519	29,250,000	17,494,095	0	790,096	0	0	0.000	4.675	N/A	0	0	03/28/2008	02/15/2025
912833-LV-0	UNITED STATES TREASURY STRIP		RA		1	17,696,790	67.5100	26,531,037	39,300,000	22,883,957	0	1,062,742	0	0	0.000	4.812	N/A	0	0	08/04/2008	05/15/2025
912833-LW-8	UNITED STATES TREASURY STRIP		RA		1	22,092,728	66.6100	51,459,547	77,250,000	40,677,089	0	2,183,982	0	0	0.000	5.595	N/A	0	0	12/06/2002	08/15/2025
912833-LX-6	UNITED STATES TREASURY STRIP		RA		1	9,923,600	65.7600	13,152,600	20,000,000	11,383,651	0	527,738	0	0	0.000	4.804	N/A	0	0	02/09/2011	11/15/2025
912833-LY-4	UNITED STATES TREASURY STRIP		RA		1	36,959,712	64.8800	54,377,437	83,810,000	47,708,380	0	2,163,906	0	0	0.000	4.697	N/A	0	0	12/08/2010	02/15/2026
912833-LZ-1	UNITED STATES TREASURY STRIP		RA		1	52,531,960	64.1100	74,181,518	115,700,000	65,790,542	0	2,934,306	0	0	0.000	4.615	N/A	0	0	12/28/2010	05/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912833-PA-2	UNITED STATES TREASURY STRIP	@RA			1	32,018,376	63.3000	31,144,141	49,200,000	32,147,576	0	129,200	0	0	0.000	3.400	N/A	0	0	11/15/2013	08/15/2026
912833-PB-0	UNITED STATES TREASURY STRIP	@RA			1	125,487,603	62.5200	175,391,564	280,530,000	155,373,094	0	6,958,678	0	0	0.000	4.636	N/A	0	0	02/09/2011	11/15/2026
912833-PC-8	UNITED STATES TREASURY STRIP (INT)	@			1	3,704,670	61.7500	5,557,464	9,000,000	4,910,869	0	221,552	0	0	0.000	4.670	N/A	0	0	11/21/2007	02/15/2027
912833-PD-6	UNITED STATES TREASURY STRIP	@RA			1	50,600,507	60.9800	79,666,842	130,650,000	68,105,225	0	3,237,777	0	0	0.000	4.931	N/A	0	0	08/05/2008	05/15/2027
912833-QB-9	UNITED STATES TREASURY STRIP	@RA			1	82,885,404	59.4400	117,103,963	197,021,000	105,045,037	0	4,652,921	0	0	0.000	4.583	N/A	0	0	07/12/2010	11/15/2027
912833-RZ-5	UNITED STATES TREASURY STRIP	@RA			1	58,569,023	57.4000	79,354,460	138,240,000	71,646,827	0	3,139,917	0	0	0.000	4.533	N/A	0	0	04/27/2010	08/15/2028
912833-WR-7	UNITED STATES TREASURY STRIP	@RA			1	150,767,229	56.7800	190,244,226	335,055,000	178,275,312	0	7,379,843	0	0	0.000	4.274	N/A	0	0	12/10/2010	11/15/2028
912833-X8-8	UNITED STATES TREASURY STRIP	@RA			1	52,355,717	42.2500	67,171,137	159,000,000	62,255,203	0	2,667,272	0	0	0.000	4.428	N/A	0	0	09/20/2010	05/15/2035
912833-X9-6	UNITED STATES TREASURY STRIP	@RA			1	35,983,502	41.3400	47,129,879	114,000,000	42,447,646	0	1,873,793	0	0	0.000	4.566	N/A	0	0	10/28/2010	11/15/2035
912833-XP-0	UNITED STATES TREASURY STRIP	@RA			1	22,334,125	54.7800	29,692,384	54,200,000	27,742,006	0	1,158,984	0	0	0.000	4.315	N/A	0	0	09/14/2010	08/15/2029
912833-XS-4	UNITED STATES TREASURY STRIP	@RA			1	44,230,881	55.3600	59,065,492	106,700,000	55,394,339	0	2,306,368	0	0	0.000	4.299	N/A	0	0	11/20/2008	05/15/2029
912833-XU-9	UNITED STATES TREASURY STRIP	@RA			1	91,971,731	52.8500	124,353,695	235,300,000	109,906,335	0	4,979,389	0	0	0.000	4.692	N/A	0	0	09/14/2010	05/15/2030
912833-XX-3	UNITED STATES TREASURY STRIP	@RA			1	12,961,930	53.4000	18,423,069	34,500,000	15,807,414	0	746,717	0	0	0.000	4.898	N/A	0	0	01/06/2010	02/15/2030
912833-XY-1	UNITED STATES TREASURY STRIP	@RA			1	12,222,410	52.1300	17,202,372	33,000,000	14,722,203	0	697,760	0	0	0.000	4.915	N/A	0	0	03/16/2010	08/15/2030
912833-XZ-8	UNITED STATES TREASURY STRIP	@RA			1	38,237,782	50.9900	44,056,221	86,400,000	43,786,352	0	1,703,060	0	0	0.000	4.007	N/A	0	0	09/14/2010	02/15/2031
912833-Y2-0	UNITED STATES TREASURY STRIP	@RA			1	44,627,240	40.4200	59,212,369	146,500,000	52,965,750	0	2,348,286	0	0	0.000	4.588	N/A	0	0	03/08/2011	05/15/2036
912833-Y3-8	UNITED STATES TREASURY STRIP	@RA			1	64,531,130	39.5100	83,363,988	211,000,000	75,397,172	0	3,309,514	0	0	0.000	4.540	N/A	0	0	03/08/2011	11/15/2036
912833-Y4-6	UNITED STATES TREASURY STRIP	@RA			1	65,553,910	38.6600	84,270,076	218,000,000	77,252,149	0	3,349,407	0	0	0.000	4.482	N/A	0	0	11/15/2010	05/15/2037
912833-Z5-2	UNITED STATES TREASURY STRIP	@RA			1	39,077,680	38.2200	49,571,341	129,700,000	45,428,346	0	1,972,264	0	0	0.000	4.488	N/A	0	0	11/15/2010	08/15/2037
912833-Z6-0	UNITED STATES TREASURY STRIP	@RA			1	9,286,200	37.3600	13,075,650	35,000,000	11,234,948	0	516,338	0	0	0.000	4.761	N/A	0	0	12/29/2009	02/15/2038
912834-AD-0	UNITED STATES TREASURY STRIP	@RA			1	53,022,497	37.8000	66,821,556	176,800,000	61,679,789	0	2,659,213	0	0	0.000	4.456	N/A	0	0	11/09/2010	11/15/2037
912834-AE-8	UNITED STATES TREASURY STRIP	@M			1	29,338,807	36.9400	40,744,819	110,300,000	34,958,494	0	1,606,479	0	0	0.000	4.761	N/A	0	0	10/13/2010	05/15/2038
912834-AT-5	UNITED STATES TREASURY STRIP	@RA			1	34,335,532	36.5000	45,075,031	123,500,000	40,678,442	0	1,787,282	0	0	0.000	4.545	N/A	0	0	10/01/2010	08/15/2038
912834-AU-2	UNITED STATES TREASURY STRIP	@RA			1	29,610,157	35.6600	42,792,000	120,000,000	35,565,478	0	1,679,841	0	0	0.000	4.898	N/A	0	0	05/14/2010	02/15/2039
912834-DU-9	UNITED STATES TREASURY STRIP	@RA			1	10,798,300	36.0800	14,251,601	39,500,000	12,804,598	0	565,445	0	0	0.000	4.569	N/A	0	0	06/07/2010	11/15/2038
912834-DV-7	UNITED STATES TREASURY STRIP	@RA			1	34,751,564	35.2600	49,723,649	141,000,000	41,831,729	0	1,953,763	0	0	0.000	4.841	N/A	0	0	03/16/2010	05/15/2039
912834-EP-9	UNITED STATES TREASURY STRIP	@M			1	48,452,059	34.8600	53,063,005	152,200,000	51,114,512	0	993,234	0	0	0.000	4.285	N/A	0	0	11/19/2013	08/15/2039
912834-EV-6	UNITED STATES TREASURY STRIP	@RA			1	25,121,304	34.4800	36,749,189	106,575,000	29,638,649	0	1,430,377	0	0	0.000	5.008	N/A	0	0	01/28/2011	11/15/2039
912834-FB-9	UNITED STATES TREASURY STRIP	@RA			1	31,785,361	34.0700	46,508,279	136,500,000	37,494,748	0	1,809,032	0	0	0.000	5.007	N/A	0	0	01/28/2011	02/15/2040
912834-HV-3	UNITED STATES TREASURY STRIP	@RA			1	5,942,500	33.6100	8,401,975	25,000,000	6,859,077	0	328,257	0	0	0.000	4.965	N/A	0	0	01/27/2011	05/15/2040
912834-JP-4	UNITED STATES TREASURY STRIP	@RA			1	37,680,899	32.4700	36,751,852	113,200,000	37,863,077	0	182,178	0	0	0.000	4.079	N/A	0	0	11/15/2013	02/15/2041
912834-KV-9	UNITED STATES TREASURY STRIP	@RA			1	62,046,768	31.4500	60,415,452	192,100,000	62,355,081	0	308,313	0	0	0.000	4.078	N/A	0	0	11/19/2013	11/15/2041
912834-LB-2	UNITED STATES TREASURY STRIP	@RA			1	14,955,174	30.9700	14,680,586	47,400,000	15,035,107	0	79,933	0	0	0.000	4.125	N/A	0	0	11/13/2013	02/15/2042
912834-LR-7	UNITED STATES TREASURY STRIP	@RA			1	28,110,371	30.3300	27,721,620	91,400,000	28,262,047	0	151,676	0	0	0.000	4.143	N/A	0	0	11/13/2013	08/15/2042
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,722,480,632	XXX	7,402,863,875	12,848,668,000	6,788,950,307	(99,249)	204,134,506	3,030,781	0	XXX	XXX	XXX	16,087,677	24,143,596	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36178G-FN-9	GNMA POOL NO AA8273			2	1	1,897,070	101.0200	1,938,784	1,919,261	1,897,208	0	138	0	0	3.500	3.691	MON	5,598	16,794	09/05/2013	07/15/2042
36179M-G5-3	GNMA POOL NO MA0220			2	1	5,562,077	101.1400	5,200,653	5,141,888	5,552,951	0	(5,084)	0	0	3.500	2.324	MON	14,997	179,966	08/09/2012	07/20/2042
36179M-K7-4	GNMA POOL NO MA0318			2	1	19,763,492	101.1400	18,471,256	18,262,540	19,735,278	0	(22,291)	0	0	3.500	2.343	MON	53,266	639,189	10/22/2012	08/20/2042
36179N-TE-8	GNMA POOL NO MA1449			2	1	25,911,847	104.2600	26,013,771	24,950,850	25,911,847	0	0	0	0	4.000	3.682	MON	55,446	0	12/26/2013	11/20/2043
36200A-K6-5	GNMA 1 POOL NO 595317			2	1	44,064	110.4400	49,958	45,237	44,146	0	10	0	0	5.500	6.223	MON	207	2,488	05/16/2006	02/15/2033
36200A-R5-0	GNMA 1 POOL NO 595508			2	1	458,281	111.1300	501,313	451,090	457,721	0	(62)	0	0	6.000	5.513	MON	2,255	27,065	06/18/2004	04/15/2033
36200D-ME-0	GNMA 1 POOL NO 598057			2	1	16,146	111.1300	17,982	16,180	16,145	0	0	0	0	6.000	6.067	MON	81	971	08/16/2007	02/15/2033
36200D-PT-4	GNMA 1 POOL NO 598134			2	1	34,058	111.1300	37,254	33,522	34,026	0	(1)	0	0	6.000	5.312	MON	168	2,011	06/18/2004	03/15/2033
36200D-TC-7	GNMA 1 POOL NO 598247			2	1	268,444	110.4400	296,897	268,843	268,430	0	(2)	0	0	5.500	5.546	MON	1,232	14,786	09/25/2006	06/15/2033
36200F-NJ-3	GNMA 1 POOL NO 599893			2	1	138,665	111.1300	151,675	136,480	138,524	0	(20)	0	0	6.000	5.359	MON	682	8,189	06/18/2004	03/15/2033
36200F-PE-2	GNMA 1 POOL NO 599921			2	1	110,032	111.1300	120,355	108,297	109,891	0	(27)	0	0	6.000	5.505	MON	541	6,498	06/18/2004	04/15/2033
36200F-SR-0	GNMA 1 POOL NO 600028			2	1	32,007	111.1300	35,010	31,503	31,975	0	(4)	0	0	6.000	5.363	MON	158	1,890	06/18/2004	04/15/2033
36200G-MD-5	GNMA POOL NO 600756			2	1	423,904	110.4300	479,553	434,252	424,412	0	102	0	0	5.500	6.237	MON	1,990	23,884	08/15/2007	02/15/2034
36200G-MU-7	GNMA POOL NO 600771			2	1	363,161	110.4300	410,835	372,026	363,629	0	51	0	0	5.500	6.188	MON	1,705	20,461	08/15/2007	03/15/2034
36200J-3Q-1	GNMA POOL NO 603007			2	1	145,802	111.1300	159,570	143,583	145,660	0	(19)	0	0	6.000	5.613	MON	718	8,615	06/18/2004	05/15/2033
36200J-AM-2	GNMA POOL NO 602212			2	1	54,079	111.1300	59,153	53,227	54,013	0	(10)	0	0	6.000	5.481	MON	266	3,194	06/18/2004	03/15/2033
36200J-AS-9	GNMA POOL NO 602217			2	1	77,951	111.1300	85,264	76,722	77,843	0	(16)	0	0	6.000	5.540	MON	384	4,603	06/18/2004	04/15/2033
36200J-QV-5	GNMA POOL NO 602668			2	1	56,423	111.6200	62,022	55,564	56,389	0	(12)	0	0	6.000	5.487	MON	278	3,334	06/18/2004	01/15/2034
36200J-T7-5	GNMA POOL NO 602774			2	1	2,134	110.4400	2,415	2,187	2,136	0	0	0	0	5.500	6.553	MON	10	120	08/15/2007	02/15/2033
36200K-EB-9	GNMA 1 POOL NO 603230			2	1	857,367	110.4300	918,185	831,449	854,198	0	(637)	0	0	5.500	4.912	MON	3,811	45,730	03/30/2004	03/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36200K-K5-5	GNMA 1 POOL NO 603416			2	1	4,241	110.4400	4,799	4,346	4,249	0	1	0	0	5.500	6.101	MON	20	239	08/15/2007	02/15/2033
36200K-K9-7	GNMA 1 POOL NO 603420			2	1	105,855	111.1300	115,864	104,256	105,734	0	(30)	0	0	6.000	5.655	MON	521	6,255	06/18/2004	02/15/2033
36200K-MR-5	GNMA 1 POOL NO 603468			2	1	113,010	110.4400	124,988	113,178	113,005	0	(1)	0	0	5.500	5.544	MON	519	6,225	09/25/2006	02/15/2033
36200K-R3-3	GNMA 1 POOL NO 603606			2	1	97,706	111.1300	106,873	96,166	97,604	0	(10)	0	0	6.000	5.384	MON	481	5,770	06/18/2004	04/15/2033
36200K-T7-2	GNMA 1 POOL NO 603674			2	1	44,160	111.1300	48,303	43,464	44,116	0	(5)	0	0	6.000	5.358	MON	217	2,608	06/18/2004	05/15/2033
36200M-B5-1	GNMA 1 POOL NO 604060			2	1	14,999	111.1300	16,407	14,763	14,985	0	(3)	0	0	6.000	5.283	MON	74	886	06/18/2004	03/15/2033
36200M-BH-5	GNMA 1 POOL NO 604040			2	1	71,511	111.1300	78,220	70,383	71,432	0	(12)	0	0	6.000	5.405	MON	352	4,223	06/18/2004	02/15/2033
36200M-EN-9	GNMA 1 POOL NO 604141			2	1	57,380	111.1300	62,796	56,505	57,349	0	(7)	0	0	6.000	5.400	MON	283	3,390	06/18/2004	03/15/2033
36200M-FA-6	GNMA 1 POOL NO 604161			2	1	20,609	111.1300	22,543	20,284	20,591	0	(3)	0	0	6.000	5.242	MON	101	1,217	06/18/2004	04/15/2033
36200M-FJ-7	GNMA 1 POOL NO 604169			2	1	334,840	111.1300	366,255	329,562	334,397	0	(53)	0	0	6.000	5.521	MON	1,648	19,774	06/18/2004	04/15/2033
36200M-J6-1	GNMA 1 POOL NO 604285			2	1	1,776,851	109.2200	1,970,305	1,804,053	1,778,965	0	175	0	0	5.000	5.394	MON	7,517	90,203	04/19/2004	05/15/2033
36200M-RJ-4	GNMA 1 POOL NO 604489			2	1	89,342	111.1300	97,777	87,981	89,276	0	(12)	0	0	6.000	5.532	MON	440	5,279	06/18/2004	07/15/2033
36200M-RS-4	GNMA 1 POOL NO 604497			2	1	1,599,577	109.2200	1,814,902	1,661,763	1,604,388	0	347	0	0	5.000	6.041	MON	6,924	83,088	05/18/2004	07/15/2033
36200M-WN-9	GNMA 1 POOL NO 604653			2	1	1,026,037	110.4300	1,160,988	1,051,335	1,026,895	0	41	0	0	5.500	6.416	MON	4,819	57,823	08/15/2007	01/15/2036
36200M-YK-3	GNMA 1 POOL NO 604714			2	1	107,999	111.1300	118,194	106,353	107,924	0	(18)	0	0	6.000	5.523	MON	532	6,381	06/18/2004	10/15/2033
36200M-YW-7	GNMA 1 POOL NO 604725			2	1	8,174,650	109.2200	8,967,291	8,210,643	8,176,434	0	119	0	0	5.000	5.114	MON	34,211	410,532	09/30/2004	10/15/2033
36200N-2X-8	GNMA POOL NO 605690			2	1	256,540	110.4300	290,217	262,802	256,953	0	63	0	0	5.500	6.057	MON	1,205	14,454	08/15/2007	09/15/2034
36200N-3C-3	GNMA POOL NO 605695			2	1	61,918	112.0500	66,401	59,258	61,762	0	(4)	0	0	6.500	5.003	MON	321	3,852	08/16/2005	09/15/2034
36200N-BP-5	GNMA POOL NO 604946			2	1	320,700	110.4300	362,800	328,529	321,095	0	54	0	0	5.500	6.225	MON	1,506	18,069	08/15/2007	01/15/2034
36200N-BQ-3	GNMA POOL NO 604947			2	1	109,432	111.6200	120,239	107,719	109,312	0	(18)	0	0	6.000	5.515	MON	539	6,463	06/18/2004	01/15/2034
36200N-CE-9	GNMA POOL NO 604969			2	1	28,643	111.6200	31,484	28,206	28,627	0	(4)	0	0	6.000	5.465	MON	141	1,692	06/18/2004	01/15/2034
36200N-NQ-0	GNMA POOL NO 605299			2	1	772,071	112.0500	823,870	735,251	767,999	0	(517)	0	0	6.500	5.545	MON	3,983	47,791	07/20/2004	07/15/2034
36200N-QR-5	GNMA POOL NO 605364			2	1	8,418	111.6200	9,419	8,438	8,418	0	0	0	0	6.000	6.076	MON	42	506	08/16/2007	09/15/2034
36200N-SQ-5	GNMA POOL NO 605427	RA		2	1	9,994,765	110.4300	11,098,973	10,050,514	9,996,812	0	221	0	0	5.500	5.672	MON	46,065	552,778	05/26/2004	05/15/2034
36200N-SR-3	GNMA POOL NO 605428			2	1	30,946	111.6200	34,015	30,473	30,933	0	(3)	0	0	6.000	5.367	MON	152	1,828	06/18/2004	05/15/2034
36200N-SU-6	GNMA POOL NO 605431	RA		2	1	9,884,933	110.4300	10,977,007	9,940,070	9,887,093	0	200	0	0	5.500	5.666	MON	45,559	546,704	05/26/2004	05/15/2034
36200N-T9-2	GNMA POOL NO 605476			2	1	69,215	110.4300	78,301	70,905	69,296	0	11	0	0	5.500	6.231	MON	325	3,900	08/15/2007	07/15/2034
36200N-TT-8	GNMA POOL NO 605462			2	1	865,897	110.4300	979,568	887,033	866,936	0	137	0	0	5.500	6.216	MON	4,066	48,787	08/15/2007	06/15/2034
36200N-UU-3	GNMA POOL NO 605495			2	1	799,164	112.0500	852,781	761,052	796,098	0	(490)	0	0	6.500	5.235	MON	4,122	49,468	07/20/2004	07/15/2034
36200N-WN-7	GNMA POOL NO 605553			2	1	4,616	105.8800	4,678	4,418	4,607	0	0	0	0	6.500	4.449	MON	24	287	08/16/2005	11/15/2034
36200N-YP-0	GNMA POOL NO 605618			2	1	202,330	110.4300	228,891	207,269	202,569	0	25	0	0	5.500	6.222	MON	950	11,400	08/15/2007	07/15/2034
36200Q-W6-7	GNMA 1 POOL NO 569569			2	1	4,001	110.5000	4,352	3,938	3,996	0	(1)	0	0	6.000	5.446	MON	20	236	06/18/2004	01/15/2032
36200R-2J-0	GNMA 1 POOL NO 570577			2	1	166,241	110.4300	178,223	161,387	165,775	0	(36)	0	0	5.500	4.791	MON	740	8,876	03/30/2004	03/15/2034
36200R-BF-8	GNMA 1 POOL NO 569838			2	1	9,935	110.5000	11,004	9,958	9,935	0	0	0	0	6.000	6.076	MON	50	597	08/16/2007	06/15/2032
36200R-HZ-8	GNMA 1 POOL NO 570048			2	1	730,941	110.2600	825,647	748,783	732,000	0	(4)	0	0	5.500	6.048	MON	3,432	41,183	08/15/2007	01/15/2036
36200R-P8-9	GNMA 1 POOL NO 570247			2	1	3,433	109.7800	3,710	3,379	3,428	0	(1)	0	0	6.000	5.507	MON	17	203	06/18/2004	12/15/2031
36200R-SM-5	GNMA 1 POOL NO 570324			2	1	8,026	110.5000	8,730	7,900	8,013	0	(3)	0	0	6.000	5.557	MON	40	474	06/18/2004	02/15/2032
36200R-YS-5	GNMA 1 POOL NO 570521			2	1	75,331	111.1800	82,442	74,150	75,240	0	(12)	0	0	6.500	5.845	MON	402	4,820	02/27/2002	01/15/2032
36200T-RQ-3	GNMA 1 POOL NO 572095			2	1	309,123	111.6200	345,862	309,849	309,123	0	0	0	0	6.000	6.076	MON	1,549	18,591	08/16/2007	03/15/2034
36200W-D6-5	GNMA 1 POOL NO 574425			2	1	106,408	111.1800	113,226	101,837	106,087	0	(51)	0	0	6.500	4.897	MON	552	6,619	08/16/2005	02/15/2032
36200W-E3-1	GNMA 1 POOL NO 574454			2	1	86,018	111.1800	94,138	84,669	85,909	0	(16)	0	0	6.500	5.886	MON	459	5,504	02/27/2002	02/15/2032
36200W-HZ-7	GNMA 1 POOL NO 574548			2	1	90,645	110.4300	102,545	92,858	90,775	0	18	0	0	5.500	6.127	MON	426	5,107	08/15/2007	04/15/2034
36200W-JM-4	GNMA 1 POOL NO 574568			2	1	3,753,160	110.4300	4,000,601	3,622,686	3,738,793	0	(1,931)	0	0	5.500	4.760	MON	16,604	199,248	04/20/2004	04/15/2034
36200X-6K-0	GNMA 1 POOL NO 576074			2	1	32,392	110.5000	35,230	31,881	32,339	0	(11)	0	0	6.000	5.561	MON	159	1,913	06/18/2004	01/15/2032
36200X-JW-0	GNMA 1 POOL NO 575477			2	1	1,932	110.5000	2,101	1,901	1,930	0	0	0	0	6.000	5.353	MON	10	114	06/18/2004	01/15/2032
36201C-4K-7	GNMA 1 POOL NO 579626			2	1	63,046	111.1800	69,041	62,096	63,016	0	(9)	0	0	6.500	5.807	MON	336	4,036	02/27/2002	02/15/2032
36201C-4R-2	GNMA 1 POOL NO 579632			2	1	5,271	110.5000	5,733	5,188	5,264	0	(1)	0	0	6.000	5.505	MON	26	311	06/18/2004	02/15/2032
36201E-HS-2	GNMA 1 POOL NO 580841			2	1	2,179	111.6200	2,451	2,196	2,180	0	0	0	0	6.000	6.273	MON	11	132	08/17/2007	06/15/2034
36201E-JS-0	GNMA 1 POOL NO 580873			2	1	41,821	111.1800	44,501	40,025	41,699	0	(20)	0	0	6.500	4.826	MON	217	2,602	08/16/2005	01/15/2032
36201F-AF-4	GNMA 1 POOL NO 581506			2	1	110,989	111.1300	121,402	109,239	110,859	0	(7)	0	0	6.000	5.453	MON	546	6,554	06/18/2004	04/15/2033
36201F-SZ-1	GNMA 1 POOL NO 582036			2	1	6,399	110.5000	6,960	6,299	6,392	0	(1)	0	0	6.000	5.425	MON	31	378	06/18/2004	02/15/2032
36201F-YS-0	GNMA 1 POOL NO 582221			2	1	109,734	109.7800	120,720	109,971	109,733	0	0	0	0	6.000	6.071	MON	550	6,598	08/16/2007	01/15/2032
36201G-UL-7	GNMA 1 POOL NO 582987			2	1	81,245	110.4300	91,911	83,229	81,347	0	13	0	0	5.500	6.174	MON	381	4,578	08/15/2007	10/15/2034
36201G-VF-9	GNMA 1 POOL NO 583014			2	1	67,765	110.4300	76,661	69,419	67,848	0	10	0	0	5.500	6.206	MON	318	3,818	08/15/2007	06/15/2034
36201H-L8-4	GNMA 1 POOL NO 583651			2	1	1,928	110.5000	2,097	1,898	1,926	0	0	0	0	6.000	5.345	MON	9	114	06/18/2004	11/15/2032
36201J-2Y-4	GNMA 1 POOL NO 584991			2	1	19,826	110.5000	21,563	19,514	19,780	0	(9)	0	0	6.000	5.700	MON	98	1,171	06/18/2004	04/15/2032
36201K-DP-8	GNMA 1 POOL NO 585210			2	1	97,575	111.1300	106,756	96,061	97,486	0	(17)	0	0	6.000	5.456	MON	480	5,764	06/18/2004	03/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36201L-GQ-1	GNMA 1 POOL NO 586207			2	1	52,157	112.0500	55,934	49,917	52,031	0	(18)	0	0	6.500	4.923	MON	270	3,245	08/16/2005	08/15/2034
36201M-4V-1	GNMA 1 POOL NO 587736			2	1	6,211	111.1800	6,616	5,951	6,202	0	(2)	0	0	6.500	4.675	MON	32	387	08/16/2005	08/15/2032
36201M-CK-6	GNMA 1 POOL NO 586974			2	1	5,850	110.5000	6,363	5,758	5,842	0	(1)	0	0	6.000	5.512	MON	29	345	06/18/2004	03/15/2032
36201M-NZ-1	GNMA 1 POOL NO 587308			2	1	51,781	110.4300	58,579	53,045	51,841	0	2	0	0	5.500	6.248	MON	243	2,918	08/15/2007	04/15/2034
36201M-RM-6	GNMA 1 POOL NO 587392			2	1	8,068	111.1800	8,585	7,722	8,048	0	(3)	0	0	6.500	4.587	MON	42	502	08/16/2005	11/15/2032
36201M-T5-1	GNMA 1 POOL NO 587472			2	1	4,696	111.1800	4,997	4,494	4,682	0	(2)	0	0	6.500	4.802	MON	24	292	08/16/2005	04/15/2032
36201N-KJ-8	GNMA 1 POOL NO 588097			2	1	1,043	110.5000	1,134	1,026	1,042	0	0	0	0	6.000	5.135	MON	5	62	06/18/2004	10/15/2032
36201N-NH-9	GNMA 1 POOL NO 588192			2	1	43,242	111.1300	47,324	42,583	43,215	0	(10)	0	0	6.000	5.453	MON	213	2,555	06/18/2004	02/15/2033
36201N-QY-9	GNMA 1 POOL NO 588271			2	1	40,744	111.1300	44,593	40,126	40,710	0	(11)	0	0	6.000	5.562	MON	201	2,408	06/18/2004	04/15/2033
36201P-YR-0	GNMA 1 POOL NO 589420			2	1	3,440	110.5000	3,742	3,386	3,436	0	(1)	0	0	6.000	5.415	MON	17	203	06/18/2004	06/15/2032
36201Q-3U-5	GNMA 1 POOL NO 590411			2	1	3,595	110.5000	3,910	3,538	3,591	0	(1)	0	0	6.000	5.407	MON	18	212	06/18/2004	08/15/2032
36201Q-R9-6	GNMA 1 POOL NO 590112			2	1	62,956	110.4300	71,221	64,493	63,036	0	8	0	0	5.500	6.188	MON	296	3,547	08/15/2007	06/15/2034
36201Q-RS-4	GNMA 1 POOL NO 590097			2	1	6,600	110.4400	7,483	6,776	6,613	0	3	0	0	5.500	6.181	MON	31	373	05/16/2006	10/15/2033
36201S-6U-8	GNMA 1 POOL NO 592283			2	1	52,157	111.1300	57,080	51,362	52,122	0	(11)	0	0	6.000	5.484	MON	257	3,082	06/18/2004	02/15/2033
36201S-SR-1	GNMA 1 POOL NO 591928			2	1	30,400	110.8000	32,236	29,094	30,309	0	(18)	0	0	6.500	4.954	MON	158	1,891	08/16/2005	07/15/2032
36201T-FV-4	GNMA 1 POOL NO 592480			2	1	65,747	111.1300	71,953	64,744	65,707	0	(12)	0	0	6.000	5.441	MON	324	3,885	06/18/2004	01/15/2033
36201T-MM-6	GNMA 1 POOL NO 592664			2	1	26,441	111.1300	28,922	26,025	26,416	0	(2)	0	0	6.000	5.308	MON	130	1,562	06/18/2004	04/15/2033
36201U-2N-3	GNMA POOL NO 593981			2	1	325,458	111.1300	355,993	320,328	325,014	0	(16)	0	0	6.000	5.541	MON	1,602	19,220	06/18/2004	05/15/2033
36201U-D3-5	GNMA POOL NO 593322			2	1	54,745	111.1300	59,890	53,890	54,700	0	(10)	0	0	6.000	5.325	MON	269	3,234	06/18/2004	03/15/2033
36201U-UE-2	GNMA POOL NO 593781			2	1	112,435	110.4400	127,198	115,179	112,676	0	27	0	0	5.500	5.974	MON	528	6,335	08/15/2007	12/15/2033
36201V-ZY-1	GNMA 1 POOL NO 594859			2	1	18,342	111.1800	19,517	17,554	18,294	0	(7)	0	0	6.500	4.675	MON	95	1,141	08/16/2005	08/15/2032
36201X-AK-4	GNMA POOL NO 605810			2	1	922,572	110.4300	1,043,682	945,091	923,779	0	157	0	0	5.500	6.141	MON	4,332	51,980	08/15/2007	12/15/2034
36201X-AU-2	GNMA POOL NO 605819			2	1	548,117	110.2600	619,284	561,631	549,109	0	118	0	0	5.500	5.969	MON	2,574	30,890	08/15/2007	03/15/2036
36201Y-3H-7	GNMA 1 POOL NO 607500			2	1	155,309	110.4300	168,950	152,990	155,086	0	15	0	0	5.500	5.130	MON	701	8,415	04/16/2004	04/15/2034
36201Y-PA-8	GNMA 1 POOL NO 607117			2	1	438,525	110.4300	470,131	425,721	436,831	0	(75)	0	0	5.500	4.973	MON	1,951	23,415	03/30/2004	03/15/2034
36201Y-V9-4	GNMA 1 POOL NO 607340			2	1	395,437	111.1300	426,632	383,890	394,165	0	(329)	0	0	6.000	5.553	MON	1,919	23,033	03/16/2009	06/15/2033
36202A-GE-1	GNMA POOL NO 000197			1	1	188	102.2800	208	203	200	0	2	0	0	12.000	14.845	MON	2	24	10/04/1984	09/20/2014
36202D-2V-2	GNMA 2 POOL NO 003488			2	1	1,826,174	110.3800	1,995,909	1,808,206	1,824,494	0	(184)	0	0	5.500	5.226	MON	8,288	99,451	09/19/2005	12/20/2033
36202D-6F-3	GNMA 2 POOL NO 003570			2	1	2,310,794	111.8800	2,513,190	2,246,423	2,306,736	0	(592)	0	0	6.000	5.151	MON	11,232	134,785	07/12/2004	06/20/2034
36202F-3N-4	GNMA POOL NO 005305			2	1	14,014,820	104.4200	13,553,615	12,980,187	13,998,427	0	(6,244)	0	0	4.000	1.740	MON	43,267	519,207	04/27/2012	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331			2	1	18,210,170	101.1400	17,526,882	17,328,837	18,189,962	0	(7,490)	0	0	3.500	2.612	MON	50,542	606,509	04/11/2012	03/20/2042
36202F-B4-7	GNMA POOL NO 004559			2	1	43,970	109.6000	43,676	39,851	43,939	0	(31)	0	0	5.000	2.348	MON	166	1,993	01/01/2013	10/20/2039
36202F-DB-9	GNMA POOL NO 004598			2	1	105,021	107.3500	102,357	95,348	104,917	0	(104)	0	0	4.500	2.447	MON	358	4,291	01/01/2013	12/20/2039
36202F-E6-9	GNMA POOL NO 004657			2	1	60,952	107.4500	59,483	55,357	60,901	0	(51)	0	0	4.500	2.257	MON	208	2,491	01/01/2013	03/20/2040
36202F-GW-0	GNMA POOL NO 004713			2	1	137,573	107.4500	134,255	124,943	137,455	0	(118)	0	0	4.500	2.317	MON	469	5,622	01/01/2013	06/20/2040
36202F-HX-7	GNMA POOL NO 004746			2	1	1,080,700	107.4500	1,056,882	983,572	1,078,847	0	(810)	0	0	4.500	2.322	MON	3,688	44,261	05/15/2012	07/20/2040
36202F-JP-2	GNMA POOL NO 004770			2	1	12,882,918	104.4900	12,460,944	11,925,177	12,862,616	0	(9,165)	0	0	4.000	2.444	MON	39,751	477,007	04/18/2012	08/20/2040
36202F-KM-7	GNMA POOL NO 004800			2	1	2,307,282	104.4900	2,231,709	2,135,755	2,303,491	0	(1,751)	0	0	4.000	2.527	MON	7,119	85,430	04/18/2012	09/20/2040
36202F-LP-9	GNMA POOL NO 004834			2	1	165,478	107.4500	161,488	150,286	165,350	0	(128)	0	0	4.500	2.201	MON	564	6,763	01/01/2013	10/20/2040
36202F-X8-4	GNMA POOL NO 005203	RA		2	1	29,885,360	104.4700	29,360,486	28,104,895	29,850,633	0	(9,266)	0	0	4.000	2.409	MON	93,683	1,124,196	11/04/2011	10/20/2041
36202S-DK-1	GNMA 1 POOL NO 607706			2	1	105,674	111.1300	117,716	105,922	105,674	0	0	0	0	6.000	6.076	MON	530	6,355	08/16/2007	02/15/2033
36202S-ST-6	GNMA 1 POOL NO 608130			2	1	112,294	111.1300	122,829	110,524	112,153	0	(16)	0	0	6.000	5.488	MON	553	6,631	06/18/2004	03/15/2033
36202T-DR-4	GNMA POOL NO 608612			2	1	271,430	110.4300	307,062	278,055	271,938	0	69	0	0	5.500	6.010	MON	1,274	15,293	08/15/2007	05/15/2034
36202T-EM-4	GNMA POOL NO 608640			2	1	181,527	110.4300	205,357	185,958	181,796	0	6	0	0	5.500	6.100	MON	852	10,228	08/15/2007	07/15/2034
36202T-P5-9	GNMA POOL NO 608944			2	1	338,472	110.2600	382,419	346,817	338,981	0	105	0	0	5.500	6.028	MON	1,590	19,075	08/15/2007	06/15/2036
36202U-3S-0	GNMA POOL NO 610209			2	1	155,149	111.1300	169,808	152,796	154,992	0	(49)	0	0	6.000	5.626	MON	764	9,168	06/18/2004	05/15/2033
36202U-DB-6	GNMA POOL NO 609498			2	1	213,695	111.1300	233,863	210,433	213,553	0	(50)	0	0	6.000	5.506	MON	1,052	12,626	06/18/2004	10/15/2033
36202U-FZ-1	GNMA POOL NO 609584			2	1	39,645	110.4300	44,849	40,613	39,683	0	5	0	0	5.500	6.395	MON	186	2,234	08/15/2007	04/15/2034
36202U-HU-0	GNMA POOL NO 609643			2	1	107,115	111.1300	117,225	105,480	107,039	0	(26)	0	0	6.000	5.507	MON	527	6,329	06/18/2004	05/15/2033
36202W-AV-1	GNMA POOL NO 611220			2	1	59,406	110.4300	67,204	60,856	59,481	0	18	0	0	5.500	6.189	MON	279	3,347	08/15/2007	06/15/2034
36203A-D9-4	GNMA 1 POOL NO 343128			2	1	6,405	107.9000	7,197	6,670	6,475	0	11	0	0	7.000	8.168	MON	39	467	06/30/2000	12/15/2022
36203A-EB-8	GNMA 1 POOL NO 343130			2	1	16,368	108.0400	16,988	15,724	16,168	0	(32)	0	0	7.500	6.396	MON	98	1,179	06/30/2000	12/15/2022
36203A-EM-4	GNMA 1 POOL NO 343140			2	1	1,040	107.9000	1,230	1,140	1,062	0	3	0	0	7.000	10.140	MON	7	80	06/30/2000	12/15/2022
36203A-MH-6	GNMA 1 POOL NO 343360			2	1	1,213	107.9000	1,326	1,229	1,215	0	0	0	0	7.000	7.495	MON	7	86	09/25/2000	05/15/2023
36203A-TM-8	GNMA 1 POOL NO 343556			2	1	535	107.9000	585	542	536	0	0	0	0	7.000	7.473	MON	3	38	09/22/2000	04/15/2023
36203A-VZ-6	GNMA 1 POOL NO 343632			2	1	14,539	107.9000	15,903	14,739	14,581	0	6	0	0	7.000	7.397	MON	86	1,032	09/25/2000	07/15/2023
36203B-J3-9	GNMA 1 POOL NO 344182			2	1	30,145	109.2400	32,401	29,661	30,038	0	(26)	0	0	8.000	7.454	MON	198	2,373	08/18/2000	12/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36203B-J5-4	GNMA 1 POOL NO 344184			2	1	12,149	107.9000	12,943	11,995	12,096	0	(8)	0	0	7.000	6.658	MON	70	840	06/30/2000	12/15/2022
36203B-KH-6	GNMA 1 POOL NO 344196			2	1	22,964	107.9000	25,102	23,264	23,015	0	11	0	0	7.000	7.417	MON	136	1,629	09/25/2000	01/15/2023
36203B-KQ-6	GNMA 1 POOL NO 344203			2	1	1,934	107.9000	2,114	1,959	1,937	0	1	0	0	7.000	7.480	MON	11	137	09/25/2000	01/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233			2	1	33,592	109.2400	35,287	32,303	33,287	0	(60)	0	0	8.000	6.711	MON	215	2,584	10/07/1998	02/15/2023
36203B-UC-6	GNMA 1 POOL NO 344479			2	1	4,401	108.0400	4,772	4,417	4,402	0	0	0	0	7.500	7.648	MON	28	331	06/30/2000	05/15/2023
36203C-4K-5	GNMA 1 POOL NO 345626			2	1	1,766	111.5000	1,976	1,773	1,766	0	0	0	0	7.500	7.641	MON	11	133	01/10/1997	03/15/2024
36203C-HL-9	GNMA 1 POOL NO 345035			2	1	5,155	108.0400	5,372	4,972	5,108	0	(8)	0	0	7.500	6.404	MON	31	373	06/30/2000	09/15/2023
36203C-HN-5	GNMA 1 POOL NO 345037			2	1	3,498	108.0400	3,793	3,510	3,498	0	0	0	0	7.500	7.639	MON	22	263	06/30/2000	10/15/2023
36203C-JR-4	GNMA 1 POOL NO 345072			2	1	30,046	107.9000	32,134	29,780	29,955	0	(11)	0	0	7.000	6.786	MON	174	2,085	12/20/2000	12/15/2023
36203C-Q2-1	GNMA 1 POOL NO 345273			2	1	6,477	107.9000	7,083	6,564	6,494	0	2	0	0	7.000	7.435	MON	38	459	09/22/2000	04/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330			2	1	20,501	107.9000	22,419	20,777	20,547	0	8	0	0	7.000	7.443	MON	121	1,454	09/25/2000	06/15/2023
36203C-SW-3	GNMA 1 POOL NO 345333			2	1	9,383	108.0400	10,548	9,763	9,448	0	15	0	0	7.500	8.767	MON	61	732	06/30/2000	07/15/2023
36203C-ZG-0	GNMA 1 POOL NO 345543			2	1	10,074	109.9700	10,786	9,809	10,007	0	(9)	0	0	7.000	6.206	MON	57	687	06/30/2000	02/15/2024
36203D-EC-0	GNMA 1 POOL NO 345831			2	1	12,636	107.9000	13,553	12,561	12,618	0	(5)	0	0	7.000	6.826	MON	73	879	12/06/2000	09/15/2023
36203D-F2-1	GNMA 1 POOL NO 345885			2	1	7,303	107.9000	7,986	7,401	7,320	0	3	0	0	7.000	7.464	MON	43	518	09/22/2000	09/15/2023
36203D-HL-7	GNMA 1 POOL NO 345935			2	1	36,930	109.9700	40,957	37,245	36,972	0	8	0	0	7.000	7.277	MON	217	2,607	11/15/2000	02/15/2024
36203D-M8-0	GNMA 1 POOL NO 346083			2	1	8,399	108.0400	9,572	8,860	8,517	0	9	0	0	7.500	9.045	MON	55	665	06/30/2000	03/15/2023
36203D-MG-2	GNMA 1 POOL NO 346059			2	1	15,101	109.9700	16,492	14,997	15,070	0	(4)	0	0	7.000	6.781	MON	87	1,050	12/06/2000	12/15/2023
36203D-MH-0	GNMA 1 POOL NO 346060			2	1	22,076	109.9700	24,115	21,929	22,024	0	(9)	0	0	7.000	6.836	MON	128	1,535	12/06/2000	12/15/2023
36203D-R4-4	GNMA 1 POOL NO 346207			2	1	6,335	107.9000	7,031	6,516	6,375	0	7	0	0	7.000	7.888	MON	38	456	03/13/1997	12/15/2022
36203D-RN-2	GNMA 1 POOL NO 346193			2	1	9,070	107.9000	9,650	8,943	9,018	0	(5)	0	0	7.000	6.713	MON	52	626	06/30/2000	12/15/2022
36203E-6E-3	GNMA POOL NO 347469			2	1	3,969	107.9000	4,339	4,021	3,977	0	2	0	0	7.000	7.446	MON	23	282	09/25/2000	06/15/2023
36203E-6W-3	GNMA POOL NO 347485			2	1	35,428	107.9000	38,742	35,905	35,543	0	14	0	0	7.000	7.359	MON	209	2,513	09/22/2000	08/15/2023
36203E-AY-4	GNMA POOL NO 346623			2	1	2,233	107.9000	2,393	2,217	2,228	0	(1)	0	0	7.000	6.812	MON	13	155	12/06/2000	06/15/2023
36203E-BL-1	GNMA POOL NO 346643			2	1	19,062	107.9000	20,840	19,313	19,101	0	8	0	0	7.000	7.430	MON	113	1,352	09/25/2000	07/15/2023
36203E-DG-0	GNMA POOL NO 346703			2	1	13,753	108.0400	14,351	13,283	13,622	0	(22)	0	0	7.500	6.521	MON	83	996	06/30/2000	08/15/2023
36203E-MJ-4	GNMA POOL NO 346961			2	1	646	107.9000	706	655	648	0	0	0	0	7.000	7.409	MON	4	46	09/22/2000	12/15/2023
36203F-FG-5	GNMA 1 POOL NO 347667			2	1	8,284	107.9000	9,058	8,395	8,305	0	1	0	0	7.000	7.427	MON	49	588	09/22/2000	07/15/2023
36203F-FT-7	GNMA 1 POOL NO 347678			2	1	2,265	108.0400	2,350	2,175	2,246	0	(4)	0	0	7.500	5.963	MON	14	163	06/30/2000	08/15/2023
36203F-MK-8	GNMA 1 POOL NO 347862			2	1	2,947	108.0400	3,042	2,816	2,921	0	(7)	0	0	7.500	6.079	MON	18	211	06/30/2000	05/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101			2	1	16,593	107.9000	18,151	16,822	16,639	0	8	0	0	7.000	7.416	MON	98	1,178	09/25/2000	06/15/2023
36203F-WD-3	GNMA 1 POOL NO 348144			2	1	15,372	107.9000	16,440	15,236	15,328	0	(7)	0	0	7.000	6.748	MON	89	1,066	12/20/2000	07/15/2023
36203F-WR-2	GNMA 1 POOL NO 348156			2	1	4,892	107.9000	5,348	4,957	4,902	0	2	0	0	7.000	7.424	MON	29	347	09/25/2000	07/15/2023
36203G-6U-2	GNMA 1 POOL NO 349283			2	1	2,647	104.4400	2,611	2,500	2,606	0	(7)	0	0	8.500	6.770	MON	18	213	06/30/2000	01/15/2023
36203G-D3-4	GNMA 1 POOL NO 348522			2	1	12,611	108.0400	13,673	12,656	12,613	0	0	0	0	7.500	7.635	MON	79	949	06/30/2000	07/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686			2	1	476	108.0400	545	504	482	0	1	0	0	7.500	9.326	MON	3	38	09/27/1994	05/15/2023
36203G-KA-0	GNMA 1 POOL NO 348689			2	1	203	108.0400	229	212	205	0	0	0	0	7.500	9.047	MON	1	16	05/13/1994	05/15/2023
36203G-KT-9	GNMA 1 POOL NO 348706			2	1	421	107.9000	450	417	420	0	0	0	0	7.000	6.732	MON	2	29	12/20/2000	06/15/2023
36203G-N6-6	GNMA 1 POOL NO 348813			2	1	2,136	108.0400	2,289	2,119	2,131	0	(1)	0	0	7.500	7.240	MON	13	159	06/30/2000	06/15/2023
36203G-NV-1	GNMA 1 POOL NO 348804			2	1	7,943	109.2400	8,357	7,650	7,881	0	(15)	0	0	8.000	6.889	MON	51	612	06/30/2000	05/15/2023
36203G-P9-8	GNMA 1 POOL NO 348848			2	1	3,559	107.9000	3,806	3,527	3,549	0	(1)	0	0	7.000	6.741	MON	21	247	12/20/2000	06/15/2023
36203G-PG-2	GNMA 1 POOL NO 348823			2	1	15,843	107.9000	17,319	16,051	15,875	0	7	0	0	7.000	7.428	MON	94	1,124	09/25/2000	06/15/2023
36203G-SU-8	GNMA 1 POOL NO 348931			2	1	9,619	107.9000	10,519	9,749	9,640	0	2	0	0	7.000	7.499	MON	57	682	09/22/2000	08/15/2023
36203G-T6-0	GNMA 1 POOL NO 348973			2	1	9,150	104.4400	9,455	9,053	9,109	0	(6)	0	0	8.500	8.320	MON	64	769	06/30/2000	05/15/2023
36203H-C3-3	GNMA 1 POOL NO 349390			2	1	13,035	107.9000	14,255	13,211	13,071	0	5	0	0	7.000	7.417	MON	77	925	09/22/2000	06/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584			2	1	2,707	108.0400	3,060	2,832	2,739	0	6	0	0	7.500	8.728	MON	18	212	05/13/1994	04/15/2023
36203H-YN-5	GNMA 1 POOL NO 350017			2	1	12,400	108.0400	13,456	12,455	12,406	0	1	0	0	7.500	7.658	MON	78	934	06/30/2000	02/15/2023
36203J-DG-9	GNMA POOL NO 350303			2	1	17,627	107.9000	19,282	17,870	17,680	0	9	0	0	7.000	7.402	MON	104	1,251	09/25/2000	04/15/2023
36203J-JY-4	GNMA POOL NO 350479			2	1	8,680	107.9000	9,492	8,797	8,704	0	4	0	0	7.000	7.417	MON	51	616	09/22/2000	05/15/2023
36203J-U9-6	GNMA POOL NO 350808			2	1	20,218	107.9000	22,098	20,480	20,265	0	10	0	0	7.000	7.369	MON	119	1,434	09/25/2000	08/15/2023
36203K-A2-0	GNMA 1 POOL NO 351125			2	1	373	108.0400	404	374	373	0	0	0	0	7.500	7.647	MON	2	28	06/30/2000	07/15/2023
36203K-CL-6	GNMA 1 POOL NO 351175			2	1	5,872	107.9000	6,419	5,949	5,884	0	2	0	0	7.000	7.418	MON	35	416	09/25/2000	09/15/2023
36203K-K6-0	GNMA 1 POOL NO 351417			2	1	14,088	109.9700	15,389	13,994	14,060	0	(4)	0	0	7.000	6.792	MON	82	980	12/06/2000	01/15/2024
36203K-QW-7	GNMA 1 POOL NO 351569			2	1	2,021	107.9000	2,166	2,008	2,017	0	(1)	0	0	7.000	6.804	MON	12	140	12/06/2000	11/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604			2	1	493	108.0400	534	495	493	0	0	0	0	7.500	7.639	MON	3	37	03/15/1996	03/15/2023
36203L-BT-8	GNMA 1 POOL NO 352050			2	1	979	107.9000	1,070	992	981	0	0	0	0	7.000	7.509	MON	6	69	09/22/2000	10/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108			2	1	1,131	107.9000	1,213	1,124	1,129	0	0	0	0	7.000	6.776	MON	7	79	12/06/2000	08/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36203L-DX-7	GNMA 1 POOL NO 352118			2	1	1,874	109.2400	1,950	1,786	1,856	0	(3)	0	0	8.000	6.159	MON	12	143	06/30/2000	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146			2	1	123,272	109.2400	129,458	118,511	122,301	0	(161)	0	0	8.000	6.588	MON	790	9,481	10/07/1998	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188			2	1	167	108.0400	175	162	166	0	0	0	0	7.500	6.232	MON	1	12	09/24/1998	04/15/2023
36203L-F8-0	GNMA 1 POOL NO 352191			2	1	5,841	107.9000	6,386	5,919	5,851	0	2	0	0	7.000	7.485	MON	35	414	09/25/2000	05/15/2023
36203L-FK-3	GNMA 1 POOL NO 352170			2	1	587	109.2400	614	562	583	0	(1)	0	0	8.000	6.051	MON	4	45	06/30/2000	06/15/2023
36203L-GC-0	GNMA 1 POOL NO 352195			2	1	3,738	109.2400	3,901	3,572	3,700	0	(7)	0	0	8.000	6.368	MON	24	286	06/30/2000	05/15/2023
36203L-H8-8	GNMA 1 POOL NO 352255			2	1	492	109.2400	521	477	488	0	(1)	0	0	8.000	7.132	MON	3	38	06/23/1999	05/15/2023
36203L-WJ-7	GNMA 1 POOL NO 352649			2	1	7,278	109.2400	7,525	6,888	7,173	0	(18)	0	0	8.000	6.330	MON	46	551	06/30/2000	04/15/2023
36203L-XQ-0	GNMA 1 POOL NO 352687			2	1	5,219	107.9000	5,708	5,290	5,234	0	2	0	0	7.000	7.407	MON	31	370	09/22/2000	06/15/2023
36203L-YF-3	GNMA 1 POOL NO 352710			2	1	9,179	107.9000	10,040	9,304	9,205	0	2	0	0	7.000	7.406	MON	54	651	09/25/2000	07/15/2023
36203M-ES-5	GNMA 1 POOL NO 353045			2	1	23,629	107.7000	24,373	22,631	23,414	0	(39)	0	0	8.000	6.610	MON	151	1,811	06/30/2000	07/15/2024
36203M-JN-1	GNMA 1 POOL NO 353169			2	1	26,660	107.9000	29,154	27,019	26,746	0	11	0	0	7.000	7.351	MON	158	1,891	09/22/2000	12/15/2023
36203M-M9-8	GNMA 1 POOL NO 353284			2	1	1,690	108.0400	1,833	1,697	1,691	0	0	0	0	7.500	7.647	MON	11	127	06/30/2000	05/15/2023
36203M-P8-7	GNMA 1 POOL NO 353347			2	1	13,021	107.7000	13,393	12,436	12,894	0	(23)	0	0	8.000	6.551	MON	83	995	06/30/2000	08/15/2024
36203M-RC-6	GNMA 1 POOL NO 353383			2	1	1,569	107.7000	1,623	1,507	1,559	0	(2)	0	0	8.000	6.682	MON	10	121	04/08/1999	05/15/2025
36203M-RW-2	GNMA 1 POOL NO 353401			2	1	1,329	107.7000	1,375	1,277	1,322	0	(2)	0	0	8.000	6.474	MON	9	102	04/08/1999	08/15/2025
36203N-3E-6	GNMA 1 POOL NO 354597			2	1	77,189	109.2400	80,485	73,679	76,301	0	(135)	0	0	8.000	6.520	MON	491	5,894	06/30/2000	06/15/2023
36203N-5M-6	GNMA 1 POOL NO 354652			2	1	12,275	107.9000	13,420	12,438	12,299	0	5	0	0	7.000	7.442	MON	73	871	09/25/2000	09/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657			2	1	21,220	107.9000	23,206	21,507	21,266	0	9	0	0	7.000	7.452	MON	125	1,505	09/25/2000	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674			2	1	102,007	107.9000	109,363	101,354	101,824	0	(35)	0	0	7.000	6.811	MON	591	7,095	12/06/2000	10/15/2023
36203N-6W-3	GNMA 1 POOL NO 354685			2	1	47,792	107.9000	51,261	47,507	47,725	0	(16)	0	0	7.000	6.830	MON	277	3,326	12/06/2000	11/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698			2	1	282	109.2400	296	271	280	0	(1)	0	0	8.000	6.756	MON	2	22	06/23/1999	11/15/2023
36203N-G8-5	GNMA 1 POOL NO 354023			2	1	56,614	107.9000	61,910	57,376	56,831	0	28	0	0	7.000	7.320	MON	335	4,016	09/22/2000	05/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319			2	1	26,438	107.9000	28,918	26,800	26,515	0	13	0	0	7.000	7.398	MON	156	1,876	09/25/2000	06/15/2023
36203N-TD-0	GNMA 1 POOL NO 354348			2	1	6,292	104.4400	6,374	6,103	6,233	0	(10)	0	0	8.500	7.673	MON	43	519	06/30/2000	01/15/2023
36203P-A6-0	GNMA 1 POOL NO 354729			2	1	6,966	111.5000	7,495	6,722	6,904	0	(9)	0	0	7.500	6.453	MON	42	504	06/30/2000	01/15/2024
36203P-AV-5	GNMA 1 POOL NO 354720			2	1	1,871	109.9700	2,045	1,859	1,867	0	(1)	0	0	7.000	6.827	MON	11	130	11/14/1997	01/15/2024
36203P-CR-2	GNMA 1 POOL NO 354780			2	1	9,429	109.9700	10,107	9,191	9,366	0	(9)	0	0	7.000	6.282	MON	54	643	06/30/2000	03/15/2024
36203P-CS-0	GNMA 1 POOL NO 354781			2	1	5,142	111.5000	5,525	4,955	5,097	0	(7)	0	0	7.500	6.376	MON	31	372	06/30/2000	03/15/2024
36203P-DB-6	GNMA 1 POOL NO 354798			2	1	3,413	109.9700	3,654	3,323	3,390	0	(4)	0	0	7.000	6.235	MON	19	234	06/30/2000	04/15/2024
36203P-E6-6	GNMA 1 POOL NO 354857			2	1	6,556	107.7000	6,753	6,270	6,499	0	(9)	0	0	8.000	6.430	MON	42	502	06/30/2000	07/15/2024
36203P-MH-3	GNMA 1 POOL NO 355060			2	1	51,812	109.9700	56,597	51,467	51,666	0	(21)	0	0	7.000	6.889	MON	300	3,603	12/06/2000	03/15/2024
36203P-W5-8	GNMA 1 POOL NO 355368			2	1	3,034	109.2400	3,175	2,907	2,992	0	(6)	0	0	8.000	6.709	MON	19	233	06/30/2000	11/15/2021
36203Q-4A-6	GNMA POOL NO 356417			2	1	6,361	109.2400	6,686	6,120	6,293	0	(11)	0	0	8.000	6.888	MON	41	490	06/30/2000	05/15/2023
36203Q-EH-0	GNMA POOL NO 355736			2	1	6,892	107.9000	7,538	6,986	6,911	0	3	0	0	7.000	7.405	MON	41	489	09/25/2000	07/15/2023
36203R-4F-3	GNMA 1 POOL NO 357322			2	1	2,848	107.9000	3,055	2,831	2,845	0	(1)	0	0	7.000	6.790	MON	17	198	12/06/2000	09/15/2023
36203R-4X-4	GNMA 1 POOL NO 357338			2	1	3,561	107.9000	3,894	3,609	3,570	0	1	0	0	7.000	7.424	MON	21	253	09/22/2000	10/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672			2	1	255	108.0400	289	267	257	0	0	0	0	7.500	9.254	MON	2	20	05/13/1994	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703			2	1	15,520	107.9000	16,976	15,733	15,560	0	7	0	0	7.000	7.431	MON	92	1,101	09/25/2000	09/15/2023
36203R-L2-3	GNMA 1 POOL NO 356845			2	1	4,799	107.9000	5,247	4,863	4,811	0	2	0	0	7.000	7.444	MON	28	340	09/22/2000	05/15/2023
36203R-M3-0	GNMA 1 POOL NO 356878			2	1	9,653	107.9000	10,353	9,595	9,639	0	(4)	0	0	7.000	6.808	MON	56	672	12/06/2000	05/15/2023
36203R-SP-5	GNMA 1 POOL NO 357026			2	1	7,463	107.9000	8,162	7,564	7,483	0	3	0	0	7.000	7.424	MON	44	529	09/22/2000	07/15/2023
36203R-YS-2	GNMA 1 POOL NO 357221			2	1	2,479	108.0400	2,580	2,388	2,459	0	(3)	0	0	7.500	6.099	MON	15	179	06/30/2000	09/15/2023
36203R-ZZ-5	GNMA 1 POOL NO 357260			2	1	8,171	107.9000	8,933	8,279	8,188	0	4	0	0	7.000	7.422	MON	48	580	09/25/2000	09/15/2023
36203S-4K-0	GNMA 1 POOL NO 358226			2	1	12,314	107.9000	13,462	12,476	12,337	0	3	0	0	7.000	7.447	MON	73	873	09/25/2000	08/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959			2	1	10,667	107.9000	11,668	10,814	10,695	0	5	0	0	7.000	7.430	MON	63	757	09/25/2000	07/15/2023
36203S-YL-5	GNMA 1 POOL NO 358115			2	1	31,923	107.9000	34,904	32,348	32,011	0	15	0	0	7.000	7.388	MON	189	2,264	09/25/2000	07/15/2023
36203T-3D-5	GNMA 1 POOL NO 359096			2	1	3,473	107.9000	3,796	3,518	3,479	0	1	0	0	7.000	7.457	MON	21	246	09/25/2000	07/15/2023
36203T-3N-3	GNMA 1 POOL NO 359105			2	1	7,773	109.2400	7,968	7,294	7,640	0	(18)	0	0	8.000	6.196	MON	49	584	06/30/2000	07/15/2023
36203T-3T-0	GNMA 1 POOL NO 359110			2	1	18,318	107.9000	20,032	18,565	18,372	0	8	0	0	7.000	7.390	MON	108	1,299	09/22/2000	08/15/2023
36203T-M6-9	GNMA 1 POOL NO 358681			2	1	31,119	107.9000	34,030	31,538	31,221	0	15	0	0	7.000	7.355	MON	184	2,207	09/22/2000	08/15/2023
36203T-MW-2	GNMA 1 POOL NO 358673			2	1	8,202	107.9000	8,793	8,149	8,184	0	(4)	0	0	7.000	6.855	MON	48	570	12/06/2000	07/15/2023
36203T-ND-3	GNMA 1 POOL NO 358688			2	1	444	108.0400	481	445	444	0	0	0	0	7.500	7.628	MON	3	33	06/30/2000	08/15/2023
36203T-PD-1	GNMA 1 POOL NO 358720			2	1	10,596	109.9700	11,574	10,525	10,569	0	(4)	0	0	7.000	6.854	MON	61	737	12/06/2000	12/15/2023
36203T-PT-6	GNMA 1 POOL NO 358734			2	1	3,315	108.0400	3,519	3,258	3,299	0	(2)	0	0	7.500	6.978	MON	20	244	06/30/2000	09/15/2023
36203T-QB-4	GNMA 1 POOL NO 358750			2	1	9,197	109.2400	9,625	8,811	9,088	0	(18)	0	0	8.000	6.846	MON	59	705	06/30/2000	10/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851			2	1	14,144	107.9000	15,471	14,338	14,188	0	6	0	0	7.000	7.370	MON	84	1,004	09/25/2000	10/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36203T-WH-4	GNMA 1 POOL NO 358948			2	1	2,634	108.0400	2,857	2,644	2,635	0	0	0	0	7.500	7.636	MON	17	198	06/30/2000	06/15/2023
36203U-2S-0	GNMA 1 POOL NO 359985			2	1	2,642	109.9700	2,832	2,576	2,628	0	(2)	0	0	7.000	6.078	MON	15	180	06/30/2000	01/15/2024
36203U-GF-3	GNMA 1 POOL NO 359398			2	1	30,312	109.2400	31,605	28,933	29,970	0	(60)	0	0	8.000	6.526	MON	193	2,315	06/30/2000	08/15/2023
36203U-HA-3	GNMA 1 POOL NO 359425			2	1	502	104.4400	507	485	498	0	(1)	0	0	8.500	7.463	MON	3	41	04/29/1996	09/15/2023
36203U-K4-3	GNMA 1 POOL NO 359515			2	1	392	111.5000	439	393	392	0	0	0	0	7.500	7.615	MON	2	30	01/10/1997	05/15/2024
36203U-N3-2	GNMA 1 POOL NO 359610			2	1	2,751	107.9000	2,950	2,734	2,747	0	(1)	0	0	7.000	6.827	MON	16	192	12/06/2000	08/15/2023
36203U-U4-2	GNMA 1 POOL NO 359803			2	1	4,423	107.9000	4,837	4,483	4,435	0	1	0	0	7.000	7.419	MON	26	314	09/22/2000	08/15/2023
36203U-Y8-9	GNMA 1 POOL NO 359935			2	1	3,962	107.9000	4,332	4,015	3,969	0	1	0	0	7.000	7.451	MON	23	281	09/25/2000	11/15/2023
36203U-Z5-4	GNMA 1 POOL NO 359964			2	1	5,926	111.5000	6,633	5,949	5,927	0	0	0	0	7.500	7.644	MON	37	446	06/30/2000	12/15/2023
36203V-4M-9	GNMA 1 POOL NO 360928			2	1	18,114	107.9000	19,795	18,345	18,156	0	9	0	0	7.000	7.364	MON	107	1,284	09/25/2000	07/15/2023
36203V-CD-0	GNMA 1 POOL NO 360168			2	1	3,698	108.0400	3,968	3,672	3,693	0	(2)	0	0	7.500	7.270	MON	23	276	06/30/2000	08/15/2023
36203V-MX-5	GNMA 1 POOL NO 360474			2	1	15,824	109.9700	17,285	15,718	15,786	0	(6)	0	0	7.000	6.839	MON	92	1,100	12/06/2000	01/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517			2	1	224	111.5000	242	217	223	0	0	0	0	7.500	6.327	MON	1	16	09/24/1998	04/15/2024
36203V-UM-0	GNMA 1 POOL NO 360688			2	1	2,652	107.9000	2,836	2,628	2,644	0	(1)	0	0	7.000	6.772	MON	15	184	12/20/2000	06/15/2023
36203V-YJ-3	GNMA 1 POOL NO 360813			2	1	6,401	109.9700	6,992	6,358	6,386	0	(2)	0	0	7.000	6.824	MON	37	445	12/06/2000	03/15/2024
36203V-ZX-1	GNMA 1 POOL NO 360858			2	1	22,121	109.9700	23,743	21,591	21,969	0	(23)	0	0	7.000	6.382	MON	126	1,511	06/30/2000	04/15/2024
36203W-2E-7	GNMA 1 POOL NO 361773			2	1	2,847	107.9000	3,004	2,784	2,824	0	(3)	0	0	7.000	6.381	MON	16	195	06/30/2000	02/15/2022
36203W-2J-6	GNMA 1 POOL NO 361777			2	1	3,864	107.9000	4,116	3,815	3,847	0	(2)	0	0	7.000	6.613	MON	22	267	06/30/2000	03/15/2022
36203W-2Z-0	GNMA 1 POOL NO 361792			2	1	16,307	107.9000	17,833	16,527	16,355	0	7	0	0	7.000	7.393	MON	96	1,157	09/22/2000	08/15/2023
36203W-N8-7	GNMA 1 POOL NO 361415			2	1	5,245	109.9700	5,630	5,120	5,216	0	(5)	0	0	7.000	6.227	MON	30	358	06/30/2000	03/15/2024
36203W-NX-2	GNMA 1 POOL NO 361406			2	1	6,325	109.9700	6,909	6,283	6,311	0	(2)	0	0	7.000	6.827	MON	37	440	12/06/2000	02/15/2024
36203W-PR-3	GNMA 1 POOL NO 361432			2	1	4,096	111.5000	4,626	4,149	4,103	0	1	0	0	7.500	7.960	MON	26	311	06/30/2000	05/15/2024
36203W-RC-4	GNMA 1 POOL NO 361483			2	1	829	108.0400	898	831	829	0	0	0	0	7.500	7.634	MON	5	62	06/30/2000	08/15/2023
36203W-VK-1	GNMA 1 POOL NO 361618			2	1	13,275	109.9700	14,395	13,090	13,225	0	(9)	0	0	7.000	6.730	MON	76	916	02/04/1998	11/15/2025
36203W-WR-5	GNMA 1 POOL NO 361656			2	1	700	108.0400	759	703	700	0	0	0	0	7.500	7.648	MON	4	53	06/30/2000	08/15/2023
36203X-4M-5	GNMA 1 POOL NO 362728			2	1	15,414	111.5000	16,612	14,898	15,274	0	(23)	0	0	7.500	6.561	MON	93	1,117	06/30/2000	01/15/2024
36203X-6G-6	GNMA 1 POOL NO 362771			2	1	15,518	107.9000	16,970	15,727	15,558	0	7	0	0	7.000	7.424	MON	92	1,101	09/22/2000	11/15/2023
36203X-E5-1	GNMA 1 POOL NO 362056			2	1	11,135	108.0400	12,073	11,175	11,137	0	0	0	0	7.500	7.636	MON	70	838	06/30/2000	06/15/2023
36203X-EF-9	GNMA 1 POOL NO 362034			2	1	2,213	107.9000	2,420	2,243	2,218	0	1	0	0	7.000	7.482	MON	13	157	09/22/2000	11/15/2023
36203X-GK-6	GNMA 1 POOL NO 362102			2	1	386	108.0400	403	373	384	0	(1)	0	0	7.500	6.311	MON	2	28	06/30/2000	09/15/2023
36203X-HR-0	GNMA 1 POOL NO 362140			2	1	7,221	108.0400	7,521	6,961	7,153	0	(10)	0	0	7.500	6.420	MON	44	522	06/30/2000	11/15/2023
36203X-MK-9	GNMA 1 POOL NO 362262			2	1	1,014	111.5000	1,095	982	1,006	0	(1)	0	0	7.500	6.598	MON	6	74	09/24/1998	04/15/2024
36203X-MT-0	GNMA 1 POOL NO 362270			2	1	8,326	107.7000	8,606	7,991	8,244	0	(11)	0	0	8.000	6.821	MON	53	639	06/30/2000	05/15/2024
36203X-UT-1	GNMA 1 POOL NO 362494			2	1	13,619	107.9000	14,887	13,796	13,650	0	7	0	0	7.000	7.389	MON	80	966	09/25/2000	07/15/2023
36203Y-DU-5	GNMA 1 POOL NO 362915			2	1	8,106	107.9000	8,865	8,215	8,128	0	4	0	0	7.000	7.421	MON	48	575	09/22/2000	09/15/2023
36203Y-LE-2	GNMA 1 POOL NO 363125			2	1	1,832	107.9000	2,003	1,857	1,835	0	1	0	0	7.000	7.488	MON	11	130	09/25/2000	12/15/2023
36203Y-LR-3	GNMA 1 POOL NO 363136			2	1	468	108.0400	500	462	467	0	0	0	0	7.500	7.158	MON	3	35	10/10/1995	08/15/2023
36204A-DV-4	GNMA 1 POOL NO 363816			2	1	656	107.9000	704	652	655	0	0	0	0	7.000	6.758	MON	4	46	12/06/2000	12/15/2023
36204A-EX-9	GNMA 1 POOL NO 363850			2	1	27,073	107.9000	29,606	27,438	27,157	0	13	0	0	7.000	7.373	MON	160	1,921	09/22/2000	08/15/2023
36204A-SV-8	GNMA 1 POOL NO 364232			2	1	20,454	109.9700	22,343	20,318	20,398	0	(8)	0	0	7.000	6.884	MON	119	1,422	12/06/2000	03/15/2024
36204B-5P-4	GNMA POOL NO 365454			2	1	1,967	109.9700	2,109	1,918	1,958	0	(1)	0	0	7.000	6.142	MON	11	134	06/30/2000	09/15/2025
36204B-5U-3	GNMA POOL NO 365459			2	1	7,640	111.5000	8,243	7,393	7,589	0	(9)	0	0	7.500	6.546	MON	46	555	06/30/2000	10/15/2025
36204B-DJ-9	GNMA POOL NO 364705			2	1	22,273	107.9000	24,357	22,573	22,335	0	9	0	0	7.000	7.399	MON	132	1,580	09/22/2000	10/15/2023
36204B-FN-8	GNMA POOL NO 364773			2	1	9,562	107.9000	10,457	9,691	9,588	0	4	0	0	7.000	7.409	MON	57	678	09/22/2000	11/15/2023
36204B-JG-9	GNMA POOL NO 364863			2	1	25,091	109.9700	27,136	24,677	24,959	0	(16)	0	0	7.000	6.601	MON	144	1,727	12/06/2000	01/15/2024
36204B-PZ-0	GNMA POOL NO 365040			2	1	9,656	109.9700	10,353	9,415	9,590	0	(10)	0	0	7.000	6.327	MON	55	659	06/30/2000	05/15/2024
36204B-QJ-5	GNMA POOL NO 365057			2	1	6,230	107.7000	6,485	6,022	6,175	0	(9)	0	0	8.000	7.096	MON	40	482	06/30/2000	06/15/2024
36204B-RM-7	GNMA POOL NO 365092			2	1	363	107.7000	375	348	360	0	(1)	0	0	8.000	6.422	MON	2	28	06/30/2000	07/15/2024
36204B-S8-7	GNMA POOL NO 365143			2	1	40,366	107.7000	41,482	38,517	39,849	0	(81)	0	0	8.000	6.883	MON	257	3,081	06/30/2000	09/15/2024
36204C-4L-2	GNMA 1 POOL NO 366327			2	1	11,542	107.9000	12,625	11,701	11,575	0	5	0	0	7.000	7.397	MON	68	819	09/25/2000	09/15/2023
36204C-7M-7	GNMA 1 POOL NO 366400			2	1	3,485	109.9700	3,807	3,462	3,478	0	(1)	0	0	7.000	6.801	MON	20	242	12/06/2000	12/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682			2	1	421	108.0400	452	418	420	0	0	0	0	7.500	7.358	MON	3	31	06/30/1997	10/15/2023
36204C-NB-3	GNMA 1 POOL NO 365886			2	1	3,713	108.0400	4,178	3,868	3,746	0	6	0	0	7.500	8.809	MON	24	290	06/30/2000	09/15/2023
36204C-P4-7	GNMA 1 POOL NO 365943			2	1	13,772	107.9000	15,056	13,954	13,798	0	6	0	0	7.000	7.439	MON	81	977	09/25/2000	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930			2	1	6,445	107.9000	7,050	6,533	6,461	0	3	0	0	7.000	7.438	MON	38	457	09/25/2000	11/15/2023
36204C-PT-2	GNMA 1 POOL NO 365934			2	1	3,566	107.9000	3,825	3,545	3,561	0	(1)	0	0	7.000	6.812	MON	21	248	12/06/2000	11/15/2023
36204D-4X-4	GNMA 1 POOL NO 367238			2	1	2,412	107.9000	2,587	2,398	2,409	0	(1)	0	0	7.000	6.804	MON	14	168	12/06/2000	10/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204D-AB-5	GNMA 1 POOL NO 366402			2	1	13,424	109.9700	14,663	13,334	13,388	0	(5)	0	0	7.000	6.866	MON	78	933	12/06/2000	01/15/2024
36204D-MQ-9	GNMA 1 POOL NO 366767			2	1	42,814	109.9700	46,706	42,473	42,712	0	(15)	0	0	7.000	6.774	MON	248	2,973	12/06/2000	04/15/2024
36204D-NF-2	GNMA 1 POOL NO 366790			2	1	3,761	107.7000	3,892	3,613	3,737	0	(6)	0	0	8.000	6.680	MON	24	289	06/30/2000	05/15/2024
36204D-SC-4	GNMA 1 POOL NO 366915			2	1	84	107.7000	88	82	84	0	0	0	0	8.000	6.632	MON	1	7	04/22/1998	12/15/2024
36204E-CK-1	GNMA 1 POOL NO 367374			2	1	3,837	111.5000	4,121	3,696	3,795	0	(7)	0	0	7.500	6.576	MON	23	277	06/30/2000	01/15/2024
36204E-GX-9	GNMA 1 POOL NO 367514			2	1	9,448	107.9000	10,123	9,382	9,420	0	(4)	0	0	7.000	6.877	MON	55	657	12/06/2000	11/15/2023
36204E-UW-5	GNMA 1 POOL NO 367897			2	1	4,427	109.2400	4,662	4,267	4,399	0	(7)	0	0	8.000	6.755	MON	28	341	06/30/2000	10/15/2023
36204E-Y5-0	GNMA 1 POOL NO 368032			2	1	1,590	108.0400	1,705	1,578	1,587	0	(1)	0	0	7.500	7.238	MON	10	118	06/30/2000	11/15/2023
36204F-D7-6	GNMA POOL NO 368326			2	1	840	111.5000	993	890	849	0	2	0	0	7.500	9.395	MON	6	67	09/27/1994	01/15/2024
36204F-FS-8	GNMA POOL NO 368377			2	1	5,391	109.9700	5,888	5,355	5,379	0	(2)	0	0	7.000	6.810	MON	31	375	12/06/2000	01/15/2024
36204F-V8-4	GNMA POOL NO 368839			2	1	24,865	107.9000	27,191	25,199	24,938	0	12	0	0	7.000	7.375	MON	147	1,764	09/22/2000	12/15/2023
36204F-VJ-0	GNMA POOL NO 368817			2	1	438	107.9000	479	444	439	0	0	0	0	7.000	7.456	MON	3	31	09/25/2000	10/15/2023
36204G-4X-7	GNMA 1 POOL NO 369938			2	1	12,421	109.9700	13,568	12,338	12,388	0	(5)	0	0	7.000	6.865	MON	72	864	12/06/2000	12/15/2023
36204G-HY-1	GNMA 1 POOL NO 369347			2	1	6,039	107.9000	6,606	6,122	6,052	0	2	0	0	7.000	7.484	MON	36	429	09/25/2000	10/15/2023
36204G-LC-4	GNMA 1 POOL NO 369423			2	1	3,036	109.9700	3,316	3,015	3,029	0	0	0	0	7.000	6.799	MON	18	211	12/06/2000	12/15/2023
36204G-ME-9	GNMA 1 POOL NO 369457			2	1	828	107.7000	862	801	823	0	(1)	0	0	8.000	6.888	MON	5	64	04/22/1998	09/15/2024
36204G-PH-9	GNMA 1 POOL NO 369524			2	1	7,513	107.7000	7,735	7,182	7,451	0	(9)	0	0	8.000	6.369	MON	48	575	06/30/2000	09/15/2024
36204G-UK-6	GNMA 1 POOL NO 369686			2	1	11,894	109.9700	12,993	11,815	11,867	0	(4)	0	0	7.000	6.828	MON	69	827	12/06/2000	12/15/2023
36204G-YD-8	GNMA 1 POOL NO 369808			2	1	4,832	107.9000	5,180	4,800	4,823	0	(2)	0	0	7.000	6.824	MON	28	336	12/06/2000	12/15/2023
36204H-5Q-9	GNMA 1 POOL NO 370855			2	1	5,103	107.9000	5,579	5,170	5,112	0	2	0	0	7.000	7.445	MON	30	362	09/25/2000	10/15/2023
36204H-F2-1	GNMA 1 POOL NO 370185			2	1	436	108.0400	454	420	434	0	(1)	0	0	7.500	6.104	MON	3	32	06/30/2000	12/15/2023
36204H-ZX-1	GNMA 1 POOL NO 370758			2	1	5,768	107.9000	6,307	5,845	5,785	0	3	0	0	7.000	7.378	MON	34	409	09/22/2000	10/15/2023
36204H-ZY-9	GNMA 1 POOL NO 370759			2	1	6,891	107.9000	7,532	6,981	6,904	0	2	0	0	7.000	7.429	MON	41	489	09/25/2000	10/15/2023
36204J-3B-0	GNMA 1 POOL NO 371694			2	1	352	111.5000	394	354	353	0	0	0	0	7.500	7.636	MON	2	27	01/10/1997	03/15/2024
36204J-DL-7	GNMA 1 POOL NO 371007			2	1	10,685	111.5000	11,489	10,304	10,589	0	(12)	0	0	7.500	6.428	MON	64	773	06/30/2000	01/15/2024
36204J-L3-8	GNMA 1 POOL NO 371246			2	1	8,970	109.9700	9,798	8,910	8,949	0	(3)	0	0	7.000	6.839	MON	52	624	12/06/2000	01/15/2024
36204J-L6-1	GNMA 1 POOL NO 371249			2	1	2,752	109.9700	3,006	2,733	2,746	0	(1)	0	0	7.000	6.807	MON	16	191	12/06/2000	01/15/2024
36204J-ZD-1	GNMA 1 POOL NO 371640			2	1	11,384	109.9700	12,435	11,308	11,363	0	(4)	0	0	7.000	6.775	MON	66	792	12/06/2000	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814			2	1	887	107.7000	924	858	881	0	(1)	0	0	8.000	6.892	MON	6	69	04/22/1998	06/15/2024
36204K-BN-2	GNMA 1 POOL NO 371845			2	1	1,526	111.5000	1,641	1,472	1,517	0	(2)	0	0	7.500	6.342	MON	9	110	06/30/2000	06/15/2024
36204K-MC-4	GNMA 1 POOL NO 372155			2	1	19,725	107.7000	20,377	18,920	19,541	0	(31)	0	0	8.000	6.762	MON	126	1,514	06/30/2000	09/15/2024
36204K-R3-9	GNMA 1 POOL NO 372306			2	1	5,992	109.9700	6,416	5,834	5,956	0	(5)	0	0	7.000	6.297	MON	34	409	06/30/2000	12/15/2025
36204K-RW-5	GNMA 1 POOL NO 372301			2	1	1,473	109.9700	1,595	1,450	1,469	0	(1)	0	0	7.000	6.463	MON	8	101	06/30/2000	11/15/2025
36204L-C8-2	GNMA 1 POOL NO 372795			2	1	2,777	109.9700	3,034	2,759	2,771	0	(1)	0	0	7.000	6.840	MON	16	193	12/06/2000	02/15/2024
36204L-C9-0	GNMA 1 POOL NO 372796			2	1	2,422	111.5000	2,605	2,337	2,403	0	(3)	0	0	7.500	6.305	MON	15	175	06/30/2000	02/15/2024
36204L-CQ-2	GNMA 1 POOL NO 372779			2	1	10,141	109.9700	11,077	10,073	10,116	0	(4)	0	0	7.000	6.845	MON	59	705	12/06/2000	01/15/2024
36204L-GH-8	GNMA 1 POOL NO 372900			2	1	6,369	107.9000	6,964	6,454	6,385	0	3	0	0	7.000	7.415	MON	38	452	09/22/2000	12/15/2023
36204L-KE-0	GNMA 1 POOL NO 372993			2	1	2,340	111.5000	2,517	2,258	2,323	0	(4)	0	0	7.500	6.558	MON	14	170	06/30/2000	04/15/2024
36204L-V4-0	GNMA 1 POOL NO 373335			2	1	11,584	111.5000	12,709	11,398	11,522	0	(5)	0	0	7.500	7.016	MON	71	855	06/30/2000	05/15/2022
36204L-V5-7	GNMA 1 POOL NO 373336			2	1	1,468	111.5000	1,644	1,475	1,469	0	0	0	0	7.500	7.673	MON	9	111	06/30/2000	05/15/2022
36204L-VX-6	GNMA 1 POOL NO 373330			2	1	701	111.5000	785	704	701	0	0	0	0	7.500	7.640	MON	4	53	01/10/1997	05/15/2022
36204L-WC-1	GNMA 1 POOL NO 373343			2	1	1,634	111.5000	1,829	1,640	1,635	0	0	0	0	7.500	7.641	MON	10	123	01/10/1997	06/15/2022
36204M-RW-1	GNMA 1 POOL NO 374101			2	1	6,810	108.0400	7,382	6,833	6,811	0	0	0	0	7.500	7.631	MON	43	513	06/30/2000	11/15/2023
36204M-VE-6	GNMA 1 POOL NO 374213			2	1	11,597	107.7000	11,920	11,068	11,506	0	(23)	0	0	8.000	6.668	MON	74	885	06/30/2000	11/15/2024
36204N-MR-5	GNMA 1 POOL NO 374868			2	1	11,520	111.5000	12,896	11,566	11,523	0	1	0	0	7.500	7.644	MON	72	867	06/30/2000	01/15/2024
36204N-UM-7	GNMA 1 POOL NO 375088			2	1	1,109	109.9700	1,256	1,142	1,115	0	1	0	0	7.000	7.982	MON	7	80	06/30/2000	07/15/2025
36204N-WV-5	GNMA 1 POOL NO 375160			2	1	46,332	108.0400	48,385	44,786	45,826	0	(78)	0	0	7.500	6.727	MON	280	3,359	06/30/2000	10/15/2023
36204P-4H-2	GNMA 1 POOL NO 376224			2	1	1,814	109.9700	1,944	1,768	1,806	0	(2)	0	0	7.000	6.100	MON	10	124	06/30/2000	08/15/2025
36204P-RP-9	GNMA 1 POOL NO 375894			2	1	1,395	111.5000	1,499	1,344	1,387	0	(2)	0	0	7.500	6.360	MON	8	101	06/30/2000	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075			2	1	478	111.5000	534	479	478	0	0	0	0	7.500	7.633	MON	3	36	01/10/1997	05/15/2024
36204Q-BQ-2	GNMA 1 POOL NO 376347			2	1	307	107.9000	335	311	307	0	0	0	0	7.000	7.447	MON	2	22	09/22/2000	12/15/2023
36204Q-BR-0	GNMA 1 POOL NO 376348			2	1	2,552	107.9000	2,737	2,537	2,549	0	(1)	0	0	7.000	6.788	MON	15	178	12/06/2000	12/15/2023
36204Q-GV-6	GNMA 1 POOL NO 376512			2	1	1,994	109.9700	2,178	1,981	1,990	0	(1)	0	0	7.000	6.804	MON	12	139	12/06/2000	05/15/2024
36204Q-HQ-6	GNMA 1 POOL NO 376539			2	1	297	107.7000	308	286	296	0	0	0	0	8.000	6.409	MON	2	23	06/30/2000	06/15/2024
36204Q-VL-1	GNMA 1 POOL NO 376919			2	1	35,395	107.7000	36,733	34,107	35,077	0	(53)	0	0	8.000	6.983	MON	227	2,729	06/30/2000	09/15/2024
36204R-5P-9	GNMA POOL NO 378054			2	1	9,399	107.9000	10,278	9,526	9,424	0	4	0	0	7.000	7.414	MON	56	667	09/22/2000	12/15/2023
36204R-D3-9	GNMA POOL NO 377322			2	1	1,077	107.7000	1,119	1,039	1,070	0	(1)	0	0	8.000	6.698	MON	7	83	03/10/1998	10/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204R-ME-5	GNMA POOL NO 377557			2	1	17,132	107.7000	17,692	16,427	17,002	0	(21)	0	0	8.000	6.615	MON	110	1,314	06/30/2000	07/15/2025
36204S-HB-5	GNMA 1 POOL NO 378326			2	1	1,903	110.1800	2,073	1,882	1,898	0	(1)	0	0	6.500	6.210	MON	10	122	06/30/2000	06/15/2024
36204S-SK-3	GNMA 1 POOL NO 378622			2	1	6,930	109.9700	7,567	6,881	6,911	0	(3)	0	0	7.000	6.847	MON	40	482	12/06/2000	12/15/2023
36204S-XB-7	GNMA 1 POOL NO 378774			2	1	10,786	107.7000	11,166	10,368	10,672	0	(19)	0	0	8.000	6.971	MON	69	829	06/30/2000	04/15/2024
36204T-KZ-6	GNMA 1 POOL NO 379312			2	1	12,583	111.5000	13,291	11,920	12,433	0	(25)	0	0	7.500	6.107	MON	75	894	06/30/2000	12/15/2025
36204T-QW-7	GNMA 1 POOL NO 379469			2	1	8,168	109.9700	8,922	8,113	8,150	0	(2)	0	0	7.000	6.832	MON	47	568	12/06/2000	06/15/2024
36204U-DB-4	GNMA POOL NO 379998			2	1	2,657	107.7000	2,848	2,645	2,652	0	(1)	0	0	8.000	7.905	MON	18	212	06/28/2000	05/15/2024
36204U-J6-9	GNMA POOL NO 380185			2	1	26,287	109.9700	28,715	26,112	26,229	0	(8)	0	0	7.000	6.817	MON	152	1,828	12/06/2000	12/15/2023
36204U-PH-8	GNMA POOL NO 380324			2	1	1,595	111.5000	1,715	1,538	1,583	0	(2)	0	0	7.500	6.199	MON	10	116	06/30/2000	01/15/2024
36204U-Q9-5	GNMA POOL NO 380380			2	1	1,406	107.7000	1,464	1,359	1,397	0	(2)	0	0	8.000	6.861	MON	9	109	04/22/1998	08/15/2024
36204U-Y9-6	GNMA POOL NO 380636			2	1	22,408	107.7000	23,085	21,435	22,177	0	(6)	0	0	8.000	6.749	MON	143	1,715	06/30/2000	10/15/2024
36204V-EB-1	GNMA 1 POOL NO 380930			2	1	5,920	109.9700	6,342	5,768	5,882	0	(5)	0	0	7.000	6.234	MON	34	404	06/30/2000	04/15/2024
36204V-HM-4	GNMA 1 POOL NO 381036			2	1	2,601	111.5000	2,819	2,528	2,586	0	(4)	0	0	7.500	6.741	MON	16	190	06/30/2000	01/15/2024
36204V-QD-4	GNMA 1 POOL NO 381252			2	1	2,481	111.5000	2,661	2,386	2,467	0	1	0	0	7.500	6.124	MON	15	179	06/30/2000	06/15/2026
36204W-5T-0	GNMA 1 POOL NO 382558			2	1	7,440	107.7000	7,748	7,194	7,392	0	(9)	0	0	8.000	7.103	MON	48	576	06/30/2000	06/15/2024
36204X-B8-7	GNMA POOL NO 382663			2	1	7,334	107.7000	7,596	7,053	7,277	0	(10)	0	0	8.000	6.691	MON	47	564	06/30/2000	09/15/2024
36204X-BE-4	GNMA POOL NO 382637			2	1	14,218	107.7000	14,696	13,646	14,083	0	(23)	0	0	8.000	6.776	MON	91	1,092	06/30/2000	06/15/2024
36204X-S9-7	GNMA POOL NO 383144			2	1	8,474	109.9700	9,090	8,266	8,412	0	(10)	0	0	7.000	6.378	MON	48	579	06/30/2000	01/15/2024
36204X-W4-3	GNMA POOL NO 383267			2	1	20,938	107.7000	21,458	19,924	20,684	0	(42)	0	0	8.000	6.649	MON	133	1,594	06/30/2000	08/15/2024
36204X-XQ-3	GNMA POOL NO 383287			2	1	12,003	107.7000	12,409	11,522	11,906	0	(18)	0	0	8.000	6.633	MON	77	922	06/30/2000	10/15/2024
36204Y-BW-2	GNMA POOL NO 383553			2	1	5,326	109.9700	5,818	5,290	5,314	0	(2)	0	0	7.000	6.822	MON	31	370	12/06/2000	02/15/2024
36204Y-PY-3	GNMA POOL NO 383939			2	1	989	111.5000	1,067	957	984	0	(1)	0	0	7.500	6.329	MON	6	72	06/30/2000	02/15/2024
36204Y-U5-0	GNMA POOL NO 384104			2	1	919	111.5000	1,029	922	919	0	0	0	0	7.500	7.633	MON	6	69	01/10/1997	05/15/2024
36204Y-WA-7	GNMA POOL NO 384141			2	1	510	107.7000	525	487	507	0	(1)	0	0	8.000	6.075	MON	3	39	06/30/2000	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264			2	1	1,034	111.5000	1,158	1,038	1,035	0	0	0	0	7.500	7.643	MON	6	78	01/10/1997	06/15/2024
36205A-6M-1	GNMA 1 POOL NO 385276			2	1	9,550	107.7000	9,857	9,153	9,466	0	(15)	0	0	8.000	6.596	MON	61	732	06/30/2000	07/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606			2	1	5,653	107.7000	5,849	5,431	5,609	0	(9)	0	0	8.000	6.896	MON	36	434	04/08/1999	07/15/2025
36205A-RG-1	GNMA 1 POOL NO 384887			2	1	8,117	111.5000	8,712	7,813	8,057	0	(10)	0	0	7.500	6.365	MON	49	586	06/30/2000	11/15/2025
36205B-BW-1	GNMA 1 POOL NO 385353			2	1	1,657	114.8400	1,855	1,615	1,651	0	(1)	0	0	8.500	7.618	MON	11	137	06/30/2000	04/15/2025
36205B-GU-0	GNMA 1 POOL NO 385511			2	1	4,194	109.9700	4,492	4,085	4,167	0	(5)	0	0	7.000	6.229	MON	24	286	06/30/2000	05/15/2024
36205B-K2-7	GNMA 1 POOL NO 385613			2	1	886	111.5000	957	858	880	0	(1)	0	0	7.500	6.491	MON	5	65	09/24/1998	04/15/2024
36205B-K8-4	GNMA 1 POOL NO 385619			2	1	7,459	111.5000	8,038	7,209	7,420	0	(10)	0	0	7.500	6.327	MON	45	541	06/30/2000	04/15/2024
36205B-PJ-5	GNMA 1 POOL NO 385725			2	1	8,899	107.7000	9,176	8,520	8,820	0	(13)	0	0	8.000	6.539	MON	57	682	06/30/2000	06/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807			2	1	417	111.5000	450	403	414	0	0	0	0	7.500	6.363	MON	3	30	09/24/1998	07/15/2024
36205B-R5-3	GNMA 1 POOL NO 385808			2	1	10,404	107.7000	10,716	9,950	10,306	0	(14)	0	0	8.000	6.562	MON	66	796	06/30/2000	07/15/2024
36205B-TF-9	GNMA 1 POOL NO 385850			2	1	7,510	107.7000	7,721	7,169	7,448	0	(12)	0	0	8.000	6.277	MON	48	574	06/30/2000	08/15/2024
36205B-UR-1	GNMA 1 POOL NO 385892			2	1	4,685	107.7000	4,804	4,461	4,645	0	(7)	0	0	8.000	6.163	MON	30	357	06/30/2000	09/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894			2	1	284	107.7000	295	274	282	0	0	0	0	8.000	6.736	MON	2	22	04/22/1998	09/15/2024
36205B-VZ-2	GNMA 1 POOL NO 385932			2	1	9,870	107.7000	10,154	9,428	9,798	0	(11)	0	0	8.000	6.166	MON	63	754	06/30/2000	11/15/2024
36205B-XM-9	GNMA 1 POOL NO 385984			2	1	6,904	107.7000	7,108	6,600	6,845	0	(11)	0	0	8.000	6.479	MON	44	528	06/30/2000	12/15/2024
36205B-XS-6	GNMA 1 POOL NO 385989			2	1	13,358	107.7000	13,755	12,772	13,240	0	(14)	0	0	8.000	6.526	MON	85	1,022	06/30/2000	11/15/2024
36205B-ZB-1	GNMA 1 POOL NO 386038			2	1	18,003	109.9700	19,283	17,535	17,872	0	(18)	0	0	7.000	6.331	MON	102	1,227	06/30/2000	06/15/2024
36205C-5L-0	GNMA 1 POOL NO 387051			2	1	9,372	107.7000	9,683	8,991	9,323	0	(13)	0	0	8.000	6.604	MON	60	719	06/30/2000	07/15/2025
36205C-G6-1	GNMA 1 POOL NO 386421			2	1	5,180	111.5000	5,582	5,006	5,143	0	(1)	0	0	7.500	6.343	MON	31	375	06/30/2000	04/15/2024
36205C-HT-0	GNMA 1 POOL NO 386442			2	1	698	107.7000	749	695	697	0	0	0	0	8.000	7.905	MON	5	56	06/28/2000	08/15/2024
36205C-K5-8	GNMA 1 POOL NO 386516			2	1	9,982	107.7000	10,197	9,468	9,871	0	(19)	0	0	8.000	6.341	MON	63	758	06/30/2000	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511			2	1	693	111.5000	775	695	693	0	0	0	0	7.500	7.635	MON	4	52	01/10/1997	05/15/2024
36205D-QH-4	GNMA 1 POOL NO 387556			2	1	4,601	107.7000	4,785	4,443	4,574	0	(7)	0	0	8.000	6.931	MON	30	355	06/30/2000	05/15/2024
36205E-F3-5	GNMA 1 POOL NO 388186			2	1	6,648	109.9700	7,262	6,604	6,633	0	(2)	0	0	7.000	6.826	MON	39	462	12/06/2000	04/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336			2	1	118	111.5000	132	118	118	0	0	0	0	7.500	7.659	MON	1	9	01/10/1997	05/15/2024
36205F-C2-7	GNMA POOL NO 388989			2	1	1,735	111.5000	1,941	1,741	1,735	0	0	0	0	7.500	7.643	MON	11	130	01/10/1997	07/15/2022
36205F-C3-5	GNMA POOL NO 388990			2	1	4,731	111.5000	5,295	4,749	4,732	0	0	0	0	7.500	7.642	MON	30	356	06/30/2000	07/15/2022
36205F-DA-8	GNMA POOL NO 388997			2	1	3,330	111.5000	3,674	3,295	3,319	0	(1)	0	0	7.500	7.157	MON	21	247	06/30/2000	08/15/2022
36205F-DD-2	GNMA POOL NO 389000			2	1	3,453	109.9700	3,700	3,365	3,428	0	(4)	0	0	7.000	6.134	MON	20	235	06/30/2000	08/15/2022
36205F-UH-4	GNMA POOL NO 389484			2	1	13,741	107.7000	14,154	13,142	13,599	0	(25)	0	0	8.000	6.654	MON	88	1,051	06/30/2000	04/15/2024
36205F-X3-2	GNMA POOL NO 389598			2	1	18,741	107.7000	19,386	18,000	18,568	0	(22)	0	0	8.000	6.819	MON	120	1,440	06/30/2000	08/15/2024
36205G-3K-5	GNMA 1 POOL NO 390602			2	1	15,428	107.7000	15,873	14,738	15,281	0	(26)	0	0	8.000	6.545	MON	98	1,179	06/30/2000	09/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36205G-EV-9	GNMA 1 POOL NO 389948			2	1	22,513	109.9700	24,197	22,004	22,386	0	(20)	0	0	7.000	6.384	MON	128	1,540	10/29/1998	04/15/2024
36205G-FB-2	GNMA 1 POOL NO 389962			2	1	3,597	107.7000	3,725	3,459	3,572	0	(6)	0	0	8.000	6.842	MON	23	277	06/30/2000	05/15/2024
36205H-ZR-3	GNMA 1 POOL NO 391452			2	1	57,261	107.7000	59,119	54,893	56,536	0	(110)	0	0	8.000	7.064	MON	366	4,391	06/30/2000	06/15/2024
36205J-2F-1	GNMA POOL NO 392374			2	1	40,720	107.7000	42,278	39,256	40,321	0	(65)	0	0	8.000	7.069	MON	262	3,140	06/30/2000	06/15/2024
36205J-UH-6	GNMA POOL NO 392184			2	1	2,280	107.7000	2,444	2,269	2,276	0	(1)	0	0	8.000	7.919	MON	15	182	06/28/2000	05/15/2024
36205J-VW-2	GNMA POOL NO 392229			2	1	330	111.5000	357	320	328	0	0	0	0	7.500	6.342	MON	2	24	09/24/1998	06/15/2024
36205J-WU-5	GNMA POOL NO 392259			2	1	3,017	111.5000	3,377	3,029	3,018	0	0	0	0	7.500	7.639	MON	19	227	01/10/1997	05/15/2024
36205K-BT-8	GNMA POOL NO 392550			2	1	324	107.7000	337	313	322	0	0	0	0	8.000	6.676	MON	2	25	04/22/1998	09/15/2024
36205K-C4-2	GNMA POOL NO 392591			2	1	4,797	107.7000	4,916	4,565	4,752	0	(8)	0	0	8.000	6.256	MON	30	365	06/30/2000	09/15/2024
36205K-EH-1	GNMA POOL NO 392636			2	1	20,877	109.9700	22,805	20,738	20,822	0	(8)	0	0	7.000	6.888	MON	121	1,452	12/06/2000	10/15/2024
36205K-FD-9	GNMA POOL NO 392664			2	1	410	111.5000	458	411	410	0	0	0	0	7.500	7.628	MON	3	31	01/10/1997	10/15/2024
36205K-M6-6	GNMA POOL NO 392881			2	1	677	114.8400	757	659	673	0	(1)	0	0	8.500	7.767	MON	5	56	07/18/1996	01/15/2025
36205K-WE-8	GNMA POOL NO 393145			2	1	1,474	111.5000	1,588	1,424	1,465	0	(2)	0	0	7.500	6.421	MON	9	107	06/30/2000	05/15/2024
36205K-XF-4	GNMA POOL NO 393178			2	1	1,445	107.7000	1,495	1,389	1,437	0	0	0	0	8.000	6.329	MON	9	111	04/08/1999	08/15/2024
36205L-5Q-9	GNMA POOL NO 394255			2	1	2,264	109.9700	2,429	2,208	2,254	0	(2)	0	0	7.000	6.200	MON	13	154	06/30/2000	09/15/2025
36205L-MU-1	GNMA POOL NO 393771			2	1	2,164	107.7000	2,238	2,078	2,149	0	(3)	0	0	8.000	6.690	MON	14	166	04/08/1999	05/15/2025
36205M-4C-9	GNMA 1 POOL NO 395119			2	1	4,001	107.7000	4,165	3,867	3,969	0	(6)	0	0	8.000	7.136	MON	26	309	04/22/1998	11/15/2024
36205N-U2-0	GNMA 1 POOL NO 395801			2	1	18,915	107.7000	19,547	18,150	18,767	0	(27)	0	0	8.000	6.686	MON	121	1,452	06/30/2000	06/15/2025
36205N-UK-0	GNMA 1 POOL NO 395786			2	1	3,270	107.7000	3,383	3,141	3,245	0	(5)	0	0	8.000	6.804	MON	21	251	04/08/1999	05/15/2025
36205P-UG-4	GNMA 1 POOL NO 396683			2	1	436	107.7000	454	421	433	0	(1)	0	0	8.000	6.861	MON	3	34	04/22/1998	09/15/2024
36205Q-UX-5	GNMA 1 POOL NO 397598			2	1	2,024	111.5000	2,265	2,032	2,025	0	0	0	0	7.500	7.640	MON	13	152	01/10/1997	07/15/2024
36205Q-Z4-4	GNMA 1 POOL NO 397763			2	1	19,393	109.9700	21,184	19,264	19,341	0	(8)	0	0	7.000	6.884	MON	112	1,348	12/06/2000	06/15/2024
36205R-L5-4	GNMA 1 POOL NO 398248			2	1	321	109.9700	348	316	320	0	0	0	0	7.000	6.300	MON	2	22	06/30/2000	09/15/2025
36205R-ZZ-3	GNMA 1 POOL NO 398660			2	1	2,202	111.5000	2,364	2,120	2,190	0	(2)	0	0	7.500	6.100	MON	13	159	06/30/2000	05/15/2026
36205S-TN-5	GNMA 1 POOL NO 399357			2	1	542	107.7000	567	526	540	0	(1)	0	0	8.000	6.786	MON	4	42	06/28/2000	09/15/2024
36205T-AM-5	GNMA POOL NO 399712			2	1	2,409	107.7000	2,493	2,314	2,392	0	(3)	0	0	8.000	6.777	MON	15	185	04/08/1999	06/15/2025
36205T-BK-8	GNMA POOL NO 399742			2	1	6,489	109.9700	7,515	6,834	6,550	0	11	0	0	7.000	8.569	MON	40	478	06/30/2000	08/15/2025
36205T-BU-6	GNMA POOL NO 399751			2	1	20,131	109.9700	21,602	19,644	20,002	0	(20)	0	0	7.000	6.440	MON	115	1,375	06/30/2000	09/15/2025
36205T-L6-8	GNMA POOL NO 400049			2	1	2,255	111.5000	2,447	2,195	2,245	0	(3)	0	0	7.500	6.695	MON	14	165	06/30/2000	08/15/2024
36205T-SF-1	GNMA POOL NO 400218			2	1	7,428	109.9700	8,114	7,378	7,410	0	(3)	0	0	7.000	6.843	MON	43	516	12/06/2000	04/15/2024
36205U-NQ-9	GNMA 1 POOL NO 400999			2	1	8,902	109.9700	9,724	8,843	8,882	0	(3)	0	0	7.000	6.843	MON	52	619	12/06/2000	06/15/2024
36205U-ST-8	GNMA 1 POOL NO 401130			2	1	1,920	111.5000	2,085	1,870	1,906	0	(3)	0	0	7.500	6.943	MON	12	140	02/07/1996	08/15/2024
36205U-T2-6	GNMA 1 POOL NO 401169			2	1	32,370	107.7000	33,060	30,697	31,929	0	8	0	0	8.000	6.663	MON	205	2,456	06/30/2000	10/15/2024
36205V-5D-6	GNMA POOL NO 402344			2	1	1,401	107.7000	1,457	1,353	1,389	0	(2)	0	0	8.000	7.087	MON	9	108	03/26/1998	07/15/2024
36205X-4F-8	GNMA 1 POOL NO 404122			2	1	7,475	107.7000	7,739	7,186	7,439	0	(8)	0	0	8.000	6.626	MON	48	575	06/30/2000	07/15/2025
36205X-E2-6	GNMA 1 POOL NO 403453			2	1	5,145	109.5500	5,394	4,924	5,128	0	(3)	0	0	6.500	5.259	MON	27	320	08/16/2005	11/15/2033
36205X-JM-7	GNMA 1 POOL NO 403568			2	1	2,629	107.7000	2,724	2,529	2,614	0	(4)	0	0	8.000	6.788	MON	17	202	06/30/2000	12/15/2024
36205X-LP-7	GNMA 1 POOL NO 403634			2	1	18,265	107.7000	18,643	17,310	18,061	0	(36)	0	0	8.000	6.358	MON	115	1,385	06/30/2000	12/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945			2	1	1,925	107.7000	2,003	1,860	1,911	0	(3)	0	0	8.000	6.960	MON	12	149	04/22/1998	08/15/2024
36205X-XE-9	GNMA 1 POOL NO 403977			2	1	1,330	111.5000	1,489	1,335	1,331	0	0	0	0	7.500	7.641	MON	8	100	01/10/1997	10/15/2024
36205X-XW-9	GNMA 1 POOL NO 403993			2	1	5,625	107.7000	5,793	5,379	5,581	0	(8)	0	0	8.000	6.358	MON	36	430	06/30/2000	11/15/2024
36205X-YH-1	GNMA 1 POOL NO 404012			2	1	8,809	107.7000	9,073	8,424	8,735	0	(13)	0	0	8.000	6.488	MON	56	674	06/30/2000	12/15/2024
36205Y-2L-5	GNMA POOL NO 404979			2	1	5,006	107.7000	5,179	4,809	4,967	0	(8)	0	0	8.000	6.834	MON	32	385	04/08/1999	04/15/2025
36205Y-YG-1	GNMA POOL NO 404911			2	1	9,079	107.7000	9,366	8,696	9,001	0	(10)	0	0	8.000	6.577	MON	58	696	06/30/2000	10/15/2024
36206A-EW-9	GNMA 1 POOL NO 405249			2	1	9,795	111.5000	10,530	9,443	9,727	0	(12)	0	0	7.500	6.447	MON	59	708	06/30/2000	04/15/2026
36206A-N5-8	GNMA 1 POOL NO 405512			2	1	1,435	109.9700	1,566	1,424	1,433	0	0	0	0	7.000	6.726	MON	8	100	12/15/1997	10/15/2025
36206A-XS-7	GNMA 1 POOL NO 405789			2	1	4,669	107.7000	4,831	4,486	4,636	0	(6)	0	0	8.000	6.504	MON	30	359	06/30/2000	10/15/2024
36206C-SB-6	GNMA POOL NO 407414			2	1	4,059	109.9700	4,401	4,002	4,047	0	(2)	0	0	7.000	6.608	MON	23	280	02/04/1998	06/15/2025
36206D-K7-1	GNMA 1 POOL NO 408118			2	1	16,656	111.5000	17,586	15,772	16,517	0	(34)	0	0	7.500	5.981	MON	99	1,183	06/30/2000	09/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540			2	1	2,065	107.7000	2,137	1,984	2,050	0	(3)	0	0	8.000	6.795	MON	13	159	04/08/1999	04/15/2025
36206E-2P-9	GNMA POOL NO 409482			2	1	1,945	107.7000	2,012	1,869	1,932	0	(3)	0	0	8.000	6.743	MON	12	149	04/08/1999	06/15/2025
36206F-7G-1	GNMA 1 POOL NO 410495			2	1	6,479	109.9700	6,988	6,355	6,457	0	(2)	0	0	7.000	6.338	MON	37	445	06/30/2000	02/15/2026
36206F-RA-2	GNMA 1 POOL NO 410081			2	1	7,955	107.7000	8,247	7,658	7,920	0	(8)	0	0	8.000	6.609	MON	51	613	06/30/2000	08/15/2025
36206F-SD-5	GNMA 1 POOL NO 410116			2	1	350	111.5000	375	336	348	0	0	0	0	7.500	5.739	MON	2	25	06/30/2000	09/15/2025
36206F-SE-3	GNMA 1 POOL NO 410117			2	1	1,750	109.9700	1,874	1,704	1,742	0	(1)	0	0	7.000	6.058	MON	10	119	06/30/2000	09/15/2025
36206F-U8-3	GNMA 1 POOL NO 410207			2	1	3,252	111.5000	3,485	3,125	3,231	0	(4)	0	0	7.500	6.101	MON	20	234	06/30/2000	11/15/2025
36206F-WN-8	GNMA 1 POOL NO 410253			2	1	2,178	109.9700	2,333	2,122	2,169	0	(1)	0	0	7.000	6.062	MON	12	149	06/30/2000	12/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36206F-XE-7	GNMA 1 POOL NO 410277			2	1	11,758	107.7000	12,154	11,285	11,681	0	(14)	0	0	8.000	6.505	MON	75	903	06/30/2000	08/15/2025
36206G-DV-9	GNMA POOL NO 410616			2	1	16,660	109.9700	19,308	17,558	16,869	0	33	0	0	7.000	8.261	MON	102	1,229	06/30/2000	07/15/2025
36206G-QG-8	GNMA POOL NO 410955			2	1	3,508	109.9700	4,059	3,691	3,541	0	5	0	0	7.000	8.537	MON	22	258	06/30/2000	08/15/2025
36206H-3T-3	GNMA POOL NO 412210			2	1	5,464	111.5000	5,865	5,260	5,423	0	(7)	0	0	7.500	6.432	MON	33	395	06/30/2000	02/15/2026
36206J-5R-1	GNMA 1 POOL NO 413156			2	1	2,060	109.9700	2,383	2,167	2,076	0	3	0	0	7.000	8.770	MON	13	152	06/30/2000	10/15/2025
36206J-6E-9	GNMA 1 POOL NO 413169			2	1	2,909	111.5000	3,122	2,800	2,891	0	(3)	0	0	7.500	6.156	MON	18	210	06/30/2000	10/15/2025
36206J-FF-6	GNMA 1 POOL NO 412466			2	1	38,050	107.7000	39,355	36,542	37,724	0	(56)	0	0	8.000	6.849	MON	244	2,923	06/30/2000	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479			2	1	2,601	107.7000	2,691	2,499	2,585	0	(3)	0	0	8.000	6.676	MON	17	200	04/08/1999	08/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755			2	1	1,586	107.7000	1,641	1,524	1,577	0	(2)	0	0	8.000	6.548	MON	10	122	04/08/1999	06/15/2025
36206J-WM-2	GNMA 1 POOL NO 412952			2	1	453	107.7000	468	435	450	0	(1)	0	0	8.000	6.669	MON	3	35	04/08/1999	07/15/2025
36206J-X3-3	GNMA 1 POOL NO 412998			2	1	10,275	107.7000	10,644	9,883	10,212	0	(11)	0	0	8.000	6.555	MON	66	791	06/30/2000	08/15/2025
36206J-XY-5	GNMA 1 POOL NO 412995			2	1	3,243	109.9700	3,754	3,414	3,270	0	5	0	0	7.000	8.709	MON	20	239	06/30/2000	08/15/2025
36206K-FS-5	GNMA POOL NO 413377			2	1	65,658	107.7000	67,926	63,071	65,016	0	(81)	0	0	8.000	7.011	MON	420	5,046	06/30/2000	06/15/2025
36206K-FT-3	GNMA POOL NO 413378			2	1	1,926	107.7000	1,993	1,850	1,915	0	(2)	0	0	8.000	6.466	MON	12	148	04/08/1999	06/15/2025
36206K-MB-4	GNMA POOL NO 413554			2	1	6,002	111.5000	6,447	5,782	5,957	0	(8)	0	0	7.500	6.418	MON	36	433	06/30/2000	11/15/2025
36206L-4T-3	GNMA 1 POOL NO 414934			2	1	7,206	109.9700	7,786	7,080	7,191	0	(4)	0	0	7.000	6.400	MON	41	496	06/30/2000	01/15/2026
36206L-NV-7	GNMA 1 POOL NO 414504			2	1	3,052	107.7000	3,171	2,944	3,041	0	(3)	0	0	8.000	6.457	MON	20	236	06/30/2000	08/15/2025
36206L-QX-0	GNMA 1 POOL NO 414570			2	1	1,684	111.5000	1,804	1,618	1,674	0	1	0	0	7.500	5.958	MON	10	121	06/30/2000	08/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837			2	1	301	109.9700	342	311	302	0	0	0	0	7.000	8.231	MON	2	22	08/05/1999	11/15/2025
36206M-LX-3	GNMA 1 POOL NO 415342			2	1	2,045	107.7000	2,115	1,964	2,031	0	(3)	0	0	8.000	6.714	MON	13	157	04/08/1999	07/15/2025
36206N-6E-0	GNMA 1 POOL NO 416769			2	1	5,707	109.9700	6,179	5,619	5,686	0	(4)	0	0	7.000	6.594	MON	33	393	06/30/2000	10/15/2025
36206N-C3-7	GNMA 1 POOL NO 415990			2	1	1,874	111.5000	2,018	1,810	1,862	0	(2)	0	0	7.500	6.421	MON	11	136	06/30/2000	09/15/2025
36206N-CT-0	GNMA 1 POOL NO 415982			2	1	5,493	109.9700	6,355	5,779	5,544	0	9	0	0	7.000	8.533	MON	34	405	06/30/2000	08/15/2025
36206N-KP-9	GNMA 1 POOL NO 416202			2	1	4,915	109.1900	5,531	5,066	4,925	0	2	0	0	7.000	8.151	MON	30	355	06/30/2000	02/15/2029
36206N-WR-2	GNMA 1 POOL NO 416556			2	1	2,232	107.7000	2,310	2,145	2,216	0	(3)	0	0	8.000	6.809	MON	14	172	04/08/1999	07/15/2025
36206P-AE-0	GNMA 1 POOL NO 416805			2	1	3,374	109.9700	3,615	3,287	3,356	0	(3)	0	0	7.000	6.253	MON	19	230	06/30/2000	12/15/2025
36206P-B6-6	GNMA 1 POOL NO 416861			2	1	4,162	111.5000	4,449	3,990	4,129	0	(6)	0	0	7.500	6.213	MON	25	299	06/30/2000	11/15/2025
36206P-WY-2	GNMA 1 POOL NO 417463			2	1	5,812	109.9700	6,290	5,720	5,789	0	(4)	0	0	7.000	6.593	MON	33	400	06/30/2000	09/15/2025
36206Q-W7-9	GNMA POOL NO 418370			2	1	7,500	111.5000	8,054	7,223	7,445	0	(7)	0	0	7.500	6.406	MON	45	542	06/30/2000	12/15/2025
36206R-B2-1	GNMA POOL NO 418657			2	1	7,449	109.9700	8,070	7,338	7,419	0	(4)	0	0	7.000	6.659	MON	43	514	06/30/2000	11/15/2025
36206R-ET-9	GNMA POOL NO 418746			2	1	517	107.7000	535	497	515	0	(1)	0	0	8.000	6.312	MON	3	40	04/08/1999	08/15/2025
36206R-GD-2	GNMA POOL NO 418796			2	1	1,390	111.5000	1,492	1,338	1,382	0	(1)	0	0	7.500	6.076	MON	8	101	06/30/2000	11/15/2025
36206R-WT-9	GNMA POOL NO 419258			2	1	7,868	111.5000	8,421	7,552	7,805	0	(7)	0	0	7.500	6.308	MON	47	566	06/30/2000	12/15/2025
36206T-ZS-4	GNMA 1 POOL NO 421153			2	1	1,181	111.5000	1,267	1,136	1,175	0	(1)	0	0	7.500	5.941	MON	7	85	06/30/2000	01/15/2026
36206U-RD-3	GNMA POOL NO 421784			2	1	16,058	109.9700	17,333	15,762	15,999	0	(6)	0	0	7.000	6.442	MON	92	1,103	06/30/2000	03/15/2026
36206W-K4-6	GNMA 1 POOL NO 423415			2	1	1,952	111.5000	2,099	1,883	1,941	0	(2)	0	0	7.500	6.176	MON	12	141	06/30/2000	12/15/2025
36206W-K5-3	GNMA 1 POOL NO 423416			2	1	2,898	111.5000	3,108	2,788	2,879	0	(4)	0	0	7.500	6.198	MON	17	209	06/30/2000	12/15/2025
36206X-YU-1	GNMA 1 POOL NO 424723			2	1	2,309	111.5000	2,476	2,221	2,294	0	(3)	0	0	7.500	6.263	MON	14	166	06/30/2000	04/15/2026
36207A-LY-6	GNMA POOL NO 426143			2	1	799	111.5000	857	769	795	0	(1)	0	0	7.500	5.948	MON	5	58	06/30/2000	05/15/2026
36207E-AZ-7	GNMA 1 POOL NO 429424			2	1	502	111.5000	559	502	502	0	0	0	0	7.500	7.490	MON	3	37	08/18/2000	04/15/2026
36207E-NC-4	GNMA 1 POOL NO 429787			2	1	59,801	111.1300	65,444	58,887	59,769	0	(6)	0	0	6.000	5.428	MON	294	3,533	06/18/2004	12/15/2033
36207K-3Z-1	GNMA 1 POOL NO 434716			2	1	50	106.0700	55	51	50	0	0	0	0	7.500	9.212	MON	0	4	05/18/2000	02/15/2030
36207K-JK-7	GNMA 1 POOL NO 434166			2	1	4,005	109.1900	4,505	4,126	4,013	0	2	0	0	7.000	8.139	MON	24	289	06/30/2000	01/15/2029
36207K-KC-3	GNMA 1 POOL NO 434191			2	1	2,917	109.1900	3,283	3,006	2,928	0	2	0	0	7.000	7.852	MON	18	211	08/03/1999	01/15/2029
36207K-KT-6	GNMA 1 POOL NO 434206			2	1	7,798	109.1900	8,775	8,037	7,816	0	2	0	0	7.000	8.236	MON	47	562	06/30/2000	02/15/2029
36207K-MK-3	GNMA 1 POOL NO 434262			2	1	49,755	109.1900	55,967	51,257	49,841	0	20	0	0	7.000	8.192	MON	299	3,587	06/30/2000	04/15/2029
36207K-PN-4	GNMA 1 POOL NO 434329			2	1	9,212	109.1900	10,369	9,496	9,235	0	5	0	0	7.000	8.134	MON	55	665	06/30/2000	05/15/2029
36207K-R5-1	GNMA 1 POOL NO 434408			2	1	10,531	109.1900	11,849	10,852	10,557	0	5	0	0	7.000	8.138	MON	63	760	06/30/2000	06/15/2029
36207K-S3-5	GNMA 1 POOL NO 434438			2	1	20,158	109.1900	22,685	20,776	20,219	0	12	0	0	7.000	7.975	MON	121	1,454	06/30/2000	07/15/2029
36207K-XP-0	GNMA 1 POOL NO 434586			2	1	9,908	109.1900	10,934	10,014	9,914	0	1	0	0	7.000	7.416	MON	58	701	10/18/2000	11/15/2029
36207L-D2-1	GNMA 1 POOL NO 434921			2	1	4,793	113.2400	5,486	4,844	4,797	0	1	0	0	7.000	7.325	MON	28	339	10/18/2000	10/15/2030
36207M-6Q-4	GNMA 1 POOL NO 436579			2	1	2,091	111.5000	2,241	2,010	2,080	0	(2)	0	0	7.500	6.032	MON	13	151	06/30/2000	12/15/2026
36207N-D4-3	GNMA 1 POOL NO 436723			2	1	4,802	111.5000	5,165	4,632	4,783	0	(5)	0	0	7.500	6.389	MON	29	347	06/30/2000	11/15/2026
36207N-G6-5	GNMA 1 POOL NO 436821			2	1	2,104	111.5000	2,258	2,025	2,093	0	(2)	0	0	7.500	6.141	MON	13	152	06/30/2000	12/15/2026
36207P-ZX-0	GNMA 1 POOL NO 438258			2	1	9,703	111.5000	10,437	9,360	9,636	0	(12)	0	0	7.500	6.514	MON	59	702	06/30/2000	08/15/2026
36207Q-KY-2	GNMA 1 POOL NO 438711			2	1	6,959	110.4200	7,686	6,961	6,957	0	0	0	0	7.500	7.527	MON	44	522	08/18/2000	04/15/2027
36207Q-VR-5	GNMA 1 POOL NO 439024			2	1	4,065	111.5000	4,354	3,905	4,040	0	2	0	0	7.500	6.178	MON	24	293	06/30/2000	11/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36207S-K4-4	GNMA POOL NO 440515			2	1	3,952	111.5000	4,236	3,799	3,930	0	(4)	0	0	7.500	6.111	MON	24	285	06/30/2000	12/15/2026
36207U-CJ-5	GNMA POOL NO 442073			2	1	896	111.5000	958	860	892	0	(1)	0	0	7.500	5.651	MON	5	64	06/30/2000	10/15/2026
36207Y-J3-5	GNMA 1 POOL NO 445882			2	1	27,758	109.0300	31,603	28,987	27,882	0	25	0	0	6.500	7.847	MON	157	1,884	08/18/2000	04/15/2029
36208H-RZ-1	GNMA 1 POOL NO 451504			2	1	26,496	111.6300	29,087	26,056	26,445	0	(8)	0	0	6.500	5.764	MON	141	1,694	01/31/2002	10/15/2027
36208J-KQ-4	GNMA 1 POOL NO 452203			2	1	83,841	110.4300	94,847	85,887	83,946	0	10	0	0	5.500	6.177	MON	394	4,724	08/15/2007	09/15/2034
36208M-ZD-0	GNMA 1 POOL NO 455340			2	1	281	109.9900	318	289	282	0	0	0	0	7.000	8.166	MON	2	20	08/03/1999	11/15/2027
36208Q-TK-2	GNMA 1 POOL NO 457854			2	1	2,191	106.2400	2,385	2,245	2,196	0	1	0	0	5.500	6.190	MON	10	123	08/15/2007	12/15/2028
36208Q-TR-7	GNMA 1 POOL NO 457860			2	1	15,507	109.1900	17,472	16,002	15,552	0	8	0	0	7.000	8.133	MON	93	1,120	06/30/2000	01/15/2029
36208Q-WZ-5	GNMA 1 POOL NO 457964			2	1	1,090	109.0300	1,212	1,112	1,092	0	0	0	0	6.500	7.238	MON	6	72	05/21/1999	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013			2	1	34,904	109.0300	38,076	34,923	34,902	0	(2)	0	0	6.500	6.524	MON	189	2,270	04/08/1999	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048			2	1	2,817	109.0300	3,132	2,873	2,822	0	1	0	0	6.500	7.109	MON	16	187	05/21/1999	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022			2	1	624	109.0300	720	660	627	0	1	0	0	6.500	8.644	MON	4	43	10/14/1999	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025			2	1	6,315	109.1900	7,105	6,507	6,331	0	3	0	0	7.000	8.080	MON	38	455	08/03/1999	03/15/2029
36208T-HT-0	GNMA 1 POOL NO 460242			2	1	900	108.9100	941	864	897	0	1	0	0	8.000	6.173	MON	6	69	04/08/1999	02/15/2028
36208W-DX-8	GNMA 1 POOL NO 462818			2	1	41,009	110.6300	43,419	39,248	40,829	0	(27)	0	0	6.500	4.878	MON	213	2,551	08/16/2005	06/15/2028
36208W-XT-5	GNMA 1 POOL NO 463390			2	1	1,372,291	110.4300	1,552,441	1,405,791	1,373,901	0	239	0	0	5.500	6.209	MON	6,443	77,319	08/15/2007	10/15/2034
36208Y-BX-6	GNMA 1 POOL NO 464554			2	1	6,905	109.1900	7,772	7,118	6,924	0	4	0	0	7.000	8.121	MON	42	498	06/30/2000	02/15/2029
36209A-CV-0	GNMA 1 POOL NO 465484			2	1	605	107.0900	668	624	606	0	0	0	0	7.500	8.637	MON	4	47	05/18/2000	09/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910			2	1	2,088	108.9100	2,184	2,005	2,081	0	(2)	0	0	8.000	6.280	MON	13	160	04/08/1999	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069			2	1	34,167	109.0300	38,906	35,685	34,316	0	23	0	0	6.500	7.849	MON	193	2,319	08/18/2000	07/15/2029
36209D-RD-8	GNMA 1 POOL NO 468584			2	1	1,988	109.1900	2,237	2,048	1,995	0	1	0	0	7.000	7.805	MON	12	143	08/03/1999	02/15/2029
36209D-WV-2	GNMA 1 POOL NO 468760			2	1	16,637	112.6500	18,496	16,418	16,607	0	(6)	0	0	7.000	6.542	MON	96	1,150	06/30/2000	03/15/2028
36209F-6J-3	GNMA 1 POOL NO 470773			2	1	453	109.1900	509	467	454	0	0	0	0	7.000	8.089	MON	3	33	08/03/1999	08/15/2029
36209F-A5-8	GNMA 1 POOL NO 469928			2	1	1,530	110.1000	1,658	1,506	1,526	0	(1)	0	0	6.000	5.554	MON	8	90	06/18/2004	01/15/2029
36209F-AP-4	GNMA 1 POOL NO 469914			2	1	5,545	109.1900	6,245	5,719	5,558	0	0	0	0	7.000	8.285	MON	33	400	06/30/2000	01/15/2029
36209F-AT-6	GNMA 1 POOL NO 469918			2	1	19,150	109.1900	21,541	19,728	19,195	0	8	0	0	7.000	8.192	MON	115	1,381	06/30/2000	01/15/2029
36209F-AV-1	GNMA 1 POOL NO 469920			2	1	114	109.1900	128	117	114	0	0	0	0	7.000	8.311	MON	1	8	08/03/1999	01/15/2029
36209F-DS-5	GNMA 1 POOL NO 470013			2	1	10,487	109.1900	11,803	10,810	10,513	0	5	0	0	7.000	8.167	MON	63	757	06/30/2000	02/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014			2	1	732	109.1900	824	754	734	0	0	0	0	7.000	8.206	MON	4	52	08/03/1999	02/15/2029
36209F-DV-8	GNMA 1 POOL NO 470016			2	1	22,713	109.1900	25,561	23,409	22,751	0	9	0	0	7.000	8.275	MON	137	1,638	06/30/2000	02/15/2029
36209F-DX-4	GNMA 1 POOL NO 470018			2	1	61,633	109.1900	69,270	63,440	61,745	0	27	0	0	7.000	8.103	MON	370	4,441	06/30/2000	02/15/2029
36209F-FE-4	GNMA 1 POOL NO 470065			2	1	6,433	109.1900	7,236	6,627	6,448	0	3	0	0	7.000	8.176	MON	39	464	06/30/2000	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142			2	1	3,387	109.0300	3,697	3,391	3,387	0	0	0	0	6.500	6.544	MON	18	220	04/29/1999	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162			2	1	338	107.0900	373	348	338	0	0	0	0	7.500	8.995	MON	2	26	05/18/2000	03/15/2029
36209F-L3-1	GNMA 1 POOL NO 470246			2	1	3,732	109.1900	4,199	3,846	3,740	0	1	0	0	7.000	8.325	MON	22	269	06/30/2000	04/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250			2	1	1,338	109.0300	1,523	1,397	1,344	0	1	0	0	6.500	7.881	MON	8	91	08/18/2000	04/15/2029
36209F-ME-6	GNMA 1 POOL NO 470257			2	1	5,780	109.1900	6,505	5,957	5,792	0	3	0	0	7.000	8.260	MON	35	417	06/30/2000	04/15/2029
36209F-ML-0	GNMA 1 POOL NO 470263			2	1	3,577	109.1900	4,025	3,686	3,584	0	1	0	0	7.000	8.216	MON	22	258	06/30/2000	04/15/2029
36209F-PL-7	GNMA 1 POOL NO 470327			2	1	1,775	109.1900	1,904	1,744	1,774	0	(1)	0	0	7.000	6.161	MON	10	122	06/30/2000	05/15/2029
36209F-U4-9	GNMA 1 POOL NO 470503			2	1	10,987	109.1900	12,367	11,326	11,017	0	6	0	0	7.000	8.067	MON	66	793	06/30/2000	06/15/2029
36209F-U9-8	GNMA 1 POOL NO 470508			2	1	28,658	109.1900	32,245	29,531	28,744	0	16	0	0	7.000	7.981	MON	172	2,067	06/30/2000	06/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482			2	1	2,377	109.0300	2,741	2,514	2,391	0	3	0	0	6.500	8.198	MON	14	164	10/14/1999	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486			2	1	22,678	109.0300	25,823	23,685	22,769	0	18	0	0	6.500	7.955	MON	128	1,540	08/18/2000	06/15/2029
36209F-UQ-0	GNMA 1 POOL NO 470491			2	1	50,717	109.1900	57,086	52,281	50,862	0	28	0	0	7.000	8.037	MON	305	3,660	06/30/2000	06/15/2029
36209F-VW-6	GNMA 1 POOL NO 470529			2	1	5,235	109.1900	5,893	5,397	5,247	0	2	0	0	7.000	8.199	MON	31	378	06/30/2000	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618			2	1	19,184	109.0300	21,846	20,037	19,259	0	15	0	0	6.500	7.978	MON	109	1,302	08/18/2000	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622			2	1	1,377	109.0300	1,588	1,457	1,384	0	1	0	0	6.500	8.410	MON	8	95	10/14/1999	07/15/2029
36209F-ZE-2	GNMA 1 POOL NO 470641			2	1	10,002	109.1900	11,093	10,160	10,013	0	2	0	0	7.000	7.616	MON	59	711	06/30/2000	07/15/2029
36209G-SW-8	GNMA 1 POOL NO 471333			2	1	2,338	111.1800	2,490	2,240	2,334	0	(1)	0	0	6.500	4.508	MON	12	145	08/16/2005	07/15/2032
36209J-MF-5	GNMA 1 POOL NO 472958			2	1	16,360	109.1900	18,413	16,863	16,406	0	9	0	0	7.000	8.056	MON	98	1,180	06/30/2000	05/15/2029
36209J-NU-1	GNMA 1 POOL NO 473003			2	1	7,258	109.1900	8,161	7,474	7,272	0	2	0	0	7.000	8.050	MON	44	523	06/30/2000	06/15/2029
36209L-5T-9	GNMA 1 POOL NO 475258			2	1	6,777	109.1900	7,628	6,986	6,790	0	3	0	0	7.000	8.089	MON	41	489	06/30/2000	06/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720			2	1	1,522	109.0300	1,755	1,609	1,531	0	2	0	0	6.500	8.255	MON	9	104	10/14/1999	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698			2	1	585	109.1900	658	603	586	0	0	0	0	7.000	8.293	MON	4	42	08/03/1999	09/15/2029
36209S-6W-6	GNMA 1 POOL NO 480685			2	1	1,955	109.1900	2,200	2,015	1,962	0	1	0	0	7.000	7.884	MON	12	141	08/03/1999	05/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529			2	1	534	107.0900	590	551	535	0	0	0	0	7.500	9.004	MON	3	41	05/18/2000	06/15/2029
36209S-ZQ-7	GNMA 1 POOL NO 480551			2	1	4,383	109.1900	4,934	4,518	4,391	0	2	0	0	7.000	8.177	MON	26	316	06/30/2000	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36209T-4F-3	GNMA 1 POOL NO 481522			2	1	12,867	110.6300	15,034	13,590	12,929	0	13	0	0	6.500	8.538	MON	74	883	07/20/2000	09/15/2028
36209T-4T-3	GNMA 1 POOL NO 481534			2	1	11,022	110.6300	11,669	10,548	10,971	0	(10)	0	0	6.500	5.000	MON	57	686	08/16/2005	09/15/2028
36209T-6W-4	GNMA 1 POOL NO 481585			2	1	455	109.1900	502	460	456	0	0	0	0	7.000	7.385	MON	3	32	10/18/2000	07/15/2029
36209U-BB-1	GNMA 1 POOL NO 481634			2	1	6,430	109.1900	7,096	6,499	6,434	0	1	0	0	7.000	7.409	MON	38	455	10/18/2000	08/15/2029
36209V-R6-3	GNMA 1 POOL NO 483009			2	1	4,421	109.1900	4,975	4,556	4,431	0	0	0	0	7.000	8.218	MON	27	319	06/30/2000	03/15/2029
36209W-ZV-7	GNMA 1 POOL NO 484156			2	1	11,295	109.1900	12,695	11,627	11,322	0	5	0	0	7.000	8.092	MON	68	814	06/30/2000	04/15/2029
36209X-5K-2	GNMA 1 POOL NO 485150			2	1	20,572	109.0300	23,401	21,463	20,660	0	13	0	0	6.500	7.863	MON	116	1,395	08/18/2000	02/15/2029
36209Y-NY-0	GNMA 1 POOL NO 485607			2	1	13,326	110.8000	14,131	12,754	13,289	0	(7)	0	0	6.500	4.656	MON	69	829	08/16/2005	07/15/2031
3620A1-X7-8	GNMA POOL NO 716302			2	1	11,892	108.6100	11,836	10,897	11,882	0	(9)	0	0	5.000	2.954	MON	45	545	01/01/2013	06/15/2039
3620A8-LU-5	GNMA POOL NO 722239			2	1	19,664	108.6100	19,571	18,019	19,645	0	(19)	0	0	5.000	3.209	MON	75	901	01/01/2013	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320			2	1	31,442	108.6100	31,294	28,812	31,415	0	(27)	0	0	5.000	3.110	MON	120	1,441	01/01/2013	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291			2	1	1,805,775	106.9500	1,771,916	1,656,711	1,802,122	0	(2,705)	0	0	4.500	3.062	MON	6,213	74,552	11/07/2012	09/15/2039
3620AC-3Z-5	GNMA POOL NO 726316			2	1	89,620	108.6100	89,198	82,125	89,537	0	(83)	0	0	5.000	3.194	MON	342	4,106	01/01/2013	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323			2	1	14,297	108.6100	14,229	13,101	14,283	0	(13)	0	0	5.000	3.198	MON	55	655	01/01/2013	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555			2	1	1,121,927	106.9600	1,099,025	1,027,507	1,119,660	0	(1,474)	0	0	4.500	3.086	MON	3,853	46,238	11/07/2012	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571			2	1	3,478,237	104.2100	3,343,380	3,208,212	3,465,396	0	(7,034)	0	0	4.000	3.270	MON	10,694	128,329	04/17/2012	11/15/2040
3620AR-NE-7	GNMA POOL NO 737589			2	1	4,737,787	104.4900	4,515,225	4,321,090	4,727,875	0	(5,656)	0	0	4.000	2.523	MON	14,404	172,844	11/07/2012	11/20/2040
3620AW-G2-0	GNMA POOL NO 741917			2	1	2,289,998	107.4500	2,241,802	2,086,301	2,282,468	0	(4,484)	0	0	4.500	3.355	MON	7,824	93,884	04/17/2012	04/20/2040
36210A-HN-0	GNMA 1 POOL NO 486337			2	1	6,358	109.1900	7,151	6,549	6,370	0	3	0	0	7.000	8.072	MON	38	458	06/30/2000	04/15/2029
36210A-J7-3	GNMA 1 POOL NO 486386			2	1	14,787	109.1900	16,641	15,240	14,829	0	6	0	0	7.000	8.036	MON	89	1,067	06/30/2000	06/15/2029
36210A-K6-3	GNMA 1 POOL NO 486417			2	1	773	107.0900	838	782	774	0	0	0	0	7.500	7.947	MON	5	58	06/02/2000	09/15/2029
36210A-KS-5	GNMA 1 POOL NO 486405			2	1	6,306	109.1900	7,121	6,522	6,323	0	3	0	0	7.000	8.293	MON	38	456	06/30/2000	08/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542			2	1	10,440	110.6300	12,041	10,884	10,476	0	5	0	0	6.500	8.078	MON	59	707	08/18/2000	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846			2	1	74,690	109.1900	84,011	76,940	74,881	0	34	0	0	7.000	8.076	MON	449	5,386	08/03/1999	01/15/2029
36210B-BB-0	GNMA 1 POOL NO 487034			2	1	12,467	109.0300	13,025	11,947	12,433	0	(9)	0	0	6.500	4.887	MON	65	776	08/16/2005	03/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037			2	1	904	107.0900	999	933	906	0	0	0	0	7.500	8.890	MON	6	70	05/18/2000	03/15/2029
36210B-D5-1	GNMA 1 POOL NO 487124			2	1	6,320	109.1900	7,113	6,514	6,334	0	2	0	0	7.000	8.240	MON	38	456	06/30/2000	04/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117			2	1	14,815	109.1900	16,668	15,265	14,864	0	9	0	0	7.000	7.878	MON	89	1,069	08/03/1999	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119			2	1	680	109.0300	783	719	683	0	1	0	0	6.500	8.326	MON	4	47	10/14/1999	04/15/2029
36210B-EP-6	GNMA 1 POOL NO 487142			2	1	6,527	105.8800	6,614	6,246	6,510	0	(3)	0	0	6.500	5.144	MON	34	406	08/16/2005	03/15/2035
36210B-GJ-8	GNMA 1 POOL NO 487201			2	1	8,254	109.1900	9,110	8,343	8,260	0	1	0	0	7.000	7.422	MON	49	584	10/18/2000	05/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202			2	1	5,592	107.0900	6,178	5,769	5,607	0	3	0	0	7.500	8.596	MON	36	433	05/18/2000	05/15/2029
36210B-S7-1	GNMA 1 POOL NO 487542			2	1	13,674	109.1900	15,392	14,097	13,711	0	7	0	0	7.000	8.077	MON	82	987	06/30/2000	07/15/2029
36210B-T8-8	GNMA 1 POOL NO 487575			2	1	30,576	109.1900	34,421	31,524	30,679	0	16	0	0	7.000	7.950	MON	184	2,207	06/30/2000	03/15/2029
36210D-FJ-5	GNMA 1 POOL NO 488969			2	1	12,021	109.1900	13,526	12,388	12,055	0	6	0	0	7.000	8.064	MON	72	867	06/30/2000	02/15/2029
36210D-GQ-8	GNMA 1 POOL NO 489007			2	1	405	109.1900	455	417	406	0	0	0	0	7.000	8.105	MON	2	29	08/03/1999	04/15/2029
36210D-GY-1	GNMA 1 POOL NO 489015			2	1	6,248	109.1900	7,032	6,440	6,262	0	3	0	0	7.000	8.226	MON	38	451	06/30/2000	05/15/2029
36210D-HF-1	GNMA 1 POOL NO 489030			2	1	59,080	109.1900	66,425	60,835	59,188	0	19	0	0	7.000	8.081	MON	355	4,258	06/30/2000	08/15/2029
36210D-HK-0	GNMA 1 POOL NO 489034			2	1	43,516	109.1900	48,966	44,845	43,617	0	(1)	0	0	7.000	8.119	MON	262	3,139	08/03/1999	09/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066			2	1	2,166	109.1900	2,438	2,232	2,172	0	1	0	0	7.000	8.053	MON	13	156	08/03/1999	03/15/2029
36210E-PH-6	GNMA 1 POOL NO 490124			2	1	3,391	109.1900	3,816	3,495	3,398	0	1	0	0	7.000	8.300	MON	20	244	06/30/2000	01/15/2029
36210E-QH-5	GNMA 1 POOL NO 490156			2	1	47,687	109.1900	53,634	49,120	47,779	0	20	0	0	7.000	8.097	MON	287	3,438	06/30/2000	03/15/2029
36210F-QX-7	GNMA 1 POOL NO 491070			2	1	36,955	109.1900	41,573	38,074	37,060	0	19	0	0	7.000	8.048	MON	222	2,665	06/30/2000	01/15/2029
36210F-YM-2	GNMA 1 POOL NO 491316			2	1	8,936	109.1900	10,055	9,209	8,958	0	4	0	0	7.000	8.182	MON	54	644	06/30/2000	01/15/2029
36210G-5L-4	GNMA 1 POOL NO 492351			2	1	244	109.0300	266	244	244	0	0	0	0	6.500	6.533	MON	1	16	04/22/1999	02/15/2029
36210G-DW-1	GNMA 1 POOL NO 491617			2	1	218	106.0700	239	225	219	0	0	0	0	7.500	8.866	MON	1	17	05/18/2000	01/15/2030
36210G-V9-2	GNMA 1 POOL NO 492140			2	1	783	109.0300	855	784	783	0	0	0	0	6.500	6.541	MON	4	51	04/29/1999	01/15/2029
36210H-BX-9	GNMA 1 POOL NO 492454			2	1	7,922	109.1900	8,904	8,155	7,939	0	4	0	0	7.000	8.002	MON	48	571	06/30/2000	02/15/2029
36210J-EK-0	GNMA 1 POOL NO 493438			2	1	5,347	109.0300	6,166	5,655	5,381	0	7	0	0	6.500	8.078	MON	31	368	10/14/1999	07/15/2029
36210J-UK-2	GNMA 1 POOL NO 493886			2	1	637	109.1900	717	656	638	0	0	0	0	7.000	8.503	MON	4	46	06/30/2000	04/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950			2	1	1,526	109.1900	1,717	1,573	1,530	0	1	0	0	7.000	8.102	MON	9	110	08/03/1999	06/15/2029
36210J-XB-9	GNMA 1 POOL NO 493974			2	1	2,398	109.1900	2,697	2,470	2,402	0	1	0	0	7.000	8.256	MON	14	173	06/30/2000	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012			2	1	4,251	109.0300	4,840	4,440	4,262	0	0	0	0	6.500	8.437	MON	24	289	08/18/2000	07/15/2029
36210K-NP-6	GNMA 1 POOL NO 494598			2	1	1,650	109.0300	1,833	1,682	1,653	0	1	0	0	6.500	7.100	MON	9	109	05/21/1999	01/15/2029
36210K-UD-5	GNMA 1 POOL NO 494780			2	1	5,860	109.1900	6,595	6,040	5,874	0	3	0	0	7.000	8.183	MON	35	423	06/30/2000	06/15/2029
36210K-V6-9	GNMA 1 POOL NO 494837			2	1	14,239	109.1900	16,022	14,673	14,275	0	6	0	0	7.000	8.122	MON	86	1,027	06/30/2000	06/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886			2	1	726	109.1900	816	748	728	0	0	0	0	7.000	8.014	MON	4	53	08/03/1999	01/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36210L-3D-3	GNMA 1 POOL NO 495896			2	1	193,924	109.1900	218,087	199,733	194,474	0	104	0	0	7.000	8.027	MON	1,165	13,982	06/30/2000	01/15/2029
36210L-5L-3	GNMA 1 POOL NO 495951			2	1	25,825	109.1900	29,060	26,614	25,907	0	12	0	0	7.000	7.972	MON	155	1,863	06/30/2000	02/15/2029
36210L-SG-9	GNMA 1 POOL NO 495619			2	1	6,904	109.1900	7,768	7,114	6,921	0	3	0	0	7.000	8.136	MON	42	498	06/30/2000	06/15/2029
36210L-YG-2	GNMA 1 POOL NO 495811			2	1	12,125	109.1900	13,701	12,548	12,156	0	7	0	0	7.000	8.178	MON	73	878	06/30/2000	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849			2	1	473	109.1900	532	487	474	0	0	0	0	7.000	8.182	MON	3	34	08/03/1999	01/15/2029
36210M-2U-4	GNMA 1 POOL NO 496787			2	1	12,933	109.1900	14,552	13,327	12,964	0	6	0	0	7.000	8.208	MON	78	933	06/30/2000	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143			2	1	118	109.1900	133	121	118	0	0	0	0	7.000	8.359	MON	1	9	08/03/1999	02/15/2029
36210M-FM-8	GNMA 1 POOL NO 496172			2	1	8,274	109.1900	9,315	8,531	8,295	0	4	0	0	7.000	8.193	MON	50	597	06/30/2000	02/15/2029
36210M-QV-6	GNMA 1 POOL NO 496468			2	1	678	109.1900	763	698	680	0	0	0	0	7.000	8.110	MON	4	49	08/03/1999	01/15/2029
36210M-QW-4	GNMA 1 POOL NO 496469			2	1	14,098	109.1900	15,881	14,545	14,138	0	8	0	0	7.000	8.136	MON	85	1,018	06/30/2000	01/15/2029
36210M-SL-6	GNMA 1 POOL NO 496523			2	1	13,804	109.1900	15,538	14,230	13,844	0	8	0	0	7.000	8.052	MON	83	996	06/30/2000	02/15/2029
36210M-ZH-7	GNMA 1 POOL NO 496744			2	1	2,769	109.0300	3,030	2,779	2,770	0	0	0	0	6.500	6.619	MON	15	181	04/05/1999	01/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206			2	1	2,936	109.0300	3,212	2,946	2,937	0	0	0	0	6.500	6.614	MON	16	191	04/05/1999	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556			2	1	1,634	109.0300	1,784	1,636	1,634	0	0	0	0	6.500	6.553	MON	9	106	04/22/1999	02/15/2029
36210N-ZD-4	GNMA 1 POOL NO 497640			2	1	8,694	109.1900	9,777	8,954	8,717	0	4	0	0	7.000	8.089	MON	52	627	06/30/2000	02/15/2029
36210P-5F-7	GNMA 1 POOL NO 498646			2	1	6,253	109.1900	7,034	6,442	6,264	0	3	0	0	7.000	8.223	MON	38	451	06/30/2000	04/15/2029
36210P-RH-9	GNMA 1 POOL NO 498288			2	1	3,903	109.1900	4,388	4,019	3,910	0	2	0	0	7.000	8.152	MON	23	281	06/30/2000	01/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342			2	1	1,895	109.0300	2,107	1,933	1,899	0	1	0	0	6.500	7.164	MON	10	126	05/21/1999	02/15/2029
36210P-UX-0	GNMA 1 POOL NO 498398			2	1	12,856	109.1900	14,476	13,257	12,890	0	6	0	0	7.000	8.155	MON	77	928	06/30/2000	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415			2	1	1,572	109.0300	1,747	1,603	1,574	0	1	0	0	6.500	7.190	MON	9	104	05/21/1999	03/15/2029
36210P-VT-8	GNMA 1 POOL NO 498426			2	1	2,627	109.1900	2,954	2,706	2,631	0	1	0	0	7.000	8.213	MON	16	190	06/30/2000	03/15/2029
36210P-X7-4	GNMA 1 POOL NO 498502			2	1	413	109.0300	430	395	411	0	0	0	0	6.500	4.539	MON	2	25	08/16/2005	02/15/2029
36210Q-6B-3	GNMA 1 POOL NO 499566			2	1	38,167	109.1900	42,926	39,313	38,301	0	21	0	0	7.000	7.883	MON	229	2,752	06/30/2000	01/15/2029
36210Q-B6-8	GNMA 1 POOL NO 498761			2	1	1,939	109.1900	2,181	1,998	1,942	0	1	0	0	7.000	8.324	MON	12	140	06/30/2000	06/15/2029
36210Q-BG-6	GNMA 1 POOL NO 498739			2	1	507	109.0300	584	536	509	0	0	0	0	6.500	8.817	MON	3	35	10/14/1999	06/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347			2	1	1,192	109.1900	1,341	1,228	1,195	0	1	0	0	7.000	8.028	MON	7	86	08/03/1999	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431			2	1	612	107.0900	676	631	613	0	0	0	0	7.500	8.779	MON	4	47	05/18/2000	04/15/2029
36210Q-Z8-8	GNMA 1 POOL NO 499467			2	1	14,666	109.1900	16,512	15,123	14,705	0	5	0	0	7.000	8.141	MON	88	1,059	06/30/2000	04/15/2029
36210Q-ZN-5	GNMA 1 POOL NO 499449			2	1	13,485	109.1900	15,188	13,910	13,519	0	5	0	0	7.000	8.199	MON	81	974	06/30/2000	04/15/2029
36210R-AT-7	GNMA 1 POOL NO 499618			2	1	5,711	109.1900	6,425	5,884	5,724	0	2	0	0	7.000	8.231	MON	34	412	06/30/2000	02/15/2029
36210R-PW-4	GNMA 1 POOL NO 500037			2	1	19,760	109.1900	22,243	20,371	19,822	0	12	0	0	7.000	7.979	MON	119	1,426	06/30/2000	06/15/2029
36210R-T9-1	GNMA 1 POOL NO 500176			2	1	270	106.0700	290	274	271	0	0	0	0	7.500	8.020	MON	2	21	06/02/2000	01/15/2030
36210S-PL-6	GNMA 1 POOL NO 500927			2	1	15,881	109.0300	18,084	16,587	15,942	0	12	0	0	6.500	8.012	MON	90	1,078	08/18/2000	05/15/2029
36210T-4E-3	GNMA 1 POOL NO 502221			2	1	1,844	109.1900	2,074	1,900	1,846	0	1	0	0	7.000	8.325	MON	11	133	06/30/2000	06/15/2029
36210T-CW-4	GNMA 1 POOL NO 501485			2	1	14,578	109.1900	15,665	14,346	14,554	0	(4)	0	0	7.000	6.351	MON	84	1,004	06/30/2000	03/15/2029
36210T-N8-5	GNMA 1 POOL NO 501815			2	1	771	109.0300	877	805	774	0	1	0	0	6.500	7.858	MON	4	53	08/18/2000	04/15/2029
36210T-R3-2	GNMA 1 POOL NO 501906			2	1	5,427	109.1900	6,105	5,591	5,440	0	3	0	0	7.000	8.152	MON	33	391	06/30/2000	02/15/2029
36210T-SB-3	GNMA 1 POOL NO 501914			2	1	6,055	109.1900	6,816	6,242	6,071	0	3	0	0	7.000	8.165	MON	36	437	06/30/2000	04/15/2029
36210T-ZY-5	GNMA 1 POOL NO 502159			2	1	1,125	109.1900	1,265	1,159	1,127	0	0	0	0	7.000	8.233	MON	7	81	08/03/1999	04/15/2029
36210U-2D-4	GNMA 1 POOL NO 503072			2	1	796	109.1900	878	804	796	0	0	0	0	7.000	7.387	MON	5	56	10/18/2000	04/15/2029
36210U-AW-3	GNMA 1 POOL NO 502321			2	1	41,248	109.1900	46,379	42,475	41,383	0	24	0	0	7.000	7.900	MON	248	2,973	06/30/2000	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421			2	1	5,212	107.0900	5,758	5,377	5,227	0	3	0	0	7.500	8.550	MON	34	403	05/18/2000	06/15/2029
36210U-ER-0	GNMA 1 POOL NO 502444			2	1	10,964	109.1900	12,328	11,290	10,987	0	6	0	0	7.000	7.972	MON	66	790	06/30/2000	06/15/2029
36210U-FD-0	GNMA 1 POOL NO 502464			2	1	17,796	109.1900	20,023	18,338	17,845	0	9	0	0	7.000	8.034	MON	107	1,284	06/30/2000	07/15/2029
36210U-KB-8	GNMA 1 POOL NO 502590			2	1	11,835	109.1900	13,061	11,962	11,846	0	2	0	0	7.000	7.348	MON	70	837	10/18/2000	08/15/2029
36210U-M3-4	GNMA 1 POOL NO 502678			2	1	14,513	109.1900	16,329	14,955	14,550	0	7	0	0	7.000	8.111	MON	87	1,047	06/30/2000	05/15/2029
36210U-MX-8	GNMA 1 POOL NO 502674			2	1	3,121	109.1900	3,511	3,216	3,126	0	1	0	0	7.000	8.251	MON	19	225	06/30/2000	05/15/2029
36210U-NU-3	GNMA 1 POOL NO 502703			2	1	14,902	109.1900	16,773	15,361	14,941	0	7	0	0	7.000	8.120	MON	90	1,075	06/30/2000	06/15/2029
36210U-QE-6	GNMA 1 POOL NO 502753			2	1	2,099	107.0900	2,319	2,166	2,105	0	1	0	0	7.500	8.517	MON	14	162	05/18/2000	08/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987			2	1	8,558	107.0900	9,454	8,828	8,579	0	2	0	0	7.500	8.663	MON	55	662	05/18/2000	02/15/2029
36210U-Y4-9	GNMA 1 POOL NO 503031			2	1	236	109.1900	266	244	237	0	0	0	0	7.000	8.783	MON	1	17	06/30/2000	03/15/2029
36210V-GQ-8	GNMA 1 POOL NO 503407			2	1	7,774	109.1900	8,722	7,988	7,788	0	3	0	0	7.000	7.979	MON	47	559	10/18/2000	04/15/2029
36210V-H4-6	GNMA 1 POOL NO 503451			2	1	15,881	109.1900	17,870	16,366	15,921	0	8	0	0	7.000	8.119	MON	95	1,145	06/30/2000	05/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484			2	1	476	109.1900	536	491	477	0	0	0	0	7.000	8.156	MON	3	35	08/03/1999	03/15/2029
36210V-L5-8	GNMA 1 POOL NO 503548			2	1	8,940	109.1900	10,056	9,209	8,961	0	4	0	0	7.000	8.179	MON	54	645	06/30/2000	03/15/2029
36210V-M8-1	GNMA 1 POOL NO 503583			2	1	18,148	109.1900	20,436	18,716	18,201	0	9	0	0	7.000	8.074	MON	109	1,310	06/30/2000	04/15/2029
36210V-MM-0	GNMA 1 POOL NO 503564			2	1	870	109.1900	979	897	872	0	0	0	0	7.000	8.191	MON	5	63	08/03/1999	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36210V-0J-3	GNMA 1 POOL NO 503657			2	1	8,058	109.1900	9,065	8,302	8,077	0	4	0	0	7.000	8.185	MON	48	581	06/30/2000	04/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353			2	1	1,970	109.0300	2,272	2,084	1,980	0	2	0	0	6.500	8.384	MON	11	135	10/14/1999	05/15/2029
36210X-A3-1	GNMA 1 POOL NO 505026			2	1	3,330	109.1900	3,758	3,442	3,336	0	2	0	0	7.000	8.338	MON	20	241	06/30/2000	05/15/2029
36210X-BH-9	GNMA 1 POOL NO 505040			2	1	2,218	107.0900	2,450	2,288	2,222	0	1	0	0	7.500	8.880	MON	14	172	05/18/2000	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111			2	1	2,381	107.0900	2,630	2,456	2,386	0	1	0	0	7.500	8.786	MON	15	184	05/18/2000	08/15/2029
36210X-FB-8	GNMA 1 POOL NO 505162			2	1	5,708	109.1900	6,299	5,769	5,712	0	1	0	0	7.000	7.370	MON	34	404	10/18/2000	09/15/2029
36210X-VJ-3	GNMA 1 POOL NO 505617			2	1	8,365	109.1900	9,415	8,623	8,387	0	3	0	0	7.000	8.125	MON	50	604	06/30/2000	04/15/2029
36210X-VV-6	GNMA 1 POOL NO 505628			2	1	11,410	109.1900	12,840	11,760	11,439	0	5	0	0	7.000	8.124	MON	69	823	06/30/2000	05/15/2029
36210X-XR-3	GNMA 1 POOL NO 505688			2	1	8,862	109.1900	9,970	9,131	8,882	0	4	0	0	7.000	8.181	MON	53	639	06/30/2000	06/15/2029
36210X-YB-7	GNMA 1 POOL NO 505706			2	1	14,115	109.1900	15,880	14,543	14,152	0	7	0	0	7.000	8.086	MON	85	1,018	06/30/2000	06/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760			2	1	1,045	109.0300	1,205	1,105	1,050	0	1	0	0	6.500	8.476	MON	6	72	10/14/1999	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693			2	1	719	109.0300	818	750	722	0	0	0	0	6.500	7.917	MON	4	49	08/18/2000	04/15/2029
36210Y-UQ-6	GNMA 1 POOL NO 506491			2	1	2,797	109.1900	3,147	2,882	2,801	0	1	0	0	7.000	8.229	MON	17	202	06/30/2000	04/15/2029
36210Y-XG-5	GNMA 1 POOL NO 506579			2	1	47,514	109.1900	53,460	48,961	47,689	0	32	0	0	7.000	7.852	MON	286	3,427	06/30/2000	05/15/2029
36210Y-ZS-7	GNMA 1 POOL NO 506653			2	1	11,245	109.1900	12,700	11,631	11,282	0	5	0	0	7.000	8.147	MON	68	814	06/30/2000	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825			2	1	1,722	106.0700	1,884	1,776	1,725	0	1	0	0	7.500	8.826	MON	11	133	05/18/2000	01/15/2030
36211A-CA-2	GNMA 1 POOL NO 506865			2	1	991	109.1900	1,119	1,025	993	0	0	0	0	7.000	8.688	MON	6	72	06/30/2000	04/15/2029
36211A-DT-0	GNMA 1 POOL NO 506914			2	1	883	109.1900	994	910	886	0	0	0	0	7.000	8.004	MON	5	64	08/03/1999	05/15/2029
36211A-X5-0	GNMA 1 POOL NO 507500			2	1	62,862	109.1900	70,671	64,723	62,973	0	22	0	0	7.000	8.117	MON	378	4,531	06/30/2000	06/15/2029
36211B-DZ-4	GNMA 1 POOL NO 507820			2	1	9,836	109.1900	10,575	9,685	9,816	0	(4)	0	0	7.000	6.590	MON	56	678	04/19/1999	04/15/2029
36211B-FG-4	GNMA 1 POOL NO 507867			2	1	4,282	107.0900	4,731	4,418	4,293	0	2	0	0	7.500	8.672	MON	28	331	05/18/2000	05/15/2029
36211B-JL-9	GNMA 1 POOL NO 507967			2	1	1,011	109.1900	1,137	1,042	1,013	0	0	0	0	7.000	8.152	MON	6	73	08/03/1999	05/15/2029
36211B-TS-3	GNMA 1 POOL NO 508261			2	1	35,581	109.1900	40,031	36,662	35,719	0	25	0	0	7.000	7.813	MON	214	2,566	06/30/2000	06/15/2029
36211B-TV-6	GNMA 1 POOL NO 508264			2	1	1,186	109.1900	1,334	1,222	1,189	0	0	0	0	7.000	8.203	MON	7	86	08/03/1999	06/15/2029
36211B-WA-8	GNMA 1 POOL NO 508341			2	1	9,398	106.0700	10,284	9,695	9,412	0	3	0	0	7.500	8.791	MON	61	727	06/29/2000	05/15/2030
36211C-4V-1	GNMA 1 POOL NO 509436			2	1	338	107.0900	366	342	338	0	0	0	0	7.500	8.089	MON	2	25	06/02/2000	12/15/2029
36211C-6M-9	GNMA 1 POOL NO 509476			2	1	1,748	106.0700	1,913	1,803	1,751	0	1	0	0	7.500	9.006	MON	11	135	05/18/2000	01/15/2030
36211C-BP-6	GNMA 1 POOL NO 508646			2	1	3,477	109.1900	3,838	3,515	3,482	0	0	0	0	7.000	7.279	MON	21	246	10/18/2000	07/15/2029
36211C-GK-2	GNMA 1 POOL NO 508802			2	1	3,694	109.1900	4,077	3,734	3,696	0	0	0	0	7.000	7.442	MON	22	261	10/18/2000	09/15/2029
36211C-TN-2	GNMA 1 POOL NO 509157			2	1	3,810	109.1900	4,289	3,928	3,818	0	1	0	0	7.000	8.336	MON	23	275	06/30/2000	06/15/2029
36211D-3B-4	GNMA 1 POOL NO 510294			2	1	764	107.0900	843	788	766	0	0	0	0	7.500	8.569	MON	5	59	05/18/2000	08/15/2029
36211D-P2-0	GNMA 1 POOL NO 509941			2	1	5,898	109.1900	6,635	6,076	5,909	0	2	0	0	7.000	8.115	MON	35	425	06/30/2000	06/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954			2	1	686	109.1900	772	707	687	0	0	0	0	7.000	8.274	MON	4	50	08/03/1999	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107			2	1	973	107.0900	1,055	985	974	0	0	0	0	7.500	7.985	MON	6	74	06/02/2000	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086			2	1	13,378	109.0300	15,234	13,972	13,424	0	8	0	0	6.500	8.121	MON	76	908	08/18/2000	07/15/2029
36211E-R2-6	GNMA 1 POOL NO 510905			2	1	1,759	107.0900	1,943	1,814	1,762	0	1	0	0	7.500	8.934	MON	11	136	05/18/2000	05/15/2029
36211G-MA-8	GNMA 1 POOL NO 512553			2	1	468	107.0900	517	483	469	0	0	0	0	7.500	8.749	MON	3	36	05/18/2000	10/15/2029
36211G-TY-9	GNMA 1 POOL NO 512767			2	1	1,100	109.1900	1,237	1,133	1,102	0	0	0	0	7.000	8.194	MON	7	79	08/03/1999	06/15/2029
36211G-XK-4	GNMA 1 POOL NO 512882			2	1	6,655	109.1900	7,489	6,859	6,670	0	3	0	0	7.000	8.191	MON	40	480	06/30/2000	07/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405			2	1	2,080	107.0900	2,297	2,145	2,084	0	1	0	0	7.500	8.851	MON	13	161	05/18/2000	09/15/2029
36211H-NM-9	GNMA 1 POOL NO 513496			2	1	477	107.0900	517	483	477	0	0	0	0	7.500	8.079	MON	3	36	06/02/2000	11/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583			2	1	1,889	106.0700	2,028	1,912	1,891	0	0	0	0	7.500	7.939	MON	12	143	06/02/2000	05/15/2030
36211H-U6-6	GNMA 1 POOL NO 513705			2	1	10,472	109.1900	11,556	10,584	10,479	0	1	0	0	7.000	7.387	MON	62	741	10/18/2000	07/15/2029
36211H-VP-3	GNMA 1 POOL NO 513722			2	1	4,624	109.1900	5,103	4,673	4,627	0	1	0	0	7.000	7.396	MON	27	327	10/18/2000	07/15/2029
36211J-NN-3	GNMA 1 POOL NO 514397			2	1	1,166	107.0900	1,264	1,180	1,167	0	0	0	0	7.500	7.996	MON	7	88	06/02/2000	08/15/2029
36211J-SA-6	GNMA 1 POOL NO 514513			2	1	19,307	109.1900	21,724	19,896	19,359	0	10	0	0	7.000	8.039	MON	116	1,393	06/30/2000	09/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591			2	1	3,803	107.0900	4,121	3,848	3,807	0	0	0	0	7.500	7.884	MON	24	289	06/02/2000	08/15/2029
36211K-PZ-1	GNMA 1 POOL NO 515340			2	1	38,801	106.0700	42,443	40,014	38,887	0	15	0	0	7.500	8.468	MON	250	3,001	06/29/2000	03/15/2030
36211K-RW-6	GNMA 1 POOL NO 515401			2	1	744	113.2400	851	752	744	0	0	0	0	7.000	7.368	MON	4	52	10/18/2000	05/15/2030
36211L-KN-1	GNMA 1 POOL NO 516101			2	1	1,601	107.0900	1,769	1,652	1,606	0	1	0	0	7.500	8.483	MON	10	124	05/18/2000	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124			2	1	2,719	107.0900	3,005	2,805	2,725	0	0	0	0	7.500	8.699	MON	18	210	05/18/2000	12/15/2029
36211M-2F-6	GNMA 1 POOL NO 517474			2	1	8,734	106.0700	9,557	9,010	8,749	0	4	0	0	7.500	8.677	MON	56	676	06/29/2000	01/15/2030
36211N-KJ-6	GNMA 1 POOL NO 517897			2	1	19,324	109.1900	21,745	19,915	19,374	0	10	0	0	7.000	8.088	MON	116	1,394	06/30/2000	07/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105			2	1	885	107.0900	978	913	887	0	0	0	0	7.500	8.649	MON	6	69	05/18/2000	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630			2	1	6,317	107.0900	6,979	6,516	6,327	0	2	0	0	7.500	9.072	MON	41	489	05/18/2000	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199			2	1	1,555	106.0700	1,669	1,574	1,556	0	0	0	0	7.500	7.963	MON	10	118	06/02/2000	02/15/2030
36211Q-DD-0	GNMA 1 POOL NO 519500			2	1	4,119	107.0900	4,550	4,249	4,129	0	2	0	0	7.500	8.607	MON	27	319	05/18/2000	11/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36211R-FN-4	GNMA 1 POOL NO 520473			2	1	827	106.0700	905	853	828	0	0	0	0	7.500	9.099	MON	5	64	05/18/2000	01/15/2030
36211R-JB-6	GNMA 1 POOL NO 520558			2	1	469	106.0700	513	484	470	0	0	0	0	7.500	8.895	MON	3	36	06/29/2000	02/15/2030
36211R-SP-5	GNMA 1 POOL NO 520826			2	1	95,058	110.4300	107,535	97,378	95,154	0	9	0	0	5.500	6.289	MON	446	5,356	08/15/2007	03/15/2035
36211S-EC-7	GNMA 1 POOL NO 521331			2	1	137,860	110.4300	155,955	141,225	138,001	0	15	0	0	5.500	6.264	MON	647	7,767	08/15/2007	05/15/2035
36211S-XA-0	GNMA 1 POOL NO 521873			2	1	364	107.0900	394	368	364	0	0	0	0	7.500	8.021	MON	2	27	06/02/2000	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935			2	1	412	107.0900	447	417	413	0	0	0	0	7.500	8.042	MON	3	31	06/02/2000	12/15/2029
36211U-AB-8	GNMA 1 POOL NO 523002			2	1	25,857	111.1800	27,514	24,747	25,790	0	(11)	0	0	6.500	4.582	MON	134	1,609	08/16/2005	02/15/2032
36211U-KY-7	GNMA 1 POOL NO 523311			2	1	1,192	107.0900	1,317	1,229	1,194	0	0	0	0	7.500	8.941	MON	8	92	05/18/2000	12/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785			2	1	3,024	106.0700	3,309	3,120	3,031	0	1	0	0	7.500	8.711	MON	20	234	05/18/2000	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200			2	1	3,308	106.0700	3,551	3,348	3,311	0	1	0	0	7.500	7.936	MON	21	251	06/02/2000	01/15/2030
36212D-TR-0	GNMA 1 POOL NO 530760			2	1	189,462	111.1800	201,399	181,141	188,387	0	(203)	0	0	6.500	5.553	MON	981	11,774	11/18/2002	11/15/2032
36212D-TS-8	GNMA 1 POOL NO 530761			2	1	193,097	111.1800	205,264	184,617	191,996	0	(207)	0	0	6.500	5.558	MON	1,000	12,000	11/18/2002	11/15/2032
36212D-VQ-9	GNMA 1 POOL NO 530823			2	1	232,911	109.5500	242,102	220,997	231,868	0	(277)	0	0	6.500	5.399	MON	1,197	14,365	02/18/2003	02/15/2033
36212E-BQ-9	GNMA 1 POOL NO 531147			2	1	1,067	106.0700	1,168	1,101	1,069	0	0	0	0	7.500	8.847	MON	7	82	05/18/2000	05/15/2030
36212H-GV-6	GNMA 1 POOL NO 534012			2	1	332,505	111.1800	354,122	318,501	331,907	0	(124)	0	0	6.500	4.663	MON	1,725	20,702	08/16/2005	06/15/2032
36212S-ZR-0	GNMA 1 POOL NO 542652			2	1	621,386	110.4300	702,946	636,554	622,144	0	131	0	0	5.500	6.153	MON	2,918	35,010	08/15/2007	06/15/2035
36212S-ZS-8	GNMA 1 POOL NO 542653			2	1	85,398	111.4900	92,432	82,905	85,302	0	(1)	0	0	6.000	4.806	MON	415	4,974	03/16/2009	06/15/2035
36212U-2D-2	GNMA 1 POOL NO 544472			2	1	47,473	110.8000	50,340	45,434	47,328	0	(18)	0	0	6.500	4.767	MON	246	2,953	08/16/2005	04/15/2031
36212Y-G9-8	GNMA 1 POOL NO 547524			2	1	59,976	110.8000	63,599	57,400	59,761	0	(22)	0	0	6.500	5.047	MON	311	3,731	08/16/2005	04/15/2031
36213A-SF-2	GNMA 1 POOL NO 548718			2	1	46,885	110.8000	49,717	44,871	46,726	0	(31)	0	0	6.500	4.948	MON	243	2,917	08/16/2005	03/15/2031
36213C-TS-9	GNMA 1 POOL NO 550561			2	1	231,716	110.4300	258,836	234,389	231,821	0	10	0	0	5.500	5.872	MON	1,074	12,891	09/18/2006	07/15/2035
36213D-G3-6	GNMA 1 POOL NO 551118			2	1	4,420	109.7800	4,775	4,350	4,414	0	(1)	0	0	6.000	5.450	MON	22	261	06/18/2004	08/15/2031
36213E-MC-7	GNMA 1 POOL NO 552155			2	1	6,819	109.7800	7,368	6,712	6,810	0	(1)	0	0	6.000	5.487	MON	34	403	06/18/2004	11/15/2031
36213E-WW-2	GNMA 1 POOL NO 552461			2	1	5,006	110.5000	5,444	4,927	4,999	0	(1)	0	0	6.000	5.486	MON	25	296	06/18/2004	03/15/2032
36213F-BZ-5	GNMA 1 POOL NO 552756			2	1	22,453	110.5000	24,434	22,111	22,439	0	(3)	0	0	6.000	5.433	MON	111	1,327	06/18/2004	09/15/2032
36213F-MH-3	GNMA 1 POOL NO 553060			2	1	197,043	110.4400	217,928	197,336	197,035	0	(1)	0	0	5.500	5.543	MON	904	10,853	09/25/2006	02/15/2033
36213F-RN-5	GNMA 1 POOL NO 553193			2	1	160,310	111.1300	175,404	157,832	160,167	0	(20)	0	0	6.000	5.479	MON	789	9,470	06/18/2004	04/15/2033
36213H-KK-4	GNMA 1 POOL NO 554798			2	1	2,119	109.7800	2,289	2,085	2,115	0	(1)	0	0	6.000	5.508	MON	10	125	06/18/2004	04/15/2031
36213N-5D-4	GNMA 1 POOL NO 559844			2	1	27,164	111.1800	28,904	25,997	27,059	0	(22)	0	0	6.500	5.241	MON	141	1,690	08/16/2005	12/15/2031
36213N-BD-7	GNMA 1 POOL NO 559036			2	1	28,935	110.8000	30,682	27,692	28,841	0	(13)	0	0	6.500	4.911	MON	150	1,800	08/16/2005	07/15/2031
36213Q-YE-3	GNMA 1 POOL NO 561509			2	1	4,121	109.7800	4,452	4,056	4,115	0	(1)	0	0	6.000	5.474	MON	20	243	06/18/2004	07/15/2031
36213R-2K-2	GNMA 1 POOL NO 562478			2	1	61,817	110.4300	69,932	63,326	61,891	0	10	0	0	5.500	6.239	MON	290	3,483	08/15/2007	02/15/2034
36213R-W5-2	GNMA 1 POOL NO 562368			2	1	72,278	110.4300	81,766	74,042	72,371	0	3	0	0	5.500	6.198	MON	339	4,072	08/15/2007	01/15/2034
36213R-Y8-4	GNMA 1 POOL NO 562435			2	1	36,888	110.4300	41,730	37,788	36,928	0	3	0	0	5.500	6.321	MON	173	2,078	08/15/2007	01/15/2034
36213U-HV-5	GNMA 1 POOL NO 564644			2	1	339,728	110.8000	360,248	325,135	338,662	0	(203)	0	0	6.500	4.852	MON	1,761	21,134	08/16/2005	06/15/2031
36213U-W6-3	GNMA 1 POOL NO 565069			2	1	6,382	110.5000	6,941	6,281	6,371	0	(1)	0	0	6.000	5.568	MON	31	377	06/18/2004	01/15/2032
36213U-WV-8	GNMA 1 POOL NO 565060			2	1	2,573	109.7800	2,780	2,533	2,569	0	0	0	0	6.000	5.592	MON	13	152	06/18/2004	11/15/2031
36213W-BV-7	GNMA 1 POOL NO 566252			2	1	1,036	109.7800	1,120	1,020	1,035	0	0	0	0	6.000	5.378	MON	5	61	06/18/2004	10/15/2031
36213W-SR-8	GNMA 1 POOL NO 566728			2	1	4,503	110.8000	4,775	4,310	4,492	0	(2)	0	0	6.500	4.247	MON	23	280	08/16/2005	08/15/2031
36213X-6H-2	GNMA 1 POOL NO 567972			2	1	56,025	111.1300	61,281	55,142	55,956	0	(14)	0	0	6.000	5.473	MON	276	3,309	06/18/2004	01/15/2033
36213X-RR-7	GNMA 1 POOL NO 567596			2	1	1,777	111.1800	1,891	1,700	1,771	0	(1)	0	0	6.500	4.921	MON	9	111	08/16/2005	04/15/2032
36213Y-P3-0	GNMA 1 POOL NO 568442			2	1	6,592	110.5000	7,170	6,488	6,581	0	(1)	0	0	6.000	5.562	MON	32	389	06/18/2004	01/15/2032
362143-QF-9	GNMA POOL NO 122954			2	1	3,601	103.3200	3,498	3,386	3,400	0	(24)	0	0	12.000	10.575	MON	34	406	05/18/1989	02/15/2015
362146-CE-0	GNMA 1 POOL NO 125269			2	1	2,084	102.3400	2,034	1,987	2,003	0	(12)	0	0	11.500	10.054	MON	19	229	02/21/1990	09/15/2015
362146-ZC-9	GNMA 1 POOL NO 125939			2	1	211	103.2900	212	206	206	0	(1)	0	0	12.000	11.130	MON	2	25	08/27/1985	04/15/2015
362149-DT-0	GNMA POOL NO 128014			2	1	323	102.2500	321	314	314	0	(1)	0	0	12.000	11.178	MON	3	38	08/27/1985	04/15/2015
362149-F3-5	GNMA POOL NO 128086			2	1	105	102.3400	100	97	98	0	(1)	0	0	12.000	9.625	MON	1	12	10/04/1988	03/15/2015
36214A-2N-2	GNMA POOL NO 100781			2	1	73	102.2300	70	68	68	0	(1)	0	0	12.000	10.251	MON	1	8	05/18/1989	06/15/2014
36214K-5T-4	GNMA POOL NO 108958			2	1	123	102.2400	116	114	114	0	(1)	0	0	12.000	9.788	MON	1	14	10/04/1988	03/15/2014
36214M-07-5	GNMA POOL NO 110378			2	1	436	102.2300	462	452	449	0	2	0	0	12.000	13.390	MON	5	54	10/04/1988	04/15/2014
36214N-JK-2	GNMA POOL NO 111066			2	1	384	102.2400	369	361	361	0	(3)	0	0	12.000	10.485	MON	4	43	05/18/1989	06/15/2014
36214W-SX-4	GNMA POOL NO 118534			2	1	1,726	102.3100	1,633	1,596	1,608	0	(15)	0	0	12.000	9.969	MON	16	192	10/04/1988	02/15/2015
362152-YR-5	GNMA 1 POOL NO 152020			2	1	5,192	109.2400	5,498	5,033	5,110	0	(11)	0	0	8.000	7.290	MON	34	403	06/30/2000	01/15/2020
362156-HA-2	GNMA POOL NO 155125			2	1	293	104.4400	294	281	288	0	(1)	0	0	8.500	7.234	MON	2	24	03/15/1996	12/15/2019
362157-S5-9	GNMA 1 POOL NO 156340			2	1	1,367	104.4400	1,363	1,305	1,321	0	(7)	0	0	8.500	7.218	MON	9	111	01/31/1994	07/15/2016
36215A-C6-7	GNMA POOL NO 128893			2	1	537	102.3600	504	492	499	0	(5)	0	0	12.000	9.179	MON	5	59	01/21/1988	06/15/2015
36215B-5P-1	GNMA POOL NO 130554			2	1	746	102.2700	718	702	707	0	(5)	0	0	12.000	10.445	MON	7	84	05/18/1989	07/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36215C-D4-7	GNMA POOL NO 130723			2	1	181	102.2800	174	170	172	0	(1)	0	0	12.000	10.082	MON	2	20	05/18/1989	07/15/2015
36215C-SS-8	GNMA POOL NO 131129			2	1	3,332	102.3200	3,123	3,052	3,098	0	(33)	0	0	12.000	9.338	MON	31	366	01/21/1988	07/15/2015
36215H-3R-6	GNMA 1 POOL NO 135908			2	1	330	102.3400	316	309	312	0	(2)	0	0	11.500	9.722	MON	3	36	10/04/1988	08/15/2015
36215W-EY-6	GNMA 1 POOL NO 146951			2	1	1,079	102.3400	1,059	1,035	1,043	0	(5)	0	0	11.500	10.335	MON	10	119	02/14/1989	01/15/2016
36215X-UV-2	GNMA POOL NO 148296			2	1	1,196	102.7600	1,168	1,136	1,144	0	(6)	0	0	11.000	9.939	MON	10	125	06/08/1988	12/15/2015
362161-R4-5	GNMA POOL NO 180607			2	1	1,468	108.0400	1,537	1,423	1,435	0	(4)	0	0	7.500	6.770	MON	9	107	06/30/2000	04/15/2017
362164-4V-4	GNMA POOL NO 183636			2	1	2,841	108.0400	3,026	2,801	2,829	0	(2)	0	0	7.500	6.982	MON	18	210	06/30/2000	03/15/2022
362165-AP-7	GNMA 1 POOL NO 183714			2	1	2,512	107.9000	2,671	2,475	2,500	0	(2)	0	0	7.000	6.552	MON	14	173	06/30/2000	10/15/2022
362165-HJ-4	GNMA 1 POOL NO 183933			2	1	11,522	107.9000	12,343	11,439	11,488	0	(5)	0	0	7.000	6.827	MON	67	801	12/06/2000	12/15/2022
362165-M2-5	GNMA 1 POOL NO 184077			2	1	342	108.0400	367	340	341	0	0	0	0	7.500	7.276	MON	2	25	06/30/1997	07/15/2023
362166-CE-8	GNMA POOL NO 184669			2	1	5,457	109.2400	5,817	5,325	5,403	0	(4)	0	0	8.000	7.381	MON	36	426	06/30/2000	05/15/2021
362166-UX-6	GNMA POOL NO 185198			2	1	14,363	104.4400	14,432	13,818	14,160	0	(32)	0	0	8.500	7.484	MON	98	1,174	06/30/2000	10/15/2021
362167-RD-2	GNMA 1 POOL NO 185984			2	1	880	104.4400	873	836	853	0	(5)	0	0	8.500	6.766	MON	6	71	01/31/1994	03/15/2017
362169-MF-8	GNMA 1 POOL NO 186758			2	1	2,988	104.4400	3,007	2,879	2,950	0	(2)	0	0	8.500	7.371	MON	20	245	06/30/2000	06/15/2021
36216F-HU-7	GNMA 1 POOL NO 163243			2	1	7,877	104.4400	7,797	7,465	7,738	0	(32)	0	0	8.500	6.821	MON	53	635	06/30/2000	04/15/2020
36216F-WV-8	GNMA 1 POOL NO 163660			2	1	1,021	104.4400	1,006	963	979	0	(6)	0	0	8.500	6.831	MON	7	82	06/30/2000	07/15/2016
36216R-KH-6	GNMA POOL NO 172296			2	1	1,331	104.4400	1,266	1,212	1,249	0	(12)	0	0	8.500	5.761	MON	9	103	06/30/2000	10/15/2016
36216U-V5-3	GNMA POOL NO 175336			2	1	20,805	109.1900	23,430	21,458	20,860	0	10	0	0	7.000	8.166	MON	125	1,502	06/30/2000	02/15/2029
36216W-UP-6	GNMA POOL NO 177090			2	1	4,691	109.2400	5,003	4,580	4,643	0	(7)	0	0	8.000	7.445	MON	31	366	06/30/2000	05/15/2021
362170-AN-2	GNMA POOL NO 208013			2	1	1,130	108.0400	1,184	1,096	1,106	0	(3)	0	0	7.500	6.733	MON	7	82	06/30/2000	04/15/2017
362171-2J-8	GNMA POOL NO 209677			2	1	12,522	107.9000	13,329	12,353	12,441	0	(10)	0	0	7.000	6.757	MON	72	865	06/30/2000	04/15/2022
362171-XU-9	GNMA POOL NO 209591			2	1	1,632	104.4400	1,586	1,519	1,555	0	(11)	0	0	8.500	6.581	MON	11	129	06/30/2000	03/15/2017
362174-ZW-7	GNMA 1 POOL NO 212357			2	1	11,199	109.2400	12,115	11,090	11,149	0	(8)	0	0	8.000	7.757	MON	74	887	06/30/2000	05/15/2021
362178-MT-9	GNMA 1 POOL NO 215570			2	1	8,684	107.9000	9,228	8,552	8,639	0	(7)	0	0	7.000	6.596	MON	50	599	06/30/2000	11/15/2022
36217A-CL-2	GNMA POOL NO 187375			2	1	11,716	107.9000	12,454	11,542	11,651	0	(10)	0	0	7.000	6.645	MON	67	808	06/30/2000	11/15/2022
36217C-2Y-1	GNMA 1 POOL NO 189891			2	1	1,074	104.4400	1,052	1,007	1,029	0	(7)	0	0	8.500	6.683	MON	7	86	06/30/2000	02/15/2017
36217C-5L-6	GNMA 1 POOL NO 189951			2	1	23,644	104.4400	24,086	23,061	23,402	0	(36)	0	0	8.500	7.953	MON	163	1,960	06/30/2000	12/15/2021
36217E-YW-6	GNMA 1 POOL NO 191625			2	1	2,697	109.2400	2,786	2,551	2,594	0	(14)	0	0	8.000	6.556	MON	17	204	06/30/2000	01/15/2017
36217F-4B-2	GNMA 1 POOL NO 192618			2	1	999	109.2400	1,095	1,002	999	0	0	0	0	8.000	8.154	MON	7	80	06/30/2000	01/15/2017
36217F-CW-7	GNMA 1 POOL NO 191885			2	1	2,100	109.2400	2,231	2,042	2,072	0	(3)	0	0	8.000	7.271	MON	14	163	06/30/2000	01/15/2020
36217H-DR-3	GNMA 1 POOL NO 193712			2	1	1,531	109.0300	1,728	1,585	1,536	0	1	0	0	6.500	7.697	MON	9	103	07/14/1999	06/15/2029
36217L-CE-4	GNMA 1 POOL NO 196369			2	1	14,485	109.2400	15,071	13,797	13,985	0	(64)	0	0	8.000	6.877	MON	92	1,104	06/30/2000	02/15/2017
36217M-GL-2	GNMA 1 POOL NO 197403			2	1	669	104.4400	668	640	653	0	(4)	0	0	8.500	6.695	MON	5	54	06/30/2000	01/15/2017
36217Q-ES-0	GNMA POOL NO 200045			2	1	14,705	109.2400	15,732	14,402	14,473	0	(31)	0	0	8.000	7.536	MON	96	1,152	06/30/2000	03/15/2017
36217Q-HT-5	GNMA POOL NO 200142			2	1	1,281	109.2400	1,322	1,211	1,234	0	(7)	0	0	8.000	6.488	MON	8	97	06/30/2000	05/15/2017
36217Q-WA-9	GNMA POOL NO 200541			2	1	253	104.4400	252	241	246	0	(2)	0	0	8.500	6.634	MON	2	21	06/30/2000	01/15/2017
36217S-EX-5	GNMA POOL NO 201850			2	1	5,209	111.5000	5,830	5,229	5,211	0	0	0	0	7.500	7.637	MON	33	392	01/10/1997	06/15/2024
36217U-6R-2	GNMA POOL NO 204380			2	1	20,711	107.9000	23,377	21,665	20,972	0	42	0	0	7.000	8.267	MON	126	1,517	06/30/2000	11/15/2022
36217V-DA-9	GNMA 1 POOL NO 204497			2	1	1,668	104.4400	1,671	1,599	1,621	0	(7)	0	0	8.500	7.383	MON	11	136	06/30/2000	03/15/2017
36217W-VD-1	GNMA POOL NO 205912			2	1	6,967	109.2400	7,228	6,617	6,727	0	(27)	0	0	8.000	6.583	MON	44	529	06/30/2000	02/15/2017
36217X-3Z-1	GNMA POOL NO 207016			2	1	2,326	104.4400	2,282	2,185	2,228	0	(13)	0	0	8.500	6.946	MON	15	186	06/30/2000	03/15/2017
362181-KT-5	GNMA POOL NO 238006			2	1	287	109.2400	309	283	285	0	(1)	0	0	8.000	7.512	MON	2	23	06/30/2000	02/15/2018
362181-U4-9	GNMA POOL NO 238303			2	1	1,191	109.2400	1,269	1,162	1,172	0	(3)	0	0	8.000	7.378	MON	8	93	06/30/2000	12/15/2017
36218A-6P-9	GNMA 1 POOL NO 216978			2	1	3,529	109.2400	3,778	3,458	3,477	0	(7)	0	0	8.000	7.561	MON	23	277	06/30/2000	08/15/2017
36218C-R8-0	GNMA POOL NO 218411			2	1	4,041	108.0400	4,296	3,977	4,020	0	(4)	0	0	7.500	6.989	MON	25	298	06/30/2000	03/15/2022
36218D-ZN-6	GNMA POOL NO 219549			2	1	1,022	109.2400	1,094	1,001	1,007	0	(2)	0	0	8.000	7.498	MON	7	80	06/30/2000	07/15/2017
36218E-MW-8	GNMA 1 POOL NO 220073			2	1	1,614	104.4400	1,623	1,554	1,574	0	(6)	0	0	8.500	7.424	MON	11	132	06/30/2000	04/15/2017
36218G-RD-0	GNMA 1 POOL NO 221984			2	1	893	109.2400	956	875	882	0	(2)	0	0	8.000	7.428	MON	6	70	06/30/2000	12/15/2017
36218G-SA-5	GNMA 1 POOL NO 222013			2	1	28	102.2600	29	28	28	0	0	0	0	12.000	11.784	MON	0	3	06/30/2000	06/15/2015
36218K-KL-0	GNMA POOL NO 224499			2	1	170	102.3400	162	158	163	0	(1)	0	0	11.500	9.487	MON	2	18	06/17/1988	12/15/2017
36218K-SZ-1	GNMA POOL NO 224736			2	1	13,739	107.9000	15,399	14,271	13,881	0	23	0	0	7.000	8.079	MON	83	999	06/30/2000	12/15/2022
36218N-TE-1	GNMA POOL NO 227449			2	1	9,921	104.4400	9,983	9,558	9,732	0	(26)	0	0	8.500	7.651	MON	68	812	06/30/2000	11/15/2019
36218Y-PX-9	GNMA 1 POOL NO 236338			2	1	3,186	104.4400	3,146	3,012	3,132	0	(10)	0	0	8.500	6.703	MON	21	256	01/31/1994	07/15/2021
362191-PF-9	GNMA 1 POOL NO 264222			2	1	27,986	104.4400	28,898	27,669	27,870	0	(19)	0	0	8.500	8.250	MON	196	2,352	06/30/2000	04/15/2023
362191-PL-6	GNMA 1 POOL NO 264227			2	1	658	108.0400	686	635	652	0	(1)	0	0	7.500	6.399	MON	4	48	06/30/2000	09/15/2023
362198-SN-4	GNMA 1 POOL NO 270625			2	1	661	108.0400	690	638	657	0	(1)	0	0	7.500	6.191	MON	4	48	06/30/2000	07/15/2023
362199-4L-2	GNMA 1 POOL NO 271827			2	1	6,217	109.2400	6,657	6,094	6,141	0	(10)	0	0	8.000	7.598	MON	41	488	06/30/2000	03/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36219F-ER-4	GNMA 1 POOL NO 247744			2	1	3,318	111.5000	3,572	3,203	3,303	0	(3)	0	0	7.500	6.472	MON	20	240	06/30/2000	07/15/2026
36219M-CZ-3	GNMA 1 POOL NO 253088			2	1	463	109.2400	486	445	458	0	(1)	0	0	8.000	6.557	MON	3	36	04/08/1999	07/15/2022
36219Q-XX-6	GNMA POOL NO 256394			2	1	7,072	104.4400	7,301	6,990	7,043	0	(5)	0	0	8.500	8.241	MON	50	594	06/30/2000	06/15/2023
36219Q-Z5-5	GNMA POOL NO 256464			2	1	10,736	109.2400	11,209	10,261	10,609	0	(21)	0	0	8.000	6.714	MON	68	821	06/30/2000	10/15/2023
36219R-F8-9	GNMA 1 POOL NO 256791			2	1	2,039	109.0300	2,320	2,128	2,050	0	1	0	0	6.500	7.704	MON	12	138	08/18/2000	03/15/2029
36219S-HS-1	GNMA 1 POOL NO 257741			2	1	10,823	107.9000	11,835	10,969	10,854	0	5	0	0	7.000	7.408	MON	64	768	09/22/2000	05/15/2023
36219T-2K-2	GNMA 1 POOL NO 259178			2	1	1,475	104.4400	1,470	1,408	1,452	0	(3)	0	0	8.500	7.078	MON	10	120	06/30/2000	08/15/2021
36219Y-N7-7	GNMA POOL NO 263314			2	1	2,429	109.2400	2,601	2,381	2,398	0	(4)	0	0	8.000	7.555	MON	16	190	06/30/2000	09/15/2018
362200-FY-8	GNMA POOL NO 292783			2	1	46,789	109.2400	49,776	45,567	46,180	0	(87)	0	0	8.000	7.408	MON	304	3,645	06/30/2000	06/15/2020
362202-ZZ-9	GNMA POOL NO 295160			2	1	34,395	109.2400	36,681	33,579	34,012	0	(57)	0	0	8.000	7.442	MON	224	2,686	06/30/2000	10/15/2020
362205-BH-8	GNMA POOL NO 297140			2	1	9,992	109.2400	10,733	9,825	9,943	0	(10)	0	0	8.000	7.512	MON	66	786	08/18/2000	08/15/2022
362205-TV-8	GNMA POOL NO 297664			2	1	433	107.9000	487	451	437	0	1	0	0	7.000	8.338	MON	3	32	06/30/2000	10/15/2022
362205-X4-3	GNMA POOL NO 297799			2	1	14,028	107.9000	15,822	14,663	14,206	0	15	0	0	7.000	8.208	MON	86	1,026	06/30/2000	12/15/2022
362205-XB-7	GNMA POOL NO 297774			2	1	10,885	108.0400	11,422	10,572	10,774	0	(18)	0	0	7.500	6.735	MON	66	793	06/30/2000	04/15/2022
362206-6A-7	GNMA POOL NO 298865			2	1	12,843	104.4400	12,811	12,266	12,656	0	(33)	0	0	8.500	6.943	MON	87	1,043	06/30/2000	05/15/2021
362206-GM-0	GNMA POOL NO 298204			2	1	9,903	104.4400	9,998	9,573	9,765	0	(21)	0	0	8.500	7.663	MON	68	814	06/30/2000	04/15/2021
362206-T3-8	GNMA POOL NO 298570			2	1	1,078	104.4400	1,078	1,032	1,068	0	(2)	0	0	8.500	6.751	MON	7	88	06/30/2000	10/15/2021
362206-UX-0	GNMA POOL NO 298598			2	1	56,114	104.4400	56,321	53,925	55,427	0	(115)	0	0	8.500	7.239	MON	382	4,584	06/30/2000	12/15/2021
362207-A2-8	GNMA 1 POOL NO 298925			2	1	10,584	104.4400	10,588	10,138	10,430	0	(24)	0	0	8.500	7.283	MON	72	862	06/30/2000	12/15/2021
362208-RV-4	GNMA 1 POOL NO 300300			2	1	5,125	104.4400	5,180	4,960	5,063	0	(10)	0	0	8.500	7.582	MON	35	422	06/30/2000	06/15/2021
362209-5Y-0	GNMA 1 POOL NO 301563			2	1	124,085	108.0400	132,119	122,292	123,692	0	(98)	0	0	7.500	7.014	MON	764	9,172	06/30/2000	10/15/2022
362209-7C-6	GNMA 1 POOL NO 301591			2	1	14,232	108.0400	15,115	13,991	14,155	0	(11)	0	0	7.500	7.010	MON	87	1,049	06/30/2000	11/15/2022
362209-UJ-5	GNMA 1 POOL NO 301285			2	1	42,927	109.2400	44,871	41,077	42,081	0	(113)	0	0	8.000	7.065	MON	274	3,286	06/30/2000	04/15/2021
36220A-FE-0	GNMA 1 POOL NO 272065			2	1	7,959	109.2400	8,492	7,774	7,879	0	(12)	0	0	8.000	7.488	MON	52	622	06/30/2000	10/15/2021
36220B-HH-9	GNMA POOL NO 273032			2	1	17,246	107.9000	18,306	16,966	17,132	0	(7)	0	0	7.000	6.655	MON	99	1,188	06/30/2000	10/15/2022
36220C-6Y-2	GNMA 1 POOL NO 274587			2	1	5,511	104.4400	5,380	5,152	5,334	0	(26)	0	0	8.500	6.760	MON	36	438	06/30/2000	09/15/2019
36220D-KP-3	GNMA 1 POOL NO 274902			2	1	7,593	109.9700	8,294	7,542	7,577	0	(3)	0	0	7.000	6.801	MON	44	528	12/06/2000	03/15/2024
36220E-6P-7	GNMA 1 POOL NO 276378			2	1	23,700	108.0400	25,223	23,347	23,590	0	(25)	0	0	7.500	7.143	MON	146	1,751	06/30/2000	04/15/2022
36220E-AT-4	GNMA 1 POOL NO 275518			2	1	6,973	104.4400	6,862	6,570	6,771	0	(28)	0	0	8.500	7.080	MON	47	558	06/30/2000	12/15/2019
36220F-2P-8	GNMA POOL NO 277182			2	1	2,641	104.4400	2,638	2,526	2,582	0	(8)	0	0	8.500	7.406	MON	18	215	06/30/2000	09/15/2019
36220H-VW-7	GNMA 1 POOL NO 278829			2	1	6,145	104.4400	6,135	5,874	6,012	0	(20)	0	0	8.500	7.345	MON	42	499	06/30/2000	10/15/2019
36220J-LA-2	GNMA POOL NO 279421			2	1	1,210	104.4400	1,208	1,156	1,186	0	(4)	0	0	8.500	7.123	MON	8	98	06/30/2000	10/15/2019
36220J-YL-4	GNMA POOL NO 279815			2	1	5,450	104.4400	5,446	5,214	5,338	0	(17)	0	0	8.500	7.362	MON	37	443	06/30/2000	01/15/2020
36220J-Z6-6	GNMA POOL NO 279865			2	1	17,111	104.4400	17,156	16,427	16,864	0	(40)	0	0	8.500	7.386	MON	116	1,396	06/30/2000	10/15/2021
36220K-CJ-0	GNMA POOL NO 280073			2	1	66,977	109.2400	71,270	65,243	66,065	0	(111)	0	0	8.000	7.404	MON	435	5,219	06/30/2000	12/15/2019
36220K-CL-5	GNMA POOL NO 280075			2	1	5,395	109.2400	5,727	5,242	5,330	0	(11)	0	0	8.000	7.096	MON	35	419	06/30/2000	01/15/2020
36220K-MG-5	GNMA POOL NO 280359			2	1	8,484	104.4400	8,714	8,343	8,440	0	(11)	0	0	8.500	8.028	MON	59	709	06/30/2000	05/15/2021
36220N-6Z-5	GNMA POOL NO 283588			2	1	4,276	109.2400	4,556	4,171	4,226	0	(8)	0	0	8.000	7.359	MON	28	334	06/30/2000	03/15/2020
36220N-AG-2	GNMA POOL NO 282707			2	1	4,290	104.4400	4,304	4,121	4,214	0	(12)	0	0	8.500	7.313	MON	29	350	06/30/2000	11/15/2019
36220Q-KM-1	GNMA 1 POOL NO 284800			2	1	6,550	109.2400	6,955	6,367	6,459	0	(10)	0	0	8.000	7.318	MON	42	509	06/30/2000	02/15/2020
36220Q-NE-6	GNMA 1 POOL NO 284889			2	1	10,800	104.4400	10,889	10,426	10,700	0	(25)	0	0	8.500	6.983	MON	74	886	06/30/2000	03/15/2020
36220Q-NT-3	GNMA 1 POOL NO 284902			2	1	2,969	104.4400	2,963	2,837	2,906	0	(9)	0	0	8.500	7.329	MON	20	241	06/30/2000	12/15/2019
36220R-6X-1	GNMA POOL NO 286286			2	1	637	104.4400	633	606	625	0	(2)	0	0	8.500	6.925	MON	4	52	06/30/2000	01/15/2020
36220R-NE-4	GNMA POOL NO 285789			2	1	8,139	104.4400	8,100	7,755	7,945	0	(27)	0	0	8.500	7.386	MON	55	659	06/30/2000	01/15/2020
36220S-AH-9	GNMA 1 POOL NO 286308			2	1	6,273	104.4400	6,088	5,829	6,066	0	(26)	0	0	8.500	6.609	MON	41	495	06/30/2000	02/15/2020
36220S-B2-1	GNMA 1 POOL NO 286357			2	1	1,157	104.4400	1,156	1,107	1,136	0	(3)	0	0	8.500	7.110	MON	8	94	06/30/2000	02/15/2020
36220U-FJ-5	GNMA 1 POOL NO 288269			2	1	33,775	109.2400	35,941	32,902	33,344	0	(64)	0	0	8.000	7.355	MON	219	2,632	06/30/2000	02/15/2020
36220U-FX-4	GNMA 1 POOL NO 288282			2	1	22,769	109.2400	24,216	22,168	22,496	0	(42)	0	0	8.000	7.283	MON	148	1,773	06/30/2000	05/15/2020
36220U-JG-7	GNMA 1 POOL NO 288363			2	1	153	104.4400	153	147	151	0	0	0	0	8.500	7.243	MON	1	12	03/15/1996	04/15/2020
36220V-NA-3	GNMA POOL NO 289385			2	1	778	104.4400	737	706	748	0	(5)	0	0	8.500	5.386	MON	5	60	06/30/2000	12/15/2019
36220V-NB-1	GNMA POOL NO 289386			2	1	141,757	112.3400	165,084	146,946	143,562	0	265	0	0	9.000	10.290	MON	1,102	13,225	09/13/1990	12/15/2019
36220V-QY-8	GNMA POOL NO 289471			2	1	3,671	109.2400	3,848	3,522	3,608	0	(10)	0	0	8.000	6.808	MON	23	282	06/30/2000	05/15/2020
36220X-2T-1	GNMA 1 POOL NO 291586			2	1	6,862	104.4400	6,808	6,519	6,696	0	(23)	0	0	8.500	7.332	MON	46	554	06/30/2000	06/15/2020
36220Y-R3-9	GNMA 1 POOL NO 292206			2	1	20,458	107.9000	24,546	22,748	21,367	0	128	0	0	7.000	9.711	MON	133	1,592	06/30/2000	09/15/2020
36223A-AP-7	GNMA POOL NO 301614			2	1	7,026	107.9000	7,469	6,922	6,993	0	(6)	0	0	7.000	6.569	MON	40	485	06/30/2000	11/15/2022
36223A-G8-9	GNMA POOL NO 301823			2	1	24,016	109.2400	25,607	23,442	23,749	0	(37)	0	0	8.000	7.516	MON	156	1,875	06/30/2000	07/15/2021
36223A-L2-6	GNMA POOL NO 301945			2	1	478	107.9000	509	472	476	0	0	0	0	7.000	6.559	MON	3	33	01/26/1998	06/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223A-L3-4	GNMA POOL NO 301946			2	1	2,962	108.0400	3,143	2,910	2,947	0	(3)	0	0	7.500	6.886	MON	18	218	06/30/2000	06/15/2022
36223B-6D-7	GNMA POOL NO 303368			2	1	374	104.4400	374	358	369	0	(1)	0	0	8.500	6.903	MON	3	30	06/30/2000	07/15/2021
36223B-EY-2	GNMA POOL NO 302651			2	1	4,434	109.2400	4,758	4,355	4,409	0	(4)	0	0	8.000	7.405	MON	29	349	08/18/2000	02/15/2022
36223B-J5-0	GNMA POOL NO 302784			2	1	1,901	104.4400	1,917	1,836	1,884	0	(4)	0	0	8.500	7.337	MON	13	156	06/30/2000	07/15/2021
36223B-NZ-9	GNMA POOL NO 302908			2	1	2,459	104.4400	2,496	2,390	2,432	0	(4)	0	0	8.500	7.730	MON	17	203	06/30/2000	05/15/2021
36223B-PS-3	GNMA POOL NO 302933			2	1	10,117	104.4400	10,110	9,680	9,968	0	(23)	0	0	8.500	7.124	MON	69	823	06/30/2000	06/15/2021
36223C-3V-8	GNMA POOL NO 304212			2	1	20,227	108.0400	21,342	19,754	20,057	0	(27)	0	0	7.500	6.863	MON	123	1,482	06/30/2000	02/15/2022
36223C-3W-6	GNMA POOL NO 304213			2	1	3,442	109.2400	3,693	3,381	3,425	0	(3)	0	0	8.000	7.317	MON	23	270	08/18/2000	02/15/2022
36223C-3Y-2	GNMA POOL NO 304215			2	1	5,149	108.0400	5,466	5,060	5,117	0	(5)	0	0	7.500	7.012	MON	32	379	06/30/2000	03/15/2022
36223C-BV-9	GNMA POOL NO 303452			2	1	7,558	104.4400	7,565	7,244	7,457	0	(18)	0	0	8.500	7.290	MON	51	616	03/15/1996	12/15/2021
36223C-L6-3	GNMA POOL NO 303749			2	1	6,202	108.0400	6,586	6,097	6,164	0	(6)	0	0	7.500	7.014	MON	38	457	06/30/2000	01/15/2022
36223D-2Z-8	GNMA POOL NO 305092			2	1	10,659	104.4400	10,667	10,213	10,468	0	(27)	0	0	8.500	7.543	MON	72	868	06/30/2000	07/15/2021
36223D-7A-8	GNMA POOL NO 305189			2	1	3,239	104.4400	3,236	3,098	3,201	0	(6)	0	0	8.500	6.698	MON	22	263	06/30/2000	07/15/2021
36223D-F2-7	GNMA POOL NO 304485			2	1	6,892	104.4400	6,969	6,673	6,806	0	(14)	0	0	8.500	7.617	MON	47	567	06/30/2000	03/15/2021
36223D-QL-3	GNMA POOL NO 304759			2	1	1,438	104.4400	1,445	1,384	1,425	0	(3)	0	0	8.500	7.044	MON	10	118	06/30/2000	05/15/2021
36223D-YK-6	GNMA POOL NO 305014			2	1	1,429	104.4400	1,417	1,357	1,404	0	(4)	0	0	8.500	6.894	MON	10	115	06/30/2000	06/15/2021
36223D-ZB-5	GNMA POOL NO 305038			2	1	4,393	104.4400	4,408	4,221	4,341	0	(10)	0	0	8.500	7.162	MON	30	359	03/15/1996	07/15/2021
36223E-DD-3	GNMA 1 POOL NO 305300			2	1	84	104.4400	84	80	83	0	0	0	0	8.500	6.730	MON	1	7	06/30/2000	10/15/2021
36223E-VJ-0	GNMA 1 POOL NO 305817			2	1	1,562	104.4400	1,569	1,503	1,543	0	(3)	0	0	8.500	7.171	MON	11	128	06/14/1995	03/15/2021
36223F-AC-5	GNMA 1 POOL NO 306103			2	1	29,052	104.4400	29,114	27,876	28,700	0	(62)	0	0	8.500	7.075	MON	197	2,369	06/30/2000	10/15/2021
36223F-CZ-2	GNMA 1 POOL NO 306188			2	1	11,039	104.4400	10,960	10,494	10,790	0	(34)	0	0	8.500	7.430	MON	74	892	06/30/2000	04/15/2021
36223F-D6-5	GNMA 1 POOL NO 306225			2	1	7,797	104.4400	7,653	7,327	7,615	0	(20)	0	0	8.500	6.875	MON	52	623	06/30/2000	06/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282			2	1	2,529	104.4400	2,582	2,472	2,511	0	(4)	0	0	8.500	7.827	MON	18	210	04/15/1994	10/15/2021
36223F-P7-0	GNMA 1 POOL NO 306546			2	1	12,531	104.4400	12,485	11,954	12,364	0	(30)	0	0	8.500	6.849	MON	85	1,016	06/30/2000	11/15/2021
36223F-Q7-9	GNMA 1 POOL NO 306578			2	1	934	109.2400	1,005	920	931	0	(1)	0	0	8.000	7.428	MON	6	74	08/18/2000	03/15/2022
36223F-RK-9	GNMA 1 POOL NO 306590			2	1	4,531	104.4400	4,616	4,419	4,499	0	(5)	0	0	8.500	7.633	MON	31	376	06/30/2000	04/15/2022
36223F-V6-5	GNMA 1 POOL NO 306737			2	1	2,071	104.4400	2,137	2,047	2,063	0	(2)	0	0	8.500	8.151	MON	15	174	08/24/1994	01/15/2022
36223G-R3-5	GNMA POOL NO 307506			2	1	2,217	104.4400	2,222	2,127	2,190	0	(4)	0	0	8.500	6.983	MON	15	181	06/30/2000	05/15/2021
36223G-RR-2	GNMA POOL NO 307496			2	1	693	104.4400	697	667	685	0	(1)	0	0	8.500	7.202	MON	5	57	10/18/1995	05/15/2021
36223G-SV-2	GNMA POOL NO 307532			2	1	3,576	104.4400	3,593	3,440	3,539	0	(8)	0	0	8.500	7.037	MON	24	293	11/17/1995	06/15/2021
36223G-UN-7	GNMA POOL NO 307589			2	1	1,363	104.4400	1,399	1,339	1,357	0	(2)	0	0	8.500	7.846	MON	9	114	06/30/2000	08/15/2021
36223G-UR-8	GNMA POOL NO 307592			2	1	2,614	104.4400	2,635	2,523	2,592	0	(6)	0	0	8.500	7.259	MON	18	214	06/30/2000	08/15/2021
36223G-WZ-8	GNMA POOL NO 307664			2	1	2,391	104.4400	2,447	2,343	2,374	0	(3)	0	0	8.500	7.841	MON	17	199	06/30/2000	05/15/2021
36223G-ZB-8	GNMA POOL NO 307738			2	1	10,259	104.4400	10,389	9,947	10,132	0	(19)	0	0	8.500	7.735	MON	70	846	06/30/2000	06/15/2021
36223H-2U-0	GNMA POOL NO 308687			2	1	1,346	104.4400	1,357	1,299	1,329	0	(3)	0	0	8.500	7.476	MON	9	111	06/30/2000	07/15/2021
36223H-4T-1	GNMA POOL NO 308734			2	1	6,840	104.4400	6,840	6,549	6,746	0	(16)	0	0	8.500	7.155	MON	46	557	06/30/2000	11/15/2021
36223H-6N-2	GNMA POOL NO 308777			2	1	20,686	108.0400	21,958	20,324	20,560	0	(21)	0	0	7.500	7.010	MON	127	1,524	06/30/2000	05/15/2022
36223H-GQ-4	GNMA POOL NO 308107			2	1	608	104.4400	609	583	601	0	(1)	0	0	8.500	7.120	MON	4	50	03/15/1996	11/15/2021
36223H-HW-0	GNMA POOL NO 308145			2	1	849	108.0400	891	824	842	0	(1)	0	0	7.500	6.504	MON	5	62	06/30/2000	02/15/2022
36223H-KG-1	GNMA POOL NO 308195			2	1	1,106	104.4400	1,132	1,084	1,099	0	(1)	0	0	8.500	7.773	MON	8	92	06/30/2000	05/15/2021
36223H-ND-5	GNMA POOL NO 308288			2	1	10,357	104.4400	10,364	9,923	10,192	0	(25)	0	0	8.500	7.429	MON	70	843	06/30/2000	11/15/2021
36223H-PW-1	GNMA POOL NO 308337			2	1	15,819	109.2400	16,994	15,557	15,718	0	(17)	0	0	8.000	7.620	MON	104	1,245	08/18/2000	01/15/2022
36223H-VE-4	GNMA POOL NO 308513			2	1	650	104.4400	651	623	642	0	(1)	0	0	8.500	7.016	MON	4	53	06/30/2000	07/15/2021
36223J-6X-6	GNMA 1 POOL NO 309686			2	1	52,468	109.2400	55,950	51,219	51,943	0	(77)	0	0	8.000	7.463	MON	341	4,097	06/30/2000	11/15/2021
36223J-LA-9	GNMA 1 POOL NO 309121			2	1	2,810	108.0400	2,954	2,734	2,781	0	(4)	0	0	7.500	6.822	MON	17	205	06/30/2000	03/15/2022
36223J-VH-3	GNMA 1 POOL NO 309416			2	1	3,861	104.4400	3,841	3,677	3,801	0	(10)	0	0	8.500	6.918	MON	26	313	06/30/2000	07/15/2021
36223K-3W-8	GNMA POOL NO 310513			2	1	6,108	104.4400	6,138	5,877	6,028	0	(15)	0	0	8.500	7.410	MON	42	500	11/17/1995	06/15/2021
36223K-4L-1	GNMA POOL NO 310527			2	1	1,529	104.4400	1,534	1,468	1,510	0	(3)	0	0	8.500	7.148	MON	10	125	06/30/2000	07/15/2021
36223K-4U-1	GNMA POOL NO 310535			2	1	7,672	104.4400	7,675	7,349	7,567	0	(18)	0	0	8.500	7.102	MON	52	625	06/30/2000	07/15/2021
36223K-5E-6	GNMA POOL NO 310545			2	1	2,561	104.4400	2,547	2,439	2,522	0	(7)	0	0	8.500	6.906	MON	17	207	06/30/2000	08/15/2021
36223K-5V-8	GNMA POOL NO 310560			2	1	2,289	104.4400	2,335	2,236	2,272	0	(3)	0	0	8.500	7.740	MON	16	190	04/15/1994	08/15/2021
36223K-M7-2	GNMA POOL NO 310082			2	1	5,039	108.0400	5,516	5,106	5,054	0	3	0	0	7.500	7.935	MON	32	383	06/30/2000	05/15/2022
36223K-PN-4	GNMA POOL NO 310129			2	1	169	107.9000	190	176	170	0	0	0	0	7.000	8.478	MON	1	12	06/30/2000	11/15/2022
36223K-PQ-7	GNMA POOL NO 310131			2	1	6,478	107.9000	6,885	6,380	6,448	0	(5)	0	0	7.000	6.540	MON	37	447	06/30/2000	12/15/2022
36223K-QQ-6	GNMA POOL NO 310163			2	1	28,678	104.4400	28,905	27,676	28,261	0	(61)	0	0	8.500	7.705	MON	196	2,353	06/30/2000	10/15/2021
36223K-RL-6	GNMA POOL NO 310191			2	1	2,543	104.4400	2,542	2,434	2,505	0	(6)	0	0	8.500	7.291	MON	17	207	06/30/2000	01/15/2022
36223L-4S-4	GNMA 1 POOL NO 311433			2	1	11,872	108.0400	12,619	11,681	11,808	0	(10)	0	0	7.500	7.009	MON	73	876	06/30/2000	04/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223L-AR-9	GNMA 1 POOL NO 310616			2	1	4,393	104.4400	4,387	4,200	4,335	0	(10)	0	0	8.500	6.961	MON	30	357	06/30/2000	10/15/2021
36223L-AW-8	GNMA 1 POOL NO 310621			2	1	2,150	109.2400	2,289	2,096	2,130	0	(3)	0	0	8.000	7.286	MON	14	168	06/30/2000	11/15/2021
36223L-KG-2	GNMA 1 POOL NO 310895			2	1	195	104.4400	196	187	193	0	0	0	0	8.500	6.965	MON	1	16	06/14/1995	07/15/2021
36223L-UC-0	GNMA 1 POOL NO 311179			2	1	7,943	109.2400	8,480	7,763	7,867	0	(11)	0	0	8.000	7.496	MON	52	621	06/30/2000	11/15/2021
36223L-V9-6	GNMA 1 POOL NO 311240			2	1	4,349	108.0400	4,619	4,275	4,325	0	(3)	0	0	7.500	6.958	MON	27	321	06/30/2000	03/15/2022
36223L-VU-9	GNMA 1 POOL NO 311227			2	1	20,831	108.0400	22,180	20,530	20,726	0	(17)	0	0	7.500	7.070	MON	128	1,540	06/30/2000	03/15/2022
36223M-4Y-9	GNMA POOL NO 312339			2	1	1,543	108.0400	1,635	1,514	1,535	0	(1)	0	0	7.500	6.779	MON	9	114	06/30/2000	04/15/2022
36223M-A2-2	GNMA POOL NO 311525			2	1	21,825	109.2400	23,421	21,440	21,700	0	(21)	0	0	8.000	7.487	MON	143	1,715	08/18/2000	08/15/2022
36223M-H3-3	GNMA POOL NO 311750			2	1	29,489	104.4400	29,482	28,228	28,968	0	(74)	0	0	8.500	7.483	MON	200	2,399	06/30/2000	08/15/2021
36223M-R9-9	GNMA POOL NO 312012			2	1	2,500	104.4400	2,487	2,381	2,465	0	(6)	0	0	8.500	6.679	MON	17	202	06/30/2000	07/15/2021
36223M-RW-8	GNMA POOL NO 312001			2	1	1,731	104.4400	1,718	1,645	1,704	0	(5)	0	0	8.500	6.762	MON	12	140	06/30/2000	07/15/2021
36223M-SF-4	GNMA POOL NO 312018			2	1	3,793	104.4400	3,812	3,650	3,748	0	(8)	0	0	8.500	7.295	MON	26	310	06/14/1995	07/15/2021
36223M-TE-6	GNMA POOL NO 312049			2	1	679	104.4400	682	653	671	0	(1)	0	0	8.500	7.181	MON	5	55	06/14/1995	08/15/2021
36223M-U8-7	GNMA POOL NO 312107			2	1	2,470	104.4400	2,478	2,373	2,439	0	(5)	0	0	8.500	7.168	MON	17	202	06/30/2000	09/15/2021
36223M-VN-3	GNMA POOL NO 312121			2	1	2,868	104.4400	2,884	2,761	2,831	0	(6)	0	0	8.500	7.383	MON	20	235	06/30/2000	09/15/2021
36223M-WG-7	GNMA POOL NO 312147			2	1	10,220	104.4400	10,252	9,816	10,083	0	(22)	0	0	8.500	7.306	MON	70	834	06/30/2000	10/15/2021
36223M-XB-7	GNMA POOL NO 312174			2	1	838	104.4400	842	806	829	0	(2)	0	0	8.500	7.082	MON	6	69	06/30/2000	11/15/2021
36223M-Y3-4	GNMA POOL NO 312230			2	1	2,955	109.2400	3,143	2,877	2,930	0	(4)	0	0	8.000	7.171	MON	19	230	06/30/2000	12/15/2021
36223M-YR-1	GNMA POOL NO 312220			2	1	4,025	104.4400	3,977	3,808	3,954	0	(12)	0	0	8.500	6.831	MON	27	324	06/30/2000	11/15/2021
36223N-4J-0	GNMA 1 POOL NO 313225			2	1	942	104.4400	947	907	933	0	(2)	0	0	8.500	7.103	MON	6	77	10/18/1995	10/15/2021
36223N-4X-9	GNMA 1 POOL NO 313238			2	1	1,303	104.4400	1,313	1,257	1,293	0	(3)	0	0	8.500	7.122	MON	9	107	06/30/2000	11/15/2021
36223N-5N-0	GNMA 1 POOL NO 313253			2	1	3,865	109.2400	4,113	3,765	3,829	0	(5)	0	0	8.000	7.273	MON	25	301	06/30/2000	12/15/2021
36223N-5P-5	GNMA 1 POOL NO 313254			2	1	581	104.4400	576	551	572	0	(1)	0	0	8.500	6.711	MON	4	47	06/30/2000	12/15/2021
36223N-5W-0	GNMA 1 POOL NO 313261			2	1	2,965	109.2400	3,214	2,942	2,955	0	(2)	0	0	8.000	7.790	MON	20	235	06/30/2000	12/15/2021
36223N-6D-1	GNMA 1 POOL NO 313268			2	1	12,228	104.4400	12,327	11,802	12,054	0	(26)	0	0	8.500	7.656	MON	84	1,003	06/30/2000	08/15/2021
36223N-DL-5	GNMA 1 POOL NO 312507			2	1	1,896	109.2400	2,020	1,849	1,880	0	0	0	0	8.000	7.242	MON	12	148	06/30/2000	11/15/2021
36223N-F3-3	GNMA 1 POOL NO 312586			2	1	1,906	109.2400	2,030	1,858	1,890	0	(3)	0	0	8.000	7.240	MON	12	149	06/30/2000	12/15/2021
36223N-K8-6	GNMA 1 POOL NO 312719			2	1	3,822	109.2400	4,070	3,726	3,792	0	(4)	0	0	8.000	7.149	MON	25	298	06/30/2000	12/15/2021
36223N-RR-7	GNMA 1 POOL NO 312896			2	1	2,014	104.4400	2,007	1,922	1,992	0	(5)	0	0	8.500	6.864	MON	14	163	06/30/2000	10/15/2021
36223N-UD-4	GNMA 1 POOL NO 312980			2	1	2,347	104.4400	2,345	2,245	2,319	0	(4)	0	0	8.500	6.863	MON	16	191	06/30/2000	12/15/2021
36223N-UQ-5	GNMA 1 POOL NO 312991			2	1	9,403	109.2400	10,090	9,237	9,350	0	(8)	0	0	8.000	7.414	MON	62	739	08/18/2000	01/15/2022
36223N-WS-9	GNMA 1 POOL NO 313057			2	1	801	108.0400	840	777	795	0	0	0	0	7.500	6.335	MON	5	58	06/30/2000	06/15/2022
36223N-YC-2	GNMA 1 POOL NO 313107			2	1	8,393	107.9000	8,926	8,272	8,353	0	(5)	0	0	7.000	6.587	MON	48	579	06/30/2000	11/15/2022
36223P-4X-4	GNMA 1 POOL NO 314138			2	1	36,011	104.4400	36,318	34,773	35,538	0	(74)	0	0	8.500	7.625	MON	246	2,956	06/30/2000	11/15/2021
36223P-K4-0	GNMA 1 POOL NO 313615			2	1	12,562	104.4400	12,563	12,029	12,373	0	(31)	0	0	8.500	7.329	MON	85	1,022	06/30/2000	12/15/2021
36223P-N3-9	GNMA 1 POOL NO 313710			2	1	9,139	109.2400	9,734	8,911	9,054	0	(14)	0	0	8.000	7.338	MON	59	713	06/30/2000	12/15/2021
36223P-P9-4	GNMA 1 POOL NO 313748			2	1	18,303	104.4400	18,261	17,484	17,969	0	(48)	0	0	8.500	7.464	MON	124	1,486	06/30/2000	11/15/2021
36223P-TA-7	GNMA 1 POOL NO 313845			2	1	3,518	109.2400	3,672	3,362	3,461	0	(9)	0	0	8.000	6.813	MON	22	269	06/30/2000	12/15/2021
36223Q-2S-5	GNMA POOL NO 314985			2	1	14,248	107.9000	15,156	14,047	14,172	0	(8)	0	0	7.000	6.669	MON	82	983	06/30/2000	12/15/2022
36223Q-6Y-8	GNMA POOL NO 315087			2	1	2,166	104.4400	2,164	2,072	2,140	0	(5)	0	0	8.500	6.915	MON	15	176	06/30/2000	12/15/2021
36223Q-7K-7	GNMA POOL NO 315098			2	1	9,857	109.2400	10,493	9,606	9,773	0	(14)	0	0	8.000	7.200	MON	64	769	06/30/2000	11/15/2021
36223Q-AV-9	GNMA POOL NO 314220			2	1	5,043	108.0400	5,354	4,956	5,017	0	(5)	0	0	7.500	6.903	MON	31	372	06/30/2000	04/15/2022
36223Q-DE-4	GNMA POOL NO 314301			2	1	37,756	108.0400	40,159	37,172	37,495	0	(37)	0	0	7.500	7.197	MON	232	2,788	06/30/2000	04/15/2022
36223Q-N7-8	GNMA POOL NO 314614			2	1	90,964	109.2400	97,612	89,358	90,363	0	(92)	0	0	8.000	7.550	MON	596	7,149	08/18/2000	04/15/2022
36223Q-RL-3	GNMA POOL NO 314691			2	1	25,579	104.4400	25,627	24,537	25,198	0	(60)	0	0	8.500	7.385	MON	174	2,086	06/30/2000	10/15/2021
36223Q-Z8-3	GNMA POOL NO 314967			2	1	9,810	104.4400	9,825	9,407	9,687	0	(22)	0	0	8.500	7.122	MON	67	800	06/30/2000	12/15/2021
36223R-2P-9	GNMA POOL NO 315882			2	1	1,564	108.0400	1,638	1,516	1,548	0	(3)	0	0	7.500	6.627	MON	9	114	06/30/2000	03/15/2022
36223R-A6-2	GNMA POOL NO 315129			2	1	18,563	109.2400	19,919	18,235	18,449	0	(18)	0	0	8.000	7.478	MON	122	1,459	08/18/2000	02/15/2022
36223R-A8-8	GNMA POOL NO 315131			2	1	536	104.4400	530	508	529	0	(1)	0	0	8.500	6.402	MON	4	43	06/30/2000	02/15/2022
36223R-BN-4	GNMA POOL NO 315145			2	1	149	108.0400	157	145	148	0	0	0	0	7.500	6.640	MON	1	11	02/06/1996	03/15/2022
36223R-DU-6	GNMA POOL NO 315215			2	1	25,262	108.0400	27,014	25,005	25,170	0	(15)	0	0	7.500	7.218	MON	156	1,875	06/30/2000	09/15/2022
36223R-E5-0	GNMA POOL NO 315256			2	1	3,165	107.9000	3,365	3,118	3,151	0	(2)	0	0	7.000	6.532	MON	18	218	06/30/2000	11/15/2022
36223R-E7-6	GNMA POOL NO 315258			2	1	139,085	108.0400	152,110	140,797	139,324	0	49	0	0	7.500	7.968	MON	880	10,560	06/30/2000	11/15/2022
36223R-E8-4	GNMA POOL NO 315259			2	1	499,721	108.0400	546,963	506,281	500,993	0	204	0	0	7.500	7.949	MON	3,164	37,971	06/30/2000	11/15/2022
36223R-EE-1	GNMA POOL NO 315233			2	1	2,211	107.9000	2,357	2,185	2,201	0	(1)	0	0	7.000	6.735	MON	13	153	01/26/1998	09/15/2022
36223R-FB-6	GNMA POOL NO 315262			2	1	10,101	104.4400	10,285	9,847	10,039	0	(11)	0	0	8.500	7.557	MON	70	837	06/30/2000	11/15/2022
36223R-J3-0	GNMA POOL NO 315382			2	1	13,891	108.0400	14,759	13,662	13,801	0	(14)	0	0	7.500	7.090	MON	85	1,025	06/30/2000	02/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223R-QE-8	GNMA POOL NO 315553			2	1	11,451	109.2400	12,194	11,163	11,352	0	(17)	0	0	8.000	7.254	MON	74	893	06/30/2000	12/15/2021
36223R-QZ-1	GNMA POOL NO 315572			2	1	440	109.2400	460	422	435	0	(1)	0	0	8.000	6.546	MON	3	34	12/01/1993	12/15/2021
36223R-SY-2	GNMA POOL NO 315635			2	1	12,431	109.2400	13,041	11,938	12,282	0	(33)	0	0	8.000	6.978	MON	80	955	06/30/2000	12/15/2021
36223S-4G-5	GNMA POOL NO 316823			2	1	67,842	108.0400	72,065	66,705	67,289	0	(68)	0	0	7.500	7.218	MON	417	5,003	06/30/2000	03/15/2022
36223S-5C-3	GNMA POOL NO 316843			2	1	7,573	109.2400	8,074	7,391	7,506	0	(11)	0	0	8.000	7.347	MON	49	591	06/30/2000	12/15/2021
36223S-7J-6	GNMA POOL NO 316897			2	1	12,250	104.4400	12,368	11,842	12,095	0	(24)	0	0	8.500	7.633	MON	84	1,007	06/30/2000	10/15/2021
36223S-AB-9	GNMA POOL NO 316002			2	1	7,464	109.2400	7,844	7,181	7,390	0	(17)	0	0	8.000	6.914	MON	48	574	06/30/2000	05/15/2022
36223S-BJ-1	GNMA POOL NO 316041			2	1	3,976	109.2400	4,220	3,863	3,935	0	(6)	0	0	8.000	7.220	MON	26	309	06/30/2000	12/15/2021
36223S-C3-5	GNMA POOL NO 316090			2	1	14,422	108.0400	15,110	13,986	14,264	0	(25)	0	0	7.500	6.693	MON	87	1,049	06/30/2000	02/15/2022
36223S-CV-3	GNMA POOL NO 316084			2	1	24,165	108.0400	25,675	23,765	24,031	0	(20)	0	0	7.500	6.987	MON	149	1,783	06/30/2000	02/15/2022
36223S-DM-2	GNMA POOL NO 316108			2	1	3,793	109.2400	4,074	3,729	3,773	0	(4)	0	0	8.000	7.489	MON	25	298	08/18/2000	03/15/2022
36223S-DY-6	GNMA POOL NO 316119			2	1	9,122	107.9000	11,050	10,241	9,487	0	54	0	0	7.000	9.951	MON	60	717	06/30/2000	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137			2	1	2,633	108.0400	2,811	2,602	2,623	0	(2)	0	0	7.500	7.147	MON	16	195	08/21/1997	04/15/2022
36223S-EZ-2	GNMA POOL NO 316152			2	1	9,379	108.0400	9,835	9,104	9,286	0	(15)	0	0	7.500	6.664	MON	57	682	06/30/2000	04/15/2022
36223S-FV-0	GNMA POOL NO 316180			2	1	4,403	108.0400	4,685	4,337	4,381	0	(4)	0	0	7.500	7.029	MON	27	325	06/30/2000	03/15/2022
36223S-GQ-0	GNMA POOL NO 316207			2	1	3,611	108.0400	3,838	3,552	3,590	0	(3)	0	0	7.500	7.032	MON	22	266	06/30/2000	02/15/2022
36223S-GR-8	GNMA POOL NO 316208			2	1	1,434	109.2400	1,506	1,378	1,422	0	(3)	0	0	8.000	6.570	MON	9	110	06/30/2000	02/15/2022
36223S-HP-1	GNMA POOL NO 316238			2	1	48,777	109.2400	52,371	47,942	48,503	0	(50)	0	0	8.000	7.480	MON	320	3,836	08/18/2000	01/15/2022
36223S-JS-3	GNMA POOL NO 316273			2	1	2,093	104.4400	2,086	1,998	2,063	0	(5)	0	0	8.500	7.002	MON	14	170	06/30/2000	12/15/2021
36223S-NW-9	GNMA POOL NO 316405			2	1	2,668	104.4400	2,665	2,552	2,628	0	(7)	0	0	8.500	7.251	MON	18	217	06/30/2000	12/15/2021
36223S-PD-9	GNMA POOL NO 316420			2	1	2,138	108.0400	2,241	2,074	2,116	0	(4)	0	0	7.500	6.651	MON	13	155	06/30/2000	02/15/2022
36223S-UE-1	GNMA POOL NO 316581			2	1	5,604	104.4400	5,643	5,403	5,535	0	(11)	0	0	8.500	7.436	MON	38	459	06/30/2000	11/15/2021
36223S-V4-2	GNMA POOL NO 316635			2	1	17,745	109.2400	18,922	17,322	17,595	0	(25)	0	0	8.000	7.324	MON	115	1,386	06/30/2000	12/15/2021
36223S-V5-9	GNMA POOL NO 316636			2	1	2,135	109.2400	2,266	2,075	2,117	0	(3)	0	0	8.000	7.035	MON	14	166	06/30/2000	12/15/2021
36223S-Z2-2	GNMA POOL NO 316761			2	1	1,108	108.0400	1,183	1,095	1,103	0	(1)	0	0	7.500	7.216	MON	7	82	08/21/1997	12/15/2021
36223S-Z3-0	GNMA POOL NO 316762			2	1	1,277	109.2400	1,334	1,221	1,259	0	(3)	0	0	8.000	6.673	MON	8	98	06/30/2000	12/15/2021
36223T-7D-7	GNMA 1 POOL NO 317792			2	1	14,320	108.0400	14,978	13,864	14,154	0	(24)	0	0	7.500	6.670	MON	87	1,040	06/30/2000	03/15/2022
36223T-AB-7	GNMA 1 POOL NO 316902			2	1	1,645	104.4400	1,639	1,569	1,621	0	(4)	0	0	8.500	7.024	MON	11	133	06/30/2000	11/15/2021
36223T-FK-2	GNMA 1 POOL NO 317070			2	1	5,993	104.4400	6,028	5,771	5,916	0	(13)	0	0	8.500	7.447	MON	41	491	06/30/2000	12/15/2021
36223T-KZ-3	GNMA 1 POOL NO 317212			2	1	1,556	104.4400	1,563	1,497	1,538	0	(3)	0	0	8.500	7.322	MON	11	127	06/14/1995	11/15/2021
36223T-XN-6	GNMA 1 POOL NO 317585			2	1	1,887	109.2400	2,003	1,833	1,868	0	(3)	0	0	8.000	7.186	MON	12	147	06/30/2000	12/15/2021
36223T-ZJ-3	GNMA 1 POOL NO 317645			2	1	7,693	104.4400	7,534	7,213	7,518	0	(27)	0	0	8.500	6.840	MON	51	613	06/30/2000	01/15/2022
36223U-7G-7	GNMA POOL NO 318695			2	1	8,043	108.0400	8,573	7,935	8,005	0	(7)	0	0	7.500	7.150	MON	50	595	02/19/1997	03/15/2022
36223U-JX-7	GNMA POOL NO 318078			2	1	5,958	108.0400	6,280	5,813	5,901	0	(9)	0	0	7.500	6.903	MON	36	436	06/30/2000	01/15/2022
36223U-M7-0	GNMA POOL NO 318182			2	1	769	109.2400	820	751	765	0	(1)	0	0	8.000	7.103	MON	5	60	06/30/2000	11/15/2021
36223U-VL-9	GNMA POOL NO 318419			2	1	8,692	109.2400	9,336	8,546	8,645	0	(9)	0	0	8.000	7.541	MON	57	684	08/18/2000	06/15/2022
36223U-WQ-7	GNMA POOL NO 318455			2	1	16,375	109.2400	17,479	16,001	16,215	0	(22)	0	0	8.000	7.506	MON	107	1,280	06/30/2000	12/15/2021
36223U-XK-9	GNMA POOL NO 318482			2	1	21,403	108.0400	22,810	21,114	21,291	0	(19)	0	0	7.500	7.199	MON	132	1,583	02/19/1997	04/15/2022
36223V-4D-5	GNMA 1 POOL NO 319520			2	1	98,598	109.2400	105,805	96,858	97,926	0	(99)	0	0	8.000	7.557	MON	646	7,749	08/18/2000	02/15/2022
36223V-DL-7	GNMA 1 POOL NO 318807			2	1	6,506	108.0400	6,920	6,405	6,468	0	(6)	0	0	7.500	7.095	MON	40	480	06/30/2000	03/15/2022
36223V-DQ-6	GNMA 1 POOL NO 318811			2	1	16,492	108.0400	17,510	16,208	16,379	0	(17)	0	0	7.500	7.088	MON	101	1,215	06/30/2000	03/15/2022
36223V-FV-3	GNMA 1 POOL NO 318880			2	1	13,242	109.2400	14,236	13,032	13,197	0	(10)	0	0	8.000	7.416	MON	87	1,043	08/18/2000	05/15/2022
36223V-G5-9	GNMA 1 POOL NO 318920			2	1	47,144	104.4400	47,241	45,231	46,375	0	(112)	0	0	8.500	7.558	MON	320	3,845	06/30/2000	12/15/2021
36223V-N7-7	GNMA 1 POOL NO 319114			2	1	12,610	108.0400	13,404	12,407	12,537	0	(12)	0	0	7.500	7.055	MON	78	930	06/30/2000	04/15/2022
36223V-NP-7	GNMA 1 POOL NO 319098			2	1	605	107.9000	645	598	603	0	(1)	0	0	7.000	6.654	MON	3	42	01/26/1998	04/15/2022
36223V-PB-6	GNMA 1 POOL NO 319118			2	1	2,241	109.2400	2,405	2,202	2,230	0	(1)	0	0	8.000	7.300	MON	15	176	08/18/2000	04/15/2022
36223V-UN-4	GNMA 1 POOL NO 319289			2	1	672	109.2400	721	660	668	0	(1)	0	0	8.000	7.437	MON	4	53	04/29/1996	12/15/2021
36223V-UR-5	GNMA 1 POOL NO 319292			2	1	6,324	108.0400	6,715	6,215	6,285	0	(7)	0	0	7.500	7.003	MON	39	466	06/30/2000	01/15/2022
36223V-US-3	GNMA 1 POOL NO 319293			2	1	813	109.2400	874	800	810	0	(1)	0	0	8.000	7.376	MON	5	64	08/18/2000	01/15/2022
36223V-UV-6	GNMA 1 POOL NO 319296			2	1	20,813	109.2400	22,347	20,457	20,710	0	(20)	0	0	8.000	7.391	MON	136	1,637	08/18/2000	01/15/2022
36223V-V3-7	GNMA 1 POOL NO 319334			2	1	11,701	108.0400	12,361	11,442	11,613	0	(15)	0	0	7.500	6.846	MON	72	858	06/30/2000	02/15/2022
36223V-V4-5	GNMA 1 POOL NO 319335			2	1	2,223	109.2400	2,386	2,184	2,213	0	(1)	0	0	8.000	7.284	MON	15	175	08/18/2000	02/15/2022
36223V-V6-0	GNMA 1 POOL NO 319337			2	1	12,931	108.0400	13,726	12,705	12,873	0	(14)	0	0	7.500	6.942	MON	79	953	06/30/2000	02/15/2022
36223V-VH-6	GNMA 1 POOL NO 319316			2	1	266	109.2400	286	262	265	0	0	0	0	8.000	7.279	MON	2	21	08/18/2000	02/15/2022
36223V-VX-1	GNMA 1 POOL NO 319330			2	1	5,887	108.0400	6,251	5,786	5,852	0	(6)	0	0	7.500	6.980	MON	36	434	06/30/2000	02/15/2022
36223V-WD-4	GNMA 1 POOL NO 319344			2	1	3,656	107.9000	3,891	3,606	3,643	0	(3)	0	0	7.000	6.588	MON	21	252	06/30/2000	03/15/2022
36223V-WM-4	GNMA 1 POOL NO 319352			2	1	7,041	108.0400	7,474	6,918	6,998	0	(7)	0	0	7.500	7.001	MON	43	519	06/30/2000	04/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223V-WT-9	GNMA 1 POOL NO 319358			2	1	23,313	109.2400	25,017	22,902	23,178	0	(20)	0	0	8.000	7.458	MON	153	1,832	08/18/2000	04/15/2022
36223V-WU-6	GNMA 1 POOL NO 319359			2	1	1,675	104.4400	1,664	1,594	1,650	0	(4)	0	0	8.500	7.007	MON	11	135	06/30/2000	04/15/2022
36223V-Z6-6	GNMA 1 POOL NO 319465			2	1	19,352	107.9000	22,498	20,850	19,853	0	66	0	0	7.000	8.679	MON	122	1,460	06/30/2000	12/15/2022
36223V-ZQ-2	GNMA 1 POOL NO 319451			2	1	8,523	109.2400	9,146	8,373	8,477	0	(8)	0	0	8.000	7.420	MON	56	670	08/18/2000	05/15/2022
36223W-BY-9	GNMA 1 POOL NO 319655			2	1	2,473	107.9000	2,628	2,435	2,461	0	(2)	0	0	7.000	6.541	MON	14	171	06/30/2000	11/15/2022
36223W-DQ-4	GNMA 1 POOL NO 319711			2	1	1,646	109.2400	1,752	1,604	1,632	0	(2)	0	0	8.000	7.188	MON	11	128	06/30/2000	11/15/2021
36223W-NA-8	GNMA 1 POOL NO 319985			2	1	8,739	109.2400	9,377	8,584	8,696	0	(8)	0	0	8.000	7.333	MON	57	687	08/18/2000	05/15/2022
36223W-PN-8	GNMA 1 POOL NO 320029			2	1	25,826	107.9000	27,722	25,692	25,768	0	(10)	0	0	7.000	6.868	MON	150	1,798	06/30/2000	12/15/2022
36223W-SD-7	GNMA 1 POOL NO 320116			2	1	67,303	108.0400	71,557	66,235	66,809	0	(67)	0	0	7.500	7.210	MON	414	4,968	06/30/2000	04/15/2022
36223W-TU-8	GNMA 1 POOL NO 320163			2	1	20,582	108.0400	22,534	20,858	20,663	0	6	0	0	7.500	7.858	MON	130	1,564	06/30/2000	02/15/2022
36223W-XR-0	GNMA 1 POOL NO 320288			2	1	24,549	109.2400	26,343	24,115	24,414	0	(24)	0	0	8.000	7.397	MON	161	1,929	08/18/2000	02/15/2022
36223X-GQ-9	GNMA 1 POOL NO 320707			2	1	5,740	108.0400	6,106	5,651	5,710	0	(5)	0	0	7.500	7.019	MON	35	424	06/30/2000	03/15/2022
36223X-LE-0	GNMA 1 POOL NO 320825			2	1	17,441	104.4400	17,721	16,967	17,305	0	(24)	0	0	8.500	7.574	MON	120	1,442	06/30/2000	05/15/2022
36223X-LG-5	GNMA 1 POOL NO 320827			2	1	27,364	109.2400	29,364	26,881	27,218	0	(24)	0	0	8.000	7.414	MON	179	2,150	08/18/2000	06/15/2022
36223X-PV-8	GNMA 1 POOL NO 320936			2	1	4,028	104.4400	4,087	3,913	3,994	0	(6)	0	0	8.500	7.534	MON	28	333	06/30/2000	03/15/2022
36223X-RS-3	GNMA 1 POOL NO 320997			2	1	12,080	108.0400	12,605	11,668	11,956	0	(13)	0	0	7.500	6.505	MON	73	875	06/30/2000	12/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038			2	1	6,817	108.0400	7,265	6,724	6,785	0	(6)	0	0	7.500	7.132	MON	42	504	02/19/1997	04/15/2022
36223X-UY-6	GNMA 1 POOL NO 321099			2	1	32,287	109.2400	34,647	31,717	32,087	0	(33)	0	0	8.000	7.516	MON	211	2,537	08/18/2000	05/15/2022
36223X-V5-8	GNMA 1 POOL NO 321136			2	1	10,956	108.0400	11,679	10,811	10,902	0	(9)	0	0	7.500	7.180	MON	68	811	02/19/1997	04/15/2022
36223X-ZF-2	GNMA 1 POOL NO 321242			2	1	10,607	108.0400	11,250	10,413	10,533	0	(12)	0	0	7.500	7.052	MON	65	781	06/30/2000	05/15/2022
36223Y-CN-8	GNMA 1 POOL NO 321477			2	1	18,326	108.0400	19,515	18,064	18,222	0	(16)	0	0	7.500	7.151	MON	113	1,355	06/30/2000	03/15/2022
36223Y-DA-5	GNMA 1 POOL NO 321497			2	1	16,869	108.0400	17,921	16,588	16,756	0	(17)	0	0	7.500	7.114	MON	104	1,244	06/30/2000	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556			2	1	21,355	109.2400	22,930	20,991	21,254	0	(20)	0	0	8.000	7.421	MON	140	1,679	08/18/2000	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536			2	1	865	107.9000	922	854	862	0	0	0	0	7.000	6.622	MON	5	60	01/26/1998	10/15/2022
36223Y-GW-4	GNMA 1 POOL NO 321613			2	1	3,108	109.2400	3,272	2,995	3,083	0	(6)	0	0	8.000	6.726	MON	20	240	06/30/2000	04/15/2022
36223Y-K5-8	GNMA 1 POOL NO 321716			2	1	3,676	107.9000	3,917	3,631	3,662	0	(3)	0	0	7.000	6.670	MON	21	254	01/26/1998	11/15/2022
36223Y-M3-1	GNMA 1 POOL NO 321778			2	1	16,679	109.2400	17,898	16,384	16,593	0	(11)	0	0	8.000	7.380	MON	109	1,311	08/18/2000	06/15/2022
36223Y-MN-7	GNMA 1 POOL NO 321765			2	1	5,625	104.4400	5,805	5,558	5,602	0	(4)	0	0	8.500	8.197	MON	39	473	08/24/1994	06/15/2022
36223Y-N3-0	GNMA 1 POOL NO 321810			2	1	86,015	109.2400	92,302	84,497	85,466	0	(88)	0	0	8.000	7.542	MON	563	6,760	08/18/2000	06/15/2022
36223Y-N7-1	GNMA 1 POOL NO 321814			2	1	3,525	109.2400	3,678	3,367	3,491	0	(7)	0	0	8.000	6.484	MON	22	269	06/30/2000	07/15/2022
36223Y-Q4-5	GNMA 1 POOL NO 321875			2	1	2,844	108.0400	3,030	2,805	2,833	0	(2)	0	0	7.500	7.031	MON	18	210	02/19/1997	03/15/2022
36223Y-S6-8	GNMA 1 POOL NO 321941			2	1	339	109.2400	364	334	338	0	0	0	0	8.000	7.265	MON	2	27	08/18/2000	10/15/2022
36223Y-VU-1	GNMA 1 POOL NO 322027			2	1	31,754	108.0400	33,585	31,087	31,494	0	(40)	0	0	7.500	6.976	MON	194	2,331	06/30/2000	01/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076			2	1	76,934	109.2400	82,595	75,611	76,506	0	(73)	0	0	8.000	7.513	MON	504	6,049	08/18/2000	07/15/2022
36224A-2N-0	GNMA POOL NO 323081			2	1	965	108.0400	1,029	952	962	0	(1)	0	0	7.500	6.980	MON	6	71	02/19/1997	05/15/2022
36224A-4C-2	GNMA POOL NO 323119			2	1	23,917	108.0400	25,401	23,512	23,755	0	(22)	0	0	7.500	7.112	MON	147	1,763	06/30/2000	05/15/2022
36224A-4U-2	GNMA POOL NO 323135			2	1	30,279	109.2400	32,512	29,763	30,126	0	(26)	0	0	8.000	7.464	MON	198	2,381	08/18/2000	06/15/2022
36224A-5G-2	GNMA POOL NO 323147			2	1	9,811	108.0400	10,286	9,521	9,711	0	(16)	0	0	7.500	6.694	MON	60	714	06/30/2000	06/15/2022
36224A-5H-0	GNMA POOL NO 323148			2	1	2,350	109.2400	2,523	2,310	2,342	0	(2)	0	0	8.000	7.187	MON	15	185	08/18/2000	06/15/2022
36224A-6D-8	GNMA POOL NO 323168			2	1	425	109.2400	447	409	421	0	(1)	0	0	8.000	6.804	MON	3	33	06/30/2000	07/15/2022
36224A-6K-2	GNMA POOL NO 323174			2	1	1,517	104.4400	1,538	1,473	1,505	0	(2)	0	0	8.500	7.517	MON	10	125	06/30/2000	07/15/2022
36224A-F9-7	GNMA POOL NO 322492			2	1	18,327	108.0400	19,533	18,081	18,234	0	(16)	0	0	7.500	7.206	MON	113	1,356	02/19/1997	08/15/2022
36224A-RM-5	GNMA POOL NO 322792			2	1	15,211	108.0400	16,039	14,846	15,089	0	(20)	0	0	7.500	6.795	MON	93	1,114	06/30/2000	04/15/2022
36224A-VP-3	GNMA POOL NO 322922			2	1	3,895	107.9000	4,150	3,846	3,879	0	(3)	0	0	7.000	6.685	MON	22	269	01/26/1998	12/15/2022
36224A-Z9-5	GNMA POOL NO 323068			2	1	19,195	108.0400	20,382	18,866	19,076	0	(18)	0	0	7.500	7.036	MON	118	1,415	06/30/2000	04/15/2022
36224A-ZE-4	GNMA POOL NO 323041			2	1	1,465	108.0400	1,557	1,441	1,458	0	(1)	0	0	7.500	6.943	MON	9	108	06/30/2000	03/15/2022
36224A-ZZ-7	GNMA POOL NO 323060			2	1	21,381	108.0400	22,533	20,857	21,197	0	(26)	0	0	7.500	6.826	MON	130	1,564	06/30/2000	04/15/2022
36224B-3P-2	GNMA POOL NO 324006			2	1	134,812	109.2400	144,665	132,432	133,935	0	(139)	0	0	8.000	7.554	MON	883	10,595	08/18/2000	06/15/2022
36224B-4E-6	GNMA POOL NO 324021			2	1	11,211	108.0400	11,938	11,050	11,152	0	(8)	0	0	7.500	7.096	MON	69	829	06/30/2000	02/15/2022
36224B-4Y-2	GNMA POOL NO 324039			2	1	3,077	108.0400	3,272	3,029	3,062	0	(3)	0	0	7.500	6.983	MON	19	227	06/30/2000	04/15/2022
36224B-AV-1	GNMA POOL NO 323220			2	1	13,853	109.2400	14,893	13,633	13,808	0	(11)	0	0	8.000	7.379	MON	91	1,091	08/18/2000	06/15/2022
36224B-CL-1	GNMA POOL NO 323275			2	1	15,768	108.0400	16,777	15,529	15,684	0	(14)	0	0	7.500	7.070	MON	97	1,165	06/30/2000	05/15/2022
36224B-DK-2	GNMA POOL NO 323306			2	1	37,126	109.2400	39,840	36,471	36,921	0	(34)	0	0	8.000	7.442	MON	243	2,918	08/18/2000	06/15/2022
36224B-DQ-9	GNMA POOL NO 323311			2	1	61,591	109.2400	66,093	60,504	61,185	0	(59)	0	0	8.000	7.578	MON	403	4,840	08/18/2000	08/15/2022
36224B-EL-9	GNMA POOL NO 323339			2	1	4,921	108.0400	5,113	4,733	4,870	0	(9)	0	0	7.500	6.201	MON	30	355	06/30/2000	10/15/2022
36224B-G7-8	GNMA POOL NO 323422			2	1	13,034	109.2400	13,987	12,804	12,953	0	(12)	0	0	8.000	7.519	MON	85	1,024	08/18/2000	06/15/2022
36224B-GY-9	GNMA POOL NO 323415			2	1	5,994	108.0400	6,276	5,809	5,929	0	(10)	0	0	7.500	6.679	MON	36	436	06/30/2000	05/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36224B-HD-4	GNMA POOL NO 323428			2	1	6,155	109.2400	6,604	6,046	6,122	0	(6)	0	0	8.000	7.415	MON	40	484	08/18/2000	06/15/2022
36224B-JQ-3	GNMA POOL NO 323471			2	1	1,580	108.0400	1,646	1,524	1,567	0	(3)	0	0	7.500	6.323	MON	10	114	06/30/2000	04/15/2022
36224B-LJ-6	GNMA POOL NO 323529			2	1	11,910	107.9000	12,654	11,727	11,840	0	(11)	0	0	7.000	6.643	MON	68	821	06/30/2000	10/15/2022
36224B-LT-4	GNMA POOL NO 323538			2	1	1,546	107.9000	1,647	1,527	1,540	0	(1)	0	0	7.000	6.674	MON	9	107	01/26/1998	11/15/2022
36224B-VB-2	GNMA POOL NO 323810			2	1	9,718	109.2400	10,437	9,555	9,666	0	(10)	0	0	8.000	7.522	MON	64	764	08/18/2000	04/15/2022
36224C-5C-7	GNMA 1 POOL NO 324943			2	1	8,188	109.2400	8,787	8,044	8,146	0	(8)	0	0	8.000	7.389	MON	54	643	08/18/2000	06/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347			2	1	2,011	108.0400	2,146	1,987	2,003	0	(2)	0	0	7.500	7.128	MON	12	149	08/21/1997	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365			2	1	46,188	109.2400	49,593	45,399	45,952	0	(44)	0	0	8.000	7.470	MON	303	3,632	08/18/2000	06/15/2022
36224C-K3-0	GNMA 1 POOL NO 324414			2	1	22,760	109.2400	23,958	21,932	22,592	0	(43)	0	0	8.000	6.681	MON	146	1,755	06/30/2000	07/15/2022
36224C-KD-8	GNMA 1 POOL NO 324392			2	1	4,374	109.2400	4,694	4,297	4,350	0	(4)	0	0	8.000	7.450	MON	29	344	08/18/2000	06/15/2022
36224C-L7-0	GNMA 1 POOL NO 324450			2	1	3,595	108.0400	3,821	3,537	3,576	0	(3)	0	0	7.500	7.012	MON	22	265	06/30/2000	05/15/2022
36224C-LS-4	GNMA 1 POOL NO 324437			2	1	5,469	104.4400	5,399	5,170	5,374	0	(15)	0	0	8.500	6.928	MON	37	439	06/30/2000	08/15/2022
36224C-ZK-6	GNMA 1 POOL NO 324846			2	1	34,913	109.2400	37,482	34,312	34,734	0	(20)	0	0	8.000	7.450	MON	229	2,745	08/18/2000	06/15/2022
36224D-D7-7	GNMA 1 POOL NO 325126			2	1	17,660	108.0400	18,768	17,372	17,561	0	(17)	0	0	7.500	7.032	MON	109	1,303	06/30/2000	05/15/2022
36224D-DP-7	GNMA 1 POOL NO 325110			2	1	1,838	108.0400	1,954	1,809	1,829	0	(2)	0	0	7.500	6.941	MON	11	136	06/30/2000	04/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164			2	1	2,310	109.2400	2,480	2,271	2,300	0	(2)	0	0	8.000	7.397	MON	15	182	08/18/2000	07/15/2022
36224D-L8-6	GNMA 1 POOL NO 325351			2	1	22,056	108.0400	23,420	21,678	21,906	0	(23)	0	0	7.500	7.103	MON	135	1,626	06/30/2000	05/15/2022
36224D-LZ-6	GNMA 1 POOL NO 325344			2	1	13,202	108.0400	14,059	13,013	13,133	0	(11)	0	0	7.500	7.118	MON	81	976	06/30/2000	05/15/2022
36224D-M8-5	GNMA 1 POOL NO 325383			2	1	11,377	109.2400	12,209	11,176	11,314	0	(11)	0	0	8.000	7.444	MON	75	894	08/18/2000	06/15/2022
36224D-MR-3	GNMA 1 POOL NO 325368			2	1	5,896	108.0400	6,200	5,739	5,848	0	(8)	0	0	7.500	6.637	MON	36	430	06/30/2000	04/15/2022
36224D-N4-3	GNMA 1 POOL NO 325411			2	1	15,383	107.9000	16,327	15,131	15,291	0	(14)	0	0	7.000	6.595	MON	88	1,059	06/30/2000	10/15/2022
36224D-NR-2	GNMA 1 POOL NO 325400			2	1	4,339	109.2400	4,656	4,263	4,319	0	(2)	0	0	8.000	7.329	MON	28	341	08/18/2000	08/15/2022
36224D-NW-1	GNMA 1 POOL NO 325405			2	1	4,381	104.4400	4,356	4,171	4,317	0	(11)	0	0	8.500	7.085	MON	30	355	06/30/2000	09/15/2022
36224D-PG-4	GNMA 1 POOL NO 325423			2	1	10,168	107.9000	11,450	10,612	10,279	0	19	0	0	7.000	8.293	MON	62	743	06/30/2000	12/15/2022
36224D-SQ-9	GNMA 1 POOL NO 325527			2	1	56,577	108.0400	60,102	55,631	56,134	0	(60)	0	0	7.500	7.197	MON	348	4,172	06/30/2000	03/15/2022
36224D-VK-8	GNMA 1 POOL NO 325618			2	1	9,140	107.9000	9,732	9,019	9,096	0	(7)	0	0	7.000	6.672	MON	53	631	06/30/2000	11/15/2022
36224D-XH-3	GNMA 1 POOL NO 325680			2	1	3,898	104.4400	4,000	3,830	3,875	0	(4)	0	0	8.500	7.979	MON	27	326	06/30/2000	02/15/2022
36224E-AX-1	GNMA 1 POOL NO 325922			2	1	953	108.0400	997	923	943	0	(1)	0	0	7.500	6.543	MON	6	69	06/30/2000	03/15/2022
36224E-DL-4	GNMA 1 POOL NO 326007			2	1	17,861	108.0400	18,987	17,575	17,734	0	(17)	0	0	7.500	7.181	MON	110	1,318	06/30/2000	04/15/2022
36224E-FB-4	GNMA 1 POOL NO 326062			2	1	16,408	108.0400	17,427	16,130	16,289	0	(18)	0	0	7.500	7.157	MON	101	1,210	06/30/2000	05/15/2022
36224E-SA-2	GNMA 1 POOL NO 326413			2	1	1,668	104.4400	1,669	1,598	1,652	0	(3)	0	0	8.500	6.936	MON	11	136	06/30/2000	12/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417			2	1	2,364	104.4400	2,412	2,309	2,350	0	(3)	0	0	8.500	7.735	MON	16	196	04/15/1994	12/15/2022
36224F-2R-0	GNMA POOL NO 327584			2	1	18,468	104.4400	18,390	17,607	18,143	0	(48)	0	0	8.500	7.414	MON	125	1,497	06/30/2000	06/15/2022
36224F-7G-9	GNMA POOL NO 327695			2	1	6,057	108.0400	6,361	5,888	6,004	0	(3)	0	0	7.500	6.737	MON	37	442	12/01/1993	07/15/2022
36224F-AJ-9	GNMA POOL NO 326809			2	1	3,724	107.9000	3,966	3,675	3,708	0	0	0	0	7.000	6.628	MON	21	257	06/30/2000	11/15/2022
36224F-F7-0	GNMA POOL NO 326990			2	1	5,742	107.9000	6,279	5,819	5,760	0	3	0	0	7.000	7.382	MON	34	407	09/22/2000	05/15/2023
36224F-J2-7	GNMA POOL NO 327081			2	1	1,258	108.0400	1,342	1,242	1,252	0	(1)	0	0	7.500	7.155	MON	8	93	06/30/2000	05/15/2022
36224F-J7-6	GNMA POOL NO 327086			2	1	13,290	108.0400	14,128	13,077	13,216	0	(4)	0	0	7.500	7.049	MON	82	981	06/30/2000	06/15/2022
36224F-KE-9	GNMA POOL NO 327093			2	1	7,129	108.0400	7,809	7,229	7,149	0	4	0	0	7.500	7.998	MON	45	542	06/30/2000	06/15/2022
36224F-MP-2	GNMA POOL NO 327166			2	1	22,774	109.2400	23,804	21,791	22,418	0	(59)	0	0	8.000	6.678	MON	145	1,743	06/30/2000	04/15/2021
36224F-P8-7	GNMA POOL NO 327247			2	1	2,602	108.0400	2,773	2,567	2,590	0	(2)	0	0	7.500	7.165	MON	16	192	02/19/1997	08/15/2022
36224F-PH-7	GNMA POOL NO 327224			2	1	5,151	107.9000	5,395	5,000	5,101	0	(8)	0	0	7.000	6.207	MON	29	350	06/30/2000	11/15/2022
36224F-QJ-2	GNMA POOL NO 327257			2	1	17,083	109.2400	18,332	16,782	16,993	0	(15)	0	0	8.000	7.408	MON	112	1,343	08/18/2000	06/15/2022
36224F-UB-4	GNMA POOL NO 327378			2	1	1,230	109.2400	1,323	1,211	1,226	0	(1)	0	0	8.000	7.418	MON	8	97	08/18/2000	06/15/2022
36224F-VD-9	GNMA POOL NO 327412			2	1	9,462	109.2400	10,172	9,311	9,433	0	(8)	0	0	8.000	7.367	MON	62	745	08/18/2000	07/15/2022
36224G-G2-8	GNMA POOL NO 327917			2	1	24,381	107.9000	26,662	24,710	24,460	0	4	0	0	7.000	7.356	MON	144	1,730	09/22/2000	10/15/2023
36224G-NE-4	GNMA POOL NO 328089			2	1	2,819	109.2400	3,030	2,774	2,809	0	(3)	0	0	8.000	7.423	MON	18	222	08/18/2000	07/15/2022
36224G-PG-7	GNMA POOL NO 328123			2	1	13,940	104.4400	14,237	13,631	13,827	0	(18)	0	0	8.500	7.971	MON	97	1,159	06/30/2000	08/15/2022
36224G-YD-4	GNMA POOL NO 328408			2	1	4,208	109.2400	4,397	4,025	4,158	0	(9)	0	0	8.000	6.541	MON	27	322	06/30/2000	09/15/2022
36224H-3H-7	GNMA 1 POOL NO 329400			2	1	49,840	109.2400	53,483	48,960	49,512	0	(52)	0	0	8.000	7.562	MON	326	3,917	08/18/2000	06/15/2022
36224H-A6-3	GNMA 1 POOL NO 328629			2	1	9,094	107.9000	9,651	8,944	9,042	0	(8)	0	0	7.000	6.573	MON	52	626	06/30/2000	11/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605			2	1	963	107.9000	1,026	951	960	0	0	0	0	7.000	6.629	MON	6	66	01/26/1998	10/15/2022
36224H-BB-1	GNMA 1 POOL NO 328634			2	1	12,394	107.9000	13,171	12,206	12,323	0	(11)	0	0	7.000	6.644	MON	71	854	06/30/2000	11/15/2022
36224H-CZ-7	GNMA 1 POOL NO 328688			2	1	2,629	107.9000	2,793	2,588	2,617	0	(2)	0	0	7.000	6.512	MON	15	181	06/30/2000	11/15/2022
36224H-ME-3	GNMA 1 POOL NO 328957			2	1	9,768	107.9000	11,023	10,216	9,880	0	12	0	0	7.000	8.368	MON	60	715	06/30/2000	12/15/2022
36224H-SA-5	GNMA 1 POOL NO 329113			2	1	10,943	109.2400	11,742	10,749	10,881	0	(11)	0	0	8.000	7.457	MON	72	860	08/18/2000	06/15/2022
36224H-SU-1	GNMA 1 POOL NO 329131			2	1	25,468	109.2400	27,369	25,055	25,368	0	(23)	0	0	8.000	7.466	MON	167	2,004	08/18/2000	09/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36224H-SX-5	GNMA 1 POOL NO 329134			2	1	31,476	109.2400	33,776	30,920	31,307	0	(28)	0	0	8.000	7.426	MON	206	2,474	08/18/2000	07/15/2022
36224J-AJ-1	GNMA 1 POOL NO 329509			2	1	60,679	109.2400	65,232	59,716	60,419	0	(58)	0	0	8.000	7.563	MON	398	4,777	08/18/2000	11/15/2022
36224J-AT-9	GNMA 1 POOL NO 329518			2	1	8,113	107.9000	9,154	8,484	8,215	0	16	0	0	7.000	8.245	MON	49	594	06/30/2000	12/15/2022
36224J-B7-6	GNMA 1 POOL NO 329562			2	1	15,751	107.9000	16,785	15,556	15,668	0	(12)	0	0	7.000	6.756	MON	91	1,089	06/30/2000	11/15/2022
36224J-EF-5	GNMA 1 POOL NO 329634			2	1	2,367	104.4400	2,440	2,337	2,356	0	(2)	0	0	8.500	8.160	MON	17	199	06/30/2000	08/15/2022
36224J-HZ-8	GNMA 1 POOL NO 329748			2	1	2,204	109.2400	2,310	2,114	2,187	0	(4)	0	0	8.000	6.536	MON	14	169	06/30/2000	01/15/2023
36224J-JF-0	GNMA 1 POOL NO 329762			2	1	6,065	109.2400	6,508	5,958	6,030	0	(6)	0	0	8.000	7.487	MON	40	477	08/18/2000	08/15/2022
36224J-JY-9	GNMA 1 POOL NO 329779			2	1	19,663	107.9000	20,879	19,350	19,554	0	(14)	0	0	7.000	6.576	MON	113	1,354	06/30/2000	10/15/2022
36224J-KH-4	GNMA 1 POOL NO 329796			2	1	4,162	108.0400	4,338	4,015	4,123	0	(6)	0	0	7.500	6.292	MON	25	301	06/30/2000	10/15/2022
36224J-KL-5	GNMA 1 POOL NO 329799			2	1	6,237	107.9000	6,636	6,150	6,209	0	(5)	0	0	7.000	6.595	MON	36	431	06/30/2000	11/15/2022
36224J-KT-8	GNMA 1 POOL NO 329806			2	1	17,990	107.9000	19,132	17,731	17,890	0	(15)	0	0	7.000	6.673	MON	103	1,241	06/30/2000	11/15/2022
36224J-LU-4	GNMA 1 POOL NO 329839			2	1	27,548	107.9000	29,331	27,183	27,398	0	(22)	0	0	7.000	6.724	MON	159	1,903	06/30/2000	11/15/2022
36224J-N5-7	GNMA 1 POOL NO 329912			2	1	330	107.9000	361	334	331	0	0	0	0	7.000	7.427	MON	2	24	09/22/2000	11/15/2023
36224J-RC-8	GNMA 1 POOL NO 329983			2	1	2,141	109.2400	2,270	2,078	2,121	0	(3)	0	0	8.000	7.122	MON	14	166	01/06/1993	02/15/2023
36224K-AU-3	GNMA 1 POOL NO 330419			2	1	1,848	108.0400	1,962	1,816	1,838	0	(1)	0	0	7.500	6.908	MON	11	136	06/30/2000	05/15/2022
36224K-EG-0	GNMA 1 POOL NO 330535			2	1	680	109.2400	731	669	678	0	(1)	0	0	8.000	7.376	MON	4	54	08/18/2000	09/15/2022
36224K-EY-1	GNMA 1 POOL NO 330551			2	1	1,035	107.9000	1,104	1,023	1,032	0	(1)	0	0	7.000	6.642	MON	6	71	01/26/1998	11/15/2022
36224K-JT-7	GNMA 1 POOL NO 330674			2	1	3,136	107.9000	3,335	3,091	3,123	0	(2)	0	0	7.000	6.498	MON	18	216	06/30/2000	12/15/2022
36224K-KX-6	GNMA 1 POOL NO 330710			2	1	3,952	108.0400	4,105	3,799	3,912	0	(7)	0	0	7.500	6.141	MON	24	285	06/30/2000	10/15/2022
36224K-M3-0	GNMA 1 POOL NO 330778			2	1	6,258	107.9000	6,649	6,162	6,229	0	(3)	0	0	7.000	6.534	MON	36	431	06/30/2000	12/15/2022
36224K-MW-6	GNMA 1 POOL NO 330773			2	1	9,456	107.9000	10,055	9,318	9,411	0	(7)	0	0	7.000	6.574	MON	54	652	06/30/2000	10/15/2022
36224K-PU-7	GNMA 1 POOL NO 330835			2	1	18,533	107.9000	19,700	18,257	18,438	0	(10)	0	0	7.000	6.605	MON	107	1,278	06/30/2000	12/15/2022
36224K-QU-6	GNMA 1 POOL NO 330867			2	1	641	107.9000	683	633	640	0	0	0	0	7.000	6.466	MON	4	44	06/30/2000	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909			2	1	1,725	107.9000	1,839	1,704	1,719	0	(1)	0	0	7.000	6.671	MON	10	119	01/26/1998	12/15/2022
36224K-R7-6	GNMA 1 POOL NO 330910			2	1	6,983	107.9000	7,426	6,882	6,950	0	(5)	0	0	7.000	6.588	MON	40	482	06/30/2000	12/15/2022
36224K-XX-2	GNMA 1 POOL NO 331094			2	1	10,974	107.9000	12,327	11,424	11,106	0	20	0	0	7.000	8.047	MON	67	800	06/30/2000	12/15/2022
36224L-B4-8	GNMA 1 POOL NO 331359			2	1	50,069	108.0400	51,927	48,065	49,288	0	(109)	0	0	7.500	6.655	MON	300	3,605	06/30/2000	11/15/2022
36224L-FS-1	GNMA 1 POOL NO 331477			2	1	14,968	107.9000	15,724	14,572	14,836	0	(17)	0	0	7.000	6.295	MON	85	1,020	06/30/2000	11/15/2022
36224L-HA-8	GNMA 1 POOL NO 331525			2	1	6,905	107.9000	7,351	6,812	6,880	0	(6)	0	0	7.000	6.632	MON	40	477	06/30/2000	11/15/2022
36224L-RF-6	GNMA 1 POOL NO 331786			2	1	15,777	109.2400	16,930	15,499	15,695	0	(12)	0	0	8.000	7.412	MON	103	1,240	08/18/2000	08/15/2022
36224L-SG-3	GNMA 1 POOL NO 331819			2	1	29,163	107.9000	31,243	28,955	29,069	0	(14)	0	0	7.000	6.861	MON	169	2,027	12/06/2000	11/15/2022
36224L-SJ-7	GNMA 1 POOL NO 331821			2	1	17,277	108.0400	18,473	17,099	17,219	0	(9)	0	0	7.500	7.188	MON	107	1,282	06/30/2000	11/15/2022
36224L-SQ-1	GNMA 1 POOL NO 331827			2	1	5,762	107.9000	6,127	5,679	5,733	0	(4)	0	0	7.000	6.627	MON	33	397	06/30/2000	12/15/2022
36224L-SS-7	GNMA 1 POOL NO 331829			2	1	22,905	108.0400	24,356	22,545	22,836	0	(19)	0	0	7.500	6.912	MON	141	1,691	06/30/2000	12/15/2022
36224L-SZ-1	GNMA 1 POOL NO 331836			2	1	10,785	107.9000	11,796	10,932	10,818	0	5	0	0	7.000	7.401	MON	64	765	09/25/2000	01/15/2023
36224L-UQ-8	GNMA 1 POOL NO 331891			2	1	7,296	109.2400	7,829	7,167	7,255	0	(6)	0	0	8.000	7.457	MON	48	573	08/18/2000	06/15/2022
36224L-YE-1	GNMA 1 POOL NO 332009			2	1	6,764	107.9000	7,219	6,690	6,743	0	(5)	0	0	7.000	6.724	MON	39	468	06/30/2000	10/15/2022
36224L-ZA-8	GNMA 1 POOL NO 332037			2	1	4,524	109.2400	4,746	4,344	4,473	0	(9)	0	0	8.000	6.695	MON	29	347	06/30/2000	08/15/2022
36224M-2F-1	GNMA 1 POOL NO 332974			2	1	657	107.9000	739	685	662	0	1	0	0	7.000	8.332	MON	4	48	06/30/2000	11/15/2022
36224M-J3-0	GNMA 1 POOL NO 332482			2	1	9,362	107.9000	10,238	9,488	9,391	0	5	0	0	7.000	7.398	MON	55	664	09/22/2000	01/15/2023
36224M-KC-8	GNMA 1 POOL NO 332491			2	1	2,461	107.9000	2,639	2,446	2,456	0	0	0	0	7.000	6.822	MON	14	171	12/06/2000	01/15/2023
36224M-LT-0	GNMA 1 POOL NO 332538			2	1	42,671	107.9000	47,141	43,689	42,969	0	41	0	0	7.000	7.594	MON	255	3,058	06/30/2000	12/15/2022
36224M-RE-7	GNMA 1 POOL NO 332685			2	1	9,804	107.9000	10,721	9,936	9,833	0	0	0	0	7.000	7.406	MON	58	696	09/22/2000	04/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734			2	1	270,464	108.0400	295,675	273,684	271,025	0	86	0	0	7.500	7.929	MON	1,711	20,526	07/23/1996	11/15/2022
36224M-T5-4	GNMA 1 POOL NO 332772			2	1	831	109.9700	892	811	827	0	(1)	0	0	7.000	6.195	MON	5	56	06/30/2000	03/15/2024
36224M-T6-2	GNMA 1 POOL NO 332773			2	1	588	111.5000	632	566	585	0	(1)	0	0	7.500	6.088	MON	4	43	06/30/2000	03/15/2024
36224M-UY-9	GNMA 1 POOL NO 332799			2	1	10,750	108.0400	11,485	10,631	10,715	0	(4)	0	0	7.500	7.130	MON	66	797	06/30/2000	12/15/2022
36224N-3C-5	GNMA POOL NO 333895			2	1	7,419	104.4400	7,359	7,046	7,291	0	(20)	0	0	8.500	7.196	MON	50	599	06/30/2000	08/15/2022
36224N-3Q-4	GNMA POOL NO 333907			2	1	11,954	109.2400	12,828	11,743	11,893	0	(11)	0	0	8.000	7.403	MON	78	939	08/18/2000	09/15/2022
36224N-BS-1	GNMA POOL NO 333149			2	1	5,735	107.9000	6,444	5,972	5,810	0	10	0	0	7.000	7.974	MON	35	418	06/30/2000	12/15/2022
36224N-D8-3	GNMA POOL NO 333227			2	1	840	107.9000	948	879	849	0	2	0	0	7.000	8.439	MON	5	61	06/30/2000	12/15/2022
36224N-DC-4	GNMA POOL NO 333199			2	1	55,395	109.2400	59,444	54,417	55,082	0	(51)	0	0	8.000	7.498	MON	363	4,353	08/18/2000	11/15/2022
36224N-GL-1	GNMA POOL NO 333303			2	1	17,985	109.2400	19,299	17,667	17,874	0	(18)	0	0	8.000	7.531	MON	118	1,413	08/18/2000	08/15/2022
36224N-HW-6	GNMA POOL NO 333345			2	1	15,561	107.9000	16,671	15,450	15,509	0	(8)	0	0	7.000	6.869	MON	90	1,082	12/06/2000	11/15/2022
36224N-KY-8	GNMA POOL NO 333411			2	1	37,169	109.2400	39,886	36,513	36,964	0	(35)	0	0	8.000	7.481	MON	243	2,921	08/18/2000	11/15/2022
36224N-TQ-6	GNMA POOL NO 333659			2	1	2,616	107.9000	2,861	2,651	2,621	0	1	0	0	7.000	7.524	MON	15	186	09/25/2000	01/15/2023
36224N-UY-7	GNMA POOL NO 333699			2	1	17,101	109.2400	17,713	16,215	16,876	0	(40)	0	0	8.000	6.122	MON	108	1,297	06/30/2000	09/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36224N-W3-3	GNMA POOL NO 333766			2	1	26,570	107.9000	28,256	26,187	26,435	0	(17)	0	0	7.000	6.627	MON	153	1,833	06/30/2000	11/15/2022
36224N-WY-5	GNMA POOL NO 333763			2	1	1,272	108.0400	1,331	1,232	1,260	0	(2)	0	0	7.500	6.613	MON	8	92	09/24/1998	10/15/2022
36224N-XA-6	GNMA POOL NO 333773			2	1	2,876	107.9000	3,058	2,834	2,863	0	(1)	0	0	7.000	6.545	MON	17	198	06/30/2000	12/15/2022
36224P-2H-0	GNMA 1 POOL NO 334776			2	1	9,640	107.7000	9,976	9,263	9,593	0	(12)	0	0	8.000	6.628	MON	62	741	06/30/2000	08/15/2025
36224P-AC-2	GNMA 1 POOL NO 334003			2	1	1,113	107.9000	1,186	1,099	1,108	0	(1)	0	0	7.000	6.706	MON	6	77	01/26/1998	09/15/2022
36224P-D6-2	GNMA 1 POOL NO 334125			2	1	42,025	107.9000	47,402	43,931	42,642	0	90	0	0	7.000	8.058	MON	256	3,075	06/30/2000	10/15/2022
36224P-KS-6	GNMA 1 POOL NO 334305			2	1	5,012	108.0400	5,373	4,973	4,998	0	(2)	0	0	7.500	7.301	MON	31	373	06/30/2000	06/15/2023
36224P-RH-3	GNMA 1 POOL NO 334488			2	1	24,954	107.9000	28,108	26,050	25,297	0	32	0	0	7.000	8.053	MON	152	1,824	06/30/2000	11/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714			2	1	12,484	109.2400	13,033	11,931	12,339	0	(27)	0	0	8.000	6.760	MON	80	954	06/23/1999	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996			2	1	1,759	107.9000	1,875	1,738	1,753	0	(1)	0	0	7.000	6.669	MON	10	122	01/26/1998	11/15/2022
36224Q-CB-0	GNMA 1 POOL NO 334966			2	1	1,110	108.0400	1,163	1,076	1,101	0	(2)	0	0	7.500	6.406	MON	7	81	06/30/2000	09/15/2022
36224Q-CR-5	GNMA 1 POOL NO 334980			2	1	10,637	107.9000	11,934	11,060	10,740	0	18	0	0	7.000	8.234	MON	65	774	06/30/2000	10/15/2022
36224Q-DC-7	GNMA 1 POOL NO 334999			2	1	2,561	108.0400	2,718	2,516	2,550	0	0	0	0	7.500	6.771	MON	16	189	06/30/2000	11/15/2022
36224Q-DM-5	GNMA 1 POOL NO 335008			2	1	8,039	107.9000	8,448	7,829	7,969	0	(11)	0	0	7.000	6.310	MON	46	548	06/30/2000	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253			2	1	574	111.5000	642	576	574	0	0	0	0	7.500	7.641	MON	4	43	01/10/1997	01/15/2024
36224Q-W8-5	GNMA 1 POOL NO 335571			2	1	2,988	108.0400	3,194	2,957	2,980	0	(1)	0	0	7.500	7.065	MON	18	222	06/30/2000	11/15/2022
36224Q-X2-7	GNMA 1 POOL NO 335597			2	1	31,372	107.9000	33,363	30,920	31,194	0	(27)	0	0	7.000	6.687	MON	180	2,164	06/30/2000	12/15/2022
36224Q-X5-0	GNMA 1 POOL NO 335600			2	1	10,619	107.9000	11,275	10,449	10,557	0	(9)	0	0	7.000	6.618	MON	61	731	06/30/2000	12/15/2022
36224Q-X8-4	GNMA 1 POOL NO 335603			2	1	11,486	108.0400	12,195	11,288	11,430	0	(5)	0	0	7.500	6.933	MON	71	847	06/30/2000	12/15/2022
36224Q-XN-1	GNMA 1 POOL NO 335585			2	1	42,292	107.9000	44,959	41,667	42,051	0	(35)	0	0	7.000	6.665	MON	243	2,917	06/30/2000	11/15/2022
36224Q-Z2-5	GNMA 1 POOL NO 335661			2	1	4,153	108.0400	4,694	4,345	4,196	0	7	0	0	7.500	8.956	MON	27	326	06/30/2000	04/15/2023
36224Q-ZH-2	GNMA 1 POOL NO 335644			2	1	13,655	104.4400	13,867	13,277	13,526	0	(20)	0	0	8.500	7.848	MON	94	1,128	06/30/2000	03/15/2023
36224R-3D-4	GNMA 1 POOL NO 336596			2	1	572	107.9000	691	641	589	0	3	0	0	7.000	10.303	MON	4	45	11/03/1994	10/15/2022
36224R-C4-4	GNMA 1 POOL NO 335891			2	1	4,495	107.9000	4,792	4,441	4,480	0	(4)	0	0	7.000	6.675	MON	26	311	06/30/2000	11/15/2022
36224R-CF-9	GNMA 1 POOL NO 335870			2	1	9,695	107.9000	10,328	9,571	9,641	0	(8)	0	0	7.000	6.748	MON	56	670	06/30/2000	09/15/2022
36224R-EW-0	GNMA 1 POOL NO 335949			2	1	3,093	107.9000	3,289	3,048	3,079	0	(2)	0	0	7.000	6.562	MON	18	213	06/30/2000	10/15/2022
36224R-Y2-4	GNMA 1 POOL NO 336529			2	1	7,660	104.4400	7,779	7,448	7,600	0	(13)	0	0	8.500	7.836	MON	53	633	06/30/2000	09/15/2022
36224R-YT-5	GNMA 1 POOL NO 336522			2	1	3,067	107.9000	3,270	3,030	3,054	0	(2)	0	0	7.000	6.714	MON	18	212	01/26/1998	12/15/2022
36224S-2B-7	GNMA POOL NO 337470			2	1	5,384	107.9000	5,886	5,455	5,395	0	2	0	0	7.000	7.429	MON	32	382	09/25/2000	07/15/2023
36224S-4Y-5	GNMA POOL NO 337539			2	1	13,379	107.9000	14,630	13,559	13,417	0	6	0	0	7.000	7.402	MON	79	949	09/22/2000	07/15/2023
36224S-4Z-2	GNMA POOL NO 337540			2	1	6,979	107.9000	7,630	7,071	6,991	0	2	0	0	7.000	7.481	MON	41	495	09/25/2000	08/15/2023
36224S-CN-0	GNMA POOL NO 336777			2	1	3,258	107.9000	3,468	3,214	3,243	0	(1)	0	0	7.000	6.616	MON	19	225	06/30/2000	11/15/2022
36224S-HG-0	GNMA POOL NO 336931			2	1	5,767	109.2400	6,012	5,504	5,697	0	(12)	0	0	8.000	6.525	MON	37	440	06/30/2000	03/15/2023
36224S-KS-0	GNMA POOL NO 337005			2	1	15,899	109.2400	16,638	15,231	15,712	0	(23)	0	0	8.000	6.676	MON	102	1,219	06/30/2000	12/15/2022
36224S-KV-3	GNMA POOL NO 337008			2	1	3,036	104.4400	2,998	2,870	2,990	0	(8)	0	0	8.500	6.778	MON	20	244	06/30/2000	12/15/2022
36224S-PN-6	GNMA POOL NO 337129			2	1	13,424	109.2400	13,991	12,808	13,239	0	(31)	0	0	8.000	6.598	MON	85	1,025	06/30/2000	08/15/2022
36224S-WD-0	GNMA POOL NO 337344			2	1	2,955	107.9000	3,232	2,995	2,962	0	1	0	0	7.000	7.450	MON	17	210	09/22/2000	08/15/2023
36224S-WX-6	GNMA POOL NO 337362			2	1	742	104.4400	754	721	738	0	(1)	0	0	8.500	7.537	MON	5	61	06/30/2000	03/15/2023
36224S-ZQ-8	GNMA POOL NO 337451			2	1	38	108.0400	40	37	38	0	0	0	0	7.500	6.815	MON	0	3	10/10/1995	05/15/2023
36224T-2A-7	GNMA 1 POOL NO 338369			2	1	751	107.9000	815	755	751	0	0	0	0	7.000	7.233	MON	4	53	06/30/2000	12/15/2022
36224T-BY-5	GNMA 1 POOL NO 337655			2	1	5,860	107.9000	6,245	5,787	5,830	0	(4)	0	0	7.000	6.740	MON	34	405	06/30/2000	11/15/2022
36224T-F4-7	GNMA 1 POOL NO 337787			2	1	55,369	109.2400	59,526	54,492	55,151	0	(50)	0	0	8.000	7.513	MON	363	4,359	08/18/2000	11/15/2022
36224T-GM-6	GNMA 1 POOL NO 337804			2	1	8,295	107.9000	8,821	8,175	8,253	0	(3)	0	0	7.000	6.617	MON	48	572	06/30/2000	11/15/2022
36224T-KN-9	GNMA 1 POOL NO 337901			2	1	12,053	107.9000	12,823	11,884	11,989	0	(9)	0	0	7.000	6.678	MON	69	832	06/30/2000	12/15/2022
36224T-KP-4	GNMA 1 POOL NO 337902			2	1	7,285	107.9000	7,755	7,187	7,250	0	(6)	0	0	7.000	6.655	MON	42	503	06/30/2000	12/15/2022
36224T-KU-3	GNMA 1 POOL NO 337907			2	1	11,069	109.2400	11,878	10,874	11,000	0	(11)	0	0	8.000	7.571	MON	72	870	08/18/2000	12/15/2022
36224T-KW-9	GNMA 1 POOL NO 337909			2	1	36,793	107.9000	39,128	36,263	36,571	0	(31)	0	0	7.000	6.717	MON	212	2,538	06/30/2000	12/15/2022
36224T-QM-5	GNMA 1 POOL NO 338060			2	1	912	108.0400	989	915	912	0	0	0	0	7.500	7.636	MON	6	69	03/15/1996	02/15/2023
36224T-U5-7	GNMA 1 POOL NO 338204			2	1	5,196	107.9000	5,682	5,266	5,212	0	2	0	0	7.000	7.400	MON	31	369	09/22/2000	02/15/2023
36224T-UC-2	GNMA 1 POOL NO 338179			2	1	3,969	107.9000	4,223	3,914	3,951	0	(3)	0	0	7.000	6.598	MON	23	274	06/30/2000	12/15/2022
36224T-UG-3	GNMA 1 POOL NO 338183			2	1	8,524	107.9000	9,066	8,402	8,486	0	(2)	0	0	7.000	6.559	MON	49	588	06/30/2000	12/15/2022
36224T-UK-4	GNMA 1 POOL NO 338186			2	1	889	107.9000	948	878	886	0	(1)	0	0	7.000	6.603	MON	5	62	01/26/1998	12/15/2022
36224T-VQ-0	GNMA 1 POOL NO 338223			2	1	4,231	104.4400	4,231	4,051	4,172	0	(10)	0	0	8.500	7.393	MON	29	344	06/30/2000	11/15/2022
36224T-W8-9	GNMA 1 POOL NO 338271			2	1	3,057	107.9000	3,256	3,018	3,048	0	(2)	0	0	7.000	6.601	MON	18	211	06/30/2000	11/15/2022
36224T-WA-4	GNMA 1 POOL NO 338241			2	1	7,167	107.9000	7,618	7,060	7,129	0	(6)	0	0	7.000	6.620	MON	41	494	06/30/2000	11/15/2022
36224T-WK-2	GNMA 1 POOL NO 338250			2	1	15,284	107.9000	17,239	15,977	15,457	0	25	0	0	7.000	8.363	MON	93	1,118	06/30/2000	11/15/2022
36224T-WQ-9	GNMA 1 POOL NO 338255			2	1	28,683	108.0400	30,373	28,114	28,498	0	(29)	0	0	7.500	6.950	MON	176	2,109	06/30/2000	11/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36224T-WS-5	GNMA 1 POOL NO 338257			2	1	7,690	104.4400	7,670	7,343	7,582	0	(17)	0	0	8.500	7.245	MON	52	624	06/30/2000	11/15/2022
36224T-WW-6	GNMA 1 POOL NO 338261			2	1	13,954	107.9000	14,942	13,848	13,911	0	(7)	0	0	7.000	6.810	MON	81	969	06/30/2000	11/15/2022
36224T-XK-1	GNMA 1 POOL NO 338282			2	1	15,557	107.9000	16,653	15,434	15,514	0	(6)	0	0	7.000	6.779	MON	90	1,080	12/06/2000	12/15/2022
36224T-XL-9	GNMA 1 POOL NO 338283			2	1	8,105	107.9000	8,616	7,985	8,068	0	(5)	0	0	7.000	6.560	MON	47	559	06/30/2000	12/15/2022
36224T-Y6-1	GNMA 1 POOL NO 338333			2	1	11,222	107.9000	11,949	11,074	11,171	0	(8)	0	0	7.000	6.641	MON	65	775	06/30/2000	11/15/2022
36224T-YE-4	GNMA 1 POOL NO 338309			2	1	1,548	107.9000	1,789	1,658	1,572	0	2	0	0	7.000	9.351	MON	10	116	06/30/2000	12/15/2022
36224T-ZK-9	GNMA 1 POOL NO 338346			2	1	15,473	107.9000	16,975	15,732	15,531	0	9	0	0	7.000	7.501	MON	92	1,101	06/30/2000	12/15/2022
36224T-ZV-5	GNMA 1 POOL NO 338356			2	1	14,076	107.9000	15,871	14,709	14,227	0	19	0	0	7.000	8.397	MON	86	1,029	06/30/2000	12/15/2022
36224U-3J-4	GNMA POOL NO 339301			2	1	4,239	107.9000	4,510	4,180	4,219	0	(2)	0	0	7.000	6.607	MON	24	293	06/30/2000	11/15/2022
36224U-7H-4	GNMA POOL NO 339396			2	1	9,413	107.9000	10,014	9,281	9,367	0	(7)	0	0	7.000	6.623	MON	54	650	06/30/2000	11/15/2022
36224U-AQ-0	GNMA POOL NO 338515			2	1	423	107.9000	489	453	430	0	1	0	0	7.000	9.052	MON	3	32	07/21/1994	11/15/2022
36224U-BN-6	GNMA POOL NO 338545			2	1	22,366	107.9000	23,804	22,061	22,249	0	(13)	0	0	7.000	6.687	MON	129	1,544	06/30/2000	12/15/2022
36224U-M3-8	GNMA POOL NO 338878			2	1	1,167	107.9000	1,312	1,216	1,181	0	2	0	0	7.000	8.095	MON	7	85	06/30/2000	11/15/2022
36224U-P9-2	GNMA POOL NO 338948			2	1	7,155	108.0400	7,516	6,957	7,074	0	(11)	0	0	7.500	6.961	MON	43	522	06/30/2000	11/15/2022
36224U-Y3-5	GNMA POOL NO 339230			2	1	97	108.0400	106	98	97	0	0	0	0	7.500	7.723	MON	1	8	06/30/2000	03/15/2023
36224V-DG-7	GNMA 1 POOL NO 339503			2	1	15,600	107.9000	16,429	15,226	15,458	0	(19)	0	0	7.000	6.467	MON	89	1,066	06/30/2000	11/15/2022
36224V-QY-4	GNMA 1 POOL NO 339871			2	1	1,037	107.9000	1,170	1,084	1,050	0	2	0	0	7.000	8.256	MON	6	76	06/30/2000	12/15/2022
36224V-TV-7	GNMA 1 POOL NO 339964			2	1	39,069	109.2400	41,924	38,379	38,797	0	(40)	0	0	8.000	7.637	MON	256	3,070	08/18/2000	12/15/2022
36224V-TW-5	GNMA 1 POOL NO 339965			2	1	1,730	107.9000	1,844	1,709	1,724	0	(1)	0	0	7.000	6.613	MON	10	120	01/26/1998	11/15/2022
36224V-WX-9	GNMA 1 POOL NO 340062			2	1	511	107.9000	568	526	514	0	0	0	0	7.000	8.015	MON	3	37	06/30/2000	12/15/2022
36224V-XU-4	GNMA 1 POOL NO 340091			2	1	737	107.9000	833	772	746	0	1	0	0	7.000	8.401	MON	5	54	06/30/2000	12/15/2022
36224V-XY-6	GNMA 1 POOL NO 340095			2	1	601	104.4400	594	569	594	0	1	0	0	8.500	6.270	MON	4	48	06/30/2000	12/15/2022
36224V-ZD-0	GNMA 1 POOL NO 340140			2	1	20,672	109.2400	21,625	19,796	20,377	0	(43)	0	0	8.000	7.027	MON	132	1,584	06/30/2000	07/15/2023
36224W-EE-9	GNMA 1 POOL NO 340433			2	1	22,064	108.0400	23,123	21,403	21,909	0	(37)	0	0	7.500	6.626	MON	134	1,605	06/30/2000	12/15/2022
36224W-MA-8	GNMA 1 POOL NO 340653			2	1	208,534	109.2400	218,024	199,588	206,895	0	(407)	0	0	8.000	6.445	MON	1,331	15,967	06/30/2000	02/15/2023
36224W-V5-9	GNMA 1 POOL NO 340936			2	1	6,485	107.9000	7,092	6,572	6,502	0	3	0	0	7.000	7.430	MON	38	460	09/22/2000	05/15/2023
36224W-WV-1	GNMA 1 POOL NO 340960			2	1	6,169	109.9700	6,590	5,993	6,118	0	(8)	0	0	7.000	6.281	MON	35	420	06/30/2000	04/15/2024
36224X-5N-7	GNMA 1 POOL NO 342053			2	1	35,014	109.2400	37,573	34,396	34,793	0	(35)	0	0	8.000	7.568	MON	229	2,752	08/18/2000	11/15/2022
36224X-BY-6	GNMA 1 POOL NO 341255			2	1	47,084	108.0400	49,944	46,229	46,779	0	(48)	0	0	7.500	7.052	MON	289	3,467	06/30/2000	11/15/2022
36224X-DZ-1	GNMA 1 POOL NO 341320			2	1	19,347	107.9000	20,598	19,089	19,272	0	(17)	0	0	7.000	6.680	MON	111	1,336	06/30/2000	11/15/2022
36224X-GU-9	GNMA 1 POOL NO 341411			2	1	2,531	108.0400	2,650	2,453	2,507	0	(4)	0	0	7.500	6.708	MON	15	184	09/24/1998	12/15/2022
36224X-Y8-8	GNMA 1 POOL NO 341935			2	1	15,134	109.2400	15,853	14,512	14,945	0	(30)	0	0	8.000	6.925	MON	97	1,161	06/30/2000	07/15/2023
36224Y-4X-4	GNMA 1 POOL NO 342938			2	1	6,501	107.9000	7,337	6,800	6,596	0	14	0	0	7.000	8.079	MON	40	476	06/30/2000	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334			2	1	618	108.0400	670	620	618	0	0	0	0	7.500	7.634	MON	4	47	03/15/1996	04/15/2023
36224Y-K9-9	GNMA 1 POOL NO 342420			2	1	9,226	107.9000	10,083	9,344	9,245	0	4	0	0	7.000	7.400	MON	55	654	09/25/2000	10/15/2023
36224Y-LH-0	GNMA 1 POOL NO 342428			2	1	21,145	107.9000	22,532	20,882	21,052	0	(15)	0	0	7.000	6.676	MON	122	1,462	06/30/2000	12/15/2022
36224Y-LJ-6	GNMA 1 POOL NO 342429			2	1	6,633	107.9000	7,059	6,542	6,602	0	(5)	0	0	7.000	6.637	MON	38	458	06/30/2000	12/15/2022
36224Y-M2-2	GNMA 1 POOL NO 342477			2	1	46,509	107.9000	50,281	46,598	46,492	0	(2)	0	0	7.000	7.083	MON	272	3,262	06/30/2000	12/15/2022
36224Y-M3-0	GNMA 1 POOL NO 342478			2	1	4,955	107.9000	5,622	5,210	5,008	0	8	0	0	7.000	8.711	MON	30	364	06/30/2000	12/15/2022
36224Y-M4-8	GNMA 1 POOL NO 342479			2	1	4,190	108.0400	4,462	4,130	4,175	0	(1)	0	0	7.500	6.915	MON	26	310	06/30/2000	11/15/2022
36224Y-M5-5	GNMA 1 POOL NO 342480			2	1	3,566	108.0400	3,703	3,428	3,531	0	(5)	0	0	7.500	6.138	MON	21	257	06/30/2000	12/15/2022
36224Y-M7-1	GNMA 1 POOL NO 342482			2	1	97	109.2400	104	95	97	0	0	0	0	8.000	7.341	MON	1	7	08/18/2000	12/15/2022
36224Y-PL-7	GNMA 1 POOL NO 342527			2	1	49,378	108.0400	52,698	48,779	49,188	0	(31)	0	0	7.500	7.146	MON	305	3,658	06/30/2000	02/15/2023
36224Y-QF-9	GNMA 1 POOL NO 342554			2	1	13,200	109.2400	13,714	12,554	13,053	0	(25)	0	0	8.000	6.151	MON	84	1,004	06/30/2000	03/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561			2	1	271	107.7000	282	262	270	0	0	0	0	8.000	6.728	MON	2	21	03/26/1998	08/15/2024
36224Y-ZE-2	GNMA 1 POOL NO 342841			2	1	2,445	104.4400	2,434	2,330	2,415	0	(5)	0	0	8.500	6.942	MON	17	198	06/30/2000	12/15/2022
36224Y-ZJ-1	GNMA 1 POOL NO 342845			2	1	1,350	104.4400	1,365	1,307	1,338	0	(2)	0	0	8.500	7.492	MON	9	111	06/30/2000	01/15/2023
36225A-2J-8	GNMA 1 POOL NO 780777			2	1	3,179	112.6500	3,691	3,276	3,188	0	2	0	0	7.000	8.109	MON	19	229	08/03/1999	04/15/2028
36225A-7K-0	GNMA 1 POOL NO 780898			2	1	26,263	112.6500	30,480	27,056	26,335	0	12	0	0	7.000	8.079	MON	158	1,894	06/30/2000	11/15/2028
36225A-A8-3	GNMA 1 POOL NO 780031			2	1	25,330	109.9700	27,669	25,161	25,277	0	(8)	0	0	7.000	6.822	MON	147	1,761	12/06/2000	07/15/2024
36225A-AR-1	GNMA 1 POOL NO 780016			2	1	7,020	104.4400	7,131	6,828	6,958	0	(10)	0	0	8.500	7.626	MON	48	580	06/30/2000	12/15/2021
36225A-AY-6	GNMA 1 POOL NO 780023			2	1	42,096	109.9700	45,983	41,815	42,011	0	(12)	0	0	7.000	6.820	MON	244	2,927	12/06/2000	09/15/2024
36225A-B2-5	GNMA 1 POOL NO 780057			2	1	1,291	111.5000	1,391	1,247	1,285	0	(2)	0	0	7.500	6.305	MON	8	93	06/30/2000	02/15/2025
36225A-B3-3	GNMA 1 POOL NO 780058			2	1	8,317	109.9700	8,997	8,182	8,286	0	(5)	0	0	7.000	6.508	MON	48	573	06/30/2000	01/15/2025
36225A-B5-8	GNMA 1 POOL NO 780060			2	1	17,765	107.7000	18,468	17,148	17,664	0	(19)	0	0	8.000	6.756	MON	114	1,372	09/09/1998	02/15/2025
36225A-C6-5	GNMA 1 POOL NO 780093			2	1	14,804	110.1800	16,924	15,361	14,920	0	16	0	0	6.500	7.588	MON	83	999	06/30/2000	07/15/2024
36225A-DA-5	GNMA 1 POOL NO 780097			2	1	1,665	107.7000	1,723	1,600	1,655	0	(2)	0	0	8.000	6.622	MON	11	128	04/08/1999	04/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36225A-DJ-6	GNMA 1 POOL NO 780105			2	1	2,060	109.9700	2,214	2,013	2,051	0	(2)	0	0	7.000	6.303	MON	12	141	10/29/1998	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115			2	1	277,308	114.8400	310,533	270,393	276,280	0	(215)	0	0	8.500	7.556	MON	1,915	22,983	06/19/2000	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129			2	1	475	109.9700	514	467	473	0	0	0	0	7.000	6.525	MON	3	33	08/21/1998	11/15/2024
36225A-F6-2	GNMA 1 POOL NO 780189			2	1	12,235	109.9700	13,202	12,006	12,185	0	(8)	0	0	7.000	6.443	MON	70	840	06/30/2000	07/15/2025
36225A-FB-1	GNMA 1 POOL NO 780162			2	1	57,557	114.8400	64,401	56,077	57,286	0	(44)	0	0	8.500	7.604	MON	397	4,767	06/19/2000	06/15/2025
36225A-FH-8	GNMA 1 POOL NO 780168			2	1	556	110.1800	615	558	557	0	0	0	0	6.500	6.616	MON	3	36	04/05/1999	05/15/2024
36225A-GH-7	GNMA 1 POOL NO 780200			2	1	456,065	114.8400	510,293	444,331	454,042	0	(350)	0	0	8.500	7.558	MON	3,147	37,768	06/19/2000	07/15/2025
36225A-HD-5	GNMA 1 POOL NO 780228			2	1	608	109.2400	642	588	604	0	(1)	0	0	8.000	6.815	MON	4	47	02/18/1997	12/15/2023
36225A-HF-0	GNMA 1 POOL NO 780230			2	1	12,046	111.5000	13,193	11,832	11,983	0	(10)	0	0	7.500	6.942	MON	74	887	06/30/2000	12/15/2022
36225A-KD-1	GNMA 1 POOL NO 780292			2	1	3,232	107.7000	3,459	3,212	3,226	0	(1)	0	0	8.000	7.811	MON	21	257	06/30/2000	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339			2	1	2,177	107.7000	2,252	2,091	2,160	0	(3)	0	0	8.000	6.641	MON	14	167	04/08/1999	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354			2	1	1,294	110.1800	1,422	1,290	1,292	0	0	0	0	6.500	6.435	MON	7	84	01/14/1998	12/15/2023
36225A-MU-1	GNMA 1 POOL NO 780371			2	1	1,910	109.2400	2,049	1,876	1,900	0	(2)	0	0	8.000	7.393	MON	13	150	08/18/2000	11/15/2022
36225A-MX-5	GNMA 1 POOL NO 780374			2	1	16,405	111.5000	18,038	16,177	16,347	0	(10)	0	0	7.500	7.047	MON	101	1,213	06/30/2000	12/15/2023
36225A-NB-2	GNMA 1 POOL NO 780386			2	1	3,677	109.9700	4,015	3,651	3,669	0	(1)	0	0	7.000	6.783	MON	21	256	12/06/2000	12/15/2023
36225A-NN-6	GNMA 1 POOL NO 780397			2	1	24,546	107.7000	25,969	24,113	24,428	0	(19)	0	0	8.000	7.394	MON	161	1,929	08/18/2000	12/15/2022
36225A-NX-4	GNMA 1 POOL NO 780406			2	1	16,889	109.9700	18,443	16,771	16,852	0	(6)	0	0	7.000	6.794	MON	98	1,174	12/06/2000	12/15/2023
36225A-Q3-7	GNMA 1 POOL NO 780474			2	1	10,240	111.5000	11,346	10,176	10,221	0	(3)	0	0	7.500	7.294	MON	64	763	06/30/2000	12/15/2023
36225A-QT-0	GNMA 1 POOL NO 780466			2	1	133,179	111.5000	147,654	132,422	132,946	0	(39)	0	0	7.500	7.319	MON	828	9,932	06/30/2000	12/15/2023
36225A-QV-5	GNMA 1 POOL NO 780468			2	1	22,909	109.9700	25,017	22,749	22,859	0	(8)	0	0	7.000	6.793	MON	133	1,593	12/06/2000	12/15/2023
36225A-R6-9	GNMA 1 POOL NO 780509			2	1	248,787	111.6300	273,122	244,658	248,063	0	(102)	0	0	6.500	5.991	MON	1,325	15,903	01/31/2002	02/15/2027
36225A-U2-4	GNMA 1 POOL NO 780601			2	1	25,723	109.9900	27,809	25,283	25,655	0	(11)	0	0	7.000	6.436	MON	147	1,770	06/30/2000	07/15/2027
36225A-UA-6	GNMA 1 POOL NO 780577			2	1	31,610	109.9700	34,518	31,389	31,544	0	(10)	0	0	7.000	6.778	MON	183	2,197	12/06/2000	12/15/2023
36225A-UH-1	GNMA 1 POOL NO 780584			2	1	7,844	109.9900	8,480	7,709	7,832	0	(3)	0	0	7.000	6.380	MON	45	540	06/30/2000	06/15/2027
36225A-UK-4	GNMA 1 POOL NO 780586			2	1	101,525	109.9700	110,886	100,835	101,332	0	(29)	0	0	7.000	6.796	MON	588	7,058	06/30/2000	09/15/2024
36225A-UN-8	GNMA 1 POOL NO 780589			2	1	14,109	109.9900	15,275	13,888	14,075	0	(5)	0	0	7.000	6.467	MON	81	972	06/30/2000	06/15/2027
36225A-VT-4	GNMA 1 POOL NO 780626			2	1	12,500	109.9900	13,499	12,272	12,466	0	(6)	0	0	7.000	6.391	MON	72	859	06/30/2000	08/15/2027
36225B-2X-5	GNMA POOL NO 781690			2	1	256,716	111.1300	280,848	252,711	256,466	0	(39)	0	0	6.000	5.483	MON	1,264	15,163	06/18/2004	12/15/2033
36225B-3M-8	GNMA POOL NO 781704			2	1	11,662	111.1800	12,409	11,161	11,630	0	(5)	0	0	6.500	4.928	MON	60	725	08/16/2005	04/15/2033
36225B-3V-8	GNMA POOL NO 781712			2	1	85,154	111.6200	93,553	83,812	85,055	0	(15)	0	0	6.000	5.493	MON	419	5,029	06/18/2004	01/15/2034
36225B-4W-5	GNMA POOL NO 781737			2	1	76,431	110.4400	86,467	78,296	76,524	0	14	0	0	5.500	6.215	MON	359	4,306	08/15/2007	04/15/2034
36225B-AC-2	GNMA POOL NO 780903			2	1	980,206	109.2400	1,062,937	973,055	977,873	0	(404)	0	0	8.000	7.764	MON	6,487	77,844	06/30/2000	12/15/2022
36225B-AK-4	GNMA POOL NO 780910			2	1	4,474	108.9100	4,691	4,307	4,464	0	(3)	0	0	8.000	6.513	MON	29	345	06/30/2000	11/15/2028
36225B-BU-1	GNMA POOL NO 780951			2	1	9,709	109.1900	10,925	10,006	9,734	0	4	0	0	7.000	8.121	MON	58	700	06/30/2000	01/15/2029
36225B-D8-8	GNMA POOL NO 781027			2	1	5,634	109.1900	6,218	5,695	5,639	0	1	0	0	7.000	7.402	MON	33	399	10/18/2000	04/15/2029
36225B-DY-1	GNMA POOL NO 781019			2	1	10,769	109.1900	12,118	11,098	10,797	0	4	0	0	7.000	8.114	MON	65	777	06/30/2000	03/15/2029
36225B-FV-5	GNMA POOL NO 781080			2	1	1,745	107.0900	1,928	1,800	1,749	0	1	0	0	7.500	8.802	MON	11	135	05/18/2000	08/15/2029
36225B-HM-3	GNMA POOL NO 781136			2	1	6,759	109.1900	7,460	6,832	6,765	0	1	0	0	7.000	7.397	MON	40	478	10/18/2000	12/15/2028
36225B-WZ-7	GNMA POOL NO 781564			2	1	1,250,426	111.1300	1,367,793	1,230,762	1,249,111	0	(222)	0	0	6.000	5.444	MON	6,154	73,846	06/03/2004	02/15/2033
36225B-Y9-3	GNMA POOL NO 781636			2	1	1,262,472	110.4400	1,389,436	1,258,147	1,261,941	0	(59)	0	0	5.500	5.398	MON	5,767	69,198	04/29/2004	07/15/2033
36225C-4V-5	GNMA 2 POOL NO 080835			2	1	1,102,353	103.7300	1,092,025	1,052,777	1,100,673	0	(973)	0	0	1.625	0.676	MON	1,426	17,108	11/07/2012	02/20/2034
36230S-KD-5	GNMA POOL NO 757492			2	1	669,795	104.1900	651,802	625,611	668,938	0	230	0	0	4.000	2.443	MON	2,085	25,024	02/17/2012	01/15/2042
36241K-DR-6	GNMA POOL NO 781912			2	1	42,529	110.8000	45,098	40,702	42,406	0	(18)	0	0	6.500	5.233	MON	220	2,646	08/16/2005	11/15/2034
36241K-FC-7	GNMA POOL NO 781963			2	1	538,755	110.8000	571,296	515,613	537,324	0	(202)	0	0	6.500	5.189	MON	2,793	33,515	08/16/2005	06/15/2035
36241K-ZA-9	GNMA POOL NO 782537			2	1	12	109.8900	13	12	12	0	0	0	0	5.500	3.624	MON	0	1	04/16/2009	12/15/2038
362900-JV-8	GNMA 1 POOL NO 614176			2	1	343,603	111.6200	371,798	333,085	343,019	0	(181)	0	0	6.000	5.193	MON	1,665	19,985	07/20/2004	07/15/2034
362900-TH-8	GNMA 1 POOL NO 614452			2	1	128,580	111.1300	140,721	126,623	128,467	0	(37)	0	0	6.000	5.584	MON	633	7,597	06/18/2004	06/15/2033
362900-WD-3	GNMA 1 POOL NO 614544			2	1	241,154	111.1300	268,580	241,673	241,151	0	0	0	0	6.000	6.068	MON	1,208	14,500	08/16/2007	06/15/2033
36290R-HU-0	GNMA POOL NO 615043			2	1	46,654	110.4300	52,779	47,793	46,702	0	1	0	0	5.500	6.343	MON	219	2,629	08/15/2007	05/15/2034
36290R-RP-0	GNMA POOL NO 615294			2	1	86,043	109.5500	90,211	82,347	85,687	0	(76)	0	0	6.500	5.485	MON	446	5,353	08/16/2005	07/15/2033
36290S-2L-4	GNMA 1 POOL NO 616479			2	1	286,875	110.4300	324,535	293,878	287,266	0	43	0	0	5.500	6.144	MON	1,347	16,163	08/15/2007	06/15/2034
36290S-6R-7	GNMA 1 POOL NO 616580			2	1	142,416	110.4300	161,111	145,892	142,690	0	43	0	0	5.500	5.991	MON	669	8,024	08/15/2007	08/15/2034
36290S-CU-3	GNMA 1 POOL NO 615783			2	1	145,765	111.1300	159,533	143,551	145,623	0	(22)	0	0	6.000	5.612	MON	718	8,613	06/18/2004	09/15/2033
36290S-K5-9	GNMA 1 POOL NO 616016			2	1	3,631,827	109.2200	4,025,483	3,685,818	3,636,253	0	465	0	0	5.000	5.356	MON	15,358	184,291	04/13/2004	10/15/2033
36290S-MS-7	GNMA 1 POOL NO 616069			2	1	104,118	111.1300	113,965	102,548	104,005	0	(27)	0	0	6.000	5.666	MON	513	6,153	06/18/2004	11/15/2033
36290S-PT-2	GNMA 1 POOL NO 616134			2	1	1,050,147	111.1300	1,165,612	1,048,836	1,049,866	0	(59)	0	0	6.000	5.991	MON	5,244	62,930	08/15/2007	12/15/2033
36290S-QK-0	GNMA 1 POOL NO 616158			2	1	39,824	111.1300	43,584	39,217	39,799	0	(4)	0	0	6.000	5.499	MON	196	2,353	06/18/2004	12/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36290S-TH-4	GNMA 1 POOL NO 616252			2	1	159,034	110.4300	180,301	163,269	159,328	0	34	0	0	5.500	6.169	MON	748	8,980	05/16/2006	02/15/2034
36290S-U6-6	GNMA 1 POOL NO 616305			2	1	344,928	110.4300	390,208	353,348	345,474	0	85	0	0	5.500	6.085	MON	1,620	19,434	08/15/2007	03/15/2034
36290T-CW-7	GNMA POOL NO 616685			2	1	128,489	110.4300	145,356	131,625	128,696	0	26	0	0	5.500	6.054	MON	603	7,239	08/15/2007	10/15/2034
36290T-QA-0	GNMA POOL NO 617049			2	1	568,843	110.2600	642,701	582,868	570,115	0	222	0	0	5.500	5.901	MON	2,671	32,058	08/15/2007	04/15/2036
36290U-AW-6	GNMA POOL NO 617521			2	1	1,227,633	111.2600	1,376,347	1,237,105	1,227,961	0	55	0	0	6.000	6.208	MON	6,186	74,226	08/17/2007	05/15/2037
36290V-6R-0	GNMA POOL NO 619280			2	1	430,661	110.4300	487,188	441,174	431,902	0	207	0	0	5.500	5.855	MON	2,022	24,265	08/15/2007	01/15/2035
36290V-XL-3	GNMA POOL NO 619083			2	1	107,529	110.4300	121,645	110,154	107,691	0	22	0	0	5.500	6.086	MON	505	6,058	08/15/2007	09/15/2034
36290W-4P-4	GNMA 1 POOL NO 620130			2	1	137,170	110.4300	155,174	140,518	137,331	0	32	0	0	5.500	6.194	MON	644	7,729	08/15/2007	01/15/2035
36290X-P8-7	GNMA 1 POOL NO 620647			2	1	155,016	111.1300	169,645	152,650	154,921	0	(22)	0	0	6.000	5.467	MON	763	9,159	06/18/2004	07/15/2033
36290Y-2E-7	GNMA 1 POOL NO 621873			2	1	1,649,347	110.4300	1,865,865	1,689,607	1,651,239	0	398	0	0	5.500	6.266	MON	7,744	92,928	08/15/2007	02/15/2034
36290Y-F8-6	GNMA 1 POOL NO 621291			2	1	46,363	111.1300	50,738	45,655	46,340	0	(6)	0	0	6.000	5.384	MON	228	2,739	06/18/2004	10/15/2033
36290Y-Y4-4	GNMA 1 POOL NO 621831			2	1	21,687	111.1300	23,722	21,345	21,670	0	(1)	0	0	6.000	5.120	MON	107	1,280	06/18/2004	12/15/2033
36291A-CD-9	GNMA POOL NO 622068			2	1	87,396	111.6200	97,783	87,601	87,396	0	0	0	0	6.000	6.076	MON	438	5,256	08/16/2007	07/15/2034
36291A-H8-5	GNMA POOL NO 622255			2	1	121,409	110.4300	137,344	124,372	121,542	0	26	0	0	5.500	6.231	MON	570	6,840	08/15/2007	02/15/2035
36291A-UZ-0	GNMA POOL NO 622600			2	1	96,635	111.1300	105,760	95,164	96,565	0	(24)	0	0	6.000	5.541	MON	476	5,710	06/18/2004	11/15/2033
36291B-QX-8	GNMA POOL NO 623370			2	1	72,188	110.4300	81,665	73,950	72,288	0	15	0	0	5.500	6.157	MON	339	4,067	08/15/2007	01/15/2034
36291B-RH-2	GNMA POOL NO 623388			2	1	229,309	110.4300	259,411	234,906	229,641	0	65	0	0	5.500	6.130	MON	1,077	12,920	08/15/2007	02/15/2034
36291C-Q2-4	GNMA POOL NO 624273			2	1	44,403	110.4300	50,232	45,487	44,446	0	2	0	0	5.500	6.411	MON	208	2,502	08/15/2007	03/15/2034
36291C-UF-0	GNMA POOL NO 624382			2	1	43,081	110.4300	48,736	44,132	43,128	0	6	0	0	5.500	6.288	MON	202	2,427	08/15/2007	03/15/2034
36291D-6M-0	GNMA POOL NO 625576			2	1	81,165	110.4400	91,823	83,146	81,272	0	11	0	0	5.500	6.191	MON	381	4,573	08/15/2007	12/15/2033
36291E-BU-4	GNMA POOL NO 625651			2	1	102,707	110.4300	116,190	105,214	102,843	0	21	0	0	5.500	6.181	MON	482	5,787	08/15/2007	01/15/2034
36291F-H5-0	GNMA POOL NO 626752			2	1	350,662	110.4300	396,688	359,222	351,167	0	100	0	0	5.500	6.084	MON	1,646	19,757	08/15/2007	03/15/2035
36291F-M7-0	GNMA POOL NO 626882			2	1	87,701	110.4300	99,214	89,842	87,829	0	22	0	0	5.500	6.109	MON	412	4,941	08/15/2007	06/15/2034
36291F-TZ-1	GNMA POOL NO 627068			2	1	59,801	110.4300	67,651	61,260	59,863	0	10	0	0	5.500	6.337	MON	281	3,369	08/15/2007	03/15/2034
36291F-UR-7	GNMA POOL NO 627092			2	1	175,705	110.4300	198,771	179,994	175,930	0	40	0	0	5.500	6.195	MON	825	9,900	08/15/2007	02/15/2034
36291F-V5-4	GNMA POOL NO 627136			2	1	56,940	110.4300	64,414	58,330	56,999	0	8	0	0	5.500	6.336	MON	267	3,208	08/15/2007	03/15/2034
36291G-SJ-6	GNMA POOL NO 627921			2	1	58,604	111.6200	64,384	57,680	58,531	0	(15)	0	0	6.000	5.526	MON	288	3,461	06/18/2004	02/15/2034
36291G-UQ-7	GNMA POOL NO 627991			2	1	24,764	111.6200	27,220	24,386	24,752	0	(4)	0	0	6.000	5.392	MON	122	1,463	06/18/2004	03/15/2034
36291G-YM-2	GNMA POOL NO 628116			2	1	176,706	110.4300	199,904	181,020	176,973	0	51	0	0	5.500	6.099	MON	830	9,956	08/15/2007	05/15/2034
36291J-7E-4	GNMA POOL NO 630093			2	1	69,638	110.4300	78,780	71,338	69,712	0	17	0	0	5.500	6.301	MON	327	3,924	08/15/2007	06/15/2034
36291J-7J-3	GNMA POOL NO 630097			2	1	91,108	110.4300	103,068	93,332	91,207	0	14	0	0	5.500	6.280	MON	428	5,133	08/15/2007	06/15/2034
36291J-FP-0	GNMA POOL NO 629374			2	1	152,161	110.4300	172,136	155,875	152,366	0	37	0	0	5.500	6.163	MON	714	8,573	08/15/2007	03/15/2034
36291K-4N-4	GNMA POOL NO 630929			2	1	162,204	110.4300	183,498	166,164	162,473	0	41	0	0	5.500	6.059	MON	762	9,139	08/15/2007	05/15/2034
36291K-A3-1	GNMA POOL NO 630126			2	1	96,360	110.4300	109,010	98,712	96,483	0	16	0	0	5.500	6.181	MON	452	5,429	08/15/2007	06/15/2034
36291K-AF-4	GNMA POOL NO 630106			2	1	88,008	110.4300	99,562	90,157	88,120	0	4	0	0	5.500	6.184	MON	413	4,959	08/15/2007	06/15/2034
36291L-EN-1	GNMA POOL NO 631141			2	1	1,039,217	111.6200	1,158,553	1,037,919	1,039,022	0	(39)	0	0	6.000	5.967	MON	5,190	62,275	08/15/2007	09/15/2034
36291L-TQ-8	GNMA POOL NO 631559			2	1	215,096	110.4300	243,332	220,346	215,523	0	78	0	0	5.500	5.980	MON	1,010	12,119	08/15/2007	08/15/2034
36291L-VN-2	GNMA POOL NO 631621			2	1	94,307	110.4300	106,687	96,609	94,429	0	20	0	0	5.500	6.160	MON	443	5,314	08/15/2007	08/15/2034
36291L-Z6-5	GNMA POOL NO 631765			2	1	53,682	110.4300	60,729	54,993	53,735	0	3	0	0	5.500	6.335	MON	252	3,025	08/15/2007	10/15/2034
36291M-ST-1	GNMA POOL NO 632430			2	1	202,827	111.6200	217,628	194,968	202,065	0	(159)	0	0	6.000	5.130	MON	975	11,698	01/25/2005	08/15/2034
36291N-2C-4	GNMA POOL NO 633571			2	1	402,632	111.6200	450,484	403,578	402,632	0	0	0	0	6.000	6.076	MON	2,018	24,215	08/16/2007	08/15/2034
36291N-M7-3	GNMA POOL NO 633182			2	1	67,126	110.4300	75,938	68,764	67,215	0	14	0	0	5.500	6.159	MON	315	3,782	08/15/2007	06/15/2034
36291N-PZ-8	GNMA POOL NO 633240			2	1	239,882	110.4300	271,372	245,737	240,245	0	69	0	0	5.500	6.084	MON	1,126	13,516	08/15/2007	09/15/2034
36291N-UN-9	GNMA POOL NO 633389			2	1	8,643	110.7100	9,591	8,663	8,643	0	0	0	0	6.000	6.076	MON	43	520	08/16/2007	01/15/2036
36291P-CY-0	GNMA POOL NO 633787			2	1	100,568	110.4300	113,771	103,023	100,687	0	19	0	0	5.500	6.206	MON	472	5,666	08/15/2007	10/15/2034
36291P-XA-9	GNMA POOL NO 634373			2	1	67,103	110.4300	75,912	68,741	67,188	0	13	0	0	5.500	6.173	MON	315	3,781	08/15/2007	09/15/2034
36291Q-EW-0	GNMA POOL NO 634749			2	1	509,305	111.6200	546,470	489,569	506,981	0	(359)	0	0	6.000	5.276	MON	2,448	29,374	01/25/2005	08/15/2034
36291R-3M-2	GNMA POOL NO 636304			2	1	23,890	110.4300	27,026	24,474	23,910	0	2	0	0	5.500	6.507	MON	112	1,346	08/15/2007	04/15/2035
36291R-LR-1	GNMA POOL NO 635836			2	1	33,224	110.4300	37,585	34,035	33,252	0	(3)	0	0	5.500	6.479	MON	156	1,872	08/15/2007	10/15/2034
36291R-NV-0	GNMA POOL NO 635904			2	1	1,466,212	111.6200	1,573,204	1,409,395	1,461,519	0	(662)	0	0	6.000	5.013	MON	7,047	84,564	11/17/2004	11/15/2034
36291R-X7-2	GNMA POOL NO 636202			2	1	110,550	110.4300	125,060	113,249	110,667	0	11	0	0	5.500	6.261	MON	519	6,229	08/15/2007	02/15/2035
36291T-AC-2	GNMA POOL NO 637303			2	1	380,568	110.4300	430,527	389,858	381,168	0	73	0	0	5.500	6.059	MON	1,787	21,442	08/15/2007	11/15/2034
36291V-J8-7	GNMA POOL NO 639387			2	1	135,792	111.4900	152,565	136,839	135,821	0	0	0	0	6.000	6.270	MON	684	8,211	08/17/2007	05/15/2035
36291W-E2-3	GNMA POOL NO 640153			2	1	339,091	110.4300	383,598	347,368	339,646	0	91	0	0	5.500	6.034	MON	1,592	19,105	08/15/2007	02/15/2035
36291W-GW-5	GNMA POOL NO 640213			2	1	73,222	110.4300	82,832	75,009	73,309	0	13	0	0	5.500	6.176	MON	344	4,126	08/15/2007	03/15/2035
36291X-B8-1	GNMA POOL NO 640963			2	1	23,700	105.8800	24,016	22,682	23,642	0	(12)	0	0	6.500	5.055	MON	123	1,474	08/16/2005	05/15/2035
36291X-BE-8	GNMA POOL NO 640937			2	1	5,539	105.8800	5,613	5,301	5,527	0	(2)	0	0	6.500	4.877	MON	29	344	08/16/2005	05/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36291Y-3Y-1	GNMA POOL NO 642615			2	1	81,009	110.2600	91,527	83,006	81,167	0	39	0	0	5.500	5.945	MON	380	4,565	08/15/2007	03/15/2036
36292B-DU-7	GNMA POOL NO 643715			2	1	22,024	111.4900	24,612	22,075	22,024	0	0	0	0	6.000	6.076	MON	110	1,325	08/16/2007	08/15/2035
36292F-K7-1	GNMA POOL NO 647518			2	1	369,394	110.7100	409,910	370,262	369,394	0	0	0	0	6.000	6.076	MON	1,851	22,216	08/16/2007	01/15/2036
36292F-K8-9	GNMA POOL NO 647519			2	1	187,652	110.7100	208,234	188,093	187,652	0	0	0	0	6.000	6.076	MON	940	11,286	08/16/2007	01/15/2036
36292F-PQ-4	GNMA POOL NO 647631			2	1	147,864	110.7100	164,081	148,211	147,863	0	0	0	0	6.000	6.076	MON	741	8,893	08/16/2007	12/15/2036
36292F-PR-2	GNMA POOL NO 647632			2	1	397,821	110.7100	441,455	398,755	397,821	0	0	0	0	6.000	6.076	MON	1,994	23,925	08/16/2007	12/15/2036
36292G-TE-5	GNMA POOL NO 648649			2	1	7,369	110.4300	8,338	7,550	7,376	0	1	0	0	5.500	6.256	MON	35	415	08/15/2007	01/15/2036
36292H-LX-9	GNMA POOL NO 649342			2	1	2,955	110.4300	3,343	3,028	2,957	0	0	0	0	5.500	6.404	MON	14	166	08/15/2007	01/15/2036
36292H-MS-9	GNMA POOL NO 649369			2	1	86,225	110.2600	97,421	88,351	86,329	0	9	0	0	5.500	6.146	MON	405	4,859	08/15/2007	01/15/2036
36292J-D4-8	GNMA POOL NO 650023			2	1	225,068	110.2600	254,291	230,617	225,333	0	32	0	0	5.500	6.153	MON	1,057	12,684	08/15/2007	02/15/2036
36292J-JD-2	GNMA POOL NO 650160			2	1	451,137	110.2600	509,712	462,260	451,789	0	153	0	0	5.500	6.049	MON	2,119	25,424	08/15/2007	04/15/2036
36292K-6L-5	GNMA POOL NO 651675			2	1	1,018,693	110.4300	1,153,562	1,044,610	1,019,735	0	72	0	0	5.500	6.285	MON	4,788	57,453	08/15/2007	01/15/2036
36292K-6M-3	GNMA POOL NO 651676			2	1	6,300	111.4900	7,041	6,315	6,300	0	0	0	0	6.000	6.076	MON	32	379	08/16/2007	01/15/2036
36292K-MY-9	GNMA POOL NO 651175			2	1	727,437	110.4300	823,115	745,373	728,407	0	101	0	0	5.500	6.094	MON	3,416	40,995	08/15/2007	01/15/2036
36292K-P6-7	GNMA POOL NO 651245			2	1	286,433	110.4300	324,106	293,495	286,766	0	34	0	0	5.500	6.158	MON	1,345	16,142	08/15/2007	02/15/2036
36292K-P7-5	GNMA POOL NO 651246			2	1	154,396	110.2600	174,442	158,203	154,574	0	16	0	0	5.500	6.163	MON	725	8,701	08/15/2007	02/15/2036
36292L-AC-8	GNMA POOL NO 651703			2	1	400,111	110.2600	451,953	409,878	400,703	0	133	0	0	5.500	6.037	MON	1,879	22,543	08/15/2007	02/15/2036
36292L-AL-8	GNMA POOL NO 651711			2	1	110,236	110.2600	124,519	112,927	110,379	0	15	0	0	5.500	6.094	MON	518	6,211	08/15/2007	02/15/2036
36292L-BN-3	GNMA POOL NO 651745			2	1	155,998	110.2600	176,253	159,844	156,261	0	19	0	0	5.500	5.993	MON	733	8,792	08/15/2007	03/15/2036
36292L-BZ-6	GNMA POOL NO 651756			2	1	211,602	110.2600	239,076	216,819	211,836	0	19	0	0	5.500	6.183	MON	994	11,925	08/15/2007	03/15/2036
36292L-CH-5	GNMA POOL NO 651772			2	1	721,037	110.2600	814,656	738,815	722,158	0	238	0	0	5.500	6.021	MON	3,386	40,635	08/15/2007	04/15/2036
36292L-DN-1	GNMA POOL NO 651809			2	1	90,582	110.7100	101,055	91,281	90,605	0	3	0	0	6.000	6.225	MON	456	5,477	08/17/2007	05/15/2036
36292N-HV-5	GNMA POOL NO 653744			2	1	521,953	110.2600	589,723	534,823	522,782	0	123	0	0	5.500	6.016	MON	2,451	29,415	08/15/2007	03/15/2036
36292N-KS-8	GNMA POOL NO 653805			2	1	41,210	110.2600	46,561	42,227	41,251	0	(4)	0	0	5.500	6.246	MON	194	2,322	08/15/2007	04/15/2036
36292N-KU-3	GNMA POOL NO 653807			2	1	158,927	110.2600	179,562	162,846	159,169	0	23	0	0	5.500	6.029	MON	746	8,957	08/15/2007	04/15/2036
36294N-S4-1	GNMA POOL NO 654939			2	1	48,003	110.7100	53,258	48,107	48,003	0	0	0	0	6.000	6.069	MON	241	2,886	08/16/2007	08/15/2036
36294P-DQ-3	GNMA POOL NO 655411			2	1	24,565	110.7100	27,254	24,618	24,565	0	0	0	0	6.000	6.069	MON	123	1,477	08/16/2007	06/15/2036
36294X-AH-9	GNMA POOL NO 662508			2	1	67,434	111.2600	75,200	67,592	67,434	0	0	0	0	6.000	6.076	MON	338	4,056	08/16/2007	07/15/2037
36295Q-BH-2	GNMA POOL NO 676940			2	1	3,094,401	108.7500	3,411,403	3,137,045	3,095,378	0	64	0	0	5.000	5.562	MON	13,071	156,852	09/04/2008	04/15/2038
36296N-Y5-9	GNMA POOL NO 696532			2	1	192,485	111.1800	188,595	169,629	192,025	0	(47)	0	0	6.000	0.636	MON	848	10,178	04/17/2012	08/15/2038
36296N-YU-4	GNMA POOL NO 696523			2	1	428,864	109.8900	419,444	381,707	427,923	0	(294)	0	0	5.500	1.602	MON	1,749	20,994	04/17/2012	08/15/2038
36296R-PJ-0	GNMA POOL NO 698925			2	1	160,021	109.8000	157,255	143,219	159,645	0	(161)	0	0	5.500	(0.506)	MON	656	7,877	04/17/2012	08/20/2038
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N			2	1	1,441,333	98.2500	2,054,177	2,090,766	1,758,146	0	21,980	0	0	7.430	11.415	MON	12,945	155,338	08/07/1985	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO			2	1	156,195	98.2500	159,874	162,722	159,404	0	215	0	0	7.430	7.916	MON	1,008	12,090	10/27/1992	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT			2	1	436,037	98.2500	478,322	486,842	464,806	0	1,848	0	0	7.430	8.626	MON	3,014	35,790	06/30/2000	10/01/2022
999070-AC-9	FHA REILLY PROJ POOL 48 120102 PUT			2	1	542,937	98.2500	572,836	583,039	560,810	0	1,670	0	0	7.430	8.369	MON	3,610	43,320	06/30/2000	07/01/2023
999070-AJ-4	FHA REILLY PROJ POOL 87 SEC 236			2	1	388,034	98.2500	443,092	450,984	442,038	0	3,159	0	0	7.097	8.783	MON	2,667	30,679	02/02/1987	12/01/2015
999070-AL-9	FHA BANCO PROJ POOL 5 100199 PUT			2	1	156,954	98.2500	206,334	210,009	175,478	0	3,580	0	0	7.469	13.301	MON	1,307	15,080	06/30/2000	02/25/2021
999070-AP-0	FHA GMAC PROJ POOL 56 70101 PUT			2	1	212,982	98.2500	250,568	255,031	237,270	0	1,513	0	0	7.430	9.302	MON	1,579	18,943	05/28/1986	11/01/2022
999070-AS-4	FHA FEDERAL HSG ADMIN BANCO PROJ P			2	1	31,699	98.2500	31,826	32,393	31,915	0	38	0	0	7.430	7.847	MON	201	2,404	06/30/2000	05/01/2021
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC			2	1	199,058	98.2500	227,928	231,988	218,746	0	1,221	0	0	7.430	9.044	MON	1,436	17,237	06/30/2000	03/01/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC			2	1	65,508	98.2500	75,519	76,864	71,833	0	399	0	0	7.430	9.103	MON	476	5,723	01/26/1989	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ			2	1	403,406	98.2500	433,704	441,429	418,951	0	1,707	0	0	7.430	8.683	MON	2,733	33,332	05/14/1986	09/01/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO			2	1	239,853	98.2500	368,087	374,643	306,129	0	4,786	0	0	7.430	12.371	MON	2,320	27,836	05/31/1985	12/01/2023
999070-BB-0	FHA FEDERAL HSG ADMIN CITICORP PRO			2	1	851,261	98.2500	958,240	975,308	921,191	0	4,295	0	0	7.430	8.838	MON	6,039	72,466	06/30/2000	05/01/2023
999070-BF-1	FHA FEDERAL HSG ADMIN PROJ POOL			2	1	459,590	98.2500	510,708	519,804	493,308	0	2,181	0	0	7.460	8.787	MON	3,231	32,791	06/22/1990	01/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER			2	1	474,404	98.2500	566,929	577,027	529,342	0	3,523	0	0	7.430	9.461	MON	3,573	42,873	04/15/1987	01/01/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						263,116,501	XXX	271,368,712	255,491,290	263,606,858	0	(44,813)	0	0	XXX	XXX	XXX	995,687	11,224,407	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
62888X-AB-0	NCUA GUARANTEED NOTES NGN_10-C CMBS			2	1	29,702,910	103.3000	30,988,770	30,000,000	29,867,295	0	57,059	0	0	2.900	3.127	MON	9,667	870,000	01/12/2011	10/29/2020
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						29,702,910	XXX	30,988,770	30,000,000	29,867,295	0	57,059	0	0	XXX	XXX	XXX	9,667	870,000	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
38373P-AZ-6	GOVT LN TRUST ZERO CPN US GOVT GUARANT				1	5,651,121	94.0500	17,295,590	18,389,000	14,626,794	0	994,725	0	0	0.000	7.168	N/A	0	0	06/30/2000	04/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38373P-BD-4	GOVT LN TRUST ZERO CPN US GOVT GUARANT	@			1	1,833,505	88.5100	6,102,086	6,894,000	4,758,195	0	324,457	0	0	0.000	7.189	N/A	0	0	06/30/2000	04/01/2019
38373P-BE-2	GOVT LN TRUST ZERO CPN US GOVT GUARANT	@			1	1,769,948	84.2200	5,806,334	6,894,000	4,593,147	0	313,195	0	0	0.000	7.189	N/A	0	0	06/30/2000	10/01/2019
83162C-HX-4	SMALL BUSINESS ADMINISTRATION SERIES 19			1	1	20,897	106.0100	23,014	21,709	21,706	0	3	0	0	6.550	6.549	JD	119	1,422	08/18/2000	12/01/2017
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						9,275,471	XXX	29,227,024	32,198,709	23,999,842	0	1,632,380	0	0	XXX	XXX	XXX	119	1,422	XXX	XXX
0599999. Total - U.S. Government Bonds						6,024,575,514	XXX	7,734,448,381	13,166,357,999	7,106,424,302	(99,249)	205,779,132	3,030,781	0	XXX	XXX	XXX	17,093,150	36,239,425	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
110709-DL-3	BRITISH COLUMBIA PROVINCE GOVT FOREIGN		A		1FE	1,142,565	124.7100	1,618,741	1,298,000	1,190,437	0	5,327	0	0	6.500	7.560	JJ	38,904	84,370	03/02/2000	01/15/2026
110709-EJ-7	BRITISH COLUMBIA PROVINCE CORP FOREIGN		C		1FE	582,482	125.7100	591,563	470,588	544,713	0	(3,910)	0	(36,631)	6.150	4.601	MN	3,438	29,679	03/23/2010	11/19/2027
11070T-AB-4	BRITISH COLUMBIA (PROVINCE OF) GOVT FORE		A		1FE	8,783,113	89.7600	7,925,808	8,830,000	8,788,091	0	4,285	0	0	2.000	2.059	AO	33,358	176,600	10/16/2012	10/23/2022
135087-A6-1	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	136,291	89.5200	134,807	150,588	135,658	0	449	0	(1,081)	1.500	2.700	JD	192	1,133	09/03/2013	06/01/2023
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	1,104,173	113.6900	1,096,793	964,706	1,067,681	0	(2,475)	0	(71,706)	4.000	3.385	JD	3,286	39,197	02/10/2012	06/01/2041
135087-ZS-6	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	3,277,554	104.9000	3,050,710	2,908,235	3,222,413	0	(3,414)	0	(51,726)	3.500	2.967	JD	8,669	53,958	12/19/2013	12/01/2045
135087-ZU-1	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	1,001,255	100.6700	985,401	978,824	996,806	0	(68)	0	(4,382)	2.750	2.506	JD	2,292	0	12/17/2013	06/01/2022
135087-ZV-9	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	648,014	100.3600	613,979	611,765	614,057	0	(573)	0	(35,942)	1.500	1.378	MS	3,093	7,540	04/02/2013	03/01/2017
13521J-AB-7	CANADA POST CORP CORP FOREIGN		C		1FE	639,790	109.4300	617,950	564,706	587,461	0	(484)	0	(39,409)	4.360	4.109	JJ	11,307	25,852	04/21/2011	07/16/2040
13521J-AC-5	CANADA POST CORP CORP FOREIGN		C		1FE	190,026	106.4300	200,346	188,235	188,147	0	32	0	(12,621)	4.080	4.085	JJ	3,527	8,064	07/07/2010	07/16/2025
427028-AA-3	CANADA GOVERNMENT GOVT FOREIGN		A		1FE	200,216	100.0000	200,003	200,000	200,203	0	(13)	0	0	0.875	0.842	FA	666	0	10/15/2013	02/14/2017
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	6,287,791	139.7900	7,003,289	5,010,000	5,858,681	0	(44,020)	0	0	8.875	6.799	MS	148,213	444,638	01/26/2000	03/01/2026
448814-CT-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	1,892,282	136.2800	2,262,319	1,660,000	1,844,907	0	(9,303)	0	0	8.250	6.897	JJ	63,149	136,950	07/19/2011	01/15/2027
448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	39,054,229	141.3100	46,463,057	32,880,000	37,675,263	0	(173,869)	0	0	8.625	7.042	JD	126,040	2,835,900	07/21/2004	06/15/2029
448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN	LS	A		1FE	3,646,320	142.5800	5,703,160	4,000,000	3,720,401	0	7,424	0	0	8.500	9.351	JD	28,333	340,000	06/20/1991	12/01/2029
448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	1,965,840	149.7100	2,994,160	2,000,000	1,972,449	0	675	0	0	9.375	9.540	AO	39,583	187,500	11/29/1990	04/15/2030
448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	19,225,960	152.7600	29,023,715	19,000,000	19,181,048	0	(4,384)	0	0	9.500	9.384	MN	230,639	1,805,000	06/20/1991	11/15/2030
448814-DM-2	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	38,637,592	135.1700	48,054,453	35,550,000	37,146,773	0	(164,005)	0	0	9.400	8.527	FA	1,392,375	3,341,700	01/27/2000	02/01/2021
448814-DX-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	9,563,093	130.6800	11,824,017	9,048,000	9,345,038	0	(25,874)	0	0	8.400	7.840	JJ	350,459	760,032	07/21/2004	01/15/2022
448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	43,566,792	133.2000	49,948,050	37,500,000	41,389,445	0	(251,055)	0	0	8.050	6.657	JJ	1,459,063	3,018,750	07/21/2004	07/07/2024
448814-EK-5	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	775,039	114.3400	907,840	794,000	789,670	0	1,643	0	0	7.500	7.760	AO	14,888	59,550	01/27/2000	04/01/2016
563469-CE-3	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	3,508,330	116.5600	3,992,317	3,425,000	3,443,441	0	(6,421)	0	0	7.750	7.511	JJ	120,922	265,438	08/28/1996	07/17/2016
563469-CL-7	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	10,745,461	130.5600	11,624,073	8,903,000	9,639,481	0	(119,786)	0	0	9.625	7.575	JD	71,409	856,914	07/21/2004	12/01/2018
563469-CP-8	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	4,907,750	131.7700	6,588,676	5,000,000	4,955,960	0	4,827	0	0	9.250	9.434	AO	115,625	462,500	12/06/1990	04/01/2020
642866-DF-1	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	15,993,217	134.2600	18,453,762	13,745,000	14,945,988	0	(142,120)	0	0	9.750	7.960	MN	171,240	1,340,138	07/21/2004	05/15/2020
642866-DP-9	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	11,943,781	133.7200	15,288,779	11,433,000	11,738,477	0	(25,194)	0	0	8.750	8.293	MN	166,731	1,000,388	07/21/2004	05/01/2022
651333-DK-9	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	2,497,620	127.7700	2,555,340	2,000,000	2,201,625	0	(29,962)	0	0	9.000	6.745	JD	15,000	180,000	11/03/1998	06/01/2019
651333-DM-5	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	34,057,479	134.7800	37,514,900	27,835,000	30,881,824	0	(360,000)	0	0	9.875	7.669	JD	229,059	2,748,706	07/21/2004	06/01/2020
651333-DN-3	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	17,072,673	135.3600	19,917,459	14,714,000	16,023,472	0	(136,512)	0	0	10.000	8.277	JD	122,617	1,471,400	07/21/2004	12/01/2020
651333-DP-8	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	13,428,919	133.9000	14,518,452	10,843,000	12,233,331	0	(131,850)	0	0	9.000	6.843	AO	206,017	975,870	07/21/2004	10/15/2021
651333-DR-4	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	7,164,103	133.2800	8,788,285	6,594,000	6,916,830	0	(24,815)	0	0	8.650	7.865	AO	109,323	570,381	02/04/1997	10/22/2022
651333-DS-2	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	LS	A		1FE	10,000,000	125.6600	12,566,300	10,000,000	10,000,000	0	0	0	0	7.320	7.320	AO	158,600	732,000	09/22/1993	10/13/2023
669827-DF-1	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	12,718,251	128.7800	13,687,164	10,628,000	11,584,156	0	(150,484)	0	0	9.500	7.344	FA	420,692	1,009,660	07/21/2004	02/01/2019
669827-DG-9	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	11,184,587	128.2300	12,823,400	10,000,000	10,532,117	0	(75,233)	0	0	8.875	7.756	JJ	443,750	887,500	03/21/1997	07/01/2019
669827-DH-7	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	5,283,854	125.3500	5,543,154	4,422,000	4,782,442	0	(48,986)	0	0	8.250	6.553	MN	46,615	364,815	07/07/1998	11/15/2019
669827-DL-8	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	10,975,517	133.8000	13,597,142	10,162,000	10,633,738	0	(45,714)	0	0	9.125	8.262	MN	154,547	927,283	07/21/2004	05/01/2021
669827-DM-6	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	853,680	135.1600	1,013,678	750,000	809,051	0	(5,040)	0	0	8.750	7.452	AO	16,406	65,625	08/10/2000	04/01/2022
683234-8D-3	ONTARIO (PROVINCE OF) GOVT FOREIGN	LS	A		1FE	9,984,120	108.4400	10,844,199	10,000,000	9,989,586	0	1,500	0	0	4.000	4.019	AO	93,333	400,000	09/30/2009	10/07/2019
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN		C	2	1FE	4,206,729	107.9400	4,089,027	3,788,235	4,154,770	0	(4,651)	0	(160,955)	4.650	4.055	JD	14,518	142,900	12/03/2013	06/02/2041
683234-PS-1	ONTARIO (PROVINCE OF) CORP FOREIGN		C		1FE	970,957	132.2800	1,027,073	776,471	948,789	0	(2,953)	0	(63,811)	6.200	4.755	JD	3,968	48,785	05/19/2010	12/02/2041
683234-YD-4	ONTARIO (PROVINCE OF) CORP FOREIGN		C		1FE	717,875	108.3400	953,410	880,000	834,505	0	859	0	(55,784)	4.700	5.073	JD	3,409	41,913	06/02/2009	06/02/2037
683234-ZP-6	ONTARIO (PROVINCE OF) CORP FOREIGN		C		1FE	3,922,878	106.8500	3,670,515	3,435,294	3,800,518	0	(7,231)	0	(156,887)	4.600	3.926	JD	13,024	133,433	06/24/2013	06/02/2039
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN		C		1FE	807,929	88.9400	690,606	776,471	772,888	0	(30)	0	(35,298)	3.500	3.524	JD	2,240	19,921	06/04/2013	06/02/2043
748148-PB-3	PROVINCE OF QUEBEC GOVT FOREIGN	LS	A		1FE	2,823,438	127.6100	3,636,857	2,850,000	2,833,621	0	1,126	0	0	7.500	7.585	JJ	98,563	213,750	09/25/2000	07/15/2023
748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN	LS	A		1FE	27,808,783	132.2300	35,999,890	27,225,000	27,650,900	0	(19,273)	0	0	7.500	7.311	MS	601,219	2,041,875	07/21/2004	09/15/2029
803854-ET-1	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	11,182,852	136.8100	14,172,044	10,359,000	10,809,488	0	(45,910)	0	0	9.375	8.532	JD	43,163	971,156	07/21/2004	12/15/2020
803854-EZ-7	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	19,017,638	135.0600	22,853,333	16,921,000	18,048,491	0	(119,421)	0	0	9.125	7.858	FA	583,304	1,544,041	07/21/2004	02/15/2021
066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN		F		3FE	6,529,038	103.8800	6,814,528	6,560,000	6,546,833	0	(300)	0	0	8.250	8.261	MS	153,340	541,200	12/15/2010	09/19/2027
085209-B@-2	Government of Bermuda Senior Note		F		1	1,380,631	112.0800	1,294,561	1,155,000	1,258,099	0	(40,997)	0	0	6.980	3.074	MN	8,958	80,619	12/01/2010	05/21/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
085209-C*-3	Government of Bermuda Seniore Note		F		1	36,000,000	109.1000	39,275,912	36,000,000	36,000,000	0	0	0	0	5.270	5.270	MN	268,770	1,897,200	11/10/2009	11/10/2016
105756-AP-5	FED REPUBLIC OF BRAZIL GOVT FOREIGN		F		2FE	9,757,725	113.7500	9,384,375	8,250,000	8,582,328	0	(184,383)	0	0	11.000	8.289	FA	337,792	907,500	07/11/2005	08/17/2040
105756-BU-3	FED REPUBLIC OF BRAZIL GOVT FOREIGN		F		2FE	358,400	86.7500	347,000	400,000	359,143	0	743	0	0	2.625	3.985	JJ	5,133	0	10/16/2013	01/05/2023
12015K-CN-1	REPUBLIC OF BULGARIA GOVT FOREIGN		F		2FE	5,845,887	107.5100	5,897,999	5,486,000	5,529,759	0	(40,222)	0	0	8.250	7.428	JJ	208,697	452,595	07/21/2004	01/15/2015
14976C-AA-2	CAYMAN ISLANDS (GOVERNMENT OF) GOVT FORE		F		1FE	10,147,500	111.2000	11,120,000	10,000,000	10,096,289	0	(13,462)	0	0	5.950	5.754	MN	61,153	595,000	11/23/2009	11/24/2019
168863-AV-0	CHILE REPUBLIC OF NT GOVT FOREIGN		F		1FE	4,993,850	104.0000	5,200,000	5,000,000	4,995,541	0	564	0	0	3.875	3.890	FA	78,576	193,750	07/29/2010	08/05/2020
195325-AJ-4	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	9,701,236	112.5000	11,435,625	10,165,000	10,042,084	0	49,395	0	0	8.700	9.331	FA	334,090	884,355	07/23/2004	02/15/2016
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	1,413,983	116.5000	2,735,420	2,348,000	1,540,298	0	20,390	0	0	8.375	14.228	FA	74,288	196,645	07/21/2004	02/15/2027
195325-AU-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	4,785,298	143.5000	4,818,730	3,358,000	4,197,258	0	(109,519)	0	0	11.750	6.670	FA	138,098	394,565	09/19/2007	02/25/2020
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	384,337	146.7500	491,613	335,000	378,353	0	(844)	0	0	10.375	8.947	JJ	14,771	34,756	07/21/2004	01/28/2033
195325-BD-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	3,612,120	128.5000	4,818,750	3,750,000	3,653,507	0	5,520	0	0	8.125	8.499	MN	33,854	304,688	06/29/2006	05/21/2024
195325-BJ-3	REPUBLIC OF COLOMBIA CORP FOREIGN		F		2FE	2,387,568	116.0000	2,784,000	2,400,000	2,395,132	0	1,307	0	0	7.375	7.447	JJ	75,717	177,000	07/21/2006	01/27/2017
195325-BQ-7	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	492,975	96.4000	482,000	500,000	493,093	0	118	0	0	4.000	4.168	FA	5,278	0	09/19/2013	02/26/2024
19532M-AB-4	REPUBLIC OF COLUMBIA GOVT FOREIGN		F		2FE	10,391,298	118.2100	11,821,381	10,000,000	10,123,049	0	(38,866)	0	0	8.660	8.145	AO	202,067	866,000	07/21/2004	10/07/2016
200447-AD-2	COMISION FED DE ELECTRIC GOVT FOREIGN		F		2FE	11,135,824	99.2500	11,116,000	11,200,000	11,135,969	0	145	0	0	4.875	4.948	JJ	101,617	0	10/17/2013	01/15/2024
24850N-AB-6	DENMARK (KINGDOM OF) GOVT FOREIGN		F		1FE	198,916	99.4100	198,820	200,000	199,003	0	87	0	0	0.375	0.592	AO	138	375	10/15/2013	04/25/2016
283875-AH-5	REPUBLIC OF EL SALVADOR GOVT FOREIGN		F		3FE	13,731,181	106.6200	14,127,813	13,250,000	13,669,318	0	(12,342)	0	0	8.250	7.901	AO	245,953	1,093,125	09/12/2007	04/10/2032
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN		F		3FE	10,630,700	109.0000	11,575,800	10,620,000	10,624,689	0	(536)	0	0	7.750	7.741	JJ	358,941	823,050	07/21/2004	01/24/2023
283875-AM-4	REPUBLIC OF EL SALVADOR GOVT FOREIGN		F		3FE	6,952,475	105.0000	6,457,500	6,150,000	6,856,923	0	(15,717)	0	0	7.625	6.597	MS	130,260	468,938	10/15/2007	09/21/2034
31788D-AD-6	REPUBLIC OF FINLAND GOVT FOREIGN		F		1FE	200,532	99.4800	198,970	200,000	200,510	0	(22)	0	0	1.625	1.569	AO	813	0	10/15/2013	10/01/2018
423324-A*-3	HELLENIC REPUBLIC NT GOVT FOREIGN		D		4FE	273,626	91.0000	259,740	285,429	259,711	0	3,009	0	(16,924)	5.250	10.139	FA	6,281	0	09/25/2013	02/01/2016
455780-AP-1	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	303,375	100.9000	302,700	300,000	300,062	0	(729)	0	0	6.750	6.505	MS	6,244	20,250	08/06/2008	03/10/2014
455780-AQ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	289,455	106.9500	295,182	276,000	279,078	0	(2,226)	0	0	7.250	6.334	AO	3,946	20,010	09/09/2008	04/20/2015
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	17,543,788	120.7500	18,728,325	15,510,000	17,348,461	0	(33,570)	0	0	8.500	7.394	AO	289,305	1,318,350	08/15/2008	10/12/2035
455780-AU-0	REPUBLIC OF INDONESIA CORP FOREIGN		F		2FE	2,117,000	111.0000	2,220,000	2,000,000	2,047,209	0	(13,117)	0	0	6.875	6.046	MS	42,778	137,500	10/25/2007	03/09/2017
455780-AX-4	REPUBLIC OF INDONESIA GOVT FOREIGN	LS	F		2FE	3,312,088	100.9000	3,531,500	3,500,000	3,326,230	0	2,785	0	0	6.625	7.059	FA	86,309	231,875	01/11/2008	02/17/2037
455780-AY-2	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	13,030,800	111.8500	15,099,750	13,500,000	13,239,651	0	49,358	0	0	6.875	7.412	JJ	422,813	928,125	12/10/2008	01/17/2018
455780-AZ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	3,657,500	112.8800	5,079,375	4,500,000	3,685,130	0	6,465	0	0	7.750	9.653	JJ	158,875	348,750	10/30/2008	01/17/2038
465138-RE-7	AID-ISRAEL CRP FRGN ZERO COUPON	@	F		1FE	522,355	64.5900	744,769	1,153,000	659,242	0	32,316	0	0	0.000	5.090	N/A	0	0	05/13/2009	02/15/2025
465139-KZ-5	ISRAEL ST US GOVT GTD NT CRP FRGN ZERO C	@	F		1FE	9,998,013	64.5900	14,501,353	22,450,000	12,671,537	0	635,132	0	0	0.000	5.209	N/A	0	0	05/21/2009	02/15/2025
465139-RA-3	ISRAEL ST US GOVT GTD NT CRP FRGN ZERO C	@	F		1FE	2,567,671	80.7900	3,602,248	4,459,000	3,191,388	0	146,407	0	0	0.000	4.752	N/A	0	0	05/13/2009	02/15/2021
465139-UR-2	ISRAEL ST US GOVT GTD NT CRP FRGN ZERO C	@	F		1FE	7,214,697	90.5500	8,557,070	9,450,000	8,073,047	0	258,804	0	0	0.000	3.285	N/A	0	0	07/16/2010	11/01/2018
465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN		F		2FE	54,756,061	118.5400	76,990,691	64,950,000	58,267,690	0	419,125	0	0	6.875	8.429	MS	1,165,943	4,465,313	07/21/2004	09/27/2023
465410-BN-7	REPUBLIC OF ITALY CORP FOREIGN	LS	F		2FE	3,523,335	103.7700	3,424,433	3,300,000	3,348,971	0	(45,019)	0	0	4.500	3.059	JJ	66,000	148,500	12/11/2009	01/21/2015
471048-AG-3	JAPAN BANK FOR INTL COOP GOVT FOREIGN		F		1FE	199,748	98.1100	196,224	200,000	199,753	0	5	0	0	3.375	3.390	JJ	2,831	0	07/23/2013	07/31/2023
50064F-AE-4	REPUBLIC OF KOREA GLOBAL CORP FOREIGN		F		1FE	2,531,250	113.1100	2,827,716	2,500,000	2,523,116	0	(1,355)	0	0	5.625	5.516	MN	23,047	140,625	01/05/2007	11/03/2025
50064F-AH-7	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		F		1FE	1,492,680	101.4800	1,522,205	1,500,000	1,499,207	0	1,457	0	0	5.750	5.864	AO	17,969	86,250	04/08/2009	04/16/2014
50064F-AJ-3	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		F		1FE	5,096,290	121.9000	5,485,437	4,500,000	4,901,152	0	(66,741)	0	0	7.125	5.138	AO	66,797	320,625	02/10/2012	04/16/2019
50064F-AK-0	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		F		1FE	592,746	101.5300	609,156	600,000	592,900	0	154	0	0	3.875	4.023	MS	7,104	0	09/04/2013	09/11/2023
500769-FU-3	KFW GOVT FOREIGN		C		1FE	485,475	100.5200	473,059	470,588	470,604	0	2	0	(14,873)	1.750	1.749	JJ	3,804	0	09/25/2013	07/15/2016
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	1,542,806	158.8400	1,968,077	1,239,000	1,468,955	0	(9,951)	0	0	11.500	8.975	MN	18,206	142,485	07/21/2004	05/15/2026
593048-BA-8	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	4,920,456	127.7500	5,678,488	4,445,000	4,586,524	0	(45,383)	0	0	11.375	9.969	MS	148,877	505,619	07/21/2004	09/15/2016
593048-BN-0	UNITED MEXICAN STATES GOVT FOREIGN	LS	F		2FE	5,993,218	132.0000	6,737,280	5,104,000	5,650,035	0	(73,820)	0	0	8.125	5.975	JD	1,152	414,700	09/18/2008	12/30/2019
637193-BA-0	NATIONAL POWER CORPORATION GOVT FOREIGN		F		2FE	8,870,750	142.7500	11,420,000	8,000,000	8,726,081	0	(25,150)	0	0	9.625	8.516	MN	98,389	770,000	08/15/2006	05/15/2028
637193-BB-8	NATIONAL POWER CORPORATION GOVT FOREIGN		F		2FE	2,557,250	119.2500	2,742,750	2,300,000	2,394,732	0	(28,063)	0	0	8.400	6.835	JD	8,587	193,200	01/10/2007	12/15/2016
68268A-AA-9	1MALAYSIA SUKUK GLOBAL BERHAD GOVT FOREI		F		1FE	2,000,000	103.6500	2,072,920	2,000,000	2,000,000	0	0	0	0	3.928	3.928	JD	5,892	78,560	05/27/2010	06/04/2015
695847-AA-1	ISLAMIC REP OF PAKISTAN CORP FOREIGN		F		5FE	760,000	98.0000	1,960,000	2,000,000	1,181,967	0	202,755	0	0	7.125	25.612	MS	36,021	142,500	03/05/2008	03/31/2016
695847-AB-9	ISLAMIC REP OF PAKISTAN CORP FOREIGN		F		5FE	410,000	82.5000	825,000	1,000,000	367,441	0	1,136	0	0	7.875	19.349	MS	19,906	78,750	09/20/2007	03/31/2036
695847-AC-7	ISLAMIC REP OF PAKISTAN GOVT FOREIGN		F		5FE	760,000	97.5000	1,950,000	2,000,000	1,043,567	0	140,942	0	0	6.875	23.068	JD	11,458	137,500	12/04/2007	06/01/2017
698299-AD-6	Republic of Panama GOVT FOREIGN	LS	F		2FE	8,019,730	133.2500	9,516,715	7,142,000	7,834,296	0	(33,790)	0	0	8.875	7.640	MS	160,224	633,853	04/25/2007	09/30/2027
698299-AK-0	Republic of Panama GOVT FOREIGN		F		2FE	24,068,403	138.7500	30,226,688	21,785,000	23,687,395	0	(67,751)	0	0	9.375	8.319	AO	510,586	2,042,344	10/14/2008	04/01/2029
698299-AM-6	Republic of Panama GOVT FOREIGN		F		2FE	206,500	133.5000	267,000	200,000	203,571	0	(385)	0	0	10.750	10.355	MN	2,747	21,500	04/30/2001	05/15/2020
698299-AS-3	Republic of Panama GOVT FOREIGN		F		2FE	11,228,667	131.0000	13,580,770	10,367,000	10,939,354	0	(41,291)	0	0	9.375	8.483	JJ	445,457	971,906	07/21/2004	01/16/2023
698299-AW-4	Republic of Panama GOVT FOREIGN		F	2	2FE	117,050	111.7500	111,750	100,000	116,967	0	(83)	0	0	6.700	5.346	JJ	2,885	0	10/15/2013	01/26/2036
70687W-AC-6	PENERBANGAN CORP FOREIGN		F		1FE	2,996,700	108.8600	3,265,642	3,000,000	2,998,837	0	364	0	0	5.625	5.639	MS	49,688	168,750	10/20/2006	03/15/2016
712219-AC-8	PEOPLES REPUBLIC OF CHINA GOVT FOREIGN		F		1FE	9,130,160	149.8000	10,485,780	7,000,000	9,126,919	0	(548)	0	0	9.000	6.896	JJ	290,500	630,000	04/29/2005	01/15/2096
715638-AN-2	REPUBLIC OF PERU GOVT FOREIGN		F		2FE	738,413	109.4000	820,500	750,000	748,144	0	1,407	0	0	9.875	10.100	FA	29,831	74,063	01/30/2003	02/06/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
715638-AP-7	REPUBLIC OF PERU GOVT FOREIGN		F		2FE	14,892,085	142.2500	16,269,133	11,437,000	14,499,582	0	(76,986)	0	0	8.750	6.346	MN	111,193	1,000,738	05/20/2008	11/21/2033
715638-AQ-5	REPUBLIC OF PERU GOVT FOREIGN		F		2FE	9,981,300	115.0000	11,500,000	10,000,000	9,992,906	0	1,942	0	0	8.375	8.400	MN	134,931	837,500	04/26/2004	05/03/2016
715638-AS-1	REPUBLIC OF PERU CORP FOREIGN		F		2FE	514,000	126.0000	504,000	400,000	512,147	0	(1,853)	0	0	7.350	4.253	JJ	13,067	0	09/26/2013	07/21/2025
71567P-AB-6	PERUSAHAAN PENERBIT SBSN GOVT FOREIGN		F		2FE	225,000	106.6200	239,906	225,000	225,000	0	0	0	0	6.125	6.125	MS	3,981	0	09/10/2013	03/15/2019
718286-AK-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	6,764,876	132.2500	10,478,168	7,923,000	7,323,237	0	80,641	0	0	9.875	11.890	JJ	360,772	782,396	04/18/2007	01/15/2019
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	2,290,517	142.6200	3,648,348	2,558,000	2,358,010	0	9,372	0	0	9.500	10.732	AO	47,252	243,010	07/21/2004	10/21/2024
718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	4,036,904	153.3800	6,035,306	3,935,000	3,991,648	0	(9,502)	0	0	10.625	10.234	MS	121,944	418,094	03/07/2007	03/16/2025
718286-AQ-0	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	303,750	122.5000	367,500	300,000	301,264	0	(352)	0	0	9.375	9.210	JJ	12,734	28,125	04/01/2003	01/18/2017
718286-AU-1	REPUBLIC OF PHILIPPINES NOTES		F		2FE	150,593	100.2500	138,345	138,000	138,068	0	(2,011)	0	0	8.250	6.719	JJ	5,250	11,385	04/06/2006	01/15/2014
718286-AY-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	1,425,474	149.6200	1,870,313	1,250,000	1,399,158	0	(4,647)	0	0	9.500	8.135	FA	49,149	118,750	07/30/2008	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	9,757,725	131.6200	11,905,481	9,045,000	9,668,977	0	(18,731)	0	0	7.750	7.046	JJ	325,180	700,988	09/24/2008	01/14/2031
718286-BD-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	2,913,750	117.3800	3,521,250	3,000,000	2,923,895	0	2,142	0	0	6.375	6.618	JJ	88,188	191,250	09/09/2008	01/15/2032
718286-BE-6	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	2,082,318	127.1200	2,669,625	2,100,000	2,088,593	0	1,565	0	0	8.375	8.500	JD	6,840	175,875	01/07/2009	06/17/2019
718286-BG-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	165,353	119.0000	166,600	140,000	163,466	0	(626)	0	0	6.375	5.062	AO	1,686	8,925	11/02/2010	10/23/2034
718286-BK-2	REPUBLIC OF PHILIPPINES CORP FOREIGN		F		2FE	5,218,769	103.8800	5,381,764	5,181,000	5,208,201	0	(3,306)	0	0	4.000	3.914	JJ	95,561	207,240	09/28/2010	01/15/2021
718286-BN-6	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	223,900	110.2500	220,500	200,000	223,593	0	(307)	0	0	5.500	4.253	MS	2,781	0	10/15/2013	03/30/2026
731011-AR-3	REPUBLIC OF POLAND CORP FOREIGN		F		1FE	39,411,184	116.8800	41,665,938	35,650,000	38,680,584	0	(497,623)	0	0	6.375	4.561	JJ	1,047,961	2,272,688	10/10/2012	07/15/2019
73933B-AB-0	POWER SECTOR ASSETS & LI GOVT FOREIGN		F		2FE	1,637,000	122.0000	1,653,100	1,355,000	1,634,102	0	(2,898)	0	0	7.390	4.909	JD	8,066	55,795	11/05/2013	12/02/2024
744080-AC-6	Buenos Aires CORP FRGN		F	2	5FE	793,975	49.3800	3,209,375	6,500,000	988,931	0	(59,302)	0	0	4.000	32.810	MN	33,222	260,000	10/17/2006	05/15/2035
760942-AS-1	REPUBLICA ORIENT URUGUAY CORP SINKING FU		F	2	2FE	6,116,300	121.2500	7,275,000	6,000,000	6,104,202	0	(1,977)	0	0	7.625	7.458	MS	127,083	457,500	10/27/2006	03/21/2036
760942-AZ-5	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		F	2	2FE	205,648	100.2500	200,500	200,000	205,559	0	(89)	0	0	4.500	4.145	FA	3,425	0	10/16/2013	08/14/2024
78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN		F		2FE	2,484,100	169.2500	4,645,913	2,745,000	2,421,884	0	(8,628)	0	0	12.750	14.062	JD	6,805	349,988	02/28/2002	06/24/2028
78307A-AG-8	RUSSIAN FEDERATION GOVT FOREIGN	LS	F		2FE	3,847,680	134.7700	6,842,273	5,077,000	4,038,490	0	62,954	0	0	11.000	15.923	JJ	243,555	558,470	12/11/2003	07/24/2018
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	LS	F	2	2FE	11,251,220	116.5200	18,281,080	15,689,221	12,856,514	0	62,905	0	0	7.500	11.709	MS	297,441	1,123,067	06/25/2013	03/31/2030
78307A-DF-7	RUSSIAN FEDERATION GOVT FOREIGN		F		2FE	595,170	101.5500	609,300	600,000	595,381	0	211	0	0	3.500	3.664	JJ	6,125	0	09/09/2013	01/16/2019
82937J-AB-0	SINOPEC GROUP OVERSEAS DEVELOP GOVT FORE		F		1FE	1,414,671	96.8800	1,288,562	1,330,000	1,404,383	0	(7,656)	0	0	3.900	3.135	MN	6,340	51,870	08/21/2012	05/17/2022
831594-AC-0	REPUBLIC OF SLOVENIA GOVT FOREIGN		F		2FE	398,260	102.5000	410,000	400,000	398,348	0	88	0	0	4.750	4.854	MN	2,692	4,750	12/06/2013	05/10/2018
836205-AD-6	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		F		2FE	12,063,913	118.2500	14,054,013	11,885,000	11,945,744	0	(17,303)	0	0	8.500	8.310	JD	22,449	1,010,225	07/21/2004	06/23/2017
836205-AJ-3	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		F		2FE	2,911,296	101.8600	3,004,867	2,950,000	2,947,389	0	4,757	0	0	6.500	6.682	JD	15,447	191,750	05/25/2004	06/02/2014
836205-AL-8	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN	LS	F		2FE	2,711,000	106.9200	2,898,601	2,711,000	2,711,000	0	0	0	0	5.875	5.875	MN	13,715	159,271	05/15/2007	05/30/2022
857309-AA-6	NETHERLANDS (KINGDOM OF) GOVT FOREIGN		F		1FE	200,296	100.1300	200,258	200,000	200,278	0	(18)	0	0	1.000	0.955	FA	706	0	10/15/2013	02/24/2017
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN		F		1FE	9,340,000	108.6200	8,690,000	8,000,000	9,162,035	0	(140,904)	0	0	5.125	2.903	AO	79,722	410,000	09/20/2012	04/21/2021
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN	LS	F		1FE	60,810,325	106.8800	56,162,813	52,550,000	59,831,021	0	(764,424)	0	0	5.000	3.079	MS	715,264	2,602,500	09/26/2013	03/23/2022
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN		F		2FE	686,526	149.2000	1,238,360	830,000	698,920	0	2,043	0	0	11.875	14.424	JJ	45,448	98,563	07/21/2004	01/15/2030
900123-AS-9	REPUBLIC OF TURKEY GOVT FOREIGN		F		2FE	3,678,959	100.2500	3,395,468	3,387,000	3,388,578	0	(49,569)	0	0	9.500	7.950	JJ	148,369	321,765	07/12/2006	01/15/2014
900123-AW-0	REPUBLIC OF TURKEY CORP FOREIGN		F		2FE	7,210,000	107.9500	8,636,000	8,000,000	7,395,172	0	31,906	0	0	7.375	8.436	FA	239,278	590,000	07/05/2006	02/05/2025
900123-BA-7	REPUBLIC OF TURKEY GOVT FOREIGN		F		2FE	3,474,100	108.6000	3,801,000	3,500,000	3,486,772	0	2,498	0	0	6.750	6.850	AO	57,750	236,250	09/26/2007	04/03/2018
900123-BB-5	REPUBLIC OF TURKEY GOVT FOREIGN		F		2FE	1,929,140	102.9000	2,058,000	2,000,000	1,933,473	0	946	0	0	7.250	7.550	MS	46,722	145,000	02/27/2008	03/05/2038
91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	25,566,592	135.0000	28,275,750	20,945,000	25,461,342	0	(88,146)	0	0	8.300	6.159	FA	656,742	1,323,435	06/19/2013	08/15/2031
91086Q-AJ-7	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	1,109,003	131.0000	1,493,400	1,140,000	1,119,929	0	1,500	0	0	8.000	8.284	MS	24,573	91,200	07/21/2004	09/24/2022
91086Q-BB-3	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	5,317,500	90.1200	4,506,250	5,000,000	5,314,559	0	(2,941)	0	0	4.750	4.372	MS	74,549	118,750	05/22/2013	03/08/2044
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN		F		2FE	79,982	124.6200	146,600	117,633	82,430	0	477	0	0	7.875	11.360	JJ	4,272	9,264	07/21/2004	01/15/2033
922646-AS-3	REPUBLIC OF VENEZUELA GOVT FOREIGN		F		4FE	236,250	77.3500	270,725	350,000	250,906	0	2,339	0	0	9.250	13.927	MS	9,533	32,375	03/07/2002	09/15/2027
922646-AT-1	REPUBLIC OF VENEZUELA GOVT FOREIGN		F		4FE	48,261	99.2500	49,625	50,000	49,110	0	126	0	0	13.625	14.150	FA	2,574	6,813	12/01/1999	08/15/2018
922646-BL-7	REPUBLIC OF VENEZUELA GOVT FOREIGN		F		4FE	7,765,923	74.1500	5,275,773	7,115,000	7,692,325	0	(12,488)	0	0	9.375	8.500	JJ	311,281	667,031	07/11/2006	01/13/2034
922646-BM-5	REPUBLIC OF VENEZUELA GOVT FOREIGN		F		4FE	672,606	97.6500	859,320	880,000	853,146	0	30,949	0	0	8.500	12.743	AO	17,246	74,800	09/28/2004	10/08/2014
92670L-AD-1	SOCIALIST REP OF VIETNAM NOTES		F		4FE	1,413,070	106.7500	1,483,825	1,390,000	1,396,934	0	(3,122)	0	0	6.875	6.607	JJ	44,065	95,563	08/08/2007	01/15/2016
B11204-SM-5	KINGDOM OF BELGIUM FEDERAL GOV GOVT FORE		F		1FE	489,490	98.0400	490,210	500,000	489,924	0	434	0	0	1.500	1.964	JUN	4,188	0	10/15/2013	06/22/2018
B533BS-KB-9	BELGIUM KINGDOM GOVT FOREIGN		D		1FE	79,145	114.2900	78,741	68,895	79,682	0	(12)	0	549	4.250	3.335	MAR	2,238	0	12/09/2013	03/28/2041
D20658-PR-1	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	510,770	139.5000	518,975	372,033	524,605	0	(1,259)	0	15,094	5.500	2.493	JAN	20,294	0	11/14/2013	01/04/2031
D20658-Y3-4	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	651,210	110.0800	659,823	599,387	662,002	0	(2,234)	0	13,026	3.750	0.259	JAN	22,292	0	11/26/2013	01/04/2017
D20659-2F-0	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	1,382,126	95.1200	1,343,425	1,412,348	1,462,692	0	(1,061)	0	60,729	2.500	2.320	JUL	17,509	34,264	10/01/2013	07/04/2044
D20659-2Y-9	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	1,299,873	100.5100	1,294,855	1,288,337	1,320,180	0	(246)	0	20,554	2.000	1.711	AUG	9,813	0	12/04/2013	08/15/2023
D20659-JX-3	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	220,773	115.2800	222,380	192,906	224,599	0	(616)	0	4,442	4.250	0.546	JUL	4,066	0	11/26/2013	07/04/2018
D20659-TC-8	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	861,847	112.0100	864,265	771,624	869,656	0	(1,909)	0	9,718	3.250	1.054	JAN	24,872	0	12/09/2013	01/04/2020
D20659-UT-9	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	201,570	110.6400	198,179	179,127	200,933	0	(542)	0	(95)	3.000	1.050	JUL	2,665	0	10/29/2013	07/04/2020
D20659-WR-1	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	466,551	106.0600	467,657	440,928	474,778	0	(525)	0	8,752	2.250	1.050	SEP	3,234	0	11/20/2013	09/04/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
D20659-XN-9	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	269,684	102.7600	276,106	268,691	276,583	0	(558)	0	7,457	1.750	0.088	OCT	1,082	0	11/12/2013	10/09/2015
D20659-ZC-1	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	1,147,884	107.3900	1,146,767	1,067,873	1,158,578	0	(845)	0	11,539	2.500	1.224	JAN	26,477	0	12/18/2013	01/04/2021
E89228-U9-4	KINGDOM OF SPAIN GOVT FOREIGN		F		2FE	1,007,689	101.6500	1,016,500	1,000,000	1,007,328	0	(361)	0	0	4.000	3.769	MAR	33,778	0	09/18/2013	03/06/2018
E89229-AL-7	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN		D		2FE	3,397,234	113.4900	3,455,951	3,045,159	3,444,097	0	(6,186)	0	53,049	5.850	3.888	JAN	163,500	0	12/18/2013	01/31/2022
F0732Z-DB-4	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN		D		1FE	407,550	100.9300	417,227	413,370	417,091	0	(54)	0	9,596	2.625	2.471	FEB	4,786	0	11/22/2013	02/24/2021
F4040S-3S-3	FRANCE O.A.T. GOVT BOND GOVT FOREIGN		D		1FE	968,358	105.0000	1,048,876	998,978	1,046,530	0	(23,372)	0	43,599	3.000	0.361	OCT	5,583	30,002	11/12/2012	10/25/2015
F4040S-HL-3	FRANCE O.A.T. GOVT BOND GOVT FOREIGN		D		1FE	685,137	130.7100	765,442	585,608	632,167	0	(2,183)	0	27,523	5.500	4.699	APR	22,149	30,402	08/19/2008	04/25/2029
G49364-PV-1	IRELAND (REPUBLIC OF) GOVT FOREIGN		D		2FE	706,556	109.7400	756,037	688,950	727,521	0	(1,739)	0	22,704	4.400	3.234	JUN	16,361	0	09/18/2013	06/18/2019
G92450-CV-8	UNITED KINGDOM GOVERNMENT UK TREASURY		D		1FE	239,388	130.3600	237,501	182,193	241,361	0	(198)	0	2,171	6.000	3.239	JD	751	0	12/04/2013	12/07/2028
G92450-K8-0	UNITED KINGDOM GOVERNMENT GOVT FOREIGN		D		1FE	185,515	113.4800	187,957	165,630	190,230	0	(568)	0	5,283	5.000	1.334	MS	2,654	0	11/20/2013	03/07/2018
G92450-SD-1	UNITED KINGDOM GOVERNMENT UK TREASURY		D		1FE	646,828	119.0300	630,857	530,016	574,016	0	(407)	0	13,028	4.750	4.197	JD	1,729	20,916	11/06/2013	12/07/2038
G92450-WT-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN		D		1FE	99,312	112.1000	98,405	87,784	101,702	0	(38)	0	2,429	4.250	3.441	JD	256	1,842	10/24/2013	12/07/2046
J2S40S-AB-2	JAPAN FINANCE CORP GOVT FOREIGN		F		1FE	502,743	100.0100	500,070	500,000	502,642	0	(100)	0	0	2.125	2.015	FA	4,250	0	10/10/2013	02/07/2019
K5675S-JH-3	KINGDOM OF DENMARK GOVT FOREIGN		D		1FE	142,941	100.5200	156,507	155,700	156,198	0	(1,839)	0	1,805	3.165	1.813	MAR	3,710	4,868	06/08/2012	03/31/2014
K5675S-KS-7	KINGDOM OF DENMARK GOVT FOREIGN		D		1FE	136,059	102.5700	141,331	137,790	140,068	0	(1,227)	0	6,048	1.750	0.797	OCT	581	2,379	04/26/2012	10/05/2015
K5675S-KZ-1	KINGDOM OF DENMARK GOVT FOREIGN		D		1FE	289,602	110.2900	305,569	277,054	304,553	0	(3,026)	0	13,103	3.000	1.638	NOV	1,070	8,129	01/06/2012	11/15/2021
L61632-BM-3	Luxembourg GOVT FOREIGN		D		1FE	290,721	111.3500	306,850	275,580	299,671	0	(3,352)	0	12,917	3.375	1.895	MAY	5,810	8,656	05/10/2012	05/18/2020
M57494-BZ-4	ISRAEL FIXED BOND GOVT FOREIGN		D		1	296,479	104.5400	301,171	288,101	301,347	0	(139)	0	5,007	4.250	3.652	MAR	9,259	0	11/12/2013	03/31/2023
M82156-DR-4	REPUBLIC OF CYPRUS GOVT FOREIGN		D		4FE	113,008	82.7500	114,021	137,790	114,205	0	182	0	1,015	4.625	8.151	FEB	5,797	0	12/06/2013	02/03/2020
M8489C-LJ-9	STATE OF ISRAEL GOVT FOREIGN		D		1FE	219,729	112.6900	259,731	230,481	239,796	0	(1,198)	0	16,684	5.000	4.230	JAN	10,577	10,793	04/03/2012	01/31/2020
M88269-HX-2	REPUBLIC OF TURKEY TURKEY REP OF		D		2FE	145,258	107.1500	147,642	137,790	147,721	0	(732)	0	3,195	5.500	3.022	FEB	6,623	0	09/26/2013	02/16/2017
M88269-UM-1	REPUBLIC OF TURKEY GOVT FOREIGN		D		2FE	268,424	98.9500	272,686	275,580	273,754	0	(4)	0	5,334	4.350	4.402	NOV	1,642	0	11/05/2013	11/12/2021
N4580Z-KQ-9	NETHERLANDS GOVERNMENT GOVT FOREIGN		D		1FE	267,332	104.6400	288,381	275,580	288,760	0	(7,621)	0	11,883	3.250	0.127	JUL	4,171	8,481	07/31/2012	07/15/2015
N4580Z-LN-5	NETHERLANDS GOVERNMENT GOVT FOREIGN		D		1FE	702,585	109.0700	751,458	688,950	752,233	0	(22,173)	0	30,906	4.000	0.352	JUL	12,835	26,096	08/10/2012	07/15/2016
P3771M-AK-1	MEXICO (UNITED MEXICAN ST) GOVT FOREIGN		D		2FE	181,685	129.2500	183,962	142,331	183,274	0	(2,242)	0	3,831	11.000	2.020	MAY	10,133	0	10/16/2013	05/08/2017
P4R0C9-EJ-8	MEXICAN BONOS DESARR GOVT FOREIGN		D	2	1FE	423,555	101.0900	424,524	4,199	443,749	0	(1,836)	0	(2,852)	6.500	5.653	JD	986	24,953	10/01/2013	06/09/2022
P97475-AJ-9	BOLIVARIAN REP OF VZLA GOVT FOREIGN		F		4FE	3,800,000	63.0000	6,300,000	10,000,000	3,848,661	0	13,667	0	0	7.000	18.575	MS	176,944	700,000	10/28/2008	03/31/2038
P9767G-R7-8	UNITED MEXICAN STATES GOVT FOREIGN		D		1FE	97,591	127.3100	97,204	764	95,922	0	(1,267)	0	(837)	10.000	6.585	JD	276	7,664	04/11/2012	11/20/2036
P9767G-U6-6	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	636,135	96.4400	664,423	688,950	651,075	0	860	0	14,081	2.750	3.420	APR	13,184	0	09/26/2013	04/22/2023
P9767G-WU-1	UNITED MEXICAN STATES GOVT FOREIGN		D		1FE	431,808	111.2200	424,617	3,818	429,007	0	(277)	0	(2,524)	8.000	6.319	JD	1,103	15,601	11/26/2013	12/07/2023
P9767H-EA-3	UNITED MEXICAN STATES GOVT FOREIGN		D	2	1FE	419,175	105.1100	441,408	4,199	428,246	0	(2,991)	0	(3,783)	6.250	5.389	JD	948	26,346	04/03/2012	06/16/2016
Q0819A-FX-3	AUSTRALIAN GOVERNMENT GOVT FOREIGN		D		1FE	48,021	102.7000	36,755	35,788	41,158	0	(365)	0	(6,603)	4.750	3.343	AO	336	1,898	09/03/2012	04/21/2027
Q6717X-AP-5	NEW ZEALAND LOCAL GOVERNMENT F GOVT FORE		D		1FE	431,825	104.4400	429,819	411,550	431,392	0	(1,219)	0	786	6.000	4.650	JD	1,153	12,392	09/19/2013	12/15/2017
Q67383-GF-2	GOVT OF NEW ZEALAND GOVT FOREIGN		D		1FE	592,822	102.7200	591,813	576,170	593,389	0	(514)	0	1,081	6.000	5.500	MN	4,488	17,464	09/19/2013	05/15/2021
Q6750X-JT-6	NEW ZEALAND GOVT GOVT FOREIGN		D		1FE	345,833	107.4000	325,315	302,901	331,563	0	(6,701)	0	(743)	6.000	3.420	JD	849	18,055	02/13/2012	12/15/2017
S69124-NF-8	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		D		2FE	164,863	83.3800	130,159	156,104	129,496	0	817	0	(30,396)	7.000	8.959	FA	3,682	11,966	04/11/2012	02/28/2031
S69124-NG-6	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		D		2FE	158,616	73.4000	117,033	159,445	124,130	0	409	0	(29,122)	6.500	8.619	FA	3,493	11,349	08/28/2012	02/28/2041
T60259-4H-7	REPUBLIC OF ITALY GOVT FOREIGN		D		2FE	1,953,229	112.5400	2,031,402	1,805,049	1,993,063	0	(3,012)	0	42,846	5.500	4.081	MN	16,729	20,215	11/21/2013	11/01/2022
T6031Z-BT-7	BUONI POLIENNALI DEL TESORO GOVT FOREIGN		D		2FE	111,803	101.4300	114,043	112,435	114,069	0	(359)	0	2,625	2.500	1.235	MAR	2,335	0	09/20/2013	03/02/2015
T6052B-GV-4	ITALY GOVT INT BOND GOVT FOREIGN		D		2FE	105,504	103.8900	98,847	95,143	99,127	0	(766)	0	(5,610)	4.500	1.518	JUN	2,414	0	09/20/2013	06/08/2015
T6247A-CT-1	BUONI POLIENNALI DEL TES GOVT FOREIGN		D		2FE	334,255	120.9700	333,371	275,580	333,822	0	(567)	0	133	6.500	4.438	MN	3,018	8,767	10/23/2013	11/01/2027
T6247A-EM-4	BUONI POLIENNALI DEL TES ITALY REP OF		D		2FE	158,826	103.5400	171,493	165,630	163,760	0	(15)	0	4,948	6.000	6.024	AUG	4,058	0	09/20/2013	08/04/2028
T7741K-AH-6	BUONI POLIENNALI DEL TES GOVT FOREIGN		D		2FE	2,890,094	108.4400	2,988,390	2,755,800	2,937,704	0	(13,472)	0	61,082	4.750	2.665	MN	22,058	64,068	09/24/2013	05/01/2017
W5134N-BT-8	KINGDOM OF SWEDEN GOVT FOREIGN		F		1FE	504,690	100.4400	502,175	500,000	504,410	0	(280)	0	0	1.000	0.689	MN	639	1,042	10/22/2013	11/15/2016
W9478G-UA-9	SWEDEN GOVT GOVT FOREIGN		D		1FE	139,381	100.9800	139,142	137,790	139,143	0	(3,747)	0	6,008	3.125	0.273	MAY	2,820	4,089	04/26/2012	05/07/2014
X0R483-AG-7	BULGARIA REPUBLIC GOVT FOREIGN		D		2FE	145,176	108.2500	149,158	137,790	147,028	0	(671)	0	2,524	4.250	2.231	JUL	2,824	0	09/20/2013	07/09/2017
X32332-DX-7	HELLENIC REP 6.5000 191022 GOVT FOREIGN		D		4FE	92,112	92.0000	87,532	95,143	89,640	0	212	0	(2,684)	5.800	9.955	JJ	2,585	0	12/06/2013	07/14/2015
X3328Z-FG-5	HELLENIC REPUBLIC GOVT FOREIGN		D		4FE	89,204	67.2900	92,717	137,790	90,221	0	214	0	802	2.000	7.175	FEB	2,348	0	12/06/2013	02/24/2023
X5048H-DQ-9	REPUBLIC OF LITHUANIA GOVT FOREIGN		F		2FE	242,260	119.9500	239,894	200,000	240,681	0	(1,579)	0	0	7.375	3.632	FA	5,736	0	09/20/2013	02/11/2020
X5S0P8-AB-4	ROMANIA GOVT FOREIGN		D		2FE	279,968	104.4000	287,706	275,580	285,063	0	(159)	0	5,255	4.625	3.987	SEP	3,667	0	11/19/2013	09/18/2020
X6694N-AJ-0	PORTUGAL (REPUBLIC OF) GOVT FOREIGN		F		3FE	99,250	101.0100	101,006	100,000	99,369	0	119	0	0	3.500	4.026	MS	933	0	09/26/2013	03/25/2015
X6738P-EH-3	OBRIGACOES DO TESOURO GOVT FOREIGN		D		3FE	132,660	96.6200	133,133	137,790	133,617	0	36	0	921	4.750	5.329	JUN	3,604	0	12/09/2013	06/14/2019
X6738P-GW-8	OBRIGACOES DO TESOURO GOVT FOREIGN		D		3FE	269,127	105.5800	290,957	275,580	277,612	0	(178)	0	8,663	6.400	5.922	FEB	15,463	0	09/18/2013	02/15/2016
X73311-FB-7	CZECH REPUBLIC GOVT FOREIGN		D		1FE	356,319	106.5900	359,535	337,306	360,241	0	(1,464)	0	5,386	2.875	0.502	NOV	1,024	9,484	10/18/2013	11/23/2016
X7331A-EX-0	REPUBLIC OF FINLAND GOVT FOREIGN		D		1FE	705,029	106.1200	753,054	709,619	753,262	0	(25,678)	0	30,491	4.250	0.153	JUL	14,955	28,266	07/19/2012	07/04/2015
X7331A-LB-0	REPUBLIC OF FINLAND GOVT FOREIGN		D		1FE	143,124	104.1800	143,557	137,790	143,587	0	(43)	0	505	1.875	0.577	APR	1,847	0	12/18/2013	04/15/2017
X7360W-AB-8	ROMANIA GOVT FOREIGN		D		2FE	142,979	106.9200	147,325	137,790	144,782	0	(225)	0	2,028	4.875	3.849	NOV	1,012	6,524	10/15/2013	11/07/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
X74344-DM-5	RUSSIAN FEDERATION GOVT FOREIGN		F	2	2FE	592,227	116.5200	583,183	500,500	591,387	0	(841)	0	0	7.500	3.889	MS	9,489	13,406	10/15/2013	03/31/2030
X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN		F		2FE	10,620,202	169.2500	19,868,258	11,739,000	10,531,830	0	(11,036)	0	0	12.750	14.102	JD	29,103	1,496,723	04/02/2002	06/24/2028
X7922U-AD-9	SLOVAK REPUBLIC GOVT FOREIGN		D		1FE	231,571	105.0500	236,227	224,871	236,646	0	(688)	0	5,763	2.125	0.881	APR	3,265	0	09/23/2013	04/25/2018
X7S904-BF-7	REPUBLIC OF LATVIA GOVT FOREIGN		F		2FE	189,400	95.2100	190,424	200,000	189,805	0	405	0	0	2.750	3.701	JJ	2,582	0	09/20/2013	01/12/2020
X8T0D6-AX-6	REPUBLIC OF POLAND GOVT FOREIGN		D		1FE	231,022	105.0000	236,114	224,871	236,126	0	(647)	0	5,750	2.250	1.069	MAY	3,176	0	09/23/2013	05/15/2018
X9379Q-RK-8	HUNGARY GOVERNMENT BOND GOVT FOREIGN		D		3FE	293,031	109.5000	301,760	275,580	292,662	0	(486)	0	117	6.000	4.539	JAN	16,082	0	10/23/2013	01/11/2019
Y20721-AL-3	INDONESIA GOVERNMENT GOVT FOREIGN		F		3FE	5,812,500	112.8800	5,643,750	5,000,000	5,809,436	0	(3,064)	0	0	7.750	6.419	JJ	176,528	0	09/26/2013	01/17/2038
Y20721-BB-4	INDONESIA GOVERNMENT GOVT FOREIGN		F		3FE	8,668,750	85.7500	6,860,000	8,000,000	8,662,250	0	(6,500)	0	0	5.250	4.715	JJ	191,333	210,000	05/21/2013	01/17/2042
Y20721-BD-0	INDONESIA GOVERNMENT GOVT FOREIGN		F		2FE	1,380,000	85.2500	1,278,750	1,500,000	1,381,696	0	1,696	0	0	3.375	4.419	AO	10,688	0	10/25/2013	04/15/2023
Y2836B-AF-1	HONG KONG SPECIAL ADMINISTRATI GOVT FORE		D		1FE	651,264	100.1000	645,484	644,845	650,903	0	(391)	0	29	0.970	0.647	JD	394	3,119	10/18/2013	12/08/2016
Y6972C-AJ-6	REPUBLIC OF PHILIPPINES UNSUBORDINATED		F		2FE	707,688	119.3800	775,938	650,000	669,866	0	(6,283)	0	0	8.750	7.498	AO	13,271	56,875	06/02/2006	10/07/2016
Y7996F-VX-5	SINGAPORE (REPUBLIC OF) GOVT FOREIGN		D		1FE	446,535	108.8300	430,976	396,008	428,507	0	(11,927)	0	(14,961)	3.750	0.637	MS	5,005	14,904	03/28/2012	09/01/2016
Y9485P-AB-8	WAKALA GLOBAL SUKUK BERHAD GOVT FOREIGN		F		1FE	264,963	104.7000	261,751	250,000	264,633	0	(329)	0	0	4.646	3.745	JJ	5,646	0	10/15/2013	07/06/2021
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,143,300,075	XXX	1,331,970,651	1,108,476,721	1,129,102,332	0	(2,778,316)	0	(213,446)	XXX	XXX	XXX	21,979,261	78,871,026	XXX	XXX
1099999. Total - All Other Government Bonds						1,143,300,075	XXX	1,331,970,651	1,108,476,721	1,129,102,332	0	(2,778,316)	0	(213,446)	XXX	XXX	XXX	21,979,261	78,871,026	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
13063A-5D-2	CALIFORNIA ST CORP MUNI				1FE	12,563,250	110.8400	13,855,250	12,500,000	12,521,791	0	(9,355)	0	0	5.950	5.861	AO	185,938	743,750	04/22/2009	04/01/2016
13063A-5E-0	CALIFORNIA ST CORP MUNI				1FE	7,389,286	127.2500	6,820,707	5,360,000	7,331,351	0	(57,853)	0	0	7.500	4.666	AO	100,500	402,000	01/01/2013	04/01/2034
13063A-5G-5	CALIFORNIA ST CORP MUNI	LS			1FE	26,772,437	129.6000	24,533,091	18,930,000	26,614,491	0	(157,210)	0	0	7.550	4.758	AO	357,304	1,429,215	01/01/2013	04/01/2039
13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN			2	1FE	50,851	131.6600	65,829	50,000	50,798	0	(11)	0	0	7.625	7.479	MS	1,271	3,813	03/25/2010	03/01/2040
20772G-4Z-8	CONNECTICUT ST CORPORATE MUNI FRGN			2	1FE	8,107,820	107.5000	8,707,824	8,100,000	8,106,531	0	(281)	0	0	5.632	5.623	JD	38,016	456,192	12/15/2009	12/01/2029
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN			2	1FE	33,300,000	105.8200	35,238,060	33,300,000	33,300,000	0	0	0	0	4.503	4.503	MN	249,917	1,499,499	11/04/2009	11/01/2025
452151-8V-8	ILLINOIS STATE FIRST SER CORP MUNI				1FE	261,588	103.2000	258,005	250,000	254,266	0	(4,154)	0	0	4.421	2.680	JJ	5,526	11,053	03/14/2012	01/01/2015
452151-LF-8	ILLINOIS STATE FIRST SER GENERAL OBLIGAT			2	1FE	8,528,500	92.8900	9,289,400	10,000,000	8,864,291	0	42,574	0	0	5.100	6.254	JD	42,500	510,000	08/13/2003	06/01/2033
452152-HQ-7	ILLINOIS STATE CORP MUNI				1FE	300,000	103.6300	310,884	300,000	300,000	0	0	0	0	4.511	4.511	MS	4,511	13,533	02/23/2011	03/01/2015
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN			2	1FE	42,865,916	107.0300	41,099,136	38,400,000	42,733,615	0	(125,243)	0	0	5.456	4.601	JJ	1,047,552	2,095,104	01/01/2013	12/01/2039
68607L-XQ-5	OREGON ST TAXABLE PENSION CORP SINK FUN			2	1FE	6,500,000	114.1100	7,417,020	6,500,000	6,500,000	0	0	0	0	5.892	5.891	JD	30,851	382,980	10/28/2003	06/01/2027
68608K-A3-2	OREGON ST CORPORATE MUNI FRGN			2	1FE	4,000,000	106.3800	4,255,000	4,000,000	4,000,000	0	0	0	0	5.382	5.382	FA	89,700	215,280	04/22/2010	08/01/2039
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN			2	1FE	40,974,265	111.8600	42,634,677	38,115,000	40,895,336	0	(71,141)	0	0	5.517	4.963	AO	525,701	2,102,805	01/01/2013	04/01/2039
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F			2	1FE	18,355,000	106.2300	19,498,149	18,355,000	18,355,000	0	0	0	0	4.554	4.554	JJ	417,943	835,887	09/16/2009	07/01/2024
93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN			2	1FE	12,307,706	106.1700	12,952,253	12,200,000	12,297,370	0	(2,475)	0	0	5.481	5.417	FA	278,618	668,682	10/16/2009	08/01/2039
93974C-RF-9	WASHINGTON ST CORPORATE MUNI			2	1FE	6,056,210	102.9700	6,178,020	6,000,000	6,051,367	0	(2,119)	0	0	5.090	5.009	FA	127,250	305,400	08/19/2011	08/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						228,332,829	XXX	233,113,305	212,360,000	228,176,207	0	(387,268)	0	0	XXX	XXX	XXX	3,503,098	11,675,193	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						228,332,829	XXX	233,113,305	212,360,000	228,176,207	0	(387,268)	0	0	XXX	XXX	XXX	3,503,098	11,675,193	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
167505-KH-8	CHICAGO IL BRD OF ED CORPORATE MUNI FRGN			2	1FE	38,204,728	87.6100	32,364,242	36,940,000	38,105,016	0	(26,547)	0	0	6.138	5.876	JD	188,948	2,267,377	10/22/2009	12/01/2039
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE			2	1FE	18,491,829	106.3300	18,745,803	17,630,000	18,426,105	0	(17,891)	0	0	5.720	5.370	JD	84,036	1,008,436	10/19/2009	12/01/2038
234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI			2	1FE	46,327,716	109.4900	49,566,578	45,270,000	46,253,601	0	(17,725)	0	0	5.621	5.461	FA	961,303	2,544,627	10/20/2009	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI CORPORATE			2	1FE	5,806,720	108.1500	6,272,526	5,800,000	5,805,800	0	(183)	0	0	5.664	5.654	JD	27,376	328,512	12/09/2009	12/01/2033
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE			2	1FE	39,582,668	111.0200	43,464,722	39,150,000	39,514,395	0	(16,833)	0	0	5.755	5.657	JJ	1,126,541	2,253,083	10/02/2009	07/01/2029
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST CORPORATE			2	1FE	24,581,313	110.7100	27,676,750	25,000,000	24,619,839	0	10,589	0	0	5.750	5.883	JJ	718,750	1,437,500	10/09/2009	07/01/2034
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea			2	5*	2,726,913	94.6900	3,829,307	4,043,920	2,829,469	0	66,284	0	0	5.000	9.748	FMAN	33,699	202,196	09/11/2012	02/01/2034
64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN			2	1FE	44,786,825	102.7600	46,273,725	45,030,000	44,819,976	0	8,961	0	0	5.206	5.251	AO	586,065	2,344,262	10/08/2009	10/01/2031
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN			2	1FE	36,211,980	100.2000	36,070,563	36,000,000	36,206,730	0	(5,250)	0	0	5.269	5.210	JJ	948,420	1,844,150	06/17/2013	07/01/2034
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						256,720,692	XXX	264,264,216	254,863,920	256,580,931	0	1,405	0	0	XXX	XXX	XXX	4,675,138	14,230,143	XXX	XXX
Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
16765#-AA-5	City of Chicago PartN Orange Line 2005-1			2	1	140,673,185	53.8100	79,016,584	146,843,448	142,408,325	0	204,460	0	0	4.904	0.168	MON	20,003	7,659,403	12/31/2013	12/31/2060
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev			2	5S	4,368,820	97.5900	6,220,257	6,374,000	4,460,204	0	57,834	0	0	4.500	9.229	FMAN	47,805	286,830	09/12/2012	02/01/2033
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						145,042,005	XXX	85,236,841	153,217,448	146,868,529	0	262,294	0	0	XXX	XXX	XXX	67,808	7,946,233	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						401,762,697	XXX	349,501,057	408,081,368	403,449,460	0	263,699	0	0	XXX	XXX	XXX	4,742,946	22,176,376	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Special Revenues - Issuer Obligations																					
231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP MUNI				1FE	20,021,175	100.6000	20,120,600	20,000,000	20,021,031	0	(144)	0	0	4.874	4.867	MN	94,772	0	11/13/2013	11/01/2043
313586-QR-3	FEDERAL NATL MTG ASSN DEBENTURES	@			1FE	36,898,507	99.8900	256,243,592	256,525,000	245,551,976	0	20,129,779	0	0	0.000	8.739	N/A	0	0	10/31/1991	07/05/2014
313586-RC-5	FEDERAL NATL MTG ASSN SUB DEBENTURES	@			1FE	31,768,242	85.0300	86,797,705	102,080,000	71,081,289	0	4,319,998	0	0	0.000	6.369	N/A	0	0	03/16/2001	10/09/2019
31358D-DR-2	FNMA PRINC STRIP FNMA STRIP	@			1FE	6,996,421	47.9000	15,833,576	33,055,000	12,359,176	0	720,767	0	0	0.000	6.100	N/A	0	0	07/09/2004	05/15/2030
31359M-A4-5	FANNIE MAE CORPORATE				1FE	28,129,995	106.0900	26,523,000	25,000,000	25,688,336	0	(518,075)	0	0	5.000	2.807	AO	263,889	1,250,000	01/08/2009	04/15/2015
31359M-FJ-7	FANNIE MAE NOTES				1FE	246,900	135.6300	325,514	240,000	245,303	0	(177)	0	0	7.125	6.895	JJ	7,885	17,100	08/18/2000	01/15/2030
3137EA-DB-2	FREDDIE MAC CORPORATE	RA			1FE	3,439,167	95.6000	3,345,878	3,500,000	3,440,472	0	1,305	0	0	2.375	2.611	JJ	38,792	0	10/22/2013	01/13/2022
317705-AM-3	FINANCING CORP BOND				1FE	1,838,897	137.7200	1,652,592	1,200,000	1,475,279	0	(45,130)	0	0	9.700	4.722	AO	27,807	116,400	03/09/2004	04/05/2019
31771C-4U-6	FINANCING CORP DEBENTURES	@			1FE	1,700,339	89.0700	4,910,264	5,513,000	3,978,165	0	242,704	0	0	0.000	6.395	N/A	0	0	06/30/2000	03/07/2019
31771C-CE-3	FINANCING CORP DEBENTURES	@			1FE	4,068,415	99.4400	9,916,456	9,972,000	9,450,187	0	571,807	0	0	0.000	6.340	N/A	0	0	06/30/2000	11/11/2014
31771C-CG-8	FINANCING CORP DEBENTURES	@			1FE	5,551,039	98.6000	13,757,798	13,953,000	12,478,946	0	726,622	0	0	0.000	6.090	N/A	0	0	06/30/2000	11/11/2015
31771E-AA-9	FINANCING CORP PRINCIPAL FICO DEBENTURES	@			1FE	2,906,791	92.1800	12,627,149	13,699,000	10,012,091	0	694,526	0	0	0.000	7.320	N/A	0	0	10/16/1996	05/11/2018
31771E-AP-6	FINANCING CORP PRINCIPAL FICO DEBENTURES	@			1FE	9,507,085	89.1700	37,497,247	42,050,000	29,377,325	0	1,963,900	0	0	0.000	7.040	N/A	0	0	09/10/1997	03/07/2019
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP SINK			1	1FE	14,500,000	99.0300	14,359,930	14,500,000	14,500,000	0	0	0	0	5.000	4.998	JJ	453,125	0	12/17/2013	01/01/2038
462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK FUND			1	1FE	16,835,000	99.6900	16,783,317	16,835,000	16,835,000	0	0	0	0	5.250	5.249	FA	250,421	0	12/05/2013	02/15/2044
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON CORP MUNI			2	1FE	10,118,161	106.0200	8,481,600	8,000,000	10,032,047	0	(86,114)	0	0	5.707	3.669	JJ	228,280	456,560	01/01/2013	07/01/2034
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE CORP MUNI			2	1FE	9,947,494	114.3800	9,156,359	8,005,000	9,868,313	0	(79,181)	0	0	6.548	4.482	MN	66,977	524,167	01/01/2013	11/15/2031
649710-6A-6	NEW YORK CITY TRANSITIONAL FIN CORP SINK			1	1FE	3,127,530	104.0800	3,122,400	3,000,000	3,127,042	0	(488)	0	0	5.000	4.440	MN	25,000	0	12/11/2013	05/01/2038
649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI			2	1FE	7,000,040	99.3700	6,955,900	7,000,000	7,000,008	0	(32)	0	0	4.802	4.802	JD	11,205	0	12/17/2013	12/01/2034
76116E-GJ-3	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@RA			1FE	22,905,647	60.6900	33,587,714	55,347,000	28,962,471	0	1,457,909	0	0	0.000	5.232	N/A	0	0	07/15/2009	07/15/2026
76116E-GN-4	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	730,090	55.0700	1,132,769	2,057,000	934,661	0	49,360	0	0	0.000	5.500	N/A	0	0	06/11/2009	07/15/2028
76116E-GP-9	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	5,287,389	53.7800	8,752,516	16,275,000	7,606,070	0	375,156	0	0	0.000	5.123	N/A	0	0	10/20/2006	01/15/2029
76116E-GR-5	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	7,028,290	50.3700	9,570,889	19,000,000	8,631,826	0	414,341	0	0	0.000	4.980	N/A	0	0	10/26/2009	01/15/2030
76116E-GY-0	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	1,354,673	74.1800	1,896,885	2,557,000	1,686,693	0	77,987	0	0	0.000	4.790	N/A	0	0	05/13/2009	10/15/2022
76116E-HH-6	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	5,097,341	58.2500	7,499,276	12,875,000	6,465,962	0	326,581	0	0	0.000	5.251	N/A	0	0	05/28/2009	04/15/2027
76116E-HP-8	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	9,631,320	49.9000	14,161,331	28,378,000	12,152,795	0	616,430	0	0	0.000	5.274	N/A	0	0	08/07/2009	04/15/2030
76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS	@RA			1FE	37,164,220	50.9900	99,944,320	196,000,000	75,443,538	0	4,352,716	0	0	0.000	6.033	N/A	0	0	08/05/2009	01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS	@			1FE	86,346,668	50.5700	247,333,614	489,050,000	184,207,736	0	10,707,597	0	0	0.000	6.080	N/A	0	0	07/14/2009	04/15/2030
837151-JA-8	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			1	1FE	4,052,280	100.6000	4,023,960	4,000,000	4,051,857	0	(423)	0	0	5.125	4.957	JD	17,083	0	12/03/2013	12/01/2043
880591-EB-4	Tenn Valley Authority CORPORATE				1FE	18,740,080	97.5700	18,538,870	19,000,000	18,753,883	0	2,736	0	0	4.875	4.954	JJ	427,104	926,250	01/16/2008	01/15/2048
880591-ED-0	Tenn Valley Authority CORPORATE				1FE	11,949,240	110.0900	13,211,159	12,000,000	11,953,313	0	880	0	0	5.500	5.529	JD	29,333	660,020	06/17/2008	06/15/2038
880591-EH-1	Tenn Valley Authority CORPORATE	RA			1FE	20,337,990	106.7300	20,812,623	19,500,000	20,286,689	0	(15,213)	0	0	5.250	4.968	MS	301,438	1,023,750	05/24/2010	09/15/2039
880591-EJ-7	Tenn Valley Authority CORPORATE				1FE	14,803,950	89.4400	13,416,435	15,000,000	14,806,616	0	1,129	0	0	4.625	4.693	MS	204,271	693,750	09/16/2010	09/15/2060
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur			2	2FE	360,000	101.1500	364,137	360,000	360,000	0	0	0	0	4.830	4.830	MN	918	0	12/12/2013	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur			2	2FE	2,600,000	97.6800	2,539,642	2,600,000	2,600,000	0	0	0	0	4.830	4.830	MN	6,628	0	12/12/2013	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur			2	2FE	1,795,000	97.7000	1,753,668	1,795,000	1,795,000	0	0	0	0	4.830	4.830	MN	4,576	0	12/12/2013	11/15/2028
914119-YN-6	UNIVERSITY OF CINCINNATI CORP SINK FUND			1	1FE	2,050,380	102.7500	2,055,040	2,000,000	2,050,225	0	(155)	0	0	5.000	4.681	JD	3,056	0	12/05/2013	06/01/2039
915137-5R-0	UNIVERSITY TX UNIV REVS REV BD CORP MUNI			2	1FE	10,732,859	99.4700	8,952,210	9,000,000	10,691,370	0	(41,489)	0	0	4.794	3.637	FA	162,996	431,460	01/01/2013	08/15/2046
91802R-AQ-2	UTILITY DEBT SECURITIZATION AU CORP SINK			1	1FE	5,404,811	104.7900	5,412,558	5,165,000	5,404,013	0	(798)	0	0	5.000	4.414	JD	9,326	0	12/12/2013	12/15/2041
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						482,973,426	XXX	1,063,370,493	1,496,086,000	925,366,704	0	46,966,811	0	0	XXX	XXX	XXX	2,634,882	6,099,457	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31282Y-DS-5	FREDDIEMAC STRIP FHSTR_232				1FE	710,539	19.6400	606,831	0	583,020	0	(6,826)	0	0	5.000	11.384	MON	12,872	154,465	07/14/2005	08/01/2035
31283G-6D-4	FHLMC GOLD POOL NO G00868			2	1	222,712	113.8700	245,984	216,029	221,928	0	(109)	0	0	7.000	5.770	MON	1,260	15,122	02/08/2002	02/01/2028
31283G-6L-6	FHLMC GOLD POOL NO G00875			2	1	1,235,531	111.7400	1,352,418	1,210,378	1,232,206	0	(444)	0	0	6.500	5.718	MON	6,556	78,675	02/08/2002	11/01/2027
31283G-DA-2	FHLMC GOLD POOL NO G00097			2	1	522	108.5200	550	506	518	0	(1)	0	0	7.500	6.429	MON	3	38	10/05/1998	02/01/2023
31283G-EQ-6	FHLMC GOLD POOL NO G00143			2	1	1,277	108.5200	1,340	1,235	1,270	0	(2)	0	0	7.500	6.272	MON	8	93	06/30/2000	06/01/2023
31283G-GE-1	FHLMC GOLD POOL NO G00197			2	1	57,792	109.3600	60,833	55,626	57,295	0	(75)	0	0	7.500	6.263	MON	348	4,173	06/30/2000	02/01/2024
31283G-JR-9	FHLMC GOLD POOL NO G00272			2	1	114,071	109.3600	127,002	116,131	114,382	0	52	0	0	7.500	8.135	MON	726	8,710	06/30/2000	10/01/2024
31283G-K2-2	FHLMC GOLD POOL NO G00313			2	1	15,045	109.3600	16,014	14,643	14,972	0	(10)	0	0	7.500	6.516	MON	92	1,098	06/30/2000	02/01/2025
31283G-KS-5	FHLMC GOLD POOL NO G00305			2	1	5,350	109.3600	6,112	5,589	5,378	0	6	0	0	7.500	9.100	MON	35	419	06/30/2000	12/01/2024
31283G-LZ-8	FHLMC GOLD POOL NO G00344			2	1	30,109	106.5200	34,095	32,008	30,356	0	56	0	0	6.500	8.618	MON	173	2,081	06/30/2000	09/01/2024
31283G-Q2-6	FHLMC GOLD POOL NO G00473			2	1	42,292	109.3600	45,139	41,275	42,200	0	(26)	0	0	7.500	6.487	MON	258	3,095	06/30/2000	03/01/2026
31283G-XZ-5	FHLMC GOLD POOL NO G00696			2	1	15,192	112.9900	16,745	14,820	15,144	0	(8)	0	0	7.500	6.517	MON	93	1,112	06/30/2000	02/01/2027
31283G-ZU-4	FHLMC GOLD POOL NO G00755			2	1	21,671	112.9900	23,727	20,999	21,595	0	(12)	0	0	7.500	6.202	MON	131	1,575	06/30/2000	07/01/2027
31283H-5J-0	FHLMC POOL NO G01749			2	1	763,072	109.8200	770,188	701,348	761,540	0	(509)	0	0	5.500	2.841	MON	3,215	38,574	06/27/2011	01/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31283H-HW-8	FHLMC POOL NO G01145			2	1	5,748	113.0800	6,205	5,487	5,730	0	(2)	0	0	7.000	4.664	MON	32	384	07/13/2004	11/01/2030
31283H-N4-3	FHLMC POOL NO G01311			2	1	1,010,693	113.7100	1,097,137	964,862	1,007,693	0	(381)	0	0	7.000	4.834	MON	5,628	67,540	07/13/2004	09/01/2031
31283H-PA-7	FHLMC POOL NO G01317			2	1	846,242	113.7100	918,621	807,868	843,832	0	(285)	0	0	7.000	4.693	MON	4,713	56,552	07/13/2004	10/01/2031
31283H-Q3-2	FHLMC POOL NO G01374			2	1	90,063	112.1800	96,451	85,979	89,789	0	(38)	0	0	7.000	5.055	MON	502	6,019	07/13/2004	03/01/2032
31283H-S7-1	FHLMC POOL NO G01442			2	1	86,988	111.7300	92,578	82,858	86,727	0	(32)	0	0	6.500	4.384	MON	449	5,386	11/10/2004	08/01/2032
31283H-S8-9	FHLMC POOL NO G01443			2	1	163,049	111.7300	173,778	155,532	162,560	0	(59)	0	0	6.500	4.456	MON	842	10,110	11/10/2004	08/01/2032
31283H-S9-7	FHLMC POOL NO G01444			2	1	12,455	111.7300	13,445	12,033	12,426	0	(3)	0	0	6.500	5.034	MON	65	782	05/27/2004	08/01/2032
31283H-SW-6	FHLMC FGOLD 30YR GIANT			2	1	11,016	111.7300	11,724	10,493	10,983	0	(4)	0	0	6.500	4.350	MON	57	682	11/10/2004	07/01/2032
31283K-4W-5	FHLMC GOLD POOL NO G11737			2	1	42,917,309	106.2500	45,857,156	43,160,084	42,978,165	0	9,406	0	0	5.000	5.148	MON	179,834	2,158,004	01/24/2006	07/01/2020
31287M-RY-8	FHLMC GOLD POOL NO C62303			2	1	172,424	111.5000	183,133	164,238	171,877	0	(62)	0	0	6.500	4.387	MON	890	10,675	11/10/2004	01/01/2032
31287M-YW-4	FHLMC GOLD POOL NO C62525			2	1	7,463	112.1800	8,004	7,135	7,451	0	(2)	0	0	7.000	4.960	MON	42	500	07/13/2004	01/01/2032
31287N-SM-1	FHLMC GOLD POOL NO C63224			2	1	65,872	111.7300	70,106	62,745	65,669	0	(18)	0	0	6.500	4.308	MON	340	4,078	11/10/2004	01/01/2032
31287S-WN-3	FHLMC GOLD FGOLD 30YR			2	1	297,344	112.1800	318,432	283,861	296,483	0	(113)	0	0	7.000	4.923	MON	1,656	19,870	07/13/2004	05/01/2032
31287T-3G-8	FHLMC GOLD FGOLD 30YR			2	1	118,653	112.1800	127,068	113,272	118,332	0	(40)	0	0	7.000	4.668	MON	661	7,929	07/13/2004	06/01/2032
31287T-SL-0	FHLMC GOLD POOL NO C67723			2	1	41,637	112.1800	44,590	39,749	41,469	0	(24)	0	0	7.000	5.640	MON	232	2,782	07/13/2004	06/01/2032
31287V-B2-5	FHLMC GOLD POOL NO C69057			2	1	1,769	112.1800	1,894	1,689	1,764	0	0	0	0	7.000	4.941	MON	10	118	07/13/2004	07/01/2032
31287X-G5-9	FHLMC GOLD POOL NO C70220			2	1	109,275	111.7300	116,298	104,087	108,912	0	(49)	0	0	6.500	4.667	MON	564	6,766	11/10/2004	08/01/2032
31287X-GY-6	FHLMC GOLD POOL NO C70215			2	1	294,264	112.1800	315,134	280,921	293,368	0	(134)	0	0	7.000	5.156	MON	1,639	19,664	07/13/2004	08/01/2032
31288A-X2-6	FHLMC GOLD POOL NO C72497			2	1	41,413	111.5000	43,985	39,447	41,301	0	(11)	0	0	6.500	3.748	MON	214	2,564	11/10/2004	06/01/2032
31288D-VT-3	FHLMC GOLD POOL NO C75126 - 30YR 5.5			2	1	123,769	109.7600	123,841	112,834	123,476	0	(147)	0	0	5.500	2.885	MON	517	6,206	05/23/2012	12/01/2032
31288H-KH-2	FHLMC GOLD POOL NO C78396			2	1	1,105,922	106.7700	1,222,647	1,145,106	1,109,181	0	72	0	0	4.500	5.419	MON	4,294	51,530	11/05/2004	04/01/2033
31288H-KJ-8	FHLMC GOLD POOL NO C78397			2	1	283,882	106.7700	313,295	293,426	284,541	0	73	0	0	4.500	5.311	MON	1,100	13,204	11/05/2004	04/01/2033
3128CU-CP-9	FHLMC POOL NO G30078			2	1	661	112.6500	723	642	651	0	(2)	0	0	7.500	6.242	MON	4	48	10/05/1998	08/01/2017
3128CU-CW-4	FHLMC POOL NO G30085			2	1	24,268	112.6500	26,565	23,582	23,889	0	(69)	0	0	7.500	6.418	MON	147	1,769	06/30/2000	10/01/2017
3128DY-DU-8	FHLMC POOL NO D94615			2	1	77,728	113.2700	84,048	74,203	76,484	0	(234)	0	0	7.000	5.683	MON	433	5,194	07/13/2004	05/01/2021
3128F2-2E-4	FHLMC POOL NO D63473			2	1	14,765	109.3600	15,670	14,329	14,687	0	(14)	0	0	7.500	6.488	MON	90	1,075	06/30/2000	09/01/2025
3128F4-4A-6	FHLMC POOL NO D65317			2	1	4,739	109.3600	5,047	4,615	4,718	0	(2)	0	0	7.500	6.681	MON	29	346	04/05/1999	11/01/2025
3128F4-6F-3	FHLMC POOL NO D65370			2	1	1,453	106.5200	1,568	1,472	1,455	0	0	0	0	6.500	6.954	MON	8	96	03/04/1999	11/01/2025
3128F5-DF-2	FHLMC GOLD POOL NO D65502			2	1	188	109.3600	200	183	187	0	0	0	0	7.500	6.524	MON	1	14	04/05/1999	11/01/2025
3128F7-TK-0	FHLMC GOLD POOL NO D67754			2	1	14,871	109.3600	15,689	14,346	14,771	0	(19)	0	0	7.500	6.237	MON	90	1,076	06/30/2000	12/01/2024
3128FB-6Z-3	FHLMC GOLD POOL NO D70888			2	1	19,941	109.3600	21,103	19,297	19,813	0	(22)	0	0	7.500	6.582	MON	121	1,447	06/30/2000	05/01/2026
3128FB-P9-0	FHLMC GOLD POOL NO D70448			2	1	288	109.3600	307	280	287	0	0	0	0	7.500	6.496	MON	2	21	04/05/1999	04/01/2026
3128FF-KN-5	FHLMC POOL NO D73901			2	1	2,003	109.3600	2,141	1,957	1,998	0	(1)	0	0	7.500	6.589	MON	12	147	03/09/1999	08/01/2026
3128FF-PT-7	FHLMC POOL NO D74034			2	1	5,615	109.3600	5,955	5,445	5,599	0	(4)	0	0	7.500	6.325	MON	34	408	06/30/2000	08/01/2026
3128FG-DP-6	FHLMC POOL NO D74610			2	1	5,408	109.3600	5,717	5,227	5,384	0	(5)	0	0	7.500	6.164	MON	33	392	06/30/2000	09/01/2026
3128FG-PX-6	FHLMC POOL NO D74938			2	1	20,071	109.3600	21,348	19,521	19,969	0	(16)	0	0	7.500	6.662	MON	122	1,464	06/30/2000	05/01/2026
3128FW-JZ-3	FHLMC GOLD POOL NO D86580			2	1	8,284	112.9900	9,075	8,032	8,257	0	(5)	0	0	7.500	6.231	MON	50	602	06/30/2000	01/01/2028
3128GA-5Z-5	FHLMC GOLD POOL NO E76264			2	1	629	101.3000	646	638	636	0	1	0	0	6.500	7.059	MON	3	41	11/12/1999	05/01/2014
3128GC-FX-5	FHLMC GOLD POOL NO E77382			2	1	33	101.3000	34	34	34	0	0	0	0	6.500	7.099	MON	0	2	11/12/1999	06/01/2014
3128GC-MS-8	FHLMC GOLD POOL NO E77569			2	1	255	101.3000	262	259	258	0	1	0	0	6.500	7.033	MON	1	17	11/12/1999	06/01/2014
3128GC-PT-3	FHLMC GOLD POOL NO E77634			2	1	1,119	101.3000	1,150	1,135	1,131	0	2	0	0	6.500	7.049	MON	6	74	11/12/1999	07/01/2014
3128GC-S8-6	FHLMC GOLD POOL NO E77743			2	1	165	101.3000	170	168	167	0	0	0	0	6.500	7.169	MON	1	11	11/12/1999	07/01/2014
3128GC-TY-8	FHLMC GOLD POOL NO E77767			2	1	127	101.3000	130	128	128	0	0	0	0	6.500	7.082	MON	1	8	11/12/1999	07/01/2014
3128GC-UG-5	FHLMC GOLD POOL NO E77783			2	1	332	101.3000	342	337	336	0	1	0	0	6.500	7.165	MON	2	22	11/12/1999	07/01/2014
3128GC-UK-6	FHLMC GOLD POOL NO E77786			2	1	393	101.3000	404	398	397	0	1	0	0	6.500	6.983	MON	2	26	11/12/1999	07/01/2014
3128GD-C3-2	FHLMC GOLD POOL NO E78190			2	1	1,989	101.3000	2,043	2,017	2,009	0	3	0	0	6.500	6.941	MON	11	131	11/12/1999	08/01/2014
3128GD-CG-3	FHLMC GOLD POOL NO E78171			2	1	904	101.3000	928	916	913	0	1	0	0	6.500	6.908	MON	5	60	11/12/1999	08/01/2014
3128GD-QS-2	FHLMC GOLD POOL NO E78565			2	1	40	101.3000	41	41	41	0	0	0	0	6.500	7.192	MON	0	3	11/12/1999	09/01/2014
3128GD-W7-1	FHLMC GOLD POOL NO E78770			2	1	539	101.3000	554	547	545	0	1	0	0	6.500	7.085	MON	3	36	11/12/1999	10/01/2014
3128GE-AN-8	FHLMC GOLD POOL NO E79013			2	1	44	101.3000	45	44	44	0	0	0	0	6.500	7.322	MON	0	3	11/12/1999	12/01/2014
3128HV-F2-0	FHLMC FHSTR_232			2	1FE	2,351,367	91.3000	2,820,500	3,089,300	2,778,007	0	39,748	0	0	0.000	5.557	N/A	0	0	07/14/2005	08/01/2035
3128HV-GN-3	FHLMC CMO PRIN ONLY			2	1FE	2,334,835	88.4600	3,093,559	3,497,062	2,966,378	0	(11,590)	0	0	0.000	8.199	N/A	0	0	11/16/2005	10/01/2035
3128JM-FV-4	FHLMC POOL NO 1B2079			2	1	620,075	107.4100	622,195	579,266	618,817	0	(305)	0	0	2.600	0.186	MON	1,255	15,371	11/07/2012	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354			2	1	1,885,466	107.0900	1,872,822	1,748,781	1,881,255	0	(674)	0	0	2.653	(0.358)	MON	3,866	48,902	11/07/2012	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578			2	1	2,808,472	106.2300	2,826,993	2,661,125	2,804,201	0	(1,773)	0	0	2.378	1.008	MON	5,273	63,392	11/07/2012	10/01/2035
3128K0-ER-0	FHLMC POOL NO A40144			2	1	65,284	110.1400	66,097	60,014	65,123	0	(76)	0	0	5.500	3.656	MON	275	3,301	05/10/2012	12/01/2035
3128K3-X5-1	FHLMC POOL NO A43400			2	1	668,147	110.0900	741,427	673,476	668,330	0	12	0	0	5.500	5.761	MON	3,087	37,041	10/24/2007	03/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128K4-LW-3	FHLMC POOL NO A43941			2	1	191,246	110.0900	214,428	194,776	191,389	0	11	0	0	5.500	6.230	MON	893	10,713	03/21/2006	03/01/2036
3128K4-PS-8	FHLMC POOL NO A44033			2	1	521,427	110.0900	578,616	525,586	521,565	0	(7)	0	0	5.500	5.775	MON	2,409	28,907	10/24/2007	03/01/2036
3128K9-KT-0	FHLMC POOL NO A48406			2	1	1,044,486	110.0900	1,159,059	1,052,832	1,044,743	0	22	0	0	5.500	5.818	MON	4,825	57,906	12/10/2007	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348			2	1	10,758,608	111.2800	12,106,533	10,879,300	10,763,077	0	241	0	0	6.000	6.385	MON	54,397	652,758	06/01/2006	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331			2	1	4,658,493	111.2800	5,242,146	4,710,753	4,660,387	0	41	0	0	6.000	6.400	MON	23,554	282,645	06/01/2006	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314			2	1	2,824,577	111.2800	3,192,080	2,868,501	2,826,198	0	70	0	0	6.000	6.599	MON	14,343	172,110	06/21/2006	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602			2	1	3,647,245	111.2800	4,104,526	3,688,452	3,649,031	0	82	0	0	6.000	6.333	MON	18,442	221,307	06/01/2006	05/01/2036
3128KH-DK-9	FHLMC POOL NO A54606			2	1	852,988	110.0900	946,540	859,791	853,202	0	26	0	0	5.500	5.794	MON	3,941	47,288	10/24/2007	04/01/2036
3128KR-WX-8	FHLMC POOL NO A61562			2	1	261,834	110.0900	264,983	240,698	261,274	0	(145)	0	0	5.500	1.839	MON	1,103	13,238	05/10/2012	10/01/2036
3128KU-EW-3	FHLMC POOL NO A63749			2	1	61,924	109.6400	62,410	56,925	61,801	0	(43)	0	0	5.500	2.289	MON	261	3,131	05/10/2012	08/01/2037
3128L0-P7-1	FHLMC POOL NO A68546			2	1	12,696	109.6400	12,796	11,672	12,667	0	(5)	0	0	5.500	1.056	MON	53	642	05/10/2012	11/01/2037
3128L0-XH-0	FHLMC POOL NO A68780			2	1	407,954	111.1400	410,006	368,926	407,269	0	(274)	0	0	6.000	3.319	MON	1,845	22,135	05/23/2012	10/01/2037
3128L3-UQ-7	FHLMC POOL NO A70591			2	1	52,198	109.6400	52,607	47,984	52,078	0	(17)	0	0	5.500	1.124	MON	220	2,639	05/10/2012	12/01/2037
3128LA-FY-1	FHLMC POOL NO A76483			2	1	259,153	109.6200	261,145	238,234	258,537	0	(122)	0	0	5.500	0.828	MON	1,092	13,103	05/10/2012	04/01/2038
3128LX-AT-7	FHLMC POOL NO G01818			2	1	4,224,457	108.4300	4,499,499	4,149,839	4,220,792	0	(471)	0	0	5.000	4.430	MON	17,291	207,492	07/27/2009	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918	RA		2	1	17,316,933	110.1400	19,461,416	17,670,340	17,335,583	0	735	0	0	5.500	6.101	MON	80,989	971,869	11/14/2005	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123			2	1	5,121,001	110.1400	5,746,468	5,217,608	5,125,132	0	283	0	0	5.500	6.182	MON	23,914	286,969	03/15/2006	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162			2	1	2,910,688	110.0900	2,993,859	2,719,475	2,904,474	0	(1,337)	0	0	5.500	3.076	MON	12,464	149,571	03/21/2011	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194			2	1	535,908	110.1400	609,464	553,374	536,618	0	39	0	0	5.500	6.675	MON	2,536	30,436	05/02/2006	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219			2	1	12,378,601	111.2800	13,929,492	12,517,467	12,383,706	0	386	0	0	6.000	6.399	MON	62,587	751,048	06/01/2006	04/01/2036
3128LX-R5-1	FHLMC POOL NO G02308			2	1	15,838	110.0900	16,029	14,560	15,806	0	(9)	0	0	5.500	2.280	MON	67	801	05/10/2012	09/01/2036
3128LX-TD-2	FHLMC POOL NO G02348			2	1	3,811,092	110.0900	4,210,749	3,824,838	3,811,309	0	23	0	0	5.500	5.621	MON	17,531	210,366	11/29/2007	10/01/2036
3128M1-GE-3	FHLMC POOL NO G12097			2	1	1,384,985	106.4300	1,555,762	1,461,784	1,415,065	0	4,879	0	0	4.500	6.209	MON	5,482	65,780	05/16/2006	02/01/2019
3128M1-GF-0	FHLMC POOL NO G12098	RA		2	1	20,885,893	106.5000	23,476,642	22,044,189	21,309,374	0	64,972	0	0	4.500	6.194	MON	82,666	991,988	05/16/2006	07/01/2019
3128M1-JN-0	FHLMC POOL NO G12169			2	1	108,427	101.3000	108,239	106,844	106,942	0	(214)	0	0	6.500	5.814	MON	579	6,945	05/24/2006	12/01/2014
3128M1-JR-1	FHLMC POOL NO G12172			2	1	276,022	106.2500	302,844	285,018	279,066	0	471	0	0	5.000	5.989	MON	1,188	14,251	05/24/2006	12/01/2019
3128M1-ML-0	FHLMC POOL NO G12263			2	1	854,353	106.2000	839,494	790,497	847,117	0	(4,463)	0	0	5.500	2.512	MON	3,623	43,477	05/23/2012	07/01/2021
3128M4-E9-0	FHLMC POOL NO G02560			2	1	3,962,118	108.4300	4,415,241	4,072,129	3,967,084	0	235	0	0	5.000	5.906	MON	16,967	203,606	03/08/2007	12/01/2035
3128M4-W9-0	FHLMC POOL NO G03072			2	1	25,908,017	108.4300	27,125,698	25,017,738	25,883,509	0	(2,639)	0	0	5.000	3.792	MON	104,241	1,250,887	04/28/2009	11/01/2036
3128M4-ZK-2	FHLMC POOL NO G03146			2	1	8,780,032	109.6400	9,699,490	8,847,076	8,781,906	0	176	0	0	5.500	5.770	MON	40,549	486,589	02/27/2008	07/01/2037
3128M5-KA-7	FHLMC POOL NO G03589			2	1	276,129	110.0900	301,984	274,308	276,043	0	(10)	0	0	5.500	5.184	MON	1,257	15,087	10/07/2008	05/01/2037
3128M5-KN-9	FHLMC POOL NO G03601			2	1	1,279,089	111.1400	1,362,239	1,225,750	1,276,772	0	(273)	0	0	6.000	4.731	MON	6,129	73,545	01/13/2009	07/01/2037
3128M6-AP-3	FHLMC POOL NO G04214			2	1	290,645	109.6200	319,120	291,123	290,639	0	0	0	0	5.500	5.544	MON	1,334	16,012	10/09/2008	05/01/2038
3128M6-AU-2	FHLMC POOL NO G04219			2	1	9,394	109.6200	9,466	8,635	9,374	0	(5)	0	0	5.500	1.804	MON	40	475	05/10/2012	04/01/2038
3128M6-AV-0	FHLMC POOL NO G04220			2	1	2,830,046	109.6200	3,163,510	2,885,962	2,831,746	0	192	0	0	5.500	6.374	MON	13,227	158,728	06/11/2008	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641			2	1	447,695	111.1400	476,799	429,026	446,984	0	(90)	0	0	6.000	4.498	MON	2,145	25,742	01/13/2009	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709			2	1	713,511	111.7700	764,238	683,757	712,328	0	(142)	0	0	6.000	4.725	MON	3,419	41,025	01/13/2009	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927			2	1	29,452,568	106.2400	29,327,866	27,605,986	29,419,191	0	(16,701)	0	0	4.500	3.132	MON	103,522	1,242,269	05/23/2012	07/01/2040
3128M7-TA-4	FHLMC POOL NO G05645	RA		2	1	45,696,638	106.1200	45,668,243	43,033,915	45,631,499	0	(18,834)	0	0	4.500	2.651	MON	161,377	1,936,526	02/08/2012	10/01/2039
3128M7-UJ-3	FHLMC POOL NO G05685			2	1	15,594,948	103.3200	15,634,753	15,132,035	15,582,395	0	(3,586)	0	0	4.000	3.266	MON	50,440	605,281	10/24/2011	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405			2	1	10,244,180	106.2800	10,536,984	9,914,222	10,235,200	0	(1,983)	0	0	4.500	3.656	MON	37,178	446,140	05/12/2011	04/01/2041
3128M8-R3-0	FHLMC POOL NO G06506			2	1	1,967,417	102.9500	2,030,954	1,972,734	1,967,458	0	12	0	0	4.000	4.066	MON	6,576	78,909	05/20/2011	12/01/2040
3128M9-DE-9	FHLMC POOL NO G07001			2	1	3,694,673	99.3800	3,678,502	3,701,613	3,694,673	0	0	0	0	3.500	3.533	MON	4,319	0	12/17/2013	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120			2	1	9,747,766	99.3800	9,524,688	9,584,530	9,746,706	0	(1,060)	0	0	3.500	3.296	MON	27,955	27,955	10/21/2013	09/01/2042
3128M9-R9-5	FHLMC POOL NO G07412			2	1	5,492,011	99.3700	5,372,676	5,406,687	5,491,547	0	(464)	0	0	3.500	3.362	MON	15,770	15,770	11/05/2013	06/01/2043
3128MB-GS-0	FHLMC POOL NO G12709			2	1	979,506	106.6200	1,075,777	1,008,949	983,793	0	840	0	0	5.000	6.248	MON	4,204	50,447	08/15/2007	07/01/2022
3128MB-HT-7	FHLMC POOL NO G12742			2	1	3,302,804	106.6200	3,635,899	3,410,034	3,318,878	0	3,197	0	0	5.000	6.354	MON	14,208	170,502	08/14/2007	08/01/2022
3128MJ-AQ-3	FHLMC POOL NO G08014			2	1	240,910	108.4400	278,300	256,647	241,666	0	41	0	0	5.000	6.840	MON	1,069	12,832	09/27/2004	10/01/2034
3128MJ-AT-7	FHLMC POOL NO G08017			2	1	137,034	112.1900	146,438	130,528	136,540	0	(45)	0	0	6.500	5.140	MON	707	8,484	11/10/2004	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061	LS		2	1	19,433,469	110.1400	21,838,318	19,828,490	19,454,749	0	1,356	0	0	5.500	6.102	MON	90,881	1,090,567	11/14/2005	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095	LS		2	1	8,824,688	110.1400	9,917,514	9,004,783	8,833,774	0	534	0	0	5.500	6.119	MON	41,272	495,263	11/14/2005	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116			2	1	3,544,352	110.0900	4,052,343	3,680,950	3,550,511	0	413	0	0	5.500	6.833	MON	16,871	202,452	06/15/2006	03/01/2036
3128MJ-MN-7	FHLMC POOL NO G08364	RA		2	1	32,202,092	106.1200	32,182,082	30,325,690	32,156,162	0	(13,150)	0	0	4.500	2.626	MON	113,721	1,364,656	02/08/2012	09/01/2039
3128MJ-RJ-1	FHLMC POOL NO G08488			2	1	1,229,277	99.3800	1,174,088	1,181,464	1,228,259	0	(412)	0	0	3.500	2.604	MON	3,446	41,351	05/15/2012	04/01/2042
3128MJ-RM-4	FHLMC POOL NO G08491			2	1	20,924,227	99.3800	19,631,686	19,755,028	20,900,937	0	(10,755)	0	0	3.500	2.124	MON	57,619	691,426	07/27/2012	05/01/2042
3128MM-DQ-3	FHLMC POOL NO G18110			2	1	458,396	106.2000	491,415	462,734	459,218	0	137	0	0	5.500	5.842	MON	2,121	25,450	04/27/2006	04/01/2021
3128NC-BT-0	FHLMC POOL NO 1G0050			2	1	378,995	106.5200	377,080	354,005	378,238	0	(174)	0	0	2.573	0.278	MON	759	9,179	11/07/2012	02/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128NC-VB-7	FHLMC POOL NO 1G0610			2	1	146,063	106.9500	156,733	146,544	146,064	0	17	0	0	2.572	2.591	MON	314	4,126	01/10/2006	12/01/2035
3128P7-AU-7	FHLMC POOL NO C90919			2	1	11,607	110.1600	11,754	10,670	11,543	0	(33)	0	0	5.500	2.800	MON	49	587	05/10/2012	09/01/2025
3128P7-CZ-4	FHLMC POOL NO C90988			2	1	44,205	110.1000	44,740	40,636	44,016	0	(86)	0	0	5.500	2.278	MON	186	2,235	05/10/2012	09/01/2026
3128P7-D7-5	FHLMC POOL NO C91026			2	1	937,272	110.1000	948,610	861,611	933,709	0	(1,445)	0	0	5.500	1.945	MON	3,949	47,389	05/10/2012	04/01/2027
3128P7-JM-6	FHLMC POOL NO C91168			2	1	50,666	110.0300	51,249	46,576	50,496	0	(59)	0	0	5.500	1.522	MON	213	2,562	05/10/2012	04/01/2028
3128P7-KT-9	FHLMC POOL NO C91206			2	1	35,360	110.0300	35,766	32,505	35,244	0	(33)	0	0	5.500	1.078	MON	149	1,788	05/10/2012	08/01/2028
3128PB-EA-8	FHLMC POOL NO J00129			2	1	694,434	106.0800	681,281	642,228	686,183	0	(5,088)	0	0	5.500	2.969	MON	2,944	35,323	05/23/2012	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647			2	1	543,078	106.0800	532,792	502,251	537,501	0	(3,496)	0	0	5.500	2.650	MON	2,302	27,624	05/23/2012	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068			2	1	616,487	106.2000	605,765	570,410	610,187	0	(3,885)	0	0	5.500	2.729	MON	2,614	31,372	05/23/2012	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413			2	1	1,131,336	106.5000	1,117,516	1,049,325	1,121,017	0	(6,348)	0	0	5.000	2.193	MON	4,372	52,466	05/23/2012	03/01/2021
3128PD-QH-6	FHLMC POOL NO J02256			2	1	333,974	106.0800	327,648	308,866	330,277	0	(2,297)	0	0	5.500	2.570	MON	1,416	16,988	05/23/2012	07/01/2020
3128PD-QJ-2	FHLMC POOL NO J02257			2	1	344,838	106.0800	338,307	318,914	340,547	0	(2,682)	0	0	5.500	2.933	MON	1,462	17,540	05/23/2012	07/01/2020
3128PD-SD-3	FHLMC POOL NO J02316			2	1	275,613	106.0800	270,393	254,893	272,434	0	(1,990)	0	0	5.500	2.702	MON	1,168	14,019	05/23/2012	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468			2	1	1,430,363	106.1400	1,405,514	1,324,219	1,419,709	0	(6,389)	0	0	5.500	2.808	MON	6,069	72,832	05/23/2012	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075			2	1	345,338	107.0300	343,088	320,557	343,342	0	(1,139)	0	0	5.000	2.134	MON	1,336	16,028	05/23/2012	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344			2	1	257,834	107.0300	256,154	239,332	256,702	0	(641)	0	0	5.000	1.326	MON	997	11,967	05/23/2012	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548			2	1	3,547,351	107.0300	3,524,243	3,292,803	3,520,895	0	(15,937)	0	0	5.000	2.847	MON	13,720	164,640	05/23/2012	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549			2	1	3,017,168	107.0300	2,997,514	2,800,664	2,995,684	0	(13,102)	0	0	5.000	2.743	MON	11,669	140,033	05/23/2012	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523			2	1	1,826,335	106.8600	1,832,566	1,714,978	1,817,714	0	(4,916)	0	0	4.500	2.610	MON	6,431	77,174	05/23/2012	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587			2	1	1,803,225	106.8600	1,809,377	1,693,277	1,797,655	0	(2,849)	0	0	4.500	1.615	MON	6,350	76,197	05/23/2012	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589			2	1	5,041,057	106.8600	5,058,255	4,733,688	5,021,881	0	(11,134)	0	0	4.500	2.143	MON	17,751	213,016	05/23/2012	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690			2	1	1,705,583	106.8600	1,711,402	1,601,589	1,698,073	0	(4,503)	0	0	4.500	2.479	MON	6,006	72,071	05/23/2012	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691			2	1	1,112,035	106.8600	1,115,829	1,044,231	1,108,269	0	(2,025)	0	0	4.500	1.902	MON	3,916	46,990	05/23/2012	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582			2	1	2,408,416	106.4400	2,430,656	2,283,513	2,400,495	0	(4,331)	0	0	4.000	2.168	MON	7,612	91,341	05/23/2012	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631			2	1	2,708,395	106.4400	2,733,405	2,567,935	2,696,806	0	(6,911)	0	0	4.000	2.597	MON	8,560	102,717	05/23/2012	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088			2	1	2,976,682	106.4400	3,004,169	2,822,307	2,963,282	0	(7,805)	0	0	4.000	2.720	MON	9,408	112,892	05/23/2012	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955			2	1	3,884,981	106.4400	4,014,872	3,771,826	3,873,954	0	(2,431)	0	0	4.000	3.067	MON	12,573	150,873	12/21/2010	12/01/2025
3128QG-FP-2	FHLMC POOL NO 1N0174			2	1	1,091,411	105.6900	1,074,175	1,016,316	1,089,127	0	(327)	0	0	2.129	(0.546)	MON	1,803	22,737	11/07/2012	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G			2	1FE	65,134	109.9500	72,994	66,389	65,814	0	48	0	0	9.000	9.414	MON	498	5,975	07/30/1991	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E			2	1FE	9,134	101.3400	9,430	9,306	9,175	0	8	0	0	1.217	1.804	MON	5	115	04/13/2004	09/15/2021
312927-HV-1	FHLMC POOL NO A81144			2	1	1,544,488	111.8900	1,690,577	1,510,963	1,543,066	0	(98)	0	0	6.500	5.270	MON	8,184	98,213	08/13/2008	08/01/2038
312929-P2-2	FHLMC POOL NO A83141			2	1	2,509,391	109.6200	2,527,811	2,306,035	2,506,096	0	(1,409)	0	0	5.500	3.232	MON	10,569	126,832	05/23/2012	11/01/2038
312929-RW-4	FHLMC POOL NO A83201			2	1	40,565	109.6200	40,877	37,290	40,469	0	(21)	0	0	5.500	0.794	MON	171	2,051	05/10/2012	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785			2	1	160,198	110.6000	172,372	155,857	159,764	0	(62)	0	0	6.500	5.474	MON	844	10,131	11/10/2004	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108			2	1	490	108.5200	516	475	486	0	(1)	0	0	7.500	6.424	MON	3	36	10/05/1998	03/01/2022
31292G-FG-6	FHLMC GOLD POOL NO C00167			2	1	1,553	108.5200	1,626	1,498	1,543	0	(3)	0	0	7.500	6.139	MON	9	112	06/30/2000	09/01/2022
31292G-G3-4	FHLMC GOLD POOL NO C00218			2	1	4,560	108.5200	4,965	4,575	4,560	0	0	0	0	7.500	7.633	MON	29	343	06/30/2000	12/01/2022
31292G-GA-8	FHLMC GOLD POOL NO C00193			2	1	6,172	108.5200	6,440	5,934	6,112	0	(10)	0	0	7.500	6.142	MON	37	445	06/30/2000	12/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206			2	1	6,279	108.5200	6,631	6,110	6,239	0	(7)	0	0	7.500	6.557	MON	38	458	10/05/1998	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209			2	1	668	108.5200	748	689	672	0	1	0	0	7.500	8.651	MON	4	52	08/08/1994	02/01/2023
31292G-HE-9	FHLMC GOLD POOL NO C00229			2	1	11,599	108.5200	12,128	11,176	11,493	0	(17)	0	0	7.500	6.281	MON	70	838	06/30/2000	05/01/2023
31292G-KV-7	FHLMC GOLD POOL NO C00308			2	1	2,862	109.3600	3,234	2,957	2,880	0	3	0	0	7.500	8.591	MON	18	222	06/30/2000	01/01/2024
31292G-L3-8	FHLMC GOLD POOL NO C00346			2	1	1,424	109.3600	1,497	1,368	1,412	0	(2)	0	0	7.500	6.178	MON	9	103	06/30/2000	07/01/2024
31292G-L8-7	FHLMC GOLD POOL NO C00351			2	1	1,109	107.3500	1,150	1,072	1,102	0	(1)	0	0	8.000	6.788	MON	7	86	01/14/1998	07/01/2024
31292G-LQ-7	FHLMC GOLD POOL NO C00335			2	1	178,515	109.3600	187,826	171,747	177,006	0	(231)	0	0	7.500	6.256	MON	1,073	12,881	06/30/2000	05/01/2024
31292G-LU-8	FHLMC GOLD POOL NO C00339			2	1	8,379	109.3600	9,288	8,493	8,396	0	2	0	0	7.500	7.988	MON	53	637	06/30/2000	06/01/2024
31292G-QM-1	FHLMC GOLD POOL NO C00460			2	1	29,280	109.3600	31,021	28,365	29,137	0	(23)	0	0	7.500	6.379	MON	177	2,127	06/30/2000	05/01/2026
31292G-XD-3	FHLMC GOLD POOL NO C00676			2	1	9,484	111.6000	11,071	9,920	9,518	0	6	0	0	6.500	8.221	MON	54	645	08/18/2000	11/01/2028
31292G-Z5-8	FHLMC GOLD POOL NO C00764			2	1	413,084	110.1700	457,513	415,290	413,218	0	17	0	0	6.000	6.177	MON	2,076	24,917	02/06/2002	05/01/2029
31292H-4F-8	FHLMC POOL NO C01722			2	1	42,544	113.0300	45,908	40,614	42,421	0	(20)	0	0	7.000	5.267	MON	237	2,843	07/13/2004	09/01/2033
31292H-6A-7	FHLMC FGOLD 30YR			2	1	76,161	113.0300	82,182	72,707	75,924	0	(33)	0	0	7.000	5.449	MON	424	5,090	07/13/2004	11/01/2033
31292H-7J-7	FHLMC POOL NO C01797 144A			2	1	789,924	109.8200	897,637	817,405	791,308	0	174	0	0	5.500	6.491	MON	3,746	44,957	03/26/2004	03/01/2034
31292H-GC-2	FHLMC POOL NO C01095			2	1	23,425	113.0800	25,289	22,363	23,351	0	(10)	0	0	7.000	4.828	MON	130	1,565	07/13/2004	11/01/2030
31292H-GL-2	FHLMC POOL NO C01103			2	1	6,309	109.9800	6,664	6,059	6,289	0	(3)	0	0	7.500	5.674	MON	38	455	10/11/2001	12/01/2030
31292H-L9-3	FHLMC POOL NO C01252			2	1	1,205,752	111.5000	1,320,398	1,184,161	1,204,138	0	(185)	0	0	6.500	5.689	MON	6,414	76,975	11/10/2004	11/01/2031
31292H-LZ-5	FHLMC POOL NO C01244			2	1	158,687	111.5000	170,899	153,266	158,320	0	(50)	0	0	6.500	4.952	MON	830	9,962	11/10/2004	10/01/2031
31292H-MF-8	FHLMC POOL NO C01258			2	1	14,054	111.2000	15,694	14,113	14,058	0	0	0	0	6.000	6.146	MON	71	847	10/02/2001	11/01/2031

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31292H-N3-4	FHLMC POOL NO C01310			2	1	111,643	111.7300	118,817	106,342	111,274	0	(50)	0	0	6.500	4.573	MON	576	6,912	11/10/2004	03/01/2032
31292H-W6-7	FHLMC POOL NO C01569			2	1	65,919	113.0300	71,131	62,930	65,728	0	(30)	0	0	7.000	5.165	MON	367	4,405	07/13/2004	03/01/2033
31292H-YK-4	FHLMC POOL NO C01614			2	1	952,517	106.7700	1,053,050	986,266	955,611	0	48	0	0	4.500	5.319	MON	3,699	44,382	11/05/2004	08/01/2033
31292J-AK-6	FHLMC POOL NO C01810			2	1	916,866	111.5100	973,837	873,336	913,820	0	(380)	0	0	6.500	4.952	MON	4,731	56,767	11/10/2004	02/01/2034
31292J-B7-4	FHLMC POOL NO C01862			2	1	114,052	112.1900	121,880	108,637	113,667	0	(45)	0	0	6.500	5.018	MON	588	7,061	11/10/2004	05/01/2034
31292J-BG-4	FHLMC POOL NO C01839	LS		2	1	18,106,550	108.4400	20,455,582	18,864,060	18,158,102	0	(59)	0	0	5.000	6.115	MON	78,600	943,203	05/26/2004	05/01/2034
31292J-BQ-2	FHLMC MBS			2	1	1,037,670	109.8200	1,179,166	1,073,770	1,039,418	0	170	0	0	5.500	6.501	MON	4,921	59,057	06/10/2004	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000	RA		2	1	43,252,105	99.3800	40,589,204	40,844,218	43,201,422	0	(25,245)	0	0	3.500	2.135	MON	119,129	1,429,548	11/07/2012	06/01/2042
31292Y-SY-4	FHLMC GOLD POOL NO C14135			2	1	472	111.6000	525	471	472	0	0	0	0	6.500	6.361	MON	3	30	06/23/1999	08/01/2028
31292Y-XH-5	FHLMC GOLD POOL NO C14280			2	1	70	111.6000	74	67	70	0	0	0	0	6.500	4.385	MON	0	5	05/11/2004	09/01/2028
312939-C5-8	FHLMC POOL NO A90992			2	1	2,594,622	106.2400	2,583,636	2,431,947	2,592,120	0	(1,121)	0	0	4.500	2.792	MON	9,120	109,438	05/23/2012	02/01/2040
31293B-AQ-9	FHLMC GOLD POOL NO C15415			2	1	276,892	111.6000	295,348	264,652	275,213	0	(284)	0	0	6.500	5.237	MON	1,434	17,202	02/14/2005	09/01/2028
31293E-FL-9	FHLMC GOLD POOL NO C18271			2	1	2,576	113.8700	2,801	2,459	2,564	0	(2)	0	0	7.000	5.380	MON	14	172	07/13/2004	11/01/2028
31293H-SW-4	FHLMC GOLD POOL NO C20533			2	1	491	110.6000	542	490	491	0	0	0	0	6.500	6.373	MON	3	32	06/23/1999	01/01/2029
31293N-TW-0	FHLMC GOLD POOL NO C25065			2	1	43,371	107.7100	46,191	42,885	43,287	0	(17)	0	0	8.000	7.709	MON	286	3,431	08/18/2000	08/01/2027
31293T-F7-7	FHLMC GOLD POOL NO C29190			2	1	2,692	110.6000	2,933	2,652	2,689	0	(1)	0	0	6.500	5.921	MON	14	172	10/02/2001	07/01/2029
31293T-F9-3	FHLMC GOLD POOL NO C29192			2	1	2,296	110.6000	2,427	2,194	2,285	0	(2)	0	0	6.500	5.013	MON	12	143	05/11/2004	07/01/2029
31293V-FH-0	FHLMC GOLD POOL NO C30168			2	1	2,510	112.4600	2,817	2,505	2,510	0	0	0	0	7.500	7.379	MON	16	188	06/30/2000	08/01/2029
312940-4X-4	FHLMC POOL NO A92638			2	1	8,801,405	106.2400	9,100,125	8,565,844	8,791,496	0	(1,506)	0	0	4.500	3.992	MON	32,122	385,463	06/16/2010	06/01/2040
312940-DM-8	FHLMC POOL NO A91908			2	1	5,354,419	106.2400	5,675,091	5,341,899	5,353,632	0	(99)	0	0	4.500	4.450	MON	20,032	240,385	04/20/2010	04/01/2040
312940-MG-1	FHLMC POOL NO A92159			2	1	18,409,249	106.2400	19,156,409	18,031,710	18,396,654	0	(1,577)	0	0	4.500	3.931	MON	67,619	811,427	05/27/2010	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093			2	1	12,445,582	106.2400	12,392,888	11,665,284	12,432,856	0	(5,903)	0	0	4.500	2.973	MON	43,745	524,938	05/23/2012	07/01/2040
312941-SE-8	FHLMC POOL NO A93217			2	1	6,715,371	106.2400	6,686,938	6,294,339	6,708,525	0	(3,061)	0	0	4.500	2.962	MON	23,604	283,245	05/23/2012	07/01/2040
312942-EF-8	FHLMC POOL NO A93734			2	1	8,281,249	106.2400	8,200,827	7,719,345	8,268,244	0	(8,313)	0	0	4.500	3.366	MON	28,948	347,371	11/07/2012	09/01/2040
312943-UG-6	FHLMC POOL NO A95083	RA		2	1	31,042,585	103.0400	30,932,827	30,020,029	31,003,165	0	(6,275)	0	0	4.000	3.378	MON	100,067	1,200,801	12/09/2010	11/01/2040
312946-AR-7	FHLMC POOL NO A97216			2	1	5,110,901	102.9500	5,051,011	4,906,219	5,105,590	0	(1,202)	0	0	4.000	2.516	MON	16,354	196,249	08/15/2011	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945			2	1	4,826,156	106.2800	5,058,960	4,759,963	4,823,825	0	(594)	0	0	4.500	4.240	MON	17,850	214,198	04/11/2011	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00			2	1	76,421	110.1700	75,492	68,525	76,152	0	(154)	0	0	6.000	2.517	MON	343	4,111	05/23/2012	10/01/2029
31294J-YR-3	FHLMC GOLD POOL NO E00720			2	1	7,997	100.8300	7,942	7,876	7,871	0	(21)	0	0	6.000	5.441	MON	39	473	01/31/2002	07/01/2014
31294K-ZS-7	FHLMC POOL NO E01653			2	1	485,396	106.5000	483,733	454,217	479,712	0	(3,510)	0	0	4.500	1.833	MON	1,703	20,440	05/23/2012	06/01/2019
31295V-KX-7	FHLMC GOLD POOL NO A00310			2	1	41	111.5900	44	39	40	0	0	0	0	9.500	7.315	MON	0	4	04/28/1992	05/15/2019
31295V-SS-0	FHLMC GOLD POOL NO A00529			2	1	181	111.5900	189	169	178	0	0	0	0	9.500	6.620	MON	1	16	04/29/1996	08/01/2021
31295V-TU-4	FHLMC GOLD POOL NO A00563			2	1	2,164	111.5900	2,292	2,054	2,125	0	(10)	0	0	9.500	7.264	MON	16	195	06/30/2000	11/01/2018
31295V-WE-6	FHLMC GOLD POOL NO A00645			2	1	16,212	111.5900	17,092	15,317	15,990	0	(59)	0	0	9.500	7.335	MON	121	1,455	06/30/2000	01/01/2021
31295V-WX-4	FHLMC GOLD POOL NO A00662			2	1	399	111.5900	426	382	387	0	(2)	0	0	9.500	8.016	MON	3	36	04/28/1992	09/01/2016
31295W-H2-7	FHLMC GOLD POOL NO A01149			2	1	550	108.5200	580	534	543	0	(1)	0	0	7.500	6.377	MON	3	40	10/05/1998	08/01/2018
31295X-A5-5	FHLMC GOLD POOL NO A01828			2	1	955	108.5200	1,008	929	940	0	(2)	0	0	7.500	6.304	MON	6	70	06/30/2000	01/01/2017
31296S-QS-8	FHLMC POOL NO B13165			2	1	137,150	106.5000	136,680	128,340	135,485	0	(1,028)	0	0	4.500	1.800	MON	481	5,775	05/23/2012	04/01/2019
31296N-NW-3	FHLMC POOL NO A14005			2	1	264,504	110.2200	288,149	261,441	264,249	0	(18)	0	0	5.500	5.105	MON	1,198	14,379	05/11/2004	10/01/2033
31296P-U6-7	FHLMC POOL NO A15105			2	1	420,712	110.2200	468,670	425,230	421,104	0	59	0	0	5.500	5.745	MON	1,949	23,388	05/17/2004	10/01/2033
31296Q-4R-8	FHLMC POOL NO A16232			2	1	555,667	110.2200	611,848	555,137	555,574	0	1	0	0	5.500	5.458	MON	2,544	30,532	04/29/2004	11/01/2033
31296S-4A-1	FHLMC POOL NO A18017			2	1	371,258	109.8200	402,542	366,562	370,715	0	(107)	0	0	5.500	5.219	MON	1,680	20,161	05/11/2004	01/01/2034
31296S-6H-4	FHLMC POOL NO A18072			2	1	160,969	109.8200	174,533	158,933	160,803	0	(30)	0	0	5.500	5.091	MON	728	8,741	05/11/2004	01/01/2034
31296S-HZ-2	FHLMC POOL NO A17448			2	1	108,697	109.8200	117,856	107,322	108,591	0	4	0	0	5.500	5.042	MON	492	5,903	05/11/2004	01/01/2034
31296S-JT-4	FHLMC POOL NO A17474			2	1	398,206	109.8200	431,760	393,169	397,635	0	(69)	0	0	5.500	5.215	MON	1,802	21,624	05/11/2004	01/01/2034
31296S-MH-6	FHLMC POOL NO A17560			2	1	223,606	111.5100	239,784	215,038	222,990	0	(78)	0	0	6.500	5.284	MON	1,165	13,977	06/01/2005	01/01/2034
31296S-U5-3	FHLMC POOL NO A17804			2	1	92,492	109.8200	100,394	91,421	92,380	0	(8)	0	0	5.500	5.211	MON	419	5,028	05/11/2004	01/01/2034
31296S-U6-1	FHLMC POOL NO A17805			2	1	212,156	109.8200	230,199	209,623	212,030	0	(21)	0	0	5.500	5.149	MON	961	11,529	05/11/2004	01/01/2034
31296T-FY-5	FHLMC POOL NO A18283			2	1	491,730	109.8200	533,556	485,866	491,380	0	(10)	0	0	5.500	5.198	MON	2,227	26,723	05/11/2004	02/01/2034
31296T-SW-5	FHLMC POOL NO A18633			2	1	269,265	109.8200	291,954	265,859	268,924	0	(52)	0	0	5.500	5.173	MON	1,219	14,622	05/11/2004	02/01/2034
31296U-CY-5	FHLMC POOL NO A19087			2	1	269,309	109.8200	292,002	265,903	268,990	0	(29)	0	0	5.500	5.149	MON	1,219	14,625	05/11/2004	02/01/2034
31296U-FV-8	FHLMC POOL NO A19180			2	1	343,269	109.8200	372,194	338,927	342,829	0	(45)	0	0	5.500	5.180	MON	1,553	18,641	05/11/2004	03/01/2034
31296U-MH-1	FHLMC POOL NO A19360			2	1	15,752	109.8200	17,079	15,553	15,729	0	(2)	0	0	5.500	5.219	MON	71	855	05/11/2004	01/01/2034
31296W-RN-9	FHLMC POOL NO A20493			2	1	617,025	108.4400	675,664	623,094	617,335	0	(1)	0	0	5.000	5.289	MON	2,596	31,155	07/18/2005	04/01/2034
31296W-YT-8	FHLMC POOL NO A20722			2	1	654,927	109.8200	711,178	647,612	654,272	0	(85)	0	0	5.500	5.260	MON	2,968	35,618	05/11/2004	04/01/2034
31296X-5V-3	FHLMC POOL NO A21760			2	1	278,193	108.4400	306,014	282,205	278,456	0	(4)	0	0	5.000	5.388	MON	1,176	14,110	07/21/2005	05/01/2034
31296X-F3-4	FHLMC POOL NO A21086			2	1	1,370,229	109.8200	1,486,950	1,354,044	1,369,022	0	(59)	0	0	5.500	5.051	MON	6,206	74,474	05/11/2004	04/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31296X-SN-6	FHLMC POOL NO. A12425			2	1	273,868	109.8200	311,213	283,396	274,217	0	3	0	0	5.500	6.753	MON	1,299	15,587	07/13/2004	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997			2	1	376,172	108.4400	434,556	400,746	377,176	0	(5)	0	0	5.000	7.168	MON	1,670	20,037	04/12/2004	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366	RA		2	1	3,765,375	108.4400	4,253,871	3,922,904	3,773,734	0	427	0	0	5.000	6.358	MON	16,345	196,146	05/26/2004	05/01/2034
312970-2A-3	FHLMC POOL NO B17969			2	1	223,097	106.0800	218,871	206,325	220,357	0	(1,738)	0	0	5.500	2.640	MON	946	11,348	05/23/2012	03/01/2020
312970-CX-2	FHLMC POOL NO B17286			2	1	476,625	106.5000	474,663	445,701	472,316	0	(3,314)	0	0	4.500	1.775	MON	1,671	20,057	11/07/2012	11/01/2019
312970-KJ-4	FHLMC POOL NO B17497			2	1	451,420	106.5000	449,561	422,131	447,422	0	(3,058)	0	0	4.500	1.773	MON	1,583	18,996	11/07/2012	12/01/2019
312971-LX-0	FHLMC POOL NO B18442			2	1	945,658	106.2500	931,410	876,629	935,117	0	(6,509)	0	0	5.000	2.152	MON	3,653	43,831	05/23/2012	05/01/2020
312972-R2-0	FHLMC POOL NO B19505			2	1	421,828	106.2500	415,472	391,036	417,078	0	(2,907)	0	0	5.000	2.309	MON	1,629	19,552	05/23/2012	07/01/2020
312972-R3-8	FHLMC POOL NO B19506			2	1	1,143,934	106.2500	1,126,698	1,060,431	1,131,168	0	(7,879)	0	0	5.000	2.281	MON	4,418	53,022	05/23/2012	07/01/2020
312972-R4-6	FHLMC POOL NO B19507			2	1	634,692	106.2500	625,129	588,362	628,153	0	(4,095)	0	0	5.000	2.034	MON	2,452	29,418	05/23/2012	07/01/2020
31297A-X3-3	FHLMC POOL NO A23398			2	1	5,057,022	109.8200	5,517,769	5,024,584	5,054,511	0	(238)	0	0	5.500	5.299	MON	23,029	276,352	07/16/2004	06/01/2034
31297B-4V-1	FHLMC POOL NO A24436			2	1	240,517	109.8200	262,402	238,948	240,376	0	(4)	0	0	5.500	5.301	MON	1,095	13,142	07/16/2004	07/01/2034
31297B-AM-4	FHLMC POOL NO A23612			2	1	298,463	108.4400	298,613	275,380	297,994	0	(469)	0	0	5.000	3.396	MON	1,147	13,769	01/01/2013	06/01/2034
31297B-JC-7	FHLMC POOL NO A23859			2	1	27,594	108.4400	30,083	27,742	27,601	0	0	0	0	5.000	5.168	MON	116	1,387	10/27/2004	06/01/2034
31297C-QX-1	FHLMC POOL NO A24970			2	1	68,423	112.1900	73,119	65,174	68,222	0	(28)	0	0	6.500	4.751	MON	353	4,236	11/10/2004	07/01/2034
31297C-ZU-7	FHLMC POOL NO A25255			2	1	44,884	112.1900	47,964	42,753	44,763	0	(18)	0	0	6.500	4.533	MON	232	2,779	11/10/2004	08/01/2034
31297E-TE-6	FHLMC POOL NO A26849			2	1	204,924	112.1900	218,989	195,195	204,051	0	(45)	0	0	6.500	5.350	MON	1,057	12,688	11/10/2004	09/01/2034
31297E-TS-5	FHLMC POOL NO A26861			2	1	292,436	112.1900	310,428	276,699	291,090	0	(149)	0	0	6.500	5.131	MON	1,499	17,985	10/29/2004	09/01/2034
31297K-FD-9	FHLMC POOL NO A30164			2	1	953,658	112.1900	1,028,755	916,979	950,266	0	(143)	0	0	6.500	5.639	MON	4,967	59,604	05/18/2005	12/01/2034
31297K-JQ-6	FHLMC POOL NO A30271			2	1	674,634	112.1900	727,760	648,687	672,626	0	(307)	0	0	6.500	5.467	MON	3,514	42,165	05/18/2005	12/01/2034
31297U-S5-0	FHLMC POOL NO A38640			2	1	1,159,549	110.1400	1,173,990	1,065,945	1,157,074	0	(813)	0	0	5.500	2.635	MON	4,886	58,627	05/10/2012	10/01/2035
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5			2	1	382,741	109.7400	382,809	348,840	381,125	0	(961)	0	0	5.500	3.359	MON	1,599	19,186	05/23/2012	11/01/2029
31298D-CA-3	FHLMC GOLD POOL NO C44565			2	1	2,277	113.0800	2,458	2,174	2,271	0	(1)	0	0	7.000	4.504	MON	13	152	07/13/2004	11/01/2030
31298E-W5-0	FHLMC GOLD POOL NO C46068			2	1	8,514	113.0800	9,192	8,128	8,489	0	(3)	0	0	7.000	4.540	MON	47	569	07/13/2004	12/01/2030
31298M-AW-7	FHLMC GOLD POOL NO C50921			2	1	35,041	111.5000	38,493	34,521	35,022	0	(7)	0	0	6.500	5.814	MON	187	2,244	10/02/2001	04/01/2031
31298Q-F3-7	FHLMC GOLD POOL NO C53786			2	1	407	111.5000	434	389	406	0	0	0	0	6.500	4.365	MON	2	25	05/11/2004	06/01/2031
31298R-ZR-0	FHLMC GOLD POOL NO C55252			2	1	9,521	113.7100	10,353	9,105	9,509	0	(3)	0	0	7.000	4.522	MON	53	637	07/13/2004	07/01/2031
31298T-R3-8	FHLMC GOLD POOL NO C56806			2	1	28,858	111.5000	31,680	28,411	28,829	0	(4)	0	0	6.500	5.670	MON	154	1,835	10/02/2001	08/01/2031
31298T-TX-0	FHLMC GOLD POOL NO C56866			2	1	8,622	113.7100	9,373	8,243	8,609	0	(1)	0	0	7.000	4.905	MON	48	577	07/13/2004	08/01/2031
31298U-S9-1	FHLMC GOLD POOL NO C57744			2	1	5,020	111.5000	5,514	4,945	5,017	0	0	0	0	6.500	5.713	MON	27	321	10/02/2001	09/01/2031
31298V-FX-0	FHLMC GOLD POOL NO C58282			2	1	981	104.2500	978	938	977	0	(1)	0	0	6.500	4.848	MON	5	61	05/11/2004	01/01/2030
31298W-4X-0	FHLMC GOLD POOL NO C59838			2	1	56,960	111.5000	62,517	56,067	56,885	0	(7)	0	0	6.500	5.822	MON	304	3,644	10/02/2001	11/01/2031
31298W-AB-1	FHLMC GOLD POOL NO C59002			2	1	5,851	111.5000	6,428	5,765	5,848	0	(1)	0	0	6.500	5.712	MON	31	375	10/02/2001	10/01/2031
31298W-JP-1	FHLMC GOLD POOL NO C59270			2	1	101,810	113.7100	110,518	97,193	101,497	0	(48)	0	0	7.000	4.969	MON	567	6,803	07/13/2004	10/01/2031
31298W-L6-0	FHLMC GOLD FGOLD 30YR			2	1	9,785	113.7100	10,641	9,358	9,772	0	(2)	0	0	7.000	4.715	MON	55	655	07/13/2004	10/01/2031
31298W-SM-8	FHLMC GOLD POOL NO C59524			2	1	30,984	113.7100	33,693	29,631	30,933	0	(16)	0	0	7.000	5.111	MON	173	2,074	07/13/2004	10/01/2031
31298Y-EM-9	FHLMC GOLD POOL NO C60140			2	1	688	111.2000	768	691	688	0	0	0	0	6.000	6.162	MON	3	41	10/02/2001	11/01/2031
31298Y-KZ-3	FHLMC GOLD POOL NO C60312			2	1	30,583	111.2000	34,153	30,712	30,591	0	0	0	0	6.000	6.145	MON	154	1,843	10/02/2001	11/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374			2	1	23,587	111.2000	26,341	23,687	23,595	0	1	0	0	6.000	6.122	MON	118	1,421	10/02/2001	11/01/2031
31298Y-PP-0	FHLMC GOLD POOL NO C60430			2	1	28,783	111.5000	31,616	28,354	28,763	0	(7)	0	0	6.500	5.949	MON	154	1,843	10/02/2001	11/01/2031
31298Y-S4-4	FHLMC GOLD POOL NO C60539			2	1	865,044	111.5000	954,427	855,950	864,265	0	(85)	0	0	6.500	5.990	MON	4,636	55,637	02/07/2002	11/01/2031
3132GL-Q4-9	FHLMC POOL NO Q05275			2	1	11,804,887	102.9500	11,506,056	11,176,224	11,784,264	0	(5,778)	0	0	4.000	3.214	MON	37,254	447,049	01/03/2012	12/01/2041
3132HL-PW-7	FHLMC POOL NO Q10437			2	1	27,812,076	99.3800	27,174,811	27,345,545	27,809,409	0	(2,667)	0	0	3.500	3.324	MON	79,758	47,184	11/13/2013	08/01/2042
31335G-AL-9	FHLMC GOLD POOL NO C80011			2	1	112	108.5200	125	115	113	0	0	0	0	7.500	8.353	MON	1	8	04/12/1995	02/01/2023
31335G-BR-5	FHLMC GOLD POOL NO C80048			2	1	173,370	108.5200	187,409	172,689	173,109	0	(37)	0	0	7.500	7.385	MON	1,079	12,952	06/30/2000	07/01/2023
31335G-CL-7	FHLMC GOLD POOL NO C80075			2	1	13,684	108.5200	14,273	13,152	13,536	0	(21)	0	0	7.500	6.418	MON	82	987	06/30/2000	11/01/2023
31335G-E7-6	FHLMC GOLD POOL NO C80158			2	1	1,581	109.3600	1,775	1,623	1,588	0	1	0	0	7.500	8.432	MON	10	122	06/30/2000	05/01/2024
31335G-FA-8	FHLMC GOLD POOL NO C80161			2	1	25,792	109.3600	27,727	25,353	25,690	0	(16)	0	0	7.500	6.923	MON	158	1,902	06/30/2000	06/01/2024
31335G-FL-4	FHLMC GOLD POOL NO C80171			2	1	7,366	109.3600	7,745	7,082	7,300	0	(11)	0	0	7.500	6.281	MON	44	531	06/30/2000	04/01/2024
31335G-FP-5	FHLMC GOLD POOL NO C80174			2	1	10,508	109.3600	11,032	10,088	10,421	0	(15)	0	0	7.500	6.116	MON	63	757	06/30/2000	07/01/2024
31335G-FS-9	FHLMC GOLD POOL NO C80177			2	1	6,380	109.3600	6,700	6,126	6,325	0	(8)	0	0	7.500	6.170	MON	38	459	06/30/2000	05/01/2024
31335G-GM-1	FHLMC GOLD POOL NO C80204			2	1	11,935	109.3600	12,661	11,577	11,871	0	(11)	0	0	7.500	6.397	MON	72	868	10/05/1998	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229			2	1	1,118	107.3500	1,186	1,105	1,116	0	0	0	0	8.000	7.567	MON	7	88	08/18/2000	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272			2	1	1,644	109.3600	1,755	1,604	1,638	0	(1)	0	0	7.500	6.480	MON	10	120	03/29/1999	12/01/2024
31335G-KG-9	FHLMC GOLD POOL NO C80295			2	1	45,510	112.8400	49,676	44,023	45,357	0	(39)	0	0	8.500	7.106	MON	312	3,742	06/30/2000	04/01/2025
31335G-L6-0	FHLMC GOLD POOL NO C80349			2	1	26,822	109.3600	28,561	26,116	26,704	0	(18)	0	0	7.500	6.543	MON	163	1,959	06/30/2000	10/01/2025
31335G-LH-6	FHLMC GOLD POOL NO C80328			2	1	8,507	109.3600	9,010	8,238	8,462	0	(7)	0	0	7.500	6.335	MON	51	618	06/30/2000	07/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31335G-LZ-6	FHLMC GOLD POOL NO C80344			2	1	8,591	109.3600	9,103	8,323	8,548	0	(6)	0	0	7.500	6.326	MON	52	624	06/30/2000	09/01/2025
31335G-MF-9	FHLMC GOLD POOL NO C80358			2	1	12,075	109.3600	12,875	11,773	12,024	0	(8)	0	0	7.500	6.606	MON	74	883	06/30/2000	11/01/2025
31335G-MW-2	FHLMC GOLD POOL NO C80373			2	1	3,964	109.3600	4,237	3,874	3,952	0	(2)	0	0	7.500	6.638	MON	24	291	03/09/1999	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387			2	1	206	106.5200	219	206	206	0	0	0	0	6.500	6.402	MON	1	13	06/23/1999	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427			2	1	409	109.3600	437	399	408	0	0	0	0	7.500	6.499	MON	3	30	03/29/1999	09/01/2026
31335H-J5-3	FHLMC GOLD FGOLD 20YR			2	1	2,950	113.1100	3,185	2,816	2,899	0	(10)	0	0	7.000	5.213	MON	16	197	07/13/2004	06/01/2019
31335H-M5-9	FHLMC GOLD POOL NO C90380			2	1	4,894	105.7200	4,940	4,672	4,844	0	(8)	0	0	7.000	4.537	MON	27	327	07/13/2004	11/01/2020
31335H-MP-5	FHLMC GOLD POOL NO C90366			2	1	3,865	106.4100	3,926	3,690	3,825	0	(9)	0	0	7.000	4.507	MON	22	258	07/13/2004	10/01/2020
31335H-Q3-0	FHLMC GOLD POOL NO C90474			2	1	145,366	113.2700	157,186	138,774	143,719	0	(273)	0	0	7.000	5.084	MON	810	9,714	07/13/2004	08/01/2021
31335H-QB-2	FHLMC GOLD POOL NO C90450			2	1	19,420	113.3300	21,010	18,539	19,193	0	(45)	0	0	7.000	5.088	MON	108	1,298	07/13/2004	06/01/2021
31335H-QK-2	FHLMC GOLD POOL NO C90458			2	1	160,322	113.3300	173,454	153,052	158,474	0	(391)	0	0	7.000	5.092	MON	893	10,714	07/13/2004	07/01/2021
31335H-RT-2	FHLMC GOLD POOL NO C90498			2	1	8,098	109.9600	8,185	7,444	8,028	0	(38)	0	0	5.500	1.989	MON	34	409	05/10/2012	11/01/2021
31335H-SN-4	FHLMC GOLD POOL NO C90525			2	1	5,077	113.3300	5,493	4,847	5,019	0	(10)	0	0	7.000	5.252	MON	28	339	07/13/2004	02/01/2022
31336K-DL-6	FHLMC GOLD POOL NO F80107			2	1	1,685	102.5200	1,664	1,623	1,636	0	(9)	0	0	7.500	6.062	MON	10	122	06/30/2000	09/01/2015
313401-PL-9	FHLMC POOL NO 170110			2	1	204	102.1500	216	212	208	0	1	0	0	12.000	13.398	MON	2	26	12/06/1984	01/01/2015
313401-PM-7	FHLMC POOL NO 170111			2	1	8	102.2700	8	8	8	0	0	0	0	12.500	13.548	MON	0	1	06/30/2000	01/01/2015
313401-RF-0	FHLMC POOL NO 170129			2	1	27	103.0400	28	27	27	0	0	0	0	11.500	11.969	MON	0	3	05/21/1985	06/01/2015
31340B-E5-4	FHLMC POOL NO 141056			2	1	13,870	103.5500	13,773	13,301	13,407	0	(92)	0	0	9.000	7.669	MON	100	1,197	04/29/1996	10/01/2016
31340B-GT-0	FHLMC POOL NO 141110			2	1	41,271	104.7800	41,613	39,715	40,226	0	(232)	0	0	9.000	7.424	MON	298	3,574	06/30/2000	02/01/2017
31340Y-DS-5	FREDDIE MAC SERIES 1988 14 CLASS B			2	1FE	51,821	110.8000	61,120	55,163	54,093	0	129	0	0	9.000	9.938	MON	221	4,965	10/11/1988	12/15/2019
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D			2	1FE	36,419	110.8400	42,145	38,023	37,411	0	55	0	0	9.500	10.186	MON	161	3,612	01/20/1989	02/15/2020
31341D-ET-7	FHLMC POOL NO 252846			2	1	825	102.1900	859	841	828	0	0	0	0	11.500	11.918	MON	8	97	05/21/1985	03/01/2015
31349U-HL-5	FHLMC POOL NO 782935			2	1	2,051,190	105.8500	2,027,173	1,915,210	2,047,025	0	(2,112)	0	0	2.375	0.745	MON	3,791	45,486	11/07/2012	12/01/2034
31356D-3U-8	FHLMC GOLD POOL NO D51711			2	1	3,843	109.3600	4,326	3,956	3,865	0	3	0	0	7.500	8.421	MON	25	297	06/30/2000	04/01/2024
31356D-K7-0	FHLMC GOLD POOL NO D51218			2	1	1,690	109.3600	1,808	1,653	1,681	0	(2)	0	0	7.500	6.886	MON	10	124	10/09/1998	04/01/2024
31356D-L9-5	FHLMC GOLD POOL NO D51252			2	1	6,204	107.3800	6,678	6,219	6,204	0	0	0	0	7.000	7.089	MON	36	435	03/01/1994	04/01/2024
31356D-W6-9	FHLMC GOLD POOL NO D51569			2	1	16,717	109.3600	18,913	17,294	16,843	0	21	0	0	7.500	8.486	MON	108	1,297	06/30/2000	04/01/2024
31356D-Y8-3	FHLMC GOLD POOL NO D51635			2	1	2,475	107.3800	2,664	2,481	2,475	0	0	0	0	7.000	7.090	MON	14	174	03/01/1994	04/01/2024
31356E-3G-7	FHLMC GOLD POOL NO D52599			2	1	572	109.3600	643	588	574	0	0	0	0	7.500	8.621	MON	4	44	06/30/2000	05/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681			2	1	575	109.3600	645	589	578	0	0	0	0	7.500	8.338	MON	4	44	04/12/1995	05/01/2024
31356F-AQ-4	FHLMC GOLD POOL NO D52715			2	1	3,243	109.3600	3,742	3,421	3,277	0	6	0	0	7.500	9.283	MON	21	257	06/30/2000	05/01/2024
31356F-B3-4	FHLMC GOLD POOL NO D52758			2	1	1,231	109.3600	1,292	1,181	1,222	0	(1)	0	0	7.500	5.889	MON	7	89	06/30/2000	05/01/2024
31356F-LF-6	FHLMC GOLD POOL NO D53026			2	1	1,036	109.3600	1,137	1,040	1,037	0	0	0	0	7.500	7.624	MON	7	78	04/29/1996	04/01/2024
31356F-MY-4	FHLMC GOLD POOL NO D53075			2	1	8,308	109.3600	9,319	8,521	8,348	0	7	0	0	7.500	8.328	MON	53	639	06/30/2000	05/01/2024
31356F-MZ-1	FHLMC GOLD POOL NO D53076			2	1	22,030	109.3600	24,689	22,576	22,172	0	20	0	0	7.500	8.097	MON	141	1,693	06/30/2000	05/01/2024
31356F-PY-1	FHLMC GOLD POOL NO D53139			2	1	7,352	109.3600	8,234	7,529	7,391	0	7	0	0	7.500	8.138	MON	47	565	04/12/1995	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433			2	1	1,977	109.3600	2,214	2,025	1,987	0	2	0	0	7.500	8.171	MON	13	152	04/12/1995	06/01/2024
31356G-AQ-2	FHLMC GOLD POOL NO D53615			2	1	316	109.3600	354	324	318	0	0	0	0	7.500	8.381	MON	2	24	04/12/1995	06/01/2024
31356G-ER-6	FHLMC GOLD POOL NO D53744			2	1	4,454	109.3600	4,997	4,570	4,468	0	3	0	0	7.500	8.427	MON	29	343	06/30/2000	06/01/2024
31356G-GR-4	FHLMC GOLD POOL NO D53808			2	1	30,968	109.3600	32,679	29,882	30,615	0	(51)	0	0	7.500	6.757	MON	187	2,241	06/30/2000	06/01/2024
31356G-QC-6	FHLMC GOLD POOL NO D54051			2	1	3,199	109.3600	3,629	3,319	3,226	0	5	0	0	7.500	8.508	MON	21	249	06/30/2000	06/01/2024
31356G-QG-7	FHLMC GOLD POOL NO D54055			2	1	8,286	109.3600	9,328	8,529	8,338	0	8	0	0	7.500	8.338	MON	53	640	06/30/2000	06/01/2024
31356H-DW-4	FHLMC GOLD POOL NO D54617			2	1	14,622	109.3600	15,560	14,228	14,535	0	(17)	0	0	7.500	6.699	MON	89	1,067	10/05/1998	07/01/2024
31356H-LG-0	FHLMC GOLD POOL NO D54827			2	1	2,945	109.3600	3,110	2,843	2,921	0	(4)	0	0	7.500	6.448	MON	18	213	06/30/2000	07/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107			2	1	10,365	109.3600	11,370	10,397	10,367	0	0	0	0	7.500	7.615	MON	65	780	04/29/1996	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543			2	1	240	109.3600	254	233	238	0	0	0	0	7.500	6.455	MON	1	17	10/05/1998	08/01/2024
31356J-TG-8	FHLMC GOLD POOL NO D55951			2	1	1,512	109.3600	1,695	1,550	1,517	0	(1)	0	0	7.500	8.496	MON	10	116	06/30/2000	08/01/2024
31356J-WL-3	FHLMC GOLD POOL NO D56051			2	1	15,216	109.3600	16,003	14,633	15,036	0	(27)	0	0	7.500	6.662	MON	91	1,097	06/30/2000	09/01/2024
31356K-S6-8	FHLMC GOLD POOL NO D56841			2	1	66,050	109.3600	72,338	66,146	66,023	0	(4)	0	0	7.500	7.584	MON	413	4,961	06/30/2000	07/01/2024
31356L-VF-2	FHLMC GOLD POOL NO D57814			2	1	448	109.3600	492	450	448	0	0	0	0	7.500	7.625	MON	3	34	04/29/1996	11/01/2024
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M			2	1FE	2,748	100.0000	87	87	2,748	0	0	0	0	1,178.100	12.749	MON	85	1,023	06/30/2000	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G			2	1FE	205,194	114.4200	241,109	210,726	208,049	0	185	0	0	9.000	9.483	MON	1,580	18,965	07/19/1991	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO			2	1FE	166,203	108.8800	162,590	149,324	166,750	0	548	0	0	7.000	3.008	MON	871	10,453	01/01/2013	03/25/2031
313602-HY-3	FANNIE MAE SERIES 1988 30 CLASS D			2	1FE	50,072	112.2300	58,623	52,235	51,580	0	52	0	0	9.500	10.205	MON	414	4,962	12/05/1988	12/25/2018
31360E-3N-6	FNMA POOL NO 004405			2	1	17,631	99.5400	18,886	18,973	18,649	0	59	0	0	4.114	4.695	MON	65	844	10/05/1984	07/01/2019
31360G-B3-6	FNMA POOL NO 005458			2	1	14	102.2200	15	14	14	0	0	0	0	12.000	13.144	MON	0	2	10/01/1987	03/01/2014
31360M-WW-6	FNMA POOL NO 010561			2	1	5,632	102.2200	5,989	5,859	5,788	0	12	0	0	12.000	13.138	MON	59	703	12/10/1984	01/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313611-6E-0	FNMA POOL NO 047669			2	1	20,346	110.8300	22,026	19,873	19,998	0	(56)	0	0	8.000	7.312	MON	132	1,590	07/07/1999	05/01/2017
313614-3X-5	FNMA POOL NO 050314			2	1	194	105.1500	189	180	190	0	(1)	0	0	10.000	6.668	MON	2	18	01/28/1993	06/01/2020
313614-CJ-6	FNMA POOL NO 049573			2	1	3,771	110.8300	4,095	3,695	3,716	0	(9)	0	0	8.000	7.360	MON	25	296	03/21/1996	06/01/2017
313614-XS-3	FNMA POOL NO 050189			2	1	303	105.1500	292	278	293	0	(2)	0	0	10.000	6.428	MON	2	28	06/30/2000	05/01/2019
313615-B4-7	FNMA POOL NO 050459			2	1	238	105.1500	231	220	233	0	(1)	0	0	10.000	6.658	MON	2	22	06/30/2000	05/01/2021
313615-C3-8	FNMA POOL NO 050490			2	1	608	105.1500	587	558	596	0	(3)	0	0	10.000	6.402	MON	5	56	04/29/1996	08/01/2021
313615-GJ-9	FNMA POOL NO 050601			2	1	8,383	109.3200	8,903	8,144	8,317	0	(11)	0	0	8.500	7.388	MON	58	692	06/30/2000	07/01/2022
313615-K2-1	FNMA POOL NO 050713			2	1	5,572	109.3200	5,910	5,406	5,533	0	(7)	0	0	8.500	7.258	MON	38	460	06/30/2000	02/01/2023
313615-M9-4	FNMA POOL NO 050784			2	1	122	110.8300	138	125	123	0	0	0	0	8.000	8.775	MON	1	10	06/30/2000	06/01/2023
313615-TA-4	FNMA POOL NO 050945			2	1	97,219	109.9700	109,668	99,723	97,779	0	70	0	0	6.000	6.637	MON	499	5,983	06/30/2000	12/01/2023
313616-YV-0	FNMA POOL NO 052024			2	1	2,377	104.8900	2,471	2,356	2,361	0	(3)	0	0	7.000	6.604	MON	14	165	12/15/1993	07/01/2017
313619-Z7-6	FNMA POOL NO 054766			2	1	2,047	110.8300	2,225	2,007	2,016	0	(4)	0	0	8.000	7.548	MON	13	161	03/21/1996	09/01/2017
31361U-QT-1	FNMA POOL NO 041866			2	1	567	109.3200	622	569	566	0	0	0	0	8.500	8.617	MON	4	48	09/29/1994	02/01/2017
31362L-E7-1	FNMA POOL NO 064058			2	1	7,307	105.1500	6,979	6,638	6,930	0	(56)	0	0	10.000	7.329	MON	55	664	06/30/2000	08/01/2018
31362M-NJ-3	FNMA POOL NO 065193			2	1	1,993	105.1500	1,943	1,847	1,924	0	(12)	0	0	10.000	7.326	MON	15	185	04/29/1996	09/01/2018
31362T-JH-7	FNMA POOL NO 070464			2	1	462	105.1500	451	429	451	0	(2)	0	0	10.000	6.880	MON	4	43	04/29/1996	01/01/2020
31362T-PY-3	FNMA POOL NO 070639			2	1	98	105.1500	95	90	96	0	0	0	0	10.000	6.485	MON	1	9	06/30/2000	11/01/2020
31362T-XX-6	FNMA POOL NO 070894			2	1	88	110.8300	98	89	88	0	0	0	0	8.000	8.138	MON	1	7	03/15/1995	03/01/2021
31363F-KE-1	FNMA POOL NO 087593			2	1	2,496	105.1500	2,418	2,299	2,407	0	(14)	0	0	10.000	7.658	MON	19	230	06/30/2000	02/01/2020
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO			2	1FE	52,119	87.8600	58,246	66,292	50,662	0	2,557	0	0	0.000	9.994	N/A	0	0	04/27/2001	11/01/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO				1FE	11,381	26.5900	17,624	0	25,099	0	25,099	0	0	7.500	(8.666)	MON	414	4,972	04/27/2001	11/01/2029
31365D-6P-5	FNMA POOL NO 125178			2	1	824	110.8300	936	844	827	0	1	0	0	8.000	8.845	MON	6	68	03/15/1995	01/01/2023
31365D-A5-4	FNMA POOL NO 124328			2	1	2,736	110.8300	3,047	2,749	2,736	0	0	0	0	8.000	8.114	MON	18	220	06/30/2000	04/01/2022
31365D-JE-6	FNMA POOL NO 124561			2	1	2,471	108.8400	2,620	2,407	2,455	0	(3)	0	0	7.500	6.510	MON	15	181	02/05/1999	11/01/2022
31365D-JK-2	FNMA POOL NO 124566			2	1	444	110.8300	503	454	446	0	0	0	0	8.000	8.720	MON	3	36	07/12/1994	11/01/2022
31365D-R4-9	FNMA POOL NO 124807			2	1	84	110.8300	94	85	84	0	0	0	0	8.000	8.156	MON	1	7	03/15/1995	06/01/2021
31365D-SX-4	FNMA POOL NO 124834			2	1	1,728	110.8300	1,864	1,682	1,717	0	(2)	0	0	8.000	6.937	MON	11	135	06/30/2000	04/01/2023
31365D-X9-1	FNMA POOL NO 125004			2	1	16,349	109.3200	17,396	15,913	16,221	0	(18)	0	0	8.500	7.349	MON	113	1,353	06/30/2000	09/01/2021
31365D-ZT-5	FNMA POOL NO 125054			2	1	1,497	110.8300	1,688	1,523	1,501	0	1	0	0	8.000	8.590	MON	10	122	06/30/2000	01/01/2022
31365K-HS-1	FNMA POOL NO 129941			2	1	689	110.8300	764	689	689	0	0	0	0	8.000	8.070	MON	5	55	08/02/1994	10/01/2018
31366A-4M-9	FNMA POOL NO 143128			2	1	1,698	105.1500	1,661	1,580	1,640	0	(11)	0	0	10.000	7.919	MON	13	158	01/28/1993	04/01/2019
31367Q-RC-0	FNMA POOL NO 176083			2	1	263	105.1500	257	245	256	0	(1)	0	0	10.000	7.280	MON	2	24	01/28/1993	10/01/2019
31367W-ZD-6	FNMA POOL NO 181740			2	1	5,134	110.8300	5,651	5,098	5,121	0	(2)	0	0	8.000	7.659	MON	34	408	06/30/2000	10/01/2022
31367Y-CN-5	FNMA POOL NO 182877			2	1	2,768	105.1500	2,717	2,584	2,670	0	(17)	0	0	10.000	7.893	MON	22	258	10/29/1992	07/01/2018
31368D-4A-7	FNMA POOL NO 187217			2	1	618	104.8900	684	652	625	0	1	0	0	7.000	8.864	MON	4	46	06/30/2000	11/01/2022
31368F-4L-8	FNMA POOL NO 189027			2	1	7,191	108.8400	7,825	7,189	7,182	0	(2)	0	0	7.500	7.444	MON	45	539	06/30/2000	11/01/2022
31368F-BC-0	FNMA POOL NO 188235			2	1	15,195	104.8900	16,863	16,077	15,466	0	39	0	0	7.000	8.283	MON	94	1,125	06/30/2000	12/01/2022
31368G-BX-2	FNMA POOL NO 189154			2	1	3,742	108.8400	3,968	3,646	3,715	0	(5)	0	0	7.500	6.603	MON	23	273	02/05/1999	11/01/2022
31368H-5P-4	FNMA POOL NO 190854			2	1	312,433	110.1200	363,374	329,994	315,745	0	455	0	0	6.500	8.160	MON	1,787	21,450	06/30/2000	06/01/2024
31368H-7K-3	FNMA POOL NO 190898			2	1	3,817	107.7800	3,959	3,673	3,790	0	(5)	0	0	8.000	6.471	MON	24	294	06/30/2000	07/01/2024
31368H-A8-6	FNMA POOL NO 190031			2	1	180	110.8300	195	176	178	0	0	0	0	8.000	7.195	MON	1	14	03/21/1996	12/01/2019
31368H-EB-5	FNMA POOL NO 190130			2	1	1,250	109.9700	1,436	1,305	1,262	0	2	0	0	6.000	7.158	MON	7	78	05/26/1999	11/01/2023
31368H-FZ-1	FNMA POOL NO 190184			2	1	1,040	110.8300	1,169	1,055	1,041	0	0	0	0	8.000	8.477	MON	7	84	06/30/2000	12/01/2023
31368H-GL-1	FNMA POOL NO 190203			2	1	224	110.8300	242	218	222	0	0	0	0	8.000	7.009	MON	1	17	07/07/1999	02/01/2023
31368H-H4-8	FNMA POOL NO 190251			2	1	3,626	110.8300	3,923	3,540	3,605	0	(3)	0	0	8.000	7.093	MON	24	283	06/30/2000	11/01/2023
31368H-HN-6	FNMA POOL NO 190237			2	1	1,458	110.8300	1,579	1,425	1,451	0	(1)	0	0	8.000	7.078	MON	10	114	03/21/1996	08/01/2023
31368H-KA-0	FNMA POOL NO 190289			2	1	3,514	109.6800	3,838	3,499	3,513	0	(1)	0	0	7.000	6.731	MON	20	245	06/30/2000	11/01/2027
31368H-MQ-3	FNMA POOL NO 190367			2	1	581,900	110.3500	598,790	542,643	580,430	0	(266)	0	0	5.500	3.232	MON	2,487	29,845	08/13/2010	01/01/2036
31368J-4M-8	FNMA POOL NO 191728			2	1	2,927	110.8300	3,378	3,048	2,952	0	4	0	0	8.000	9.288	MON	20	244	06/30/2000	12/01/2022
31368J-DH-9	FNMA POOL NO 191004			2	1	1,742	104.8900	1,927	1,837	1,766	0	1	0	0	7.000	8.519	MON	11	129	06/30/2000	11/01/2022
31368K-AT-3	FNMA POOL NO 191818			2	1	4,483	104.8900	4,960	4,728	4,540	0	10	0	0	7.000	8.515	MON	28	331	03/29/1995	12/01/2022
31368N-A3-4	FNMA POOL NO 194526			2	1	78,396	110.8300	84,754	76,470	77,727	0	(109)	0	0	8.000	7.286	MON	510	6,118	06/30/2000	12/01/2022
31368P-NB-7	FNMA POOL NO 195786			2	1	26,922	108.8400	28,509	26,193	26,604	0	(44)	0	0	7.500	6.938	MON	164	1,965	06/30/2000	12/01/2022
31368Q-VN-0	FNMA POOL NO 196921			2	1	8,557	104.8900	9,942	9,478	8,855	0	43	0	0	7.000	9.250	MON	55	664	06/30/2000	12/01/2022
31368U-HD-9	FNMA POOL NO 200128			2	1	55,779	109.3200	59,087	54,052	55,288	0	(83)	0	0	8.500	7.427	MON	383	4,594	06/30/2000	01/01/2023
31368X-XD-5	FNMA POOL NO 203276			2	1	809	110.8300	926	836	814	0	1	0	0	8.000	9.018	MON	6	67	01/18/1995	02/01/2023
31369C-XY-4	FNMA POOL NO 206895			2	1	16,320	110.8300	17,594	15,874	16,152	0	(18)	0	0	8.000	7.331	MON	106	1,270	06/30/2000	03/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3136FA-3A-6	FANNIEMAE STRIP FNSTR_340				1FE	647,000	19.6400	591,887	0	572,859	0	(9,077)	0	0	5.000	7.622	MON	12,557	150,684	07/13/2005	09/01/2033
3136FC-GR-1	FNMA FNSTR_350				1FE	98,108	19.1500	97,303	0	87,133	0	(1,006)	0	0	5.500	5.582	MON	2,328	27,940	07/13/2005	03/01/2034
31370P-TX-9	FNMA POOL NO 237366			2	1	856	109.9700	984	895	864	0	0	0	0	6.000	7.320	MON	4	53	05/26/1999	10/01/2023
31370W-AW-6	FNMA POOL NO 243121			2	1	5,025	109.9700	5,590	5,083	5,035	0	1	0	0	6.000	6.284	MON	25	305	06/30/2000	10/01/2023
31370X-DP-6	FNMA POOL NO 244110			2	1	6,223	104.8900	6,735	6,421	6,266	0	6	0	0	7.000	7.975	MON	37	449	06/30/2000	08/01/2022
31371C-ZZ-5	FNMA POOL NO 248360			2	1	59,914	110.1200	69,375	63,002	60,339	0	93	0	0	6.500	8.110	MON	341	4,095	06/30/2000	04/01/2024
31371E-2V-6	FNMA POOL NO 250188			2	1	5,114	107.7800	5,390	5,001	5,101	0	(3)	0	0	8.000	6.986	MON	33	400	06/30/2000	01/01/2025
31371E-6V-2	FNMA POOL NO 250284			2	1	44,283	107.7800	46,589	43,227	44,097	0	(29)	0	0	8.000	7.001	MON	288	3,458	06/30/2000	06/01/2025
31371E-TP-0	FNMA POOL NO 249958			2	1	371	104.8900	399	380	373	0	0	0	0	7.000	7.737	MON	2	27	01/10/1997	11/01/2022
31371E-U5-2	FNMA POOL NO 250004			2	1	155,399	110.1200	180,672	164,075	157,111	0	239	0	0	6.500	8.115	MON	889	10,665	06/30/2000	04/01/2024
31371E-VW-2	FNMA POOL NO 250029			2	1	168,961	110.1200	196,143	178,125	170,554	0	261	0	0	6.500	8.126	MON	965	11,578	04/26/2000	05/01/2024
31371E-WV-3	FNMA POOL NO 250060			2	1	14,964	108.7000	15,783	14,519	14,867	0	(15)	0	0	7.500	6.389	MON	91	1,089	06/30/2000	06/01/2024
31371E-ZG-3	FNMA POOL NO 250143			2	1	1,563	108.7000	1,655	1,522	1,555	0	(1)	0	0	7.500	6.450	MON	10	114	06/30/2000	09/01/2024
31371E-ZT-5	FNMA POOL NO 250154			2	1	454	107.7800	477	443	452	0	0	0	0	8.000	6.973	MON	3	35	07/07/1999	12/01/2024
31371F-7D-8	FNMA POOL NO 251192			2	1	15,356	106.7500	16,022	15,009	15,307	0	(8)	0	0	8.000	7.115	MON	100	1,201	06/30/2000	09/01/2027
31371F-AG-7	FNMA POOL NO 250307			2	1	8,138	108.7000	8,602	7,914	8,099	0	(7)	0	0	7.500	6.379	MON	49	593	06/30/2000	07/01/2025
31371F-BH-4	FNMA POOL NO 250340			2	1	29,297	108.7000	31,147	28,653	29,199	0	(19)	0	0	7.500	6.591	MON	179	2,149	11/09/1998	09/01/2025
31371F-C5-9	FNMA POOL NO 250392			2	1	81	103.2700	84	81	81	0	0	0	0	7.000	7.089	MON	0	6	06/01/1999	08/01/2015
31371F-LJ-9	FNMA POOL NO 250629			2	1	2,937	104.4200	2,965	2,839	2,924	0	(2)	0	0	8.500	7.048	MON	20	241	06/30/2000	07/01/2026
31371F-MY-5	FNMA POOL NO 250675			2	1	8,808	107.7800	9,273	8,604	8,776	0	(6)	0	0	8.000	7.066	MON	57	688	06/30/2000	09/01/2026
31371F-NR-9	FNMA POOL NO 250700			2	1	13,251	107.7800	13,953	12,946	13,207	0	(7)	0	0	8.000	7.021	MON	86	1,036	06/30/2000	10/01/2026
31371F-PW-6	FNMA POOL NO 250737			2	1	65,196	107.7800	69,385	64,379	65,118	0	(23)	0	0	8.000	7.397	MON	429	5,150	06/30/2000	11/01/2026
31371F-UQ-3	FNMA POOL NO 250891			2	1	8,240	111.5500	9,228	8,273	8,237	0	(1)	0	0	7.000	7.077	MON	48	579	06/30/2000	02/01/2017
31371F-W9-9	FNMA POOL NO 250972			2	1	4,710	106.7500	4,958	4,644	4,701	0	(1)	0	0	8.000	7.339	MON	31	372	06/30/2000	06/01/2027
31371F-WA-6	FNMA POOL NO 250941			2	1	424	102.6900	425	414	417	0	(1)	0	0	8.000	6.936	MON	3	33	07/07/1999	03/01/2017
31371G-FK-1	FNMA POOL NO 251370			2	1	6,865	114.9600	7,687	6,686	6,761	0	(19)	0	0	7.500	6.434	MON	42	501	06/30/2000	11/01/2017
31371G-GU-8	FNMA POOL NO 251411			2	1	5,478	106.7500	5,729	5,367	5,470	0	(2)	0	0	8.000	7.074	MON	36	429	06/30/2000	01/01/2028
31371G-UY-4	FNMA POOL NO 251799			2	1	55,489	107.2200	58,751	54,793	55,374	0	(22)	0	0	8.000	7.537	MON	365	4,384	06/30/2000	05/01/2028
31371H-4J-4	FNMA POOL NO 252925			2	1	5,552	108.3900	6,228	5,746	5,565	0	2	0	0	7.500	8.860	MON	36	431	06/29/2000	12/01/2029
31371H-D8-8	FNMA POOL NO 252227			2	1	2,791,658	111.7600	3,067,754	2,744,909	2,783,746	0	(1,166)	0	0	6.500	5.973	MON	14,868	178,419	06/05/2002	12/01/2028
31371H-DS-4	FNMA POOL NO 252213			2	1	2	100.9100	2	2	2	0	0	0	0	6.000	7.991	MON	0	0	06/30/2000	01/01/2014
31371H-E5-3	FNMA POOL NO 252256			2	1	50,663	106.0700	53,719	50,647	50,638	0	(4)	0	0	7.000	6.924	MON	295	3,545	06/30/2000	02/01/2029
31371H-E8-7	FNMA POOL NO 252259			2	1	662	101.0500	716	708	704	0	6	0	0	5.500	8.200	MON	3	39	06/30/2000	02/01/2014
31371H-E9-5	FNMA POOL NO 252260			2	1	33	100.9100	33	33	33	0	0	0	0	6.000	4.962	MON	0	2	09/14/2007	02/01/2014
31371H-HU-5	FNMA POOL NO 252343			2	1	27,686	106.0700	29,220	27,549	27,660	0	(4)	0	0	7.000	6.757	MON	161	1,929	06/30/2000	03/01/2029
31371H-HV-3	FNMA POOL NO 252344			2	1	58	101.0500	64	63	62	0	1	0	0	5.500	8.733	MON	0	3	05/09/2000	03/01/2014
31371H-HX-9	FNMA POOL NO 252346			2	1	11	101.3800	11	11	11	0	0	0	0	6.500	7.187	MON	0	1	10/13/2000	03/01/2014
31371H-J2-5	FNMA POOL NO 252381			2	1	714	101.0500	754	746	741	0	4	0	0	5.500	6.873	MON	3	41	12/05/2000	04/01/2014
31371H-J3-3	FNMA POOL NO 252382			2	1	1,031	100.9100	1,037	1,028	1,024	0	(1)	0	0	6.000	5.856	MON	5	62	01/31/2002	04/01/2014
31371H-LQ-9	FNMA POOL NO 252435			2	1	385	100.9100	407	403	400	0	3	0	0	6.000	7.681	MON	2	24	06/30/2000	05/01/2014
31371H-LV-8	FNMA POOL NO 252440			2	1	3,551	106.0700	3,749	3,534	3,549	0	0	0	0	7.000	6.744	MON	21	247	05/25/1999	05/01/2029
31371H-NK-0	FNMA POOL NO 252494			2	1	577	100.9100	573	567	567	0	(2)	0	0	6.000	5.043	MON	3	34	09/14/2007	06/01/2014
31371H-P9-3	FNMA POOL NO 252548			2	1	1,441	100.8200	1,451	1,439	1,433	0	(1)	0	0	7.500	7.449	MON	9	108	08/18/2000	04/01/2014
31371H-QT-8	FNMA POOL NO 252566			2	1	18,141	100.9100	17,942	17,780	17,759	0	(66)	0	0	6.000	5.111	MON	89	1,067	02/12/2002	07/01/2014
31371H-QU-5	FNMA POOL NO 252567			2	1	1,158	101.3800	1,193	1,176	1,169	0	3	0	0	6.500	7.181	MON	6	77	10/13/2000	07/01/2014
31371H-S4-1	FNMA POOL NO 252639			2	1	2,008	100.9100	1,992	1,974	1,973	0	(8)	0	0	6.000	5.075	MON	10	118	09/14/2007	08/01/2014
31371H-S5-8	FNMA POOL NO 252640			2	1	68	101.3800	70	69	68	0	0	0	0	6.500	7.124	MON	0	4	11/14/2000	08/01/2014
31371J-3B-8	FNMA POOL NO 253794			2	1	9,889	110.5800	10,771	9,741	9,877	0	(1)	0	0	6.500	5.743	MON	53	633	10/02/2001	05/01/2031
31371J-6Q-2	FNMA POOL NO 253879			2	1	22,586	104.5200	23,251	22,245	22,320	0	(44)	0	0	6.000	5.358	MON	111	1,335	10/02/2001	07/01/2016
31371J-6U-3	FNMA POOL NO 253883			2	1	689	104.5200	710	679	681	0	(1)	0	0	6.000	5.377	MON	3	41	10/02/2001	08/01/2016
31371J-6V-1	FNMA POOL NO 253884			2	1	8,310	104.2700	8,472	8,126	8,183	0	(24)	0	0	6.500	5.507	MON	44	528	09/17/2001	08/01/2016
31371J-A8-7	FNMA POOL NO 253031			2	1	1,585	101.8500	1,674	1,644	1,626	0	8	0	0	6.500	7.843	MON	9	107	11/14/2000	01/01/2015
31371J-F9-0	FNMA POOL NO 253192			2	1	2,043	102.9800	2,037	1,978	1,986	0	(11)	0	0	7.000	5.622	MON	12	139	09/17/2001	04/01/2015
31371J-TR-5	FNMA POOL NO 253560			2	1	3,239	101.8500	3,356	3,295	3,264	0	6	0	0	6.500	7.189	MON	18	214	10/13/2000	11/01/2015
31371J-V2-7	FNMA POOL NO 253633			2	1	307	104.2700	327	313	310	0	1	0	0	6.500	7.306	MON	2	20	11/14/2000	01/01/2016
31371J-XF-6	FNMA POOL NO 253678			2	1	953	104.2700	970	930	936	0	(3)	0	0	6.500	5.412	MON	5	61	09/17/2001	02/01/2016
31371K-3A-7	FNMA POOL NO 254693			2	1	1,664,077	110.4100	1,689,037	1,529,746	1,658,764	0	(1,507)	0	0	5.500	2.814	MON	7,011	84,136	06/16/2011	04/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31371K-3L-3	FNMA POOL NO 254703			2	1	23,328	105.3700	24,173	22,941	23,125	0	(42)	0	0	6.000	5.307	MON	115	1,376	09/14/2007	03/01/2018
31371K-4K-4	FNMA POOL NO 254726			2	1	1,416,950	110.4100	1,546,821	1,400,943	1,416,118	0	(138)	0	0	5.500	5.083	MON	6,421	77,052	12/29/2004	05/01/2033
31371K-5U-1	FNMA POOL NO 254759			2	1	58,713	106.8200	64,193	60,094	59,309	0	81	0	0	4.500	5.126	MON	225	2,704	06/30/2004	06/01/2018
31371K-7E-5	FNMA POOL NO 254793			2	1	2,371	109.0700	2,617	2,399	2,372	0	0	0	0	5.000	5.301	MON	10	120	01/29/2004	07/01/2033
31371K-7M-7	FNMA POOL NO 254800			2	1	3,301,834	110.6900	3,515,608	3,176,033	3,267,752	0	(4,108)	0	0	5.500	4.339	MON	14,557	174,682	06/10/2003	07/01/2023
31371K-BK-6	FNMA POOL NO 253942			2	1	121,221	104.5200	124,807	119,408	119,883	0	(236)	0	0	6.000	5.325	MON	597	7,165	09/14/2007	09/01/2016
31371K-BS-9	FNMA POOL NO 253949			2	1	6,927	110.5800	7,551	6,828	6,922	0	(1)	0	0	6.500	5.757	MON	37	444	10/02/2001	09/01/2031
31371K-DG-3	FNMA POOL NO 254003			2	1	27,171	104.5200	28,119	26,903	26,982	0	(47)	0	0	6.000	5.451	MON	135	1,614	09/14/2007	10/01/2016
31371K-EU-1	FNMA POOL NO 254047			2	1	8,034	104.5200	8,270	7,912	7,943	0	(15)	0	0	6.000	5.393	MON	40	475	10/02/2001	11/01/2016
31371K-EV-9	FNMA POOL NO 254048			2	1	3,858	104.2700	3,935	3,774	3,802	0	(11)	0	0	6.500	5.531	MON	20	245	09/17/2001	11/01/2016
31371K-F6-3	FNMA POOL NO 254089			2	1	1,164	104.5200	1,173	1,123	1,138	0	(5)	0	0	6.000	4.552	MON	6	67	08/14/2002	12/01/2016
31371K-F9-7	FNMA POOL NO 254092			2	1	111,226	110.5800	121,139	109,549	111,064	0	(19)	0	0	6.500	5.818	MON	593	7,121	10/02/2001	12/01/2031
31371K-H9-5	FNMA POOL NO 254156			2	1	55,107	110.5800	60,019	54,276	55,031	0	(4)	0	0	6.500	5.754	MON	294	3,528	10/02/2001	11/01/2031
31371K-HR-5	FNMA POOL NO 254140			2	1	1,110	106.4500	1,152	1,082	1,091	0	(3)	0	0	5.500	4.572	MON	5	60	11/15/2002	01/01/2017
31371K-HS-3	FNMA POOL NO 254141			2	1	23,322	104.5200	24,053	23,012	23,120	0	(45)	0	0	6.000	5.349	MON	115	1,381	09/14/2007	01/01/2017
31371K-KH-3	FNMA POOL NO 254196			2	1	20,518	105.3700	21,406	20,315	20,381	0	(33)	0	0	6.000	5.486	MON	102	1,219	09/14/2007	02/01/2017
31371K-LQ-2	FNMA POOL NO 254235			2	1	170,765	105.3700	176,921	167,902	169,041	0	(384)	0	0	6.000	5.212	MON	840	10,074	09/14/2007	03/01/2017
31371K-NY-3	FNMA POOL NO 254307			2	1	1,559	105.3700	1,615	1,533	1,544	0	(3)	0	0	6.000	5.196	MON	8	92	09/14/2007	05/01/2017
31371K-P3-9	FNMA POOL NO 254342			2	1	67,799	105.3700	68,945	65,430	66,398	0	(236)	0	0	6.000	4.640	MON	327	3,926	09/14/2007	06/01/2017
31371K-RY-9	FNMA POOL NO 254403			2	1	12,347	105.3700	12,790	12,138	12,233	0	(26)	0	0	6.000	5.201	MON	61	728	09/14/2007	08/01/2017
31371K-Y8-8	FNMA POOL NO 254635			2	1	175,036	111.6100	186,926	167,486	173,104	0	(243)	0	0	6.000	4.475	MON	837	10,049	03/07/2003	02/01/2023
31371K-Z6-1	FNMA POOL NO 254665			2	1	3,721	105.3700	3,855	3,659	3,686	0	(7)	0	0	6.000	5.351	MON	18	219	09/14/2007	02/01/2018
31371K-ZA-2	FNMA POOL NO 254637			2	1	6,721	110.4100	7,545	6,833	6,728	0	0	0	0	5.500	5.990	MON	31	376	05/11/2004	02/01/2033
31371L-CA-5	FNMA POOL NO 254865			2	1	435,565	106.8200	465,032	435,337	434,839	0	(107)	0	0	4.500	4.442	MON	1,633	19,590	09/08/2004	09/01/2018
31371L-FY-0	FNMA POOL NO 254983			2	1	311,546	110.4100	349,725	316,743	311,845	0	19	0	0	5.500	5.949	MON	1,452	17,421	05/11/2004	12/01/2033
31371L-GH-6	FNMA POOL NO 255000			2	1	72,886	106.8600	82,226	76,950	73,238	0	12	0	0	4.500	5.693	MON	289	3,463	11/08/2005	11/01/2033
31371L-HX-0	FNMA POOL NO 255046			2	1	140,419	105.8100	146,607	138,557	139,474	0	(206)	0	0	6.000	5.492	MON	693	8,313	09/14/2007	12/01/2018
31371L-K8-1	FNMA POOL NO 255119			2	1	37,306	105.8100	38,836	36,703	37,007	0	(62)	0	0	6.000	5.439	MON	184	2,202	09/14/2007	02/01/2019
31371L-KE-8	FNMA POOL NO 255093			2	1	50,756	105.8100	52,838	49,937	50,359	0	(81)	0	0	6.000	5.403	MON	250	2,996	09/14/2007	01/01/2019
31371L-LP-2	FNMA POOL NO 255134			2	1	414,363	112.0800	440,277	392,819	408,586	0	(840)	0	0	6.500	5.032	MON	2,128	25,533	02/03/2004	01/01/2024
31371L-MR-7	FNMA POOL NO 255168			2	1	19,073	110.1900	20,416	18,528	19,038	0	(4)	0	0	7.000	5.858	MON	108	1,297	05/09/2006	02/01/2034
31371L-PJ-2	FNMA POOL NO 255225	RA		2	1	11,901,067	110.3700	13,274,811	12,027,924	11,906,676	0	425	0	0	5.500	5.760	MON	55,128	661,536	05/26/2004	06/01/2034
31371L-PP-8	FNMA POOL NO 255230	LS		2	1	14,189,989	108.9800	16,105,009	14,777,803	14,228,134	0	142	0	0	5.000	6.070	MON	61,574	738,890	11/30/2004	06/01/2034
31371L-XE-4	FNMA POOL NO 255477			2	1	46,835	105.8300	48,728	46,043	46,496	0	(74)	0	0	6.000	5.384	MON	230	2,763	09/14/2007	09/01/2019
31371L-ZM-4	FNMA POOL NO 255548			2	1	318,906	107.0700	347,873	324,896	320,508	0	311	0	0	5.000	5.547	MON	1,354	16,245	09/06/2007	01/01/2020
31371M-CE-5	FNMA POOL NO 255769			2	1	3,414,383	108.9800	3,600,268	3,303,659	3,408,037	0	(755)	0	0	5.000	3.964	MON	13,765	165,183	04/29/2009	07/01/2035
31371M-DS-3	FNMA POOL NO 255813			2	1	2,227,293	108.9800	2,348,551	2,155,065	2,223,099	0	(433)	0	0	5.000	3.976	MON	8,979	107,753	04/29/2009	08/01/2035
31371M-DT-1	FNMA POOL NO 255814			2	1	3,633,259	110.3500	4,074,289	3,692,249	3,635,866	0	70	0	0	5.500	5.941	MON	16,923	203,074	11/02/2005	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933	RA		2	1	12,208,789	110.3500	13,760,146	12,469,877	12,220,718	0	335	0	0	5.500	6.117	MON	57,154	685,843	11/14/2005	11/01/2035
31371M-LY-1	FNMA POOL NO 256043			2	1	3,154	103.9800	3,383	3,254	3,212	0	12	0	0	4.500	5.714	MON	12	146	11/14/2006	11/01/2015
31371M-MK-0	FNMA POOL NO 256062			2	1	157,065	106.8000	167,366	156,707	156,840	0	(51)	0	0	5.500	5.359	MON	718	8,619	11/08/2007	01/01/2021
31371M-NW-3	FNMA POOL NO 256105			2	1	385,502	106.8000	410,783	384,623	385,032	0	(102)	0	0	5.500	5.329	MON	1,763	21,154	11/08/2007	02/01/2021
31371M-PW-1	FNMA POOL NO 256137			2	1	18,607	103.9400	19,027	18,306	18,369	0	(50)	0	0	6.000	5.294	MON	92	1,098	09/14/2007	02/01/2016
31371M-R7-4	FNMA POOL NO 256210			2	1	1,151,596	106.1500	1,202,498	1,132,819	1,145,223	0	(1,284)	0	0	6.000	5.431	MON	5,664	67,969	09/14/2007	04/01/2021
31371M-TY-3	FNMA POOL NO 256267			2	1	12,913	104.9600	13,984	13,323	13,135	0	46	0	0	4.500	5.645	MON	50	600	11/14/2006	04/01/2016
31371N-4H-5	FNMA POOL NO 257424			2	1	92,849	110.5600	95,159	86,071	92,489	0	(75)	0	0	5.500	1.623	MON	394	4,734	12/09/2010	10/01/2028
31371N-KY-0	FNMA POOL NO 256911			2	1	8,744	106.1100	9,128	8,602	8,663	0	(18)	0	0	6.000	5.295	MON	43	516	09/14/2007	09/01/2017
31372A-K9-2	FNMA POOL NO 266820			2	1	1,224	106.3400	1,318	1,239	1,227	0	0	0	0	6.000	6.259	MON	6	74	12/04/1998	01/01/2024
31372C-U2-2	FNMA POOL NO 268901			2	1	58,822	110.1200	68,285	62,012	59,360	0	97	0	0	6.500	8.240	MON	336	4,031	04/26/2000	01/01/2024
31372E-5D-2	FNMA POOL NO 270944			2	1	718	111.0300	827	745	723	0	1	0	0	7.000	8.131	MON	4	52	04/29/1996	06/01/2023
31372K-F8-8	FNMA POOL NO 274791			2	1	2,607	106.3400	2,898	2,725	2,627	0	(3)	0	0	6.000	7.421	MON	14	163	05/26/1999	02/01/2024
31372N-W8-3	FNMA POOL NO 277971			2	1	3,547	107.7800	3,727	3,458	3,530	0	(1)	0	0	8.000	7.035	MON	23	277	07/07/1999	06/01/2024
31372R-F3-4	FNMA POOL NO 280186			2	1	161,577	110.1200	187,878	170,619	163,825	0	208	0	0	6.500	7.806	MON	924	11,090	06/30/2000	04/01/2024
31372R-VW-2	FNMA POOL NO 280629			2	1	29,317	110.1200	34,404	31,244	29,843	0	73	0	0	6.500	8.178	MON	169	2,031	06/30/2000	11/01/2022
31372S-PL-1	FNMA POOL NO 281327			2	1	2,952	104.8900	3,183	3,035	2,967	0	3	0	0	7.000	7.765	MON	18	212	04/29/1996	05/01/2024
31372T-Y6-2	FNMA POOL NO 282533			2	1	669	104.4200	702	672	669	0	0	0	0	8.500	8.618	MON	5	57	09/29/1994	10/01/2021
31372V-DQ-6	FNMA POOL NO 283711			2	1	2,415	108.7000	2,557	2,353	2,400	0	(3)	0	0	7.500	6.672	MON	15	176	02/05/1999	05/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31372V-VS-2	FNMA POOL NO 284225			2	1	26,712	110.1200	31,083	28,228	26,991	0	44	0	0	6.500	8.227	MON	153	1,835	06/30/2000	05/01/2024
31373A-L6-6	FNMA POOL NO 287549			2	1	56,668	110.1200	65,700	59,665	57,112	0	106	0	0	6.500	8.022	MON	323	3,878	06/30/2000	06/01/2024
31373B-SX-8	FNMA POOL NO 288634			2	1	3,457	107.7800	3,633	3,371	3,439	0	(4)	0	0	8.000	7.129	MON	22	270	07/07/1999	07/01/2024
31373D-NE-1	FNMA POOL NO 290289			2	1	4,835	107.7800	5,080	4,714	4,809	0	(5)	0	0	8.000	7.168	MON	31	377	07/07/1999	10/01/2024
31373E-5D-1	FNMA POOL NO 291644			2	1	6,492	110.8300	7,017	6,331	6,450	0	(9)	0	0	8.000	7.067	MON	42	507	07/07/1999	09/01/2022
31373G-6C-7	FNMA POOL NO 293467			2	1	1,017	107.7800	1,068	991	1,012	0	(1)	0	0	8.000	7.071	MON	7	79	07/07/1999	09/01/2024
31373L-E9-4	FNMA POOL NO 296360			2	1	3,936	108.6900	4,142	3,811	3,913	0	(5)	0	0	9.000	7.831	MON	29	343	08/15/1995	12/01/2024
31373L-QP-5	FNMA POOL NO 296662			2	1	2,043	108.6900	2,135	1,964	2,030	0	(3)	0	0	9.000	7.486	MON	15	177	04/29/1996	11/01/2024
31373M-MY-8	FNMA POOL NO 297475			2	1	9,982	108.6900	10,523	9,682	9,905	0	(13)	0	0	9.000	8.116	MON	73	871	06/30/2000	11/01/2024
31373P-UQ-9	FNMA POOL NO 299491			2	1	1,765	108.6900	1,857	1,708	1,754	0	(2)	0	0	9.000	7.690	MON	13	154	06/30/2000	12/01/2024
31373T-2K-5	FNMA POOL NO 303278			2	1	3,099	111.0300	3,493	3,146	3,105	0	1	0	0	7.000	7.449	MON	18	220	06/30/2000	01/01/2025
31373T-5M-8	FNMA POOL NO 303352			2	1	28,156	107.7800	29,637	27,499	28,039	0	(20)	0	0	8.000	7.032	MON	183	2,200	06/30/2000	06/01/2025
31373T-6J-4	FNMA POOL NO 303373			2	1	96,909	109.3200	102,853	94,089	96,186	0	(122)	0	0	8.500	7.456	MON	666	7,997	06/30/2000	08/01/2023
31373T-7E-4	FNMA POOL NO 303393			2	1	3,698	109.9700	4,060	3,692	3,693	0	0	0	0	6.000	5.914	MON	18	221	06/30/2000	09/01/2024
31373T-SK-7	FNMA POOL NO 303022			2	1	2,131	107.7800	2,239	2,077	2,121	0	(2)	0	0	8.000	7.041	MON	14	166	07/07/1999	09/01/2024
31373T-T6-7	FNMA POOL NO 303073			2	1	1,207	107.7800	1,269	1,177	1,202	0	(1)	0	0	8.000	6.918	MON	8	94	07/07/1999	11/01/2024
31373T-WR-7	FNMA POOL NO 303156			2	1	99,779	111.0300	106,652	96,057	98,843	0	(122)	0	0	7.000	5.755	MON	560	6,724	02/08/2002	12/01/2023
31373T-XP-0	FNMA POOL NO 303186			2	1	39,126	107.7800	41,188	38,216	38,954	0	(31)	0	0	8.000	7.046	MON	255	3,057	06/30/2000	02/01/2025
31373T-Y3-8	FNMA POOL NO 303230			2	1	8,579	110.8300	9,286	8,378	8,524	0	(8)	0	0	8.000	7.081	MON	56	670	06/30/2000	12/01/2022
31373T-Y7-9	FNMA POOL NO 303234			2	1	1,805	107.7800	1,897	1,760	1,797	0	(2)	0	0	8.000	7.039	MON	12	141	07/07/1999	01/01/2025
31373T-Y9-5	FNMA POOL NO 303236			2	1	8,307	107.7800	8,753	8,121	8,282	0	(6)	0	0	8.000	7.095	MON	54	650	06/30/2000	04/01/2025
31373U-4S-3	FNMA POOL NO 304233			2	1	9,833	104.4200	9,867	9,449	9,764	0	(14)	0	0	8.500	7.098	MON	67	803	07/03/1997	01/01/2025
31373U-EF-0	FNMA POOL NO 303534			2	1	96,399	107.7800	101,619	94,288	95,919	0	(82)	0	0	8.000	7.090	MON	629	7,543	06/30/2000	11/01/2023
31373U-ET-0	FNMA POOL NO 303546			2	1	1,070	111.0300	1,183	1,065	1,069	0	0	0	0	7.000	6.779	MON	6	75	05/25/1999	10/01/2025
31373U-EY-9	FNMA POOL NO 303551			2	1	1,283	107.7800	1,348	1,251	1,278	0	(1)	0	0	8.000	6.979	MON	8	100	07/07/1999	10/01/2025
31373U-HH-3	FNMA POOL NO 303632			2	1	7,853	104.4200	7,840	7,508	7,796	0	(8)	0	0	8.500	6.748	MON	53	638	06/30/2000	07/01/2025
31373U-ST-5	FNMA POOL NO 303930			2	1	7,344	107.7800	7,738	7,179	7,328	0	(5)	0	0	8.000	7.048	MON	48	574	06/30/2000	06/01/2026
31373U-UC-9	FNMA POOL NO 303979			2	1	4,738	107.7800	4,978	4,619	4,721	0	(3)	0	0	8.000	6.952	MON	31	370	07/07/1999	01/01/2026
31373V-LD-5	FNMA POOL NO 304624			2	1	436	104.4200	438	419	434	0	0	0	0	8.500	6.693	MON	3	36	07/03/1997	04/01/2025
31373W-AK-9	FNMA POOL NO 305210			2	1	3,194	106.3400	3,391	3,189	3,192	0	0	0	0	6.000	5.864	MON	16	191	06/30/2000	11/01/2025
31373W-WW-9	FNMA POOL NO 305861			2	1	3,661	104.4200	3,674	3,518	3,637	0	(5)	0	0	8.500	7.076	MON	25	299	07/03/1997	06/01/2025
31373Y-UQ-0	FNMA POOL NO 307591			2	1	660	108.6900	690	635	657	0	(1)	0	0	9.000	7.278	MON	5	57	04/29/1996	03/01/2025
31374A-SL-5	FNMA POOL NO 308423			2	1	5,274	108.6900	5,531	5,088	5,239	0	(6)	0	0	9.000	7.664	MON	38	458	06/30/2000	04/01/2025
31374C-AU-0	FNMA POOL NO 309719			2	1	5,810	104.4200	5,830	5,584	5,777	0	(7)	0	0	8.500	6.901	MON	40	475	07/03/1997	05/01/2025
31374C-B8-8	FNMA POOL NO 309763			2	1	2,256	104.4200	2,263	2,168	2,244	0	(3)	0	0	8.500	6.787	MON	15	184	07/03/1997	05/01/2025
31374C-BD-7	FNMA POOL NO 309736			2	1	5,039	107.7800	5,311	4,928	5,027	0	(3)	0	0	8.000	6.942	MON	33	394	06/30/2000	05/01/2025
31374D-PJ-7	FNMA POOL NO 311025			2	1	4,321	107.7800	4,556	4,227	4,312	0	(3)	0	0	8.000	6.899	MON	28	338	06/30/2000	05/01/2025
31374E-E2-4	FNMA POOL NO 311653			2	1	4,742	104.4200	4,758	4,557	4,709	0	(7)	0	0	8.500	7.145	MON	32	387	07/03/1997	06/01/2025
31374F-4J-5	FNMA POOL NO 313225			2	1	5,074	107.7800	5,350	4,964	5,065	0	(3)	0	0	8.000	6.997	MON	33	397	06/30/2000	12/01/2026
31374F-5F-2	FNMA POOL NO 313246			2	1	6,411	104.4200	6,492	6,217	6,383	0	(5)	0	0	8.500	7.260	MON	44	529	06/30/2000	11/01/2026
31374F-KG-3	FNMA POOL NO 312695			2	1	7,349	104.4200	7,375	7,062	7,302	0	(10)	0	0	8.500	7.056	MON	50	600	07/03/1997	06/01/2025
31374F-WA-3	FNMA POOL NO 313041			2	1	3,067	107.7800	3,223	2,990	3,058	0	(2)	0	0	8.000	6.949	MON	20	239	07/07/1999	08/01/2026
31374F-XH-7	FNMA POOL NO 313080			2	1	6,918	107.7800	7,281	6,756	6,893	0	(4)	0	0	8.000	7.019	MON	45	541	06/30/2000	07/01/2026
31374G-LS-4	FNMA POOL NO 313637			2	1	1,255	106.7500	1,306	1,223	1,252	0	(1)	0	0	8.000	6.869	MON	8	98	07/07/1999	07/01/2027
31374G-NC-7	FNMA POOL NO 313687			2	1	2,597	109.6800	2,835	2,585	2,595	0	0	0	0	7.000	6.723	MON	15	181	05/25/1999	09/01/2027
31374G-SR-9	FNMA POOL NO 313828			2	1	15,579	109.6800	17,014	15,513	15,565	0	(2)	0	0	7.000	6.739	MON	90	1,086	06/30/2000	10/01/2027
31374J-FS-5	FNMA POOL NO 315277			2	1	1,523	104.4200	1,529	1,464	1,516	0	(2)	0	0	8.500	6.603	MON	10	125	07/03/1997	06/01/2025
31374K-CR-7	FNMA POOL NO 316080			2	1	12,365	107.7800	12,993	12,055	12,304	0	(12)	0	0	8.000	7.184	MON	80	964	07/07/1999	07/01/2025
31374K-MB-1	FNMA POOL NO 316354			2	1	21,936	107.7800	23,078	21,413	21,838	0	(16)	0	0	8.000	7.072	MON	143	1,713	06/30/2000	07/01/2025
31374K-PY-8	FNMA POOL NO 316439			2	1	18,440	108.6900	19,394	17,844	18,288	0	(26)	0	0	9.000	8.125	MON	134	1,606	06/30/2000	06/01/2025
31374K-UX-4	FNMA POOL NO 316598			2	1	7,094	104.4200	7,120	6,818	7,038	0	(11)	0	0	8.500	7.324	MON	48	580	07/03/1997	07/01/2025
31374M-QK-3	FNMA POOL NO 318258			2	1	79,158	111.0300	88,948	80,112	79,309	0	23	0	0	7.000	7.264	MON	467	5,608	06/30/2000	07/01/2025
31374N-JD-5	FNMA POOL NO 318960			2	1	2,285	107.7800	2,401	2,228	2,275	0	(2)	0	0	8.000	7.118	MON	15	178	07/07/1999	08/01/2025
31374P-H8-3	FNMA POOL NO 319855			2	1	4,777	104.4200	4,794	4,591	4,746	0	(6)	0	0	8.500	7.100	MON	33	390	07/03/1997	08/01/2025
31374P-N7-8	FNMA POOL NO 320014			2	1	2,495	107.7800	2,622	2,433	2,487	0	(2)	0	0	8.000	6.864	MON	16	195	07/07/1999	08/01/2025
31374P-R3-3	FNMA POOL NO 320106			2	1	8,304	107.7800	8,758	8,126	8,281	0	(6)	0	0	8.000	7.154	MON	54	650	06/30/2000	10/01/2025
31374Q-JC-0	FNMA POOL NO 320759			2	1	3,989	108.7000	4,228	3,890	3,973	0	(1)	0	0	7.500	6.453	MON	24	292	06/30/2000	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31374S-ZL-8	FNMA POOL NO 323047			2	1	3,025	108.7000	3,207	2,950	3,009	0	(3)	0	0	7.500	6.591	MON	18	221	06/30/2000	12/01/2024
31374T-2M-0	FNMA POOL NO 323980			2	1	663	100.9100	658	652	650	0	(3)	0	0	6.000	5.139	MON	3	39	09/14/2007	04/01/2014
31374T-5M-7	FNMA POOL NO 324052			2	1	1,230	111.0300	1,372	1,236	1,230	0	0	0	0	7.000	7.093	MON	7	87	06/01/1999	09/01/2025
31374T-AT-6	FNMA POOL NO 323218			2	1	3,223	107.2200	3,369	3,142	3,216	0	(1)	0	0	8.000	6.925	MON	21	251	07/07/1999	06/01/2028
31374T-D8-9	FNMA POOL NO 323327			2	1	10,070	107.5800	11,023	10,246	10,082	0	2	0	0	7.000	7.589	MON	60	717	06/30/2000	10/01/2028
31374T-DY-2	FNMA POOL NO 323319			2	1	20,284	107.5800	21,720	20,189	20,265	0	(3)	0	0	7.000	6.749	MON	118	1,413	06/30/2000	10/01/2028
31374T-MH-9	FNMA POOL NO 323560			2	1	3	101.0500	3	3	3	0	0	0	0	5.500	5.956	MON	0	0	03/21/2001	01/01/2014
31374T-N9-6	FNMA POOL NO 323616			2	1	87	101.0900	88	87	87	0	0	0	0	7.000	6.858	MON	1	6	06/30/2000	02/01/2014
31374T-NR-6	FNMA POOL NO 323600			2	1	10,385	106.7500	10,846	10,160	10,359	0	(4)	0	0	8.000	7.102	MON	68	813	06/30/2000	11/01/2028
31374T-Q6-9	FNMA POOL NO 323677			2	1	52,468	107.2200	54,917	51,217	52,326	0	(21)	0	0	8.000	6.990	MON	341	4,097	06/30/2000	08/01/2028
31374T-QF-9	FNMA POOL NO 323654			2	1	6,098	101.3800	6,029	5,948	5,936	0	(25)	0	0	6.500	5.275	MON	32	387	01/29/2002	04/01/2014
31374T-SD-2	FNMA POOL NO 323716			2	1	129	100.9100	128	126	126	0	(1)	0	0	6.000	5.146	MON	1	8	09/14/2007	05/01/2014
31374T-TQ-2	FNMA POOL NO 323759			2	1	261,515	110.8300	284,085	256,317	260,286	0	(224)	0	0	8.000	7.197	MON	1,709	20,505	06/30/2000	12/01/2023
31374T-UG-2	FNMA POOL NO 323783			2	1	609	100.9100	625	620	616	0	1	0	0	6.000	6.553	MON	3	37	06/30/2000	06/01/2014
31374T-UM-9	FNMA POOL NO 323788			2	1	703	101.3800	725	715	711	0	1	0	0	6.500	7.216	MON	4	46	11/14/2000	06/01/2014
31374T-UN-7	FNMA POOL NO 323789			2	1	181	100.9100	179	178	177	0	(1)	0	0	6.000	5.064	MON	1	11	09/14/2007	06/01/2014
31374T-V2-2	FNMA POOL NO 323833			2	1	100	100.9100	106	105	104	0	1	0	0	6.000	7.657	MON	1	6	08/05/1999	07/01/2014
31374T-VE-6	FNMA POOL NO 323813			2	1	13,441	106.0700	14,185	13,373	13,430	0	(1)	0	0	7.000	6.726	MON	78	936	06/30/2000	06/01/2029
31374T-YZ-6	FNMA POOL NO 323928			2	1	42	100.9400	43	43	42	0	0	0	0	7.000	7.905	MON	0	3	07/17/2000	09/01/2014
31374U-JY-3	FNMA POOL NO 324379			2	1	2,123	108.7000	2,248	2,068	2,109	0	(3)	0	0	7.500	6.752	MON	13	155	02/05/1999	05/01/2024
31374V-HR-8	FNMA POOL NO 325240			2	1	1,043	111.0300	1,163	1,048	1,043	0	0	0	0	7.000	7.093	MON	6	73	06/01/1999	10/01/2025
31374V-LN-2	FNMA POOL NO 325333			2	1	15,228	107.7800	16,001	14,846	15,160	0	(14)	0	0	8.000	7.154	MON	99	1,188	07/07/1999	12/01/2025
31374W-BJ-0	FNMA POOL NO 325941			2	1	2,569	107.7800	2,711	2,515	2,564	0	(2)	0	0	8.000	7.003	MON	17	201	06/30/2000	10/01/2025
31374Y-2M-9	FNMA POOL NO 328480			2	1	9,581	104.4200	9,614	9,207	9,523	0	(12)	0	0	8.500	7.088	MON	65	783	07/03/1997	12/01/2025
31374Y-T4-0	FNMA POOL NO 328271			2	1	13,251	107.7800	13,963	12,955	13,214	0	(10)	0	0	8.000	7.123	MON	86	1,036	06/30/2000	11/01/2025
31375B-A2-3	FNMA POOL NO 329525			2	1	4,344	108.7000	4,593	4,225	4,325	0	(3)	0	0	7.500	6.305	MON	26	317	06/30/2000	11/01/2025
31375B-QC-4	FNMA POOL NO 329951			2	1	13,297	108.7000	14,060	12,935	13,230	0	(12)	0	0	7.500	6.496	MON	81	970	06/30/2000	11/01/2025
31375B-UQ-8	FNMA POOL NO 330091			2	1	226,450	110.8300	245,356	221,374	224,937	0	(256)	0	0	8.000	7.221	MON	1,476	17,710	06/30/2000	02/01/2023
31375F-VL-9	FNMA POOL NO 333719			2	1	33,967	104.4200	34,095	32,652	33,662	0	(57)	0	0	8.500	7.495	MON	231	2,775	07/03/1997	08/01/2025
31375K-5G-8	FNMA POOL NO 337547			2	1	6,980	110.1200	7,949	7,219	7,027	0	7	0	0	6.500	7.450	MON	39	469	06/30/2000	04/01/2024
31375K-5K-9	FNMA POOL NO 337550			2	1	7,571	110.8300	8,182	7,383	7,526	0	(9)	0	0	8.000	7.024	MON	49	591	07/07/1999	01/01/2023
31375Q-ST-2	FNMA POOL NO 341730			2	1	67,659	107.7800	70,287	65,216	67,235	0	(79)	0	0	8.000	6.662	MON	435	5,217	06/30/2000	12/01/2025
31375T-E3-8	FNMA POOL NO 344054			2	1	2,051	110.8300	2,188	1,974	2,038	0	(3)	0	0	8.000	6.554	MON	13	158	06/30/2000	01/01/2026
31375V-AS-2	FNMA POOL NO 345717			2	1	4,742	107.7800	4,993	4,633	4,727	0	(3)	0	0	8.000	6.965	MON	31	371	06/30/2000	08/01/2026
31375X-VH-9	FNMA POOL NO 348116			2	1	270	111.0300	302	272	270	0	0	0	0	7.000	7.095	MON	2	19	06/01/1999	09/01/2024
31375Y-DM-6	FNMA POOL NO 348508			2	1	676	107.7800	710	659	673	0	0	0	0	8.000	6.953	MON	4	53	07/07/1999	06/01/2026
31376C-RB-2	FNMA POOL NO 351582			2	1	73,574	107.7800	77,297	71,720	73,092	0	(79)	0	0	8.000	7.289	MON	478	5,738	06/30/2000	05/01/2025
31376F-W7-8	FNMA POOL NO 354470			2	1	4,474	104.4200	4,527	4,336	4,442	0	(6)	0	0	8.500	7.679	MON	31	369	03/11/1997	07/01/2025
31376G-FF-7	FNMA POOL NO 354866			2	1	25,316	104.4200	25,612	24,528	25,162	0	(30)	0	0	8.500	7.640	MON	174	2,085	03/11/1997	08/01/2026
31376H-2L-6	FNMA POOL NO 356379			2	1	12,449	106.7500	13,123	12,293	12,421	0	(5)	0	0	8.000	7.494	MON	82	983	06/30/2000	01/01/2027
31376H-RE-5	FNMA POOL NO 356085			2	1	77,309	107.7800	82,085	76,162	77,096	0	(15)	0	0	8.000	7.431	MON	508	6,093	06/30/2000	09/01/2026
31376J-VF-3	FNMA POOL NO 357114			2	1	684	104.5200	704	674	675	0	(1)	0	0	6.000	5.335	MON	3	40	10/02/2001	04/01/2016
31376J-VP-1	FNMA POOL NO 357122			2	1	976	104.7400	1,006	960	965	0	(3)	0	0	6.000	5.182	MON	5	58	09/14/2007	05/01/2016
31376J-VS-5	FNMA POOL NO 357125			2	1	3,656	104.5200	3,763	3,601	3,614	0	(8)	0	0	6.000	5.239	MON	18	216	10/02/2001	05/01/2016
31376K-CL-8	FNMA POOL NO 357475			2	1	1,728,869	106.8200	1,897,974	1,776,776	1,744,855	0	3,101	0	0	4.500	5.356	MON	6,663	79,955	01/12/2006	01/01/2019
31376K-FR-2	FNMA POOL NO 357576	RA		2	1	5,410,699	108.9800	6,141,332	5,635,228	5,425,124	0	841	0	0	5.000	6.087	MON	23,480	281,761	05/26/2004	05/01/2034
31376K-GQ-3	FNMA POOL NO 357607			2	1	249,933	107.0700	246,925	230,616	246,748	0	(1,976)	0	0	5.000	1.512	MON	961	11,531	05/23/2012	08/01/2019
31376K-UB-0	FNMA POOL NO 357978			2	1	1,479,152	107.0900	1,459,456	1,362,828	1,461,997	0	(10,637)	0	0	5.000	2.033	MON	5,678	68,141	05/23/2012	09/01/2020
31376L-QT-4	FNMA POOL NO 358766			2	1	10,147	107.7800	10,621	9,854	10,098	0	(7)	0	0	8.000	6.965	MON	66	788	06/30/2000	09/01/2026
31376M-TE-2	FNMA POOL NO 359749			2	1	139,754	107.7800	148,539	137,822	139,383	0	(44)	0	0	8.000	7.480	MON	919	11,026	06/30/2000	10/01/2026
31376R-6D-8	FNMA POOL NO 363668			2	1	147,419	107.7800	156,756	145,446	146,996	0	(55)	0	0	8.000	7.551	MON	970	11,636	06/30/2000	11/01/2026
31376R-6M-8	FNMA POOL NO 363676			2	1	85,973	107.7800	91,280	84,694	85,728	0	(46)	0	0	8.000	7.459	MON	565	6,776	06/30/2000	11/01/2026
31376W-HS-2	FNMA POOL NO 367541			2	1	108,758	107.7800	115,747	107,396	108,518	0	(46)	0	0	8.000	7.477	MON	716	8,592	06/30/2000	12/01/2026
31376Z-6J-7	FNMA POOL NO 370873			2	1	249,177	106.7500	262,417	245,828	248,390	0	(66)	0	0	8.000	7.607	MON	1,639	19,666	06/30/2000	02/01/2027
31376Z-TP-8	FNMA POOL NO 370558			2	1	3,148	106.7500	3,276	3,069	3,138	0	(2)	0	0	8.000	7.026	MON	20	246	07/07/1999	05/01/2027
31377B-QR-9	FNMA POOL NO 372264			2	1	14,771	106.7500	15,496	14,516	14,746	0	(7)	0	0	8.000	7.305	MON	97	1,161	06/30/2000	06/01/2027
31377B-ZP-3	FNMA POOL NO 372550			2	1	33,540	106.7500	35,263	33,034	33,449	0	(16)	0	0	8.000	7.441	MON	220	2,643	06/30/2000	03/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31377D-AU-5	FNMA POOL NO 373619			2	1	20,088	104.4200	20,379	19,516	19,995	0	(16)	0	0	8.500	7.511	MON	138	1,659	06/30/2000	03/01/2027
31377D-PZ-8	FNMA POOL NO 374040			2	1	7,612	108.5200	8,052	7,419	7,586	0	(5)	0	0	7.500	6.590	MON	46	556	01/13/1999	08/01/2027
31377G-5W-0	FNMA POOL NO 377161			2	1	4,877	102.6400	5,025	4,896	4,875	0	0	0	0	7.000	7.068	MON	29	343	06/30/2000	04/01/2017
31377G-XV-1	FNMA POOL NO 376992			2	1	19,039	108.5200	20,160	18,577	18,968	0	(9)	0	0	7.500	6.618	MON	116	1,393	06/30/2000	08/01/2027
31377K-VN-2	FNMA POOL NO 379621			2	1	245	108.1000	272	252	246	0	0	0	0	6.000	7.058	MON	1	15	03/15/1999	04/01/2028
31377K-X5-9	FNMA POOL NO 379700			2	1	42,761	110.4400	48,855	44,238	42,920	0	37	0	0	6.500	7.401	MON	240	2,875	06/30/2000	05/01/2027
31377K-X6-7	FNMA POOL NO 379701			2	1	729	109.6800	802	731	729	0	0	0	0	7.000	7.030	MON	4	51	06/30/2000	05/01/2027
31378A-AG-1	FNMA POOL NO 392507			2	1	4,457	108.5200	4,715	4,345	4,444	0	(2)	0	0	7.500	6.313	MON	27	326	06/30/2000	08/01/2027
31378A-AL-0	FNMA POOL NO 392511			2	1	1,778	108.5200	1,881	1,733	1,773	0	(1)	0	0	7.500	6.397	MON	11	130	01/13/1999	09/01/2027
31378A-AW-6	FNMA POOL NO 392521			2	1	4,270	108.5200	4,517	4,162	4,257	0	(3)	0	0	7.500	6.522	MON	26	312	01/13/1999	09/01/2027
31378B-CR-3	FNMA POOL NO 393480			2	1	157	106.7500	164	153	157	0	0	0	0	8.000	6.694	MON	1	12	07/07/1999	07/01/2027
31378B-KR-4	FNMA POOL NO 393704			2	1	1,894	106.7500	1,971	1,846	1,888	0	(1)	0	0	8.000	7.003	MON	12	148	07/07/1999	08/01/2027
31378D-4D-9	FNMA POOL NO 396020			2	1	530	108.5200	560	516	528	0	0	0	0	7.500	6.352	MON	3	39	01/13/1999	09/01/2027
31378D-BM-1	FNMA POOL NO 395244			2	1	91,733	104.2800	97,338	93,342	92,276	0	112	0	0	6.500	6.944	MON	506	6,067	08/20/1997	06/01/2019
31378D-GQ-7	FNMA POOL NO 395407			2	1	13,781	106.7500	14,389	13,480	13,751	0	(9)	0	0	8.000	7.202	MON	90	1,078	06/30/2000	10/01/2027
31378D-QR-4	FNMA POOL NO 395664			2	1	185	106.7500	193	181	185	0	0	0	0	8.000	6.632	MON	1	14	07/07/1999	08/01/2027
31378E-AM-0	FNMA POOL NO 396112			2	1	4,413	106.7500	4,626	4,334	4,407	0	(2)	0	0	8.000	7.140	MON	29	347	06/30/2000	10/01/2027
31378E-BE-7	FNMA POOL NO 396137			2	1	4,300	109.6800	4,738	4,319	4,300	0	0	0	0	7.000	7.094	MON	25	302	06/01/1999	10/01/2027
31378E-GJ-1	FNMA POOL NO 396301			2	1	381	108.5200	402	370	380	0	0	0	0	7.500	6.122	MON	2	28	06/30/2000	08/01/2027
31378E-GS-1	FNMA POOL NO 396309			2	1	9,119	106.7500	9,526	8,924	9,092	0	(5)	0	0	8.000	7.116	MON	59	714	06/30/2000	08/01/2027
31378F-D6-9	FNMA POOL NO 397125			2	1	10,540	110.8300	11,489	10,366	10,409	0	(23)	0	0	8.000	7.373	MON	69	829	06/30/2000	03/01/2017
31378F-VC-6	FNMA POOL NO 397611			2	1	5,516	106.7500	5,757	5,393	5,502	0	(3)	0	0	8.000	6.950	MON	36	431	06/30/2000	09/01/2027
31378F-Y9-0	FNMA POOL NO 397736			2	1	2,806	106.7500	2,920	2,735	2,798	0	(2)	0	0	8.000	7.007	MON	18	219	07/07/1999	10/01/2027
31378G-2C-6	FNMA POOL NO 398671			2	1	6,834	106.7500	7,112	6,662	6,804	0	(6)	0	0	8.000	7.297	MON	44	533	07/07/1999	09/01/2027
31378G-VZ-3	FNMA POOL NO 398532			2	1	396	108.5200	419	386	395	0	0	0	0	7.500	6.515	MON	2	29	01/13/1999	09/01/2027
31378H-7B-1	FNMA POOL NO 399690			2	1	1,163	108.5200	1,230	1,133	1,160	0	(1)	0	0	7.500	6.362	MON	7	85	01/13/1999	09/01/2027
31378H-HW-4	FNMA POOL NO 399045			2	1	5,949	108.5200	6,298	5,804	5,930	0	(4)	0	0	7.500	6.465	MON	36	436	06/30/2000	09/01/2027
31378J-D4-6	FNMA POOL NO 399823			2	1	692	106.7500	720	675	690	0	0	0	0	8.000	6.932	MON	5	54	07/07/1999	09/01/2027
31378J-D5-3	FNMA POOL NO 399824			2	1	4,558	108.5200	4,830	4,451	4,545	0	(3)	0	0	7.500	6.456	MON	28	334	06/30/2000	09/01/2027
31378K-KD-5	FNMA POOL NO 400892			2	1	19,629	107.7800	20,892	19,384	19,582	0	(8)	0	0	8.000	7.572	MON	129	1,551	06/30/2000	10/01/2027
31378L-N5-7	FNMA POOL NO 401912			2	1	1,201	106.7500	1,250	1,171	1,197	0	(1)	0	0	8.000	7.034	MON	8	94	07/07/1999	10/01/2027
31378M-NK-2	FNMA POOL NO 402794			2	1	11,468	106.7500	12,023	11,263	11,452	0	(5)	0	0	8.000	7.207	MON	75	901	06/30/2000	11/01/2027
31378M-UK-4	FNMA POOL NO 402986			2	1	166,590	107.7800	176,652	163,907	165,709	0	(48)	0	0	8.000	7.690	MON	1,093	13,113	06/30/2000	09/01/2026
31378M-VX-5	FNMA POOL NO 403030			2	1	13,651	106.7500	14,205	13,307	13,607	0	(10)	0	0	8.000	7.095	MON	89	1,065	07/07/1999	10/01/2027
31378N-AX-6	FNMA POOL NO 403322			2	1	1,940	107.2200	2,028	1,891	1,934	0	(1)	0	0	8.000	7.110	MON	13	151	07/07/1999	01/01/2028
31378P-3T-8	FNMA POOL NO 405010			2	1	1,665	106.7500	1,733	1,623	1,661	0	(1)	0	0	8.000	6.833	MON	11	130	07/07/1999	11/01/2027
31378P-M8-3	FNMA POOL NO 404583			2	1	1,832	106.7500	1,891	1,771	1,825	0	(1)	0	0	8.000	6.433	MON	12	142	06/30/2000	11/01/2027
31378P-M9-1	FNMA POOL NO 404584			2	1	22,541	106.7500	23,644	22,149	22,501	0	(12)	0	0	8.000	7.360	MON	148	1,772	06/30/2000	11/01/2027
31378T-DZ-5	FNMA POOL NO 407920			2	1	11,727	102.6400	11,765	11,463	11,557	0	(13)	0	0	7.500	6.724	MON	72	860	06/30/2000	12/01/2017
31378U-G4-8	FNMA POOL NO 408919			2	1	620	106.7500	645	604	618	0	0	0	0	8.000	6.887	MON	4	48	07/07/1999	12/01/2027
31378Y-MH-4	FNMA POOL NO 412660			2	1	38,342	108.1000	42,569	39,380	38,478	0	21	0	0	6.000	6.692	MON	197	2,363	06/30/2000	03/01/2028
31379B-LD-3	FNMA POOL NO 414424			2	1	121,618	107.7800	128,557	119,282	120,983	0	(107)	0	0	8.000	7.525	MON	795	9,543	06/30/2000	05/01/2026
31379B-PV-9	FNMA POOL NO 414536			2	1	56,609	107.7800	59,564	55,266	56,311	0	(42)	0	0	8.000	7.298	MON	368	4,421	06/30/2000	05/01/2026
31379C-5P-2	FNMA POOL NO 415854			2	1	3,919	106.7500	4,090	3,832	3,910	0	(2)	0	0	8.000	6.879	MON	26	307	06/30/2000	01/01/2028
31379D-3E-7	FNMA POOL NO 416697			2	1	34,511	107.5800	36,942	34,337	34,461	0	(9)	0	0	7.000	6.847	MON	200	2,404	06/30/2000	12/01/2028
31379D-LJ-6	FNMA POOL NO 416229			2	1	44,654	107.2200	46,912	43,752	44,503	0	(27)	0	0	8.000	7.330	MON	292	3,500	06/30/2000	12/01/2027
31379E-AY-3	FNMA POOL NO 416823			2	1	1,274	109.6800	1,403	1,279	1,274	0	0	0	0	7.000	7.093	MON	7	89	06/01/1999	02/01/2028
31379E-SX-6	FNMA POOL NO 417334			2	1	3,376	108.1000	3,817	3,531	3,389	0	0	0	0	6.000	7.659	MON	18	212	05/26/1999	03/01/2028
31379E-ZD-2	FNMA POOL NO 417540			2	1	6,659	108.1000	7,529	6,965	6,691	0	6	0	0	6.000	7.376	MON	35	418	05/26/1999	03/01/2028
31379E-ZJ-9	FNMA POOL NO 417545			2	1	5,114	107.2200	5,397	5,033	5,101	0	(3)	0	0	8.000	7.408	MON	34	403	09/03/1999	08/01/2026
31379F-D2-7	FNMA POOL NO 417821			2	1	12,772	108.1000	14,439	13,358	12,849	0	8	0	0	6.000	7.147	MON	67	801	05/26/1999	03/01/2028
31379H-C7-3	FNMA POOL NO 419594			2	1	5,343	108.1000	6,197	5,733	5,383	0	8	0	0	6.000	8.184	MON	29	344	09/29/1999	09/01/2028
31379H-VS-6	FNMA POOL NO 420125			2	1	1,999	107.7800	2,101	1,949	1,990	0	(1)	0	0	8.000	7.192	MON	13	156	07/07/1999	05/01/2026
31379K-L3-5	FNMA POOL NO 421646			2	1	127,949	111.4600	138,296	124,080	127,445	0	(116)	0	0	6.000	5.181	MON	620	7,445	03/10/2005	03/01/2028
31379N-Z7-5	FNMA POOL NO 424766			2	1	469	107.7800	504	467	469	0	0	0	0	8.000	7.744	MON	3	38	08/10/1999	01/01/2026
31379Q-A8-3	FNMA POOL NO 425831			2	1	12,995	107.5800	14,066	13,075	12,997	0	0	0	0	7.000	7.151	MON	76	915	06/30/2000	04/01/2028
31379Q-NG-1	FNMA POOL NO 426191			2	1	2,384	107.7800	2,480	2,301	2,371	0	(2)	0	0	8.000	6.727	MON	15	184	06/30/2000	11/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31379R-JY-5	FNMA POOL NO 426979			2	1	49,248	107.2200	51,938	48,439	49,100	0	(15)	0	0	8.000	7.500	MON	323	3,875	06/30/2000	05/01/2028
31379W-LK-1	FNMA POOL NO 431530			2	1	271	108.1000	302	279	272	0	0	0	0	6.000	6.918	MON	1	17	03/11/1999	09/01/2028
31379X-S2-2	FNMA POOL NO 432637			2	1	3,963	107.2200	4,142	3,863	3,948	0	(3)	0	0	8.000	7.260	MON	26	309	07/07/1999	05/01/2028
31380B-CC-2	FNMA POOL NO 434867			2	1	498	108.1000	564	521	500	0	0	0	0	6.000	7.604	MON	3	31	05/26/1999	08/01/2028
31380B-UW-8	FNMA POOL NO 435397			2	1	6,036	107.2200	6,369	5,940	6,022	0	(3)	0	0	8.000	7.399	MON	40	475	06/30/2000	07/01/2028
31380D-S2-3	FNMA POOL NO 437137			2	1	38,958	108.1000	44,051	40,751	39,190	0	42	0	0	6.000	7.211	MON	204	2,445	06/30/2000	08/01/2028
31380E-DD-3	FNMA POOL NO 437600			2	1	689	108.1000	780	722	691	0	0	0	0	6.000	8.176	MON	4	43	06/30/2000	07/01/2028
31380E-UK-8	FNMA POOL NO 438086			2	1	24,583	108.7000	26,030	23,946	24,437	0	(25)	0	0	7.500	6.434	MON	150	1,796	06/30/2000	08/01/2023
31380F-ZT-1	FNMA POOL NO 439154			2	1	3,520	106.7500	3,663	3,431	3,512	0	(2)	0	0	8.000	6.901	MON	23	274	07/07/1999	04/01/2028
31380G-GP-8	FNMA POOL NO 439506			2	1	23,731	108.1000	27,015	24,992	23,877	0	27	0	0	6.000	7.540	MON	125	1,500	06/30/2000	08/01/2028
31380H-JD-0	FNMA POOL NO 440460			2	1	6,223	108.1000	7,059	6,530	6,248	0	5	0	0	6.000	7.849	MON	33	392	06/30/2000	09/01/2028
31380J-H8-9	FNMA POOL NO 441355			2	1	11,584	108.1000	12,503	11,566	11,575	0	(1)	0	0	6.000	5.907	MON	58	694	06/30/2000	10/01/2028
31380L-3J-5	FNMA POOL NO 443701			2	1	10,016	108.1000	10,810	10,000	10,008	0	(1)	0	0	6.000	5.911	MON	50	600	06/30/2000	09/01/2028
31380L-AG-3	FNMA POOL NO 442907			2	1	7,280	108.1000	8,089	7,483	7,308	0	(6)	0	0	6.000	6.615	MON	37	449	03/11/1999	09/01/2028
31380M-J4-9	FNMA POOL NO 444083			2	1	8,402	107.5800	9,079	8,439	8,402	0	0	0	0	7.000	7.090	MON	49	591	06/30/2000	11/01/2028
31380M-LR-5	FNMA POOL NO 444136			2	1	12,245	107.5800	13,234	12,301	12,247	0	0	0	0	7.000	7.095	MON	72	861	06/01/1999	12/01/2028
31380N-MP-6	FNMA POOL NO 445066			2	1	2,346	107.5800	2,535	2,357	2,346	0	0	0	0	7.000	7.094	MON	14	165	06/01/1999	09/01/2027
31380Q-V9-5	FNMA POOL NO 447140			2	1	2,747	108.3900	3,082	2,843	2,752	0	0	0	0	7.500	9.208	MON	18	213	06/29/2000	11/01/2029
31380R-RK-3	FNMA POOL NO 447890			2	1	304	101.0500	320	317	317	0	4	0	0	5.500	7.636	MON	1	17	06/30/2000	01/01/2014
31380R-RP-2	FNMA POOL NO 447894			2	1	60	100.9100	60	59	59	0	0	0	0	6.000	5.111	MON	0	4	09/14/2007	02/01/2014
31380S-RP-0	FNMA POOL NO 448794			2	1	8,885	107.5800	9,517	8,846	8,881	0	(2)	0	0	7.000	6.775	MON	52	619	06/30/2000	10/01/2028
31380S-SC-8	FNMA POOL NO 448815			2	1	58,464	107.5800	62,688	58,269	58,415	0	(9)	0	0	7.000	6.824	MON	340	4,079	06/30/2000	11/01/2028
31380T-CD-1	FNMA POOL NO 449268			2	1	569	101.7100	571	561	561	0	0	0	0	6.000	5.169	MON	3	34	09/14/2007	01/01/2014
31380T-FQ-9	FNMA POOL NO 449375			2	1	98,554	107.5800	106,524	99,014	98,572	0	0	0	0	7.000	7.095	MON	578	6,930	06/30/2000	06/01/2028
31380T-GB-1	FNMA POOL NO 449394			2	1	7,150	107.5800	7,652	7,113	7,144	0	2	0	0	7.000	6.721	MON	41	498	06/30/2000	11/01/2028
31380U-BB-3	FNMA POOL NO 450134			2	1	10,845	107.5800	11,628	10,808	10,836	0	(2)	0	0	7.000	6.807	MON	63	756	06/30/2000	12/01/2028
31380U-UU-0	FNMA POOL NO 450695			2	1	60,029	106.7500	62,648	58,688	59,747	0	(51)	0	0	8.000	7.396	MON	391	4,695	06/30/2000	08/01/2027
31380U-ZH-4	FNMA POOL NO 450844			2	1	8,339	107.5800	8,927	8,297	8,332	0	(2)	0	0	7.000	6.742	MON	48	581	06/30/2000	11/01/2028
31380U-ZJ-0	FNMA POOL NO 450845			2	1	5,660	107.5800	6,061	5,633	5,655	0	(1)	0	0	7.000	6.750	MON	33	394	06/30/2000	12/01/2028
31380W-GY-4	FNMA POOL NO 452115			2	1	13,945	107.5800	15,095	14,031	13,947	0	0	0	0	7.000	7.156	MON	82	982	06/30/2000	11/01/2028
31380W-PH-1	FNMA POOL NO 452324			2	1	36,249	107.5800	38,867	36,127	36,216	0	(4)	0	0	7.000	6.839	MON	211	2,529	06/30/2000	12/01/2028
31380W-XK-5	FNMA POOL NO 452582			2	1	5,332	106.0700	5,630	5,308	5,327	0	(1)	0	0	7.000	6.843	MON	31	371	05/25/1999	04/01/2029
31380W-XR-0	FNMA POOL NO 452588			2	1	5,671	106.0700	5,984	5,642	5,666	0	(1)	0	0	7.000	6.702	MON	33	395	06/30/2000	06/01/2029
31380X-5T-5	FNMA POOL NO 453658			2	1	9,496	107.5800	9,925	9,225	9,465	0	(6)	0	0	7.000	6.000	MON	54	646	05/09/2006	12/01/2028
31380X-SM-5	FNMA POOL NO 453324			2	1	4,223	106.0700	4,466	4,211	4,221	0	(1)	0	0	7.000	6.851	MON	25	295	05/20/1999	02/01/2029
31380Y-3P-3	FNMA POOL NO 454506			2	1	50,183	107.2200	53,014	49,443	50,002	0	(18)	0	0	8.000	7.626	MON	330	3,955	06/30/2000	08/01/2027
31381A-7D-7	FNMA POOL NO 455492			2	1	36,393	108.7700	42,686	39,245	36,817	0	73	0	0	6.000	7.807	MON	196	2,355	06/30/2000	01/01/2029
31381A-K4-2	FNMA POOL NO 454915			2	1	304	101.0500	319	316	314	0	1	0	0	5.500	6.906	MON	1	17	12/05/2000	04/01/2014
31381A-KK-6	FNMA POOL NO 454898			2	1	839	101.0500	904	895	889	0	7	0	0	5.500	8.008	MON	4	49	06/30/2000	02/01/2014
31381B-CB-3	FNMA POOL NO 455566			2	1	16,874	108.1000	19,094	17,664	16,957	0	5	0	0	6.000	7.406	MON	88	1,060	06/30/2000	12/01/2028
31381B-KQ-1	FNMA POOL NO 455803			2	1	63,324	106.0700	66,948	63,119	63,273	0	(10)	0	0	7.000	6.825	MON	368	4,418	06/30/2000	02/01/2029
31381C-P2-7	FNMA POOL NO 456841			2	1	6,375	106.0700	6,740	6,355	6,371	0	(1)	0	0	7.000	6.802	MON	37	445	06/30/2000	02/01/2029
31381C-VC-8	FNMA POOL NO 457011			2	1	67,241	106.0700	71,079	67,014	67,184	0	(11)	0	0	7.000	6.828	MON	391	4,691	06/30/2000	01/01/2029
31381C-XG-7	FNMA POOL NO 457079			2	1	5,462	106.0700	5,820	5,487	5,463	0	0	0	0	7.000	7.093	MON	32	384	06/01/1999	01/01/2029
31381D-QK-4	FNMA POOL NO 457758			2	1	631	106.0700	673	634	632	0	0	0	0	7.000	7.087	MON	4	45	06/01/1999	01/01/2029
31381F-JZ-4	FNMA POOL NO 459380			2	1	1,647	106.0700	1,741	1,642	1,646	0	0	0	0	7.000	6.793	MON	10	115	05/20/1999	02/01/2029
31381F-SG-6	FNMA POOL NO 459619			2	1	24,496	106.0700	25,835	24,357	24,465	0	(6)	0	0	7.000	6.791	MON	142	1,705	06/30/2000	01/01/2029
31381F-V6-4	FNMA POOL NO 459737			2	1	10,694	106.0700	11,309	10,662	10,686	0	(2)	0	0	7.000	6.881	MON	62	746	05/20/1999	03/01/2029
31381F-VN-7	FNMA POOL NO 459721			2	1	50	101.0500	56	55	55	0	1	0	0	5.500	9.595	MON	0	3	05/09/2000	02/01/2014
31381F-XL-9	FNMA POOL NO 459783			2	1	19,822	106.0700	21,111	19,904	19,820	0	0	0	0	7.000	7.086	MON	116	1,393	06/30/2000	01/01/2028
31381K-4D-8	FNMA POOL NO 463520			2	1	2,887,925	109.7400	3,114,815	2,838,256	2,865,398	0	(5,808)	0	0	4.550	4.154	MON	11,120	130,934	01/08/2010	10/01/2019
31381K-E6-2	FNMA POOL NO 462857			2	1	11,844,214	109.2300	12,856,607	11,770,647	11,800,518	0	(11,070)	0	0	4.450	4.286	MON	43,649	523,794	01/06/2010	07/01/2019
31381L-AV-9	FNMA POOL NO 463620			2	1	1,719,665	110.3600	1,677,810	1,520,334	1,673,777	0	(27,413)	0	0	4.720	1.374	MON	6,179	72,756	04/17/2012	10/01/2019
31381L-BS-5	FNMA POOL NO 463649			2	1	2,954,025	109.3400	2,879,314	2,633,455	2,880,226	0	(44,094)	0	0	4.465	1.355	MON	10,125	119,213	04/17/2012	10/01/2019
31381L-BY-2	FNMA POOL NO 463655			2	1	17,683,836	109.4800	19,134,496	17,476,980	17,583,632	0	(25,799)	0	0	4.490	4.213	MON	67,573	795,557	01/06/2010	10/01/2019
31381L-ER-4	FNMA POOL NO 463744			2	1	5,078,007	107.5600	5,554,619	5,164,349	5,104,922	0	6,959	0	0	4.120	4.454	MON	18,322	215,726	01/06/2010	12/01/2019
31381L-FJ-1	FNMA POOL NO 463769			2	1	2,953,742	107.1700	2,882,126	2,689,328	2,893,930	0	(35,802)	0	0	4.030	1.510	MON	9,333	109,885	04/17/2012	11/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31381L-GR-2	FNMA POOL NO 463808			2	1	1,518,971	108.3900	1,645,512	1,518,140	1,516,987	0	(514)	0	0	4.310	4.273	MON	5,634	66,341	01/06/2010	11/01/2019
31381L-J7-3	FNMA POOL NO 463886			2	1	1,899,778	108.8600	2,059,184	1,891,503	1,894,542	0	(1,356)	0	0	4.400	4.284	MON	7,167	84,382	01/11/2010	12/01/2019
31381L-LG-0	FNMA POOL NO 463927			2	1	1,608,109	109.1300	1,750,412	1,603,911	1,604,716	0	(876)	0	0	4.430	4.351	MON	6,118	72,040	01/06/2010	12/01/2019
31381L-LM-7	FNMA POOL NO 463932			2	1	942,831	108.4800	1,025,013	944,861	942,553	0	(72)	0	0	4.320	4.342	MON	3,515	41,385	01/06/2010	12/01/2019
31381L-Q4-2	FNMA POOL NO 464075			2	1	7,148,408	109.2500	7,780,601	7,121,701	7,130,264	0	(4,686)	0	0	4.450	4.347	MON	27,290	321,307	01/06/2010	12/01/2019
31381L-Q5-9	FNMA POOL NO 464076			2	1	5,965,268	109.2500	6,493,585	5,943,676	5,950,388	0	(3,843)	0	0	4.450	4.350	MON	22,776	268,162	01/06/2010	12/01/2019
31381L-Q6-7	FNMA POOL NO 464077			2	1	4,323,552	109.2500	4,706,652	4,308,070	4,312,830	0	(2,769)	0	0	4.450	4.351	MON	16,508	194,368	01/06/2010	12/01/2019
31382D-F4-1	FNMA POOL NO 479087			2	1	61,576	106.0700	65,103	61,380	61,527	0	(9)	0	0	7.000	6.826	MON	358	4,296	06/30/2000	01/01/2029
31382D-N6-7	FNMA POOL NO 479313			2	1	41,881	108.7700	49,179	45,214	42,301	0	5	0	0	6.000	8.096	MON	226	2,713	06/30/2000	01/01/2029
31382D-QY-3	FNMA POOL NO 479371			2	1	380	101.0500	409	405	402	0	3	0	0	5.500	7.685	MON	2	22	09/25/2000	02/01/2014
31382D-RJ-5	FNMA POOL NO 479389			2	1	387	101.0500	416	412	410	0	3	0	0	5.500	7.519	MON	2	23	09/25/2000	02/01/2014
31382D-U7-7	FNMA POOL NO 479506			2	1	3,358	110.1300	3,873	3,516	3,368	0	2	0	0	6.500	8.365	MON	19	228	08/18/2000	04/01/2029
31382D-WD-2	FNMA POOL NO 479544			2	1	540	110.1300	617	560	541	0	0	0	0	6.500	8.071	MON	3	36	11/08/1999	08/01/2029
31382D-WM-2	FNMA POOL NO 479552			2	1	1,664	108.3900	1,866	1,722	1,667	0	0	0	0	7.500	9.036	MON	11	129	06/29/2000	09/01/2029
31382E-2P-6	FNMA POOL NO 480582			2	1	507	100.9100	536	531	528	0	3	0	0	6.000	7.607	MON	3	32	06/30/2000	04/01/2014
31382E-RJ-3	FNMA POOL NO 480289			2	1	71,172	106.0700	75,110	70,814	71,075	0	(9)	0	0	7.000	6.848	MON	413	4,957	06/30/2000	06/01/2029
31382E-VK-5	FNMA POOL NO 480418			2	1	79	101.3800	78	77	77	0	0	0	0	6.500	5.549	MON	0	5	09/17/2001	04/01/2014
31382E-Z7-0	FNMA POOL NO 480566			2	1	289	100.9100	304	301	299	0	2	0	0	6.000	7.434	MON	2	18	08/05/1999	03/01/2014
31382F-2H-1	FNMA POOL NO 481476			2	1	14,083	106.0700	14,887	14,036	14,070	0	(2)	0	0	7.000	6.852	MON	82	983	06/30/2000	02/01/2029
31382F-6C-8	FNMA POOL NO 481567			2	1	10,133	108.7700	11,861	10,905	10,202	0	13	0	0	6.000	8.601	MON	55	654	06/30/2000	02/01/2029
31382F-UF-4	FNMA POOL NO 481282			2	1	136	100.9100	143	142	141	0	1	0	0	6.000	7.502	MON	1	9	08/05/1999	04/01/2014
31382G-CS-4	FNMA POOL NO 481681			2	1	24,597	106.0700	25,952	24,467	24,571	0	(4)	0	0	7.000	6.767	MON	143	1,713	06/30/2000	03/01/2029
31382G-GB-7	FNMA POOL NO 481794			2	1	7,757	106.0700	8,265	7,792	7,758	0	0	0	0	7.000	7.097	MON	45	546	06/01/1999	05/01/2029
31382G-HT-7	FNMA POOL NO 481842			2	1	4,173	106.7500	4,345	4,070	4,163	0	(2)	0	0	8.000	6.853	MON	27	326	06/30/2000	10/01/2028
31382G-L4-7	FNMA POOL NO 481947			2	1	18	100.9100	18	18	18	0	0	0	0	6.000	5.854	MON	0	1	01/05/1999	02/01/2014
31382G-LN-5	FNMA POOL NO 481933			2	1	27,336	106.0700	28,898	27,246	27,312	0	(5)	0	0	7.000	6.846	MON	159	1,907	06/30/2000	02/01/2029
31382G-TQ-0	FNMA POOL NO 482159			2	1	5,222	106.0700	5,523	5,208	5,221	0	(1)	0	0	7.000	6.819	MON	30	364	06/30/2000	02/01/2029
31382G-TW-7	FNMA POOL NO 482165			2	1	782	101.0500	801	792	789	0	1	0	0	5.500	5.975	MON	4	44	06/30/2000	02/01/2014
31382G-UG-0	FNMA POOL NO 482183			2	1	969	101.0500	1,040	1,030	1,024	0	7	0	0	5.500	7.650	MON	5	57	06/30/2000	02/01/2014
31382G-XP-7	FNMA POOL NO 482286			2	1	5,144	106.0700	5,481	5,168	5,145	0	0	0	0	7.000	7.094	MON	30	362	06/01/1999	01/01/2029
31382H-3M-5	FNMA POOL NO 483304			2	1	376	101.0500	385	381	379	0	1	0	0	5.500	5.934	MON	2	21	06/30/2000	02/01/2014
31382H-6Z-3	FNMA POOL NO 483388			2	1	4,236	106.0700	4,471	4,215	4,232	0	0	0	0	7.000	6.721	MON	25	295	06/30/2000	02/01/2029
31382H-AQ-8	FNMA POOL NO 482515			2	1	1	100.9500	1	1	1	0	0	0	0	5.500	8.283	MON	0	0	09/09/1999	01/01/2014
31382H-Z2-4	FNMA POOL NO 483261			2	1	35,764	106.0700	38,172	35,989	35,774	0	0	0	0	7.000	7.160	MON	210	2,520	06/30/2000	02/01/2029
31382J-J7-7	FNMA POOL NO 483686			2	1	111,653	107.9500	118,432	109,709	111,287	0	(34)	0	0	8.000	7.528	MON	731	8,777	06/30/2000	12/01/2028
31382J-UT-6	FNMA POOL NO 483994			2	1	393	100.9100	414	410	407	0	3	0	0	6.000	7.647	MON	2	25	08/05/1999	04/01/2014
31382J-W8-0	FNMA POOL NO 484071			2	1	5,680	106.0700	6,050	5,704	5,680	0	0	0	0	7.000	7.083	MON	33	399	06/30/2000	03/01/2029
31382J-Y9-6	FNMA POOL NO 484136			2	1	11,562	106.0700	12,226	11,527	11,555	0	(2)	0	0	7.000	6.855	MON	67	807	05/20/1999	02/01/2029
31382K-2S-6	FNMA POOL NO 485085			2	1	2,002	108.3900	2,245	2,071	2,006	0	1	0	0	7.500	8.800	MON	13	155	05/11/2000	10/01/2029
31382K-4V-7	FNMA POOL NO 485136			2	1	44,038	106.0700	46,549	43,887	44,005	0	(7)	0	0	7.000	6.798	MON	256	3,072	06/30/2000	02/01/2029
31382K-N5-3	FNMA POOL NO 484712			2	1	136	100.9100	139	138	137	0	0	0	0	6.000	6.644	MON	1	8	01/31/2002	02/01/2014
31382K-PW-2	FNMA POOL NO 484737			2	1	101	100.9100	107	106	106	0	1	0	0	6.000	7.970	MON	1	6	06/30/2000	03/01/2014
31382K-RT-7	FNMA POOL NO 484798			2	1	471	100.9100	498	494	490	0	3	0	0	6.000	8.008	MON	2	30	06/30/2000	04/01/2014
31382K-UH-9	FNMA POOL NO 484884			2	1	24,149	106.0700	25,495	24,037	24,131	0	(3)	0	0	7.000	6.718	MON	140	1,682	06/30/2000	05/01/2029
31382K-UP-1	FNMA POOL NO 484890			2	1	2,163	100.9100	2,154	2,134	2,129	0	(6)	0	0	6.000	5.365	MON	11	128	01/31/2002	05/01/2014
31382K-W9-5	FNMA POOL NO 484972			2	1	893	101.3800	914	902	897	0	1	0	0	6.500	6.890	MON	5	59	12/01/2000	06/01/2014
31382L-2Y-1	FNMA POOL NO 485991			2	1	2,009	101.0500	2,162	2,140	2,127	0	15	0	0	5.500	7.721	MON	10	118	06/30/2000	02/01/2014
31382L-5A-0	FNMA POOL NO 486041			2	1	66	101.0500	71	70	70	0	1	0	0	5.500	7.427	MON	0	4	09/09/1999	03/01/2014
31382L-6W-1	FNMA POOL NO 486085			2	1	16,177	106.0700	17,071	16,095	16,159	0	(3)	0	0	7.000	6.791	MON	94	1,127	06/30/2000	04/01/2029
31382L-HB-5	FNMA POOL NO 485426			2	1	31,215	106.0700	33,004	31,116	31,188	0	(3)	0	0	7.000	6.844	MON	182	2,178	06/30/2000	02/01/2029
31382L-PD-2	FNMA POOL NO 485620			2	1	139	100.9100	147	145	144	0	1	0	0	6.000	7.683	MON	1	9	08/05/1999	05/01/2014
31382L-Q8-2	FNMA POOL NO 485679			2	1	32	100.9100	33	33	33	0	0	0	0	6.000	7.550	MON	0	2	08/05/1999	03/01/2014
31382L-QY-5	FNMA POOL NO 485671			2	1	29	101.3800	30	29	29	0	0	0	0	6.500	7.189	MON	0	2	10/13/2000	03/01/2014
31382L-RK-4	FNMA POOL NO 485690			2	1	482	101.3800	496	490	487	0	1	0	0	6.500	7.309	MON	3	32	10/13/2000	03/01/2014
31382L-ZY-5	FNMA POOL NO 485959			2	1	37,102	106.0700	39,151	36,912	37,065	0	(7)	0	0	7.000	6.768	MON	215	2,584	06/30/2000	05/01/2029
31382M-DN-1	FNMA POOL NO 486209			2	1	1,127	101.0500	1,213	1,201	1,193	0	10	0	0	5.500	7.477	MON	6	66	09/25/2000	03/01/2014
31382M-M6-8	FNMA POOL NO 486481			2	1	168	100.9100	177	175	174	0	1	0	0	6.000	7.547	MON	1	11	08/05/1999	02/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31382M-PM-0	FNMA POOL NO 486528			2	1	135	100.9100	142	141	140	0	1	0	0	6.000	7.550	MON	1	8	08/05/1999	02/01/2014
31382M-PU-2	FNMA POOL NO 486535			2	1	24,496	108.7700	28,796	26,474	24,747	0	43	0	0	6.000	8.097	MON	132	1,588	06/30/2000	02/01/2029
31382N-DJ-8	FNMA POOL NO 487105			2	1	19,645	106.0700	20,965	19,766	19,648	0	1	0	0	7.000	7.152	MON	115	1,384	06/30/2000	03/01/2029
31382N-UR-1	FNMA POOL NO 487592			2	1	1,190	101.0500	1,287	1,274	1,266	0	11	0	0	5.500	7.592	MON	6	70	09/25/2000	02/01/2014
31382N-UT-7	FNMA POOL NO 487594			2	1	789	100.9100	834	826	821	0	4	0	0	6.000	7.450	MON	4	50	06/30/2000	03/01/2014
31382P-2L-0	FNMA POOL NO 488679			2	1	44,201	106.7500	46,111	43,196	44,065	0	(19)	0	0	8.000	7.076	MON	288	3,456	06/30/2000	09/01/2027
31382P-5F-0	FNMA POOL NO 488746			2	1	348	106.0700	368	347	348	0	0	0	0	7.000	6.793	MON	2	24	05/20/1999	03/01/2029
31382P-DX-2	FNMA POOL NO 488018			2	1	2,984	100.9100	3,153	3,124	3,108	0	18	0	0	6.000	6.930	MON	16	187	06/30/2000	03/01/2014
31382P-GN-1	FNMA POOL NO 488105			2	1	39	101.0500	42	41	41	0	0	0	0	5.500	7.679	MON	0	2	09/09/1999	02/01/2014
31382P-H7-5	FNMA POOL NO 488154			2	1	83	100.9100	87	86	86	0	1	0	0	6.000	7.809	MON	0	5	08/05/1999	03/01/2014
31382P-HD-2	FNMA POOL NO 488128			2	1	3,701	101.0500	3,980	3,939	3,918	0	23	0	0	5.500	7.237	MON	18	217	06/30/2000	02/01/2014
31382P-JD-0	FNMA POOL NO 488160			2	1	239	100.9100	251	249	248	0	1	0	0	6.000	7.685	MON	1	15	08/05/1999	03/01/2014
31382P-LZ-8	FNMA POOL NO 488244			2	1	5	101.3800	5	5	5	0	0	0	0	6.500	7.271	MON	0	0	10/13/2000	02/01/2014
31382P-RE-9	FNMA POOL NO 488385			2	1	88	100.9100	93	92	91	0	1	0	0	6.000	7.864	MON	0	6	08/05/1999	03/01/2014
31382P-RJ-8	FNMA POOL NO 488389			2	1	230	100.9100	243	241	240	0	2	0	0	6.000	7.429	MON	1	14	06/30/2000	03/01/2014
31382Q-AZ-8	FNMA POOL NO 488824			2	1	3,237	106.0700	3,423	3,228	3,236	0	0	0	0	7.000	6.802	MON	19	226	05/20/1999	03/01/2029
31382Q-DB-8	FNMA POOL NO 488898			2	1	11,600	106.0700	12,268	11,566	11,594	0	(2)	0	0	7.000	6.852	MON	67	810	05/20/1999	05/01/2029
31382Q-EK-7	FNMA POOL NO 488938			2	1	89	100.9100	94	93	92	0	1	0	0	6.000	8.027	MON	0	6	08/05/1999	03/01/2014
31382Q-S2-2	FNMA POOL NO 489337			2	1	9,154	108.7700	10,691	9,829	9,213	0	(7)	0	0	6.000	8.543	MON	49	590	06/30/2000	03/01/2029
31382Q-W8-4	FNMA POOL NO 489471			2	1	8,709	106.0700	9,207	8,680	8,702	0	(1)	0	0	7.000	6.821	MON	51	608	06/30/2000	04/01/2029
31382R-4A-8	FNMA POOL NO 490517			2	1	7,777	106.0700	8,210	7,740	7,774	0	(1)	0	0	7.000	6.741	MON	45	542	06/30/2000	03/01/2029
31382R-C6-8	FNMA POOL NO 489793			2	1	3,481	106.0700	3,681	3,470	3,479	0	0	0	0	7.000	6.802	MON	20	243	05/20/1999	05/01/2029
31382R-CP-6	FNMA POOL NO 489778			2	1	81	100.9100	81	80	80	0	0	0	0	6.000	4.872	MON	0	5	09/14/2007	04/01/2014
31382R-EM-1	FNMA POOL NO 489840			2	1	8,990	100.9100	9,513	9,427	9,360	0	43	0	0	6.000	7.244	MON	47	566	06/30/2000	06/01/2014
31382R-HL-0	FNMA POOL NO 489935			2	1	86	100.9100	91	90	89	0	0	0	0	6.000	7.593	MON	0	5	08/05/1999	05/01/2014
31382R-PB-3	FNMA POOL NO 490118			2	1	1,926	106.0700	2,036	1,919	1,925	0	0	0	0	7.000	6.735	MON	11	135	06/30/2000	03/01/2029
31382R-PF-4	FNMA POOL NO 490122			2	1	7,231	106.0700	7,631	7,195	7,224	0	(1)	0	0	7.000	6.727	MON	42	504	06/30/2000	03/01/2029
31382R-US-0	FNMA POOL NO 490293			2	1	14	100.9100	15	15	14	0	0	0	0	6.000	7.748	MON	0	1	08/05/1999	03/01/2014
31382R-VD-2	FNMA POOL NO 490312			2	1	545	100.9100	573	568	565	0	3	0	0	6.000	7.436	MON	3	34	08/05/1999	03/01/2014
31382R-YB-3	FNMA POOL NO 490406			2	1	24,780	106.0700	26,208	24,709	24,766	0	(5)	0	0	7.000	6.893	MON	144	1,730	06/30/2000	03/01/2029
31382S-2Q-3	FNMA POOL NO 491383			2	1	413	100.9100	435	431	428	0	3	0	0	6.000	7.485	MON	2	26	08/05/1999	07/01/2014
31382S-F6-3	FNMA POOL NO 490789			2	1	74	101.0500	79	78	78	0	1	0	0	5.500	7.982	MON	0	4	10/14/1999	03/01/2014
31382S-PM-7	FNMA POOL NO 491028			2	1	74	100.9100	73	73	73	0	0	0	0	6.000	4.962	MON	0	4	09/14/2007	07/01/2014
31382S-UG-4	FNMA POOL NO 491183			2	1	788	106.0700	833	785	788	0	0	0	0	7.000	6.707	MON	5	55	06/30/2000	03/01/2029
31382S-Y2-1	FNMA POOL NO 491329			2	1	9,502	106.0700	10,044	9,469	9,495	0	(1)	0	0	7.000	6.814	MON	55	663	06/30/2000	04/01/2029
31382T-FW-4	FNMA POOL NO 491681			2	1	3,310	100.9100	3,491	3,459	3,439	0	21	0	0	6.000	7.298	MON	17	207	06/30/2000	03/01/2014
31382T-J4-2	FNMA POOL NO 491783			2	1	534	100.9100	565	560	557	0	3	0	0	6.000	7.689	MON	3	34	06/30/2000	03/01/2014
31382T-JA-8	FNMA POOL NO 491757			2	1	2,847	106.0700	3,011	2,838	2,846	0	0	0	0	7.000	6.795	MON	17	199	05/20/1999	04/01/2029
31382T-QA-0	FNMA POOL NO 491949			2	1	10,649	106.0700	11,253	10,609	10,639	0	(2)	0	0	7.000	6.823	MON	62	743	06/30/2000	04/01/2029
31382T-TH-2	FNMA POOL NO 492052			2	1	62	100.9100	65	65	64	0	0	0	0	6.000	7.750	MON	0	4	08/05/1999	04/01/2014
31382T-UA-5	FNMA POOL NO 492077			2	1	793	100.9100	836	829	823	0	5	0	0	6.000	7.430	MON	4	50	08/05/1999	04/01/2014
31382T-WK-1	FNMA POOL NO 492150			2	1	1,056	101.0500	1,137	1,125	1,117	0	11	0	0	5.500	7.672	MON	5	62	09/25/2000	03/01/2014
31382U-6A-9	FNMA POOL NO 493265			2	1	154	100.9100	162	161	159	0	1	0	0	6.000	7.592	MON	1	10	08/05/1999	04/01/2014
31382U-NQ-5	FNMA POOL NO 492799			2	1	30	101.3800	31	30	30	0	0	0	0	6.500	7.214	MON	0	2	10/13/2000	08/01/2014
31382U-RV-0	FNMA POOL NO 492900			2	1	261	107.5800	280	260	261	0	0	0	0	7.000	6.737	MON	2	18	05/25/1999	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533			2	1	8,374	106.0700	8,856	8,349	8,369	0	(1)	0	0	7.000	6.851	MON	49	584	05/20/1999	04/01/2029
31382V-LU-6	FNMA POOL NO 493639			2	1	187	100.9100	198	196	194	0	2	0	0	6.000	7.906	MON	1	12	08/05/1999	04/01/2014
31382V-LV-4	FNMA POOL NO 493640			2	1	42	100.9100	44	43	43	0	0	0	0	6.000	7.944	MON	0	3	08/05/1999	04/01/2014
31382V-MF-8	FNMA POOL NO 493658			2	1	16,208	108.7700	19,004	17,472	16,329	0	11	0	0	6.000	8.487	MON	87	1,048	06/30/2000	04/01/2029
31382V-N6-7	FNMA POOL NO 493713			2	1	1,293	106.0700	1,367	1,289	1,292	0	0	0	0	7.000	6.841	MON	8	90	05/20/1999	04/01/2029
31382V-P7-3	FNMA POOL NO 493746			2	1	1,268	100.9100	1,341	1,329	1,319	0	8	0	0	6.000	7.722	MON	7	80	06/30/2000	05/01/2014
31382W-3X-8	FNMA POOL NO 495014			2	1	340	101.3800	351	347	345	0	1	0	0	6.500	7.253	MON	2	23	10/13/2000	06/01/2014
31382W-DX-7	FNMA POOL NO 494318			2	1	158	100.9100	166	164	163	0	1	0	0	6.000	7.720	MON	1	10	08/05/1999	04/01/2014
31382W-FH-0	FNMA POOL NO 494368			2	1	16,451	106.0700	17,364	16,371	16,433	0	0	0	0	7.000	6.811	MON	96	1,146	06/30/2000	04/01/2029
31382W-UZ-3	FNMA POOL NO 494800			2	1	142	100.9100	150	148	147	0	1	0	0	6.000	7.623	MON	1	9	08/05/1999	05/01/2014
31382X-5P-1	FNMA POOL NO 495954			2	1	5,617	106.0700	5,932	5,593	5,615	0	0	0	0	7.000	6.762	MON	33	391	06/30/2000	05/01/2029
31382X-JP-6	FNMA POOL NO 495370			2	1	31,799	106.0700	33,616	31,693	31,761	0	(7)	0	0	7.000	6.899	MON	185	2,218	06/30/2000	04/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31382X-QN-3	FNMA POOL NO 495561			2	1	1,404	106.0700	1,484	1,400	1,403	0	0	0	0	7.000	6.824	MON	8	98	05/20/1999	05/01/2029
31382Y-3Z-9	FNMA POOL NO 496816			2	1	140	101.0500	155	154	152	0	2	0	0	5.500	8.778	MON	1	8	05/09/2000	06/01/2014
31382Y-4A-3	FNMA POOL NO 496817			2	1	33	100.9100	35	35	35	0	0	0	0	6.000	8.009	MON	0	2	08/05/1999	06/01/2014
31382Y-V3-9	FNMA POOL NO 496634			2	1	545	100.9100	573	568	565	0	4	0	0	6.000	7.229	MON	3	34	08/05/1999	05/01/2014
31382Y-W9-5	FNMA POOL NO 496672			2	1	21,406	106.0700	22,468	21,183	21,374	0	(6)	0	0	7.000	6.581	MON	124	1,483	06/30/2000	05/01/2029
31383A-Y5-2	FNMA POOL NO 497632			2	1	209	100.9100	220	218	217	0	1	0	0	6.000	7.638	MON	1	13	08/05/1999	05/01/2014
31383B-3C-9	FNMA POOL NO 498595			2	1	6,866	106.0700	7,074	6,670	6,847	0	(3)	0	0	7.000	5.784	MON	39	467	05/09/2006	06/01/2029
31383B-3R-6	FNMA POOL NO 498608			2	1	58,483	106.0700	61,819	58,283	58,436	0	(9)	0	0	7.000	6.822	MON	340	4,080	06/30/2000	05/01/2029
31383B-HE-0	FNMA POOL NO 498029			2	1	3,039	110.1300	3,604	3,272	3,055	0	3	0	0	6.500	9.333	MON	18	213	02/09/2000	09/01/2029
31383C-2Z-7	FNMA POOL NO 499492			2	1	963	106.0700	1,017	959	963	0	0	0	0	7.000	6.720	MON	6	67	05/25/1999	06/01/2029
31383C-3G-8	FNMA POOL NO 499499			2	1	234	100.9100	247	245	243	0	1	0	0	6.000	7.587	MON	1	15	06/30/2000	06/01/2014
31383C-HF-5	FNMA POOL NO 498930			2	1	247	110.1300	290	263	248	0	0	0	0	6.500	9.016	MON	1	17	06/07/2000	06/01/2029
31383C-NX-9	FNMA POOL NO 499106			2	1	1,681	110.1300	1,975	1,793	1,690	0	2	0	0	6.500	8.847	MON	10	117	06/29/2000	05/01/2029
31383C-UB-9	FNMA POOL NO 499278			2	1	658	110.1300	772	701	660	0	0	0	0	6.500	9.407	MON	4	45	01/10/2000	08/01/2029
31383C-VY-8	FNMA POOL NO 499331			2	1	2,196	100.9100	2,187	2,167	2,163	0	(5)	0	0	6.000	5.425	MON	11	130	01/31/2002	08/01/2014
31383C-VZ-5	FNMA POOL NO 499332			2	1	228	101.3800	237	234	232	0	1	0	0	6.500	7.595	MON	1	15	08/18/2000	08/01/2014
31383D-4S-9	FNMA POOL NO 500433			2	1	174	101.3800	185	182	181	0	1	0	0	6.500	8.473	MON	1	12	06/01/2000	06/01/2014
31383D-5B-5	FNMA POOL NO 500442			2	1	16,846	106.0700	17,779	16,762	16,829	0	(1)	0	0	7.000	6.778	MON	98	1,173	06/30/2000	06/01/2029
31383D-5T-6	FNMA POOL NO 500458			2	1	29,206	106.0700	30,870	29,105	29,186	0	(4)	0	0	7.000	6.789	MON	170	2,036	06/30/2000	06/01/2029
31383D-C4-3	FNMA POOL NO 499691			2	1	377	100.9100	397	393	390	0	2	0	0	6.000	7.495	MON	2	24	08/05/1999	05/01/2014
31383D-EB-5	FNMA POOL NO 499730			2	1	605	107.5800	655	609	605	0	0	0	0	7.000	7.163	MON	4	43	06/08/1999	06/01/2028
31383D-MG-5	FNMA POOL NO 499959			2	1	30,097	108.3900	33,762	31,148	30,173	0	15	0	0	7.500	8.723	MON	195	2,336	06/29/2000	08/01/2029
31383E-2M-2	FNMA POOL NO 501280			2	1	53,257	110.1300	62,514	56,762	53,454	0	34	0	0	6.500	8.850	MON	307	3,689	06/29/2000	06/01/2029
31383E-7D-7	FNMA POOL NO 501392			2	1	13	101.3800	14	14	13	0	0	0	0	6.500	7.303	MON	0	1	10/13/2000	06/01/2014
31383E-AD-3	FNMA POOL NO 500504			2	1	4,132	106.0700	4,362	4,113	4,129	0	(1)	0	0	7.000	6.750	MON	24	288	05/25/1999	05/01/2029
31383E-AH-4	FNMA POOL NO 500508			2	1	650	100.9100	684	678	674	0	4	0	0	6.000	7.014	MON	3	41	08/05/1999	05/01/2014
31383E-BT-7	FNMA POOL NO 500550			2	1	698	101.3800	722	712	708	0	1	0	0	6.500	7.077	MON	4	46	11/14/2000	06/01/2014
31383E-CB-5	FNMA POOL NO 500566			2	1	17,226	106.0700	18,196	17,155	17,211	0	6	0	0	7.000	6.807	MON	100	1,201	06/30/2000	06/01/2029
31383E-CS-8	FNMA POOL NO 500581			2	1	8,771	106.0700	9,276	8,746	8,768	0	(1)	0	0	7.000	6.832	MON	51	612	06/30/2000	06/01/2029
31383E-HS-3	FNMA POOL NO 500741			2	1	5,733	110.1300	6,719	6,100	5,758	0	2	0	0	6.500	8.938	MON	33	397	06/07/2000	06/01/2029
31383E-RP-8	FNMA POOL NO 500994			2	1	312	110.1300	357	324	313	0	0	0	0	6.500	8.014	MON	2	21	11/08/1999	08/01/2029
31383E-XX-4	FNMA POOL NO 501194			2	1	3,898	106.0700	4,115	3,880	3,896	0	(1)	0	0	7.000	6.784	MON	23	271	05/25/1999	06/01/2029
31383E-YC-9	FNMA POOL NO 501207			2	1	4,954	106.0700	5,230	4,931	4,950	0	(1)	0	0	7.000	6.821	MON	29	345	05/25/1999	06/01/2029
31383E-ZC-8	FNMA POOL NO 501239			2	1	7,104	106.0700	7,581	7,148	7,104	0	0	0	0	7.000	7.163	MON	42	500	06/30/2000	06/01/2029
31383E-ZD-6	FNMA POOL NO 501240			2	1	38,585	106.0700	41,180	38,825	38,593	0	1	0	0	7.000	7.146	MON	226	2,718	06/30/2000	06/01/2029
31383F-CK-2	FNMA POOL NO 501474			2	1	31	101.3800	32	32	32	0	0	0	0	6.500	7.188	MON	0	2	09/28/1999	09/01/2014
31383F-PT-9	FNMA POOL NO 501834			2	1	183	101.3800	189	186	185	0	0	0	0	6.500	7.115	MON	1	12	11/14/2000	12/01/2014
31383G-2Y-1	FNMA POOL NO 503091			2	1	12,494	106.0700	13,186	12,432	12,482	0	(2)	0	0	7.000	6.760	MON	73	870	06/30/2000	06/01/2029
31383G-3D-6	FNMA POOL NO 503096			2	1	16,320	106.0700	17,223	16,238	16,302	0	(3)	0	0	7.000	6.805	MON	95	1,137	06/30/2000	06/01/2029
31383G-CG-9	FNMA POOL NO 502371			2	1	913	101.8500	957	939	930	0	3	0	0	6.500	7.547	MON	5	61	08/18/2000	02/01/2015
31383G-VB-9	FNMA POOL NO 502910			2	1	23,764	106.0700	25,076	23,642	23,739	0	(3)	0	0	7.000	6.780	MON	138	1,655	06/30/2000	06/01/2029
31383G-WR-3	FNMA POOL NO 502956			2	1	2,738	108.3900	3,071	2,833	2,744	0	1	0	0	7.500	8.844	MON	18	212	06/29/2000	08/01/2029
31383H-5M-2	FNMA POOL NO 504052			2	1	23,376	106.0700	24,600	23,193	23,344	0	(5)	0	0	7.000	6.699	MON	135	1,623	06/30/2000	06/01/2029
31383H-A6-1	FNMA POOL NO 503229			2	1	242	110.1300	276	251	242	0	0	0	0	6.500	8.314	MON	1	16	11/08/1999	07/01/2029
31383H-AB-0	FNMA POOL NO 503202			2	1	6,743	106.0700	7,115	6,708	6,737	0	(1)	0	0	7.000	6.713	MON	39	470	06/30/2000	06/01/2029
31383H-NF-7	FNMA POOL NO 503590			2	1	3,586	110.1300	4,099	3,721	3,598	0	2	0	0	6.500	7.593	MON	20	242	11/08/1999	07/01/2029
31383H-TK-0	FNMA POOL NO 503754			2	1	627	110.1300	716	651	628	0	0	0	0	6.500	7.864	MON	4	42	11/08/1999	07/01/2029
31383H-TN-4	FNMA POOL NO 503757			2	1	1,088	110.1300	1,244	1,130	1,091	0	0	0	0	6.500	7.911	MON	6	73	11/08/1999	07/01/2029
31383H-U3-6	FNMA POOL NO 503802			2	1	620	101.3800	638	629	626	0	1	0	0	6.500	7.009	MON	3	41	06/21/1999	07/01/2014
31383H-ZF-4	FNMA POOL NO 503942			2	1	1,412	110.1300	1,614	1,466	1,416	0	1	0	0	6.500	7.906	MON	8	96	11/08/1999	07/01/2029
31383J-6M-7	FNMA POOL NO 504976			2	1	5,339	108.3900	5,986	5,523	5,352	0	3	0	0	7.500	8.684	MON	35	414	05/11/2000	07/01/2029
31383J-AA-8	FNMA POOL NO 504101			2	1	13,669	106.0700	14,418	13,593	13,655	0	(3)	0	0	7.000	6.763	MON	79	952	06/30/2000	06/01/2029
31383J-XX-3	FNMA POOL NO 504794			2	1	67	101.3800	69	68	68	0	0	0	0	6.500	7.152	MON	0	4	10/13/2000	06/01/2014
31383K-AA-5	FNMA POOL NO 505001			2	1	1,413	108.3900	1,585	1,462	1,415	0	0	0	0	7.500	9.080	MON	9	110	06/29/2000	09/01/2029
31383K-CC-9	FNMA POOL NO 505067			2	1	2,320	100.9100	2,443	2,421	2,402	0	14	0	0	6.000	7.552	MON	12	145	08/18/2000	06/01/2014
31383K-EC-7	FNMA POOL NO 505131			2	1	150	110.1300	177	161	150	0	0	0	0	6.500	9.125	MON	1	11	02/09/2000	07/01/2029
31383K-KM-8	FNMA POOL NO 505300			2	1	294	108.3900	330	305	295	0	0	0	0	7.500	8.798	MON	2	22	05/11/2000	08/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31383K-R6-6	FNMA POOL NO 505509			2	1	464	110.1300	531	482	465	0	0	0	0	6.500	8.123	MON	3	31	11/08/1999	07/01/2029
31383K-RB-5	FNMA POOL NO 505482			2	1	2,272	100.9100	2,262	2,242	2,238	0	(6)	0	0	6.000	5.352	MON	11	135	01/31/2002	07/01/2014
31383K-RK-5	FNMA POOL NO 505490			2	1	6,143	100.9100	6,118	6,062	6,048	0	(15)	0	0	6.000	5.504	MON	30	364	01/31/2002	07/01/2014
31383K-X3-6	FNMA POOL NO 505698			2	1	93	101.3800	96	94	94	0	0	0	0	6.500	7.169	MON	1	6	10/13/2000	07/01/2014
31383L-3V-5	FNMA POOL NO 506712			2	1	155	101.3800	160	158	157	0	0	0	0	6.500	7.139	MON	1	10	10/13/2000	09/01/2014
31383L-HT-5	FNMA POOL NO 506142			2	1	318	101.3800	329	324	322	0	1	0	0	6.500	7.230	MON	2	21	11/14/2000	07/01/2014
31383L-T7-0	FNMA POOL NO 506474			2	1	483	110.1300	553	502	485	0	0	0	0	6.500	7.993	MON	3	33	11/08/1999	07/01/2029
31383M-H7-1	FNMA POOL NO 507054			2	1	6,650	108.3900	7,460	6,882	6,666	0	2	0	0	7.500	8.732	MON	43	516	06/29/2000	09/01/2029
31383M-HL-0	FNMA POOL NO 507035			2	1	663	108.3900	744	686	665	0	0	0	0	7.500	8.610	MON	4	51	05/11/2000	08/01/2029
31383M-QC-0	FNMA POOL NO 507251			2	1	80,812	107.7800	85,025	78,891	80,480	0	(65)	0	0	8.000	7.258	MON	526	6,311	06/30/2000	12/01/2027
31383M-VU-4	FNMA POOL NO 507427			2	1	8,629	108.3900	9,675	8,925	8,652	0	4	0	0	7.500	8.601	MON	56	669	05/11/2000	07/01/2029
31383P-5S-1	FNMA POOL NO 509457			2	1	2,824	108.3900	3,168	2,922	2,829	0	1	0	0	7.500	8.889	MON	18	219	06/29/2000	10/01/2029
31383P-H7-4	FNMA POOL NO 508854			2	1	20,793	108.3900	23,325	21,519	20,849	0	11	0	0	7.500	8.661	MON	134	1,614	06/29/2000	08/01/2029
31383P-HA-7	FNMA POOL NO 508825			2	1	183	101.3800	189	186	185	0	0	0	0	6.500	7.169	MON	1	12	10/13/2000	08/01/2014
31383P-RC-2	FNMA POOL NO 509083			2	1	12,201	108.3900	13,686	12,626	12,225	0	5	0	0	7.500	8.919	MON	79	947	06/29/2000	09/01/2029
31383P-SS-6	FNMA POOL NO 509129			2	1	7,927	101.0500	8,528	8,439	8,367	0	34	0	0	5.500	7.000	MON	39	464	06/30/2000	08/01/2014
31383Q-FC-3	FNMA POOL NO 509663			2	1	5,496	108.3900	6,165	5,687	5,510	0	2	0	0	7.500	8.694	MON	36	427	06/29/2000	08/01/2029
31383Q-FW-9	FNMA POOL NO 509681			2	1	460	110.1300	526	477	461	0	0	0	0	6.500	8.179	MON	3	31	11/08/1999	08/01/2029
31383Q-FY-5	FNMA POOL NO 509683			2	1	1,808	108.3900	2,028	1,871	1,812	0	0	0	0	7.500	8.926	MON	12	140	06/29/2000	08/01/2029
31383Q-XV-1	FNMA POOL NO 510192			2	1	4,781	108.3900	5,363	4,948	4,793	0	2	0	0	7.500	8.736	MON	31	371	06/29/2000	08/01/2029
31383Q-ZW-7	FNMA POOL NO 510257			2	1	531	108.3900	595	549	532	0	0	0	0	7.500	9.224	MON	3	41	06/29/2000	09/01/2029
31383R-C2-6	FNMA POOL NO 510489			2	1	430	108.3900	482	444	430	0	0	0	0	7.500	9.198	MON	3	33	05/11/2000	08/01/2029
31383R-H3-9	FNMA POOL NO 510650			2	1	4,081	100.9100	4,065	4,028	4,021	0	(10)	0	0	6.000	5.356	MON	20	242	01/31/2002	08/01/2014
31383R-ME-9	FNMA POOL NO 510757			2	1	58	101.3800	60	59	59	0	0	0	0	6.500	7.100	MON	0	4	11/14/2000	08/01/2014
31383S-5P-1	FNMA POOL NO 512154			2	1	150	100.9100	149	147	147	0	(1)	0	0	6.000	5.060	MON	1	9	09/14/2007	07/01/2014
31383S-C6-5	FNMA POOL NO 511393			2	1	4,268	108.3900	4,788	4,417	4,278	0	2	0	0	7.500	8.755	MON	28	331	06/29/2000	09/01/2029
31383T-CB-2	FNMA POOL NO 512266			2	1	310	101.3800	320	316	314	0	1	0	0	6.500	7.242	MON	2	21	11/14/2000	10/01/2014
31383T-JS-8	FNMA POOL NO 512473			2	1	18,982	108.3900	21,293	19,644	19,024	0	8	0	0	7.500	8.823	MON	123	1,473	06/29/2000	09/01/2029
31383T-Q6-8	FNMA POOL NO 512677			2	1	1,876	108.3900	2,105	1,942	1,880	0	1	0	0	7.500	8.951	MON	12	146	06/29/2000	09/01/2029
31383T-RP-5	FNMA POOL NO 512694			2	1	96	101.3800	99	98	97	0	0	0	0	6.500	7.138	MON	1	6	11/14/2000	09/01/2014
31383U-2T-1	FNMA POOL NO 513886			2	1	5,593	108.3900	6,274	5,788	5,606	0	3	0	0	7.500	8.787	MON	36	434	06/29/2000	09/01/2029
31383U-TH-8	FNMA POOL NO 513652			2	1	874	108.3900	979	903	875	0	0	0	0	7.500	8.986	MON	6	67	05/11/2000	09/01/2029
31383V-2C-6	FNMA POOL NO 514771			2	1	6,624	106.0700	7,134	6,726	6,630	0	1	0	0	7.000	7.488	MON	39	471	06/30/2000	12/01/2029
31383V-AP-8	FNMA POOL NO 514014			2	1	1,125	108.3900	1,262	1,164	1,127	0	0	0	0	7.500	8.968	MON	7	87	06/29/2000	10/01/2029
31383V-LV-3	FNMA POOL NO 514340			2	1	4,028	108.3900	4,518	4,168	4,036	0	2	0	0	7.500	8.854	MON	26	313	06/29/2000	09/01/2029
31383V-YN-7	FNMA POOL NO 514717			2	1	1,035	104.2700	1,054	1,011	1,016	0	(3)	0	0	6.500	5.683	MON	5	66	09/17/2001	06/01/2016
31383W-X7-1	FNMA POOL NO 515602			2	1	836	110.1300	955	867	838	0	0	0	0	6.500	7.989	MON	5	57	11/08/1999	11/01/2029
31383Y-ED-5	FNMA POOL NO 516832			2	1	3,053	106.9700	3,380	3,160	3,059	0	1	0	0	7.500	8.892	MON	20	237	06/29/2000	01/01/2030
31383Y-NE-3	FNMA POOL NO 517089			2	1	2,476	108.3900	2,777	2,562	2,481	0	1	0	0	7.500	8.878	MON	16	192	06/29/2000	10/01/2029
31384A-DH-8	FNMA POOL NO 517704			2	1	2,616	101.9700	2,611	2,561	2,557	0	(11)	0	0	7.000	6.016	MON	15	179	05/10/2001	07/01/2014
31384A-G7-7	FNMA POOL NO 517822			2	1	9,521	106.9700	10,543	9,856	9,538	0	2	0	0	7.500	8.986	MON	62	739	06/29/2000	02/01/2030
31384C-Q5-6	FNMA POOL NO 519876			2	1	410	106.9700	453	424	411	0	0	0	0	7.500	8.765	MON	3	32	05/11/2000	02/01/2030
31384D-4R-0	FNMA POOL NO 521132			2	1	2,216	106.0700	2,386	2,250	2,218	0	0	0	0	7.000	7.529	MON	13	158	11/15/1999	12/01/2029
31384D-5G-3	FNMA POOL NO 521147			2	1	231	108.3900	258	238	231	0	0	0	0	7.500	8.900	MON	1	18	05/11/2000	12/01/2029
31384D-LC-4	FNMA POOL NO 520623			2	1	54	108.3900	60	56	54	0	0	0	0	7.500	9.245	MON	0	4	05/11/2000	11/01/2029
31384E-A5-9	FNMA POOL NO 521228			2	1	29,956	106.0700	32,262	30,417	29,983	0	(1)	0	0	7.000	7.490	MON	177	2,129	06/30/2000	12/01/2029
31384E-DG-2	FNMA POOL NO 521303			2	1	249	101.3800	256	252	251	0	1	0	0	6.500	7.090	MON	1	16	11/14/2000	12/01/2014
31384F-HC-4	FNMA POOL NO 522327			2	1	2,947	106.0700	3,036	2,863	2,940	0	(1)	0	0	7.000	5.597	MON	17	200	05/09/2006	10/01/2029
31384F-XD-4	FNMA POOL NO 522776			2	1	1,316	108.3900	1,477	1,362	1,319	0	0	0	0	7.500	9.048	MON	9	102	06/29/2000	12/01/2029
31384F-XG-7	FNMA POOL NO 522779			2	1	19,971	106.0700	21,515	20,285	19,990	0	3	0	0	7.000	7.511	MON	118	1,420	06/30/2000	12/01/2029
31384F-XH-5	FNMA POOL NO 522780			2	1	1,469	108.3900	1,648	1,520	1,471	0	0	0	0	7.500	9.016	MON	10	114	06/29/2000	12/01/2029
31384F-Y7-6	FNMA POOL NO 522834			2	1	221	101.8500	230	225	224	0	1	0	0	6.500	7.342	MON	1	14	11/14/2000	02/01/2015
31384F-YN-1	FNMA POOL NO 522817			2	1	934	101.8500	988	970	960	0	5	0	0	6.500	7.961	MON	5	63	11/14/2000	01/01/2015
31384F-YR-2	FNMA POOL NO 522820			2	1	256	101.8500	266	261	259	0	1	0	0	6.500	7.227	MON	1	17	11/14/2000	01/01/2015
31384F-YU-5	FNMA POOL NO 522823			2	1	81	101.8500	85	84	83	0	0	0	0	6.500	8.159	MON	0	5	03/10/2000	01/01/2015
31384F-YY-7	FNMA POOL NO 522827			2	1	1,695	101.8500	1,758	1,726	1,713	0	3	0	0	6.500	7.233	MON	9	112	11/14/2000	01/01/2015
31384H-3E-1	FNMA POOL NO 524697			2	1	415	101.3800	428	423	419	0	1	0	0	6.500	7.249	MON	2	27	11/14/2000	12/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384H-6Y-4	FNMA POOL NO 524787			2	1	716	106.9700	793	741	717	0	0	0	0	7.500	9.154	MON	5	56	06/29/2000	01/01/2030
31384H-DS-9	FNMA POOL NO 524013			2	1	4,526	108.3900	5,077	4,684	4,536	0	2	0	0	7.500	8.748	MON	29	351	06/29/2000	12/01/2029
31384H-PU-1	FNMA POOL NO 524335			2	1	968	106.9700	1,072	1,002	970	0	0	0	0	7.500	9.205	MON	6	76	06/29/2000	05/01/2030
31384H-ZL-0	FNMA POOL NO 524647			2	1	20,580	106.9700	22,791	21,305	20,627	0	9	0	0	7.500	8.776	MON	133	1,598	06/29/2000	01/01/2030
31384H-ZN-6	FNMA POOL NO 524649			2	1	14,038	106.9700	15,541	14,528	14,063	0	2	0	0	7.500	9.002	MON	91	1,090	06/29/2000	01/01/2030
31384J-BE-8	FNMA POOL NO 524837			2	1	695	106.9700	769	719	696	0	0	0	0	7.500	9.130	MON	4	54	05/11/2000	01/01/2030
31384J-W7-0	FNMA POOL NO 525470			2	1	3,069	106.9700	3,395	3,173	3,075	0	0	0	0	7.500	8.718	MON	20	238	05/11/2000	02/01/2030
31384K-DG-8	FNMA POOL NO 525803			2	1	2,568	101.3800	2,653	2,617	2,597	0	6	0	0	6.500	7.260	MON	14	170	11/14/2000	12/01/2014
31384K-KW-5	FNMA POOL NO 526009			2	1	1,115	108.3900	1,251	1,154	1,117	0	0	0	0	7.500	9.273	MON	7	87	06/29/2000	01/01/2030
31384K-T3-0	FNMA POOL NO 526270			2	1	18,970	106.0700	20,430	19,262	18,985	0	3	0	0	7.000	7.532	MON	112	1,348	06/30/2000	12/01/2029
31384L-3X-0	FNMA POOL NO 527414			2	1	5,059	106.9700	5,601	5,236	5,069	0	2	0	0	7.500	8.950	MON	33	393	06/29/2000	01/01/2030
31384L-E2-6	FNMA POOL NO 526753			2	1	326	101.3800	337	333	331	0	1	0	0	6.500	7.087	MON	2	22	11/14/2000	12/01/2014
31384L-GM-0	FNMA POOL NO 526804			2	1	681	101.3800	703	693	688	0	1	0	0	6.500	7.241	MON	4	45	11/14/2000	12/01/2014
31384L-XZ-2	FNMA POOL NO 527296			2	1	5,963	101.9700	5,947	5,833	5,836	0	(24)	0	0	7.000	5.861	MON	34	408	05/10/2001	11/01/2014
31384M-3S-9	FNMA POOL NO 528309			2	1	2,157	101.8500	2,238	2,197	2,179	0	4	0	0	6.500	7.172	MON	12	143	10/13/2000	05/01/2015
31384M-6W-7	FNMA POOL NO 528385			2	1	849	101.8500	881	865	858	0	2	0	0	6.500	7.170	MON	5	56	11/14/2000	02/01/2015
31384M-C4-2	FNMA POOL NO 527591			2	1	95	106.9700	105	98	95	0	0	0	0	7.500	9.328	MON	1	7	05/11/2000	01/01/2030
31384M-H3-9	FNMA POOL NO 527750			2	1	7,396	106.9700	8,190	7,656	7,409	0	2	0	0	7.500	9.004	MON	48	574	06/29/2000	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940			2	1	6,741	106.9700	7,459	6,972	6,758	0	3	0	0	7.500	8.624	MON	44	523	05/11/2000	01/01/2030
31384M-QV-7	FNMA POOL NO 527968			2	1	48,515	106.9700	53,709	50,208	48,672	0	30	0	0	7.500	8.486	MON	314	3,766	06/29/2000	01/01/2030
31384N-FV-7	FNMA POOL NO 528580			2	1	452	101.8500	469	460	457	0	1	0	0	6.500	7.299	MON	3	30	11/14/2000	01/01/2015
31384N-LL-2	FNMA POOL NO 528731			2	1	29,086	106.0800	29,973	28,256	28,984	0	(20)	0	0	7.000	6.183	MON	165	1,978	05/09/2006	02/01/2030
31384N-W2-2	FNMA POOL NO 529065			2	1	95	106.9700	105	98	95	0	0	0	0	7.500	9.016	MON	1	8	05/11/2000	03/01/2030
31384P-XM-2	FNMA POOL NO 529984			2	1	7,236	106.9700	8,011	7,489	7,254	0	3	0	0	7.500	8.673	MON	47	562	06/29/2000	02/01/2030
31384Q-7E-7	FNMA POOL NO 531093			2	1	3,399	106.9700	3,763	3,518	3,406	0	0	0	0	7.500	8.898	MON	22	264	06/29/2000	10/01/2029
31384R-VZ-1	FNMA POOL NO 531732			2	1	14,840	106.0800	16,506	15,560	14,891	0	10	0	0	7.000	8.738	MON	91	1,089	06/29/2000	02/01/2030
31384R-WE-7	FNMA POOL NO 531745			2	1	3,491	106.9700	3,866	3,614	3,497	0	1	0	0	7.500	8.958	MON	23	271	06/29/2000	02/01/2030
31384S-BG-3	FNMA POOL NO 532039			2	1	9,444	106.9700	10,449	9,767	9,466	0	4	0	0	7.500	8.654	MON	61	733	05/11/2000	06/01/2030
31384S-E2-1	FNMA POOL NO 532153			2	1	1,242	106.9700	1,375	1,285	1,244	0	0	0	0	7.500	9.249	MON	8	96	06/29/2000	02/01/2030
31384S-EZ-8	FNMA POOL NO 532152			2	1	1,247	106.9700	1,380	1,290	1,248	0	0	0	0	7.500	9.250	MON	8	97	06/29/2000	02/01/2030
31384U-7L-2	FNMA POOL NO 534699			2	1	2,988	106.9700	3,308	3,092	2,992	0	1	0	0	7.500	8.913	MON	19	232	06/29/2000	05/01/2030
31384U-D3-5	FNMA POOL NO 533922			2	1	50	101.8500	52	51	51	0	0	0	0	6.500	7.225	MON	0	3	11/14/2000	03/01/2015
31384V-2K-7	FNMA POOL NO 535478			2	1	7,226	100.9100	7,196	7,131	7,131	0	(20)	0	0	6.000	5.140	MON	36	428	09/14/2007	11/01/2014
31384V-LN-0	FNMA POOL NO 535033			2	1	6,221	108.3900	6,978	6,438	6,233	0	2	0	0	7.500	8.926	MON	40	483	06/29/2000	12/01/2029
31384V-LV-2	FNMA POOL NO 535040			2	1	255	108.3900	286	264	255	0	0	0	0	7.500	8.909	MON	2	20	05/11/2000	12/01/2029
31384V-MB-5	FNMA POOL NO 535054			2	1	7,972	101.3800	7,849	7,743	7,749	0	(40)	0	0	6.500	5.424	MON	42	503	01/14/2002	11/01/2014
31384V-MD-1	FNMA POOL NO 535056			2	1	5	101.3800	5	5	5	0	0	0	0	6.500	7.109	MON	0	0	09/28/1999	12/01/2014
31384V-ML-3	FNMA POOL NO 535063			2	1	39,173	101.3800	38,779	38,253	38,285	0	(159)	0	0	6.500	5.481	MON	207	2,486	01/29/2002	12/01/2014
31384V-MM-1	FNMA POOL NO 535064			2	1	73,020	101.3800	72,286	71,305	71,358	0	(303)	0	0	6.500	5.506	MON	386	4,635	01/29/2002	12/01/2014
31384V-NU-2	FNMA POOL NO 535103			2	1	4,580	101.9700	4,770	4,678	4,639	0	11	0	0	7.000	7.856	MON	27	328	07/17/2000	01/01/2015
31384V-QX-3	FNMA POOL NO 535170			2	1	110	100.9500	117	116	115	0	1	0	0	5.500	8.023	MON	1	6	03/13/2001	09/01/2014
31384V-R2-0	FNMA POOL NO 535205			2	1	2,651	102.9800	2,788	2,707	2,684	0	7	0	0	7.000	7.801	MON	16	189	07/17/2000	03/01/2015
31384V-R5-3	FNMA POOL NO 535208			2	1	13,473	101.9700	14,201	13,927	13,751	0	74	0	0	7.000	8.536	MON	81	975	06/29/2000	03/01/2015
31384V-S2-9	FNMA POOL NO 535237			2	1	19,155	111.0300	20,661	18,608	19,053	0	(20)	0	0	7.000	5.976	MON	109	1,302	05/09/2006	12/01/2024
31384V-VK-5	FNMA POOL NO 535318			2	1	2,200	106.0700	2,267	2,137	2,195	0	(1)	0	0	7.000	5.624	MON	12	150	05/09/2006	12/01/2029
31384V-ZQ-8	FNMA POOL NO 535451			2	1	1,686	100.9100	1,673	1,658	1,662	0	(6)	0	0	6.000	5.120	MON	8	99	09/14/2007	06/01/2015
31384V-ZT-2	FNMA POOL NO 535454			2	1	401	100.9100	398	395	395	0	(1)	0	0	6.000	5.021	MON	2	24	09/14/2007	02/01/2015
31384W-2A-7	FNMA POOL NO 536369			2	1	2,649	106.9700	2,932	2,741	2,653	0	1	0	0	7.500	9.136	MON	17	205	06/29/2000	04/01/2030
31384W-DV-9	FNMA POOL NO 535716			2	1	39,078	101.8500	38,703	37,999	38,159	0	(179)	0	0	6.500	5.289	MON	206	2,470	01/29/2002	06/01/2015
31384W-EU-0	FNMA POOL NO 535747			2	1	20,514	100.9100	20,787	20,599	20,517	0	0	0	0	6.000	6.079	MON	103	1,236	09/14/2007	12/01/2014
31384W-EX-4	FNMA POOL NO 535750			2	1	14,627	104.7400	15,077	14,395	14,422	0	(25)	0	0	6.000	5.163	MON	72	864	01/31/2002	06/01/2015
31384W-GU-8	FNMA POOL NO 535811			2	1	4,291	110.5800	4,674	4,226	4,285	0	(1)	0	0	6.500	5.704	MON	23	275	10/02/2001	04/01/2031
31384W-HT-0	FNMA POOL NO 535842			2	1	1,493	104.5200	1,535	1,468	1,476	0	(4)	0	0	6.000	5.110	MON	7	88	09/14/2007	04/01/2016
31384W-JP-6	FNMA POOL NO 535870			2	1	6,780	104.2700	6,905	6,623	6,666	0	(22)	0	0	6.500	5.398	MON	36	431	09/17/2001	04/01/2016
31384W-L2-4	FNMA POOL NO 535945			2	1	4,505	104.5200	4,540	4,344	4,394	0	(20)	0	0	6.000	4.477	MON	22	261	08/14/2002	05/01/2016
31384W-LM-0	FNMA POOL NO 535932			2	1	8,370	111.2600	9,418	8,464	8,373	0	0	0	0	6.000	6.387	MON	42	508	09/13/2001	05/01/2031
31384W-MD-9	FNMA POOL NO 535956			2	1	16,451	104.2700	16,772	16,086	16,194	0	(52)	0	0	6.500	5.426	MON	87	1,045	09/17/2001	05/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31384X-6J-2	FNMA POOL NO 537373			2	1	10,943	101.8500	11,411	11,204	11,101	0	28	0	0	6.500	7.306	MON	61	728	10/13/2000	06/01/2015
31385A-JL-2	FNMA POOL NO 538567			2	1	5,544	106.9700	6,138	5,737	5,556	0	2	0	0	7.500	8.788	MON	36	430	06/29/2000	05/01/2030
31385E-MX-4	FNMA POOL NO 542274			2	1	135	106.9700	149	139	135	0	0	0	0	7.500	8.987	MON	1	11	05/11/2000	06/01/2030
31385H-3H-3	FNMA POOL NO 545400			2	1	609	106.4500	632	593	599	0	(2)	0	0	5.500	4.530	MON	3	33	11/15/2002	01/01/2017
31385H-N7-3	FNMA POOL NO 545014			2	1	1,568	104.5200	1,612	1,542	1,551	0	(4)	0	0	6.000	5.095	MON	8	93	09/14/2007	06/01/2016
31385H-N8-1	FNMA POOL NO 545015			2	1	11,448	104.5200	11,776	11,266	11,318	0	(27)	0	0	6.000	5.212	MON	56	676	09/14/2007	06/01/2016
31385H-PM-8	FNMA POOL NO 545028			2	1	22,659	100.9100	23,011	22,803	22,700	0	5	0	0	6.000	6.196	MON	114	1,368	05/18/2001	11/01/2014
31385H-PX-4	FNMA POOL NO 545038			2	1	716	101.7100	716	704	705	0	(3)	0	0	6.000	4.737	MON	4	42	09/14/2007	09/01/2014
31385H-RA-2	FNMA POOL NO 545081			2	1	16,545	101.8500	16,354	16,056	16,111	0	(93)	0	0	6.500	5.444	MON	87	1,044	02/07/2002	06/01/2015
31385H-RK-0	FNMA POOL NO 545090			2	1	11,137	104.5200	11,465	10,969	11,009	0	(23)	0	0	6.000	5.325	MON	55	658	10/02/2001	07/01/2016
31385H-SN-3	FNMA POOL NO 545125			2	1	43,062	104.5200	44,248	42,334	42,587	0	(112)	0	0	6.000	5.125	MON	212	2,540	09/14/2007	08/01/2016
31385H-TJ-1	FNMA POOL NO 545153			2	1	7,053	101.3800	6,946	6,851	6,879	0	(14)	0	0	6.500	4.724	MON	37	445	01/17/2002	12/01/2014
31385H-XY-3	FNMA POOL NO 545295			2	1	601,381	111.0300	642,655	578,816	597,229	0	(582)	0	0	7.000	5.386	MON	3,376	40,517	02/08/2002	07/01/2024
31385H-XZ-0	FNMA POOL NO 545296			2	1	638	104.5200	656	627	632	0	(2)	0	0	6.000	5.119	MON	3	38	09/14/2007	11/01/2016
31385J-RB-6	FNMA POOL NO 545982			2	1	641	105.3700	664	630	635	0	(1)	0	0	6.000	5.178	MON	3	38	09/14/2007	10/01/2017
31385K-NR-2	FNMA POOL NO 546800			2	1	958	104.5200	987	944	947	0	(2)	0	0	6.000	5.355	MON	5	57	10/02/2001	04/01/2016
31385N-3T-4	FNMA POOL NO 548110			2	1	895	102.9800	941	914	905	0	2	0	0	7.000	7.902	MON	5	64	07/17/2000	08/01/2015
31385R-BD-1	FNMA POOL NO 550036			2	1	138	101.8500	144	141	140	0	0	0	0	6.500	7.146	MON	1	9	11/14/2000	10/01/2015
31385U-EV-1	FNMA POOL NO 552848			2	1	2,578	101.8500	2,676	2,627	2,603	0	4	0	0	6.500	7.194	MON	14	171	11/14/2000	11/01/2015
31385W-2P-3	FNMA POOL NO 555282			2	1	3,487,028	109.0700	3,925,692	3,599,368	3,495,373	0	388	0	0	5.000	5.850	MON	14,997	179,968	07/27/2004	03/01/2033
31385W-5C-9	FNMA POOL NO 555343			2	1	3,433	105.3700	3,557	3,376	3,400	0	(7)	0	0	6.000	5.295	MON	17	203	09/14/2007	08/01/2017
31385W-RZ-4	FNMA POOL NO 555004			2	1	2,104	100.9100	2,088	2,069	2,087	0	(2)	0	0	6.000	4.992	MON	10	124	09/14/2007	06/01/2017
31385W-TM-1	FNMA POOL NO 555056			2	1	3,798	105.3700	3,936	3,735	3,766	0	(7)	0	0	6.000	5.179	MON	19	224	09/14/2007	11/01/2017
31385W-U2-3	FNMA FNMA 15YR			2	1	2,944	105.3700	3,050	2,894	2,918	0	(6)	0	0	6.000	5.188	MON	14	174	09/14/2007	10/01/2017
31385W-XH-7	FNMA POOL NO 555180			2	1	9,352	104.5200	9,609	9,194	9,273	0	(19)	0	0	6.000	5.148	MON	46	552	09/14/2007	11/01/2017
31385W-ZD-4	FNMA POOL NO 555240			2	1	2,079	104.5200	2,136	2,044	2,061	0	(4)	0	0	6.000	5.173	MON	10	123	09/14/2007	01/01/2018
31385X-A4-9	FNMA POOL NO 555427			2	1	47,057	105.3700	48,747	46,262	46,655	0	(90)	0	0	6.000	5.238	MON	231	2,776	09/14/2007	02/01/2018
31385X-AZ-0	FNMA POOL NO 555424			2	1	15,240,146	110.4100	15,472,207	14,013,046	15,192,461	0	(13,250)	0	0	5.500	2.760	MON	64,226	770,717	06/20/2011	05/01/2033
31385X-DS-3	FNMA POOL NO 555513			2	1	16,206	105.8100	16,871	15,945	16,069	0	(28)	0	0	6.000	5.359	MON	80	957	09/14/2007	05/01/2018
31385X-EC-7	FNMA POOL NO 555531			2	1	2,439,146	110.4100	2,486,087	2,251,627	2,430,172	0	(1,863)	0	0	5.500	2.918	MON	10,320	123,840	07/29/2010	06/01/2033
31385X-GQ-4	FNMA POOL NO 555607			2	1	37,654	106.8200	41,168	38,539	38,026	0	50	0	0	4.500	5.140	MON	145	1,734	06/30/2004	07/01/2018
31385X-J8-1	FNMA POOL NO 555687	RA		1	1	11,033,810	110.4100	12,376,125	11,208,950	11,046,318	0	747	0	0	5.500	5.861	MON	51,374	616,492	05/10/2004	07/01/2033
31385X-KD-8	FNMA POOL NO 555692			2	1	41,334	110.4100	46,414	42,037	41,383	0	3	0	0	5.500	5.902	MON	193	2,312	05/11/2004	07/01/2033
31385X-M8-7	FNMA POOL NO 555783			2	1	12,769,043	106.8600	14,246,913	13,332,764	12,814,542	0	(255)	0	0	4.500	5.554	MON	49,998	599,974	08/19/2004	10/01/2033
31385X-N8-6	FNMA POOL NO 555815			2	1	3,794	105.3700	3,930	3,729	3,763	0	(7)	0	0	6.000	5.293	MON	19	224	09/14/2007	08/01/2018
31385X-PB-7	FNMA POOL NO 555818			2	1	598	101.7100	599	589	589	0	(1)	0	0	6.000	5.011	MON	3	35	09/14/2007	12/01/2014
31385X-TY-3	FNMA POOL NO 555967			2	1	347,408	110.4100	383,823	347,625	347,336	0	(6)	0	0	5.500	5.466	MON	1,593	19,119	10/06/2005	11/01/2033
31385Y-LT-0	FNMA POOL NO 556638			2	1	46	101.8500	48	47	47	0	0	0	0	6.500	7.436	MON	0	3	11/14/2000	10/01/2015
31386A-5W-2	FNMA POOL NO 558061			2	1	46	101.8500	46	45	45	0	0	0	0	6.500	5.238	MON	0	3	09/17/2001	12/01/2015
31386A-PC-4	FNMA POOL NO 557619			2	1	190	101.8500	189	185	186	0	(1)	0	0	6.500	5.453	MON	1	12	09/17/2001	12/01/2015
31386C-LF-7	FNMA POOL NO 559326			2	1	9,126	101.8500	9,472	9,300	9,224	0	17	0	0	6.500	7.066	MON	50	604	10/13/2000	10/01/2015
31386E-KQ-0	FNMA POOL NO 561103			2	1	5,778	104.2700	5,895	5,654	5,687	0	(13)	0	0	6.500	5.524	MON	31	367	09/17/2001	04/01/2016
31386E-R9-1	FNMA POOL NO 561312			2	1	1,814	101.8500	1,883	1,849	1,831	0	4	0	0	6.500	7.287	MON	10	120	10/13/2000	12/01/2015
31386F-6B-6	FNMA POOL NO 562566			2	1	19,011	111.2600	21,393	19,227	19,021	0	1	0	0	6.000	6.373	MON	96	1,154	09/13/2001	02/01/2031
31386H-VN-8	FNMA POOL NO 564121			2	1	25,793	110.5800	28,092	25,404	25,739	0	(9)	0	0	6.500	6.021	MON	138	1,651	10/02/2001	02/01/2031
31386J-KH-9	FNMA POOL NO 564696			2	1	800	101.8500	830	815	807	0	2	0	0	6.500	7.312	MON	4	53	11/14/2000	12/01/2015
31386J-QX-8	FNMA POOL NO 564870			2	1	815	104.5200	839	803	806	0	(2)	0	0	6.000	5.321	MON	4	48	10/02/2001	05/01/2016
31386L-WH-1	FNMA POOL NO 566848			2	1	478	103.7400	484	466	470	0	(2)	0	0	5.500	4.469	MON	2	26	11/15/2002	09/01/2016
31386N-CE-6	FNMA POOL NO 568069			2	1	1,093	104.5200	1,124	1,075	1,081	0	(3)	0	0	6.000	5.180	MON	5	65	09/14/2007	06/01/2016
31386N-YE-2	FNMA POOL NO 568709			2	1	3,820	102.6000	3,793	3,697	3,733	0	(19)	0	0	7.000	5.409	MON	22	259	09/17/2001	02/01/2016
31386P-L4-3	FNMA POOL NO 569247			2	1	600	104.2700	611	586	590	0	(2)	0	0	6.500	5.543	MON	3	38	09/17/2001	09/01/2016
31386P-LV-3	FNMA POOL NO 569240			2	1	3,984	104.2700	4,062	3,896	3,918	0	(12)	0	0	6.500	5.722	MON	21	253	09/17/2001	09/01/2016
31386Q-KV-2	FNMA POOL NO 570108			2	1	7,961	111.2600	8,958	8,051	7,965	0	1	0	0	6.000	6.372	MON	40	482	09/13/2001	03/01/2031
31386R-ZN-2	FNMA POOL NO 571449			2	1	2,277	110.5800	2,482	2,244	2,276	0	0	0	0	6.500	5.728	MON	12	146	10/02/2001	09/01/2031
31386S-CP-0	FNMA POOL NO 571678			2	1	14,199	110.5800	15,465	13,985	14,179	0	(2)	0	0	6.500	5.714	MON	76	909	10/02/2001	03/01/2031
31386S-L6-2	FNMA POOL NO 571949			2	1	1,871	110.5800	2,040	1,845	1,870	0	0	0	0	6.500	5.585	MON	10	120	10/02/2001	07/01/2031
31386S-PE-1	FNMA POOL NO 572021			2	1	543	103.7400	549	530	533	0	(2)	0	0	5.500	4.413	MON	2	29	11/15/2002	04/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31386T-6F-7	FNMA POOL NO 573370			2	1	17,320	110.5800	18,858	17,053	17,292	0	(4)	0	0	6.500	5.819	MON	92	1,108	10/02/2001	04/01/2031
31386T-ER-2	FNMA POOL NO 572644			2	1	1,968	103.7400	1,991	1,919	1,928	0	(5)	0	0	5.500	4.717	MON	9	105	11/15/2002	04/01/2016
31386U-2U-5	FNMA POOL NO 574187			2	1	746	104.5200	766	733	737	0	(2)	0	0	6.000	5.123	MON	4	44	09/14/2007	04/01/2016
31386U-5B-4	FNMA POOL NO 574242			2	1	10,464	104.5200	10,772	10,306	10,343	0	(17)	0	0	6.000	5.270	MON	52	618	10/02/2001	05/01/2016
31386U-5K-4	FNMA POOL NO 574250			2	1	1,695	110.5800	1,848	1,671	1,694	0	0	0	0	6.500	5.666	MON	9	109	10/02/2001	08/01/2031
31386U-EX-6	FNMA POOL NO 573550			2	1	353	104.5200	363	348	349	0	(1)	0	0	6.000	5.237	MON	2	21	10/02/2001	04/01/2016
31386V-PW-4	FNMA POOL NO 574737			2	1	3,119	104.5200	3,205	3,066	3,082	0	(10)	0	0	6.000	5.080	MON	15	184	09/14/2007	03/01/2016
31386V-TW-0	FNMA POOL NO 574865			2	1	71	104.5200	73	70	70	0	0	0	0	6.000	5.021	MON	0	4	10/02/2001	04/01/2016
31386W-UQ-9	FNMA POOL NO 575791			2	1	23,843	110.5800	25,991	23,504	23,811	0	(8)	0	0	6.500	6.026	MON	127	1,528	10/02/2001	08/01/2031
31386X-B6-2	FNMA POOL NO 576161			2	1	2,805	104.2700	2,869	2,752	2,768	0	(10)	0	0	6.500	5.444	MON	15	179	09/17/2001	03/01/2016
31386X-BK-1	FNMA POOL NO 576142			2	1	25,876	110.5800	28,207	25,508	25,856	0	(7)	0	0	6.500	5.944	MON	138	1,658	10/02/2001	09/01/2031
31386X-E2-8	FNMA POOL NO 576253			2	1	3,816	104.5200	3,928	3,758	3,772	0	(9)	0	0	6.000	5.254	MON	19	226	10/02/2001	04/01/2016
31386Y-3U-6	FNMA POOL NO 577811			2	1	12,890	104.5200	13,269	12,695	12,736	0	(26)	0	0	6.000	5.309	MON	63	762	10/02/2001	04/01/2016
31386Y-4U-5	FNMA POOL NO 577835			2	1	385	104.5200	396	379	380	0	(1)	0	0	6.000	5.312	MON	2	23	10/02/2001	04/01/2016
31386Y-5X-8	FNMA POOL NO 577862			2	1	78,738	110.5800	85,756	77,550	78,612	0	(14)	0	0	6.500	5.862	MON	420	5,041	10/02/2001	04/01/2031
31386Y-FJ-8	FNMA POOL NO 577169			2	1	23,118	110.5800	25,178	22,769	23,085	0	(5)	0	0	6.500	5.744	MON	123	1,480	10/02/2001	05/01/2031
31386Y-LV-4	FNMA POOL NO 577340			2	1	56,958	104.5200	57,398	54,916	55,552	0	(277)	0	0	6.000	4.406	MON	275	3,295	08/14/2002	04/01/2016
31386Y-RC-0	FNMA POOL NO 577483			2	1	6,622	110.5800	7,210	6,520	6,609	0	(2)	0	0	6.500	5.960	MON	35	424	10/02/2001	04/01/2031
31386Y-RW-6	FNMA POOL NO 577501			2	1	8,098	110.5800	8,820	7,976	8,088	0	(1)	0	0	6.500	5.609	MON	43	519	10/02/2001	05/01/2031
31387A-3Z-6	FNMA POOL NO 578716			2	1	3,309	104.2700	3,373	3,235	3,263	0	(10)	0	0	6.500	5.293	MON	18	210	09/17/2001	09/01/2016
31387A-DU-6	FNMA POOL NO 578015			2	1	2,790	110.5800	3,042	2,751	2,789	0	0	0	0	6.500	5.771	MON	15	179	10/02/2001	05/01/2031
31387A-FR-1	FNMA POOL NO 578076			2	1	618	104.5200	637	609	611	0	(1)	0	0	6.000	5.348	MON	3	37	10/02/2001	04/01/2016
31387B-CZ-4	FNMA POOL NO 578888			2	1	445	104.5200	458	438	440	0	(1)	0	0	6.000	5.321	MON	2	26	10/02/2001	06/01/2016
31387B-DA-8	FNMA POOL NO 578897			2	1	2,570	110.5800	2,801	2,533	2,568	0	0	0	0	6.500	5.691	MON	14	165	10/02/2001	04/01/2031
31387B-N7-4	FNMA POOL NO 579214			2	1	5,195	110.5800	5,657	5,115	5,188	0	(1)	0	0	6.500	5.704	MON	28	333	10/02/2001	03/01/2031
31387B-UV-3	FNMA POOL NO 579396			2	1	3,044	110.5800	3,318	3,000	3,042	0	(1)	0	0	6.500	5.827	MON	16	195	10/02/2001	05/01/2031
31387C-M2-4	FNMA POOL NO 580077			2	1	9,977	110.5800	10,875	9,835	9,973	0	(1)	0	0	6.500	5.544	MON	53	639	10/02/2001	09/01/2031
31387C-QA-2	FNMA POOL NO 580149			2	1	1,750	110.5800	1,908	1,725	1,749	0	0	0	0	6.500	5.686	MON	9	112	10/02/2001	07/01/2031
31387C-QH-7	FNMA POOL NO 580156			2	1	18,719	104.5200	19,306	18,471	18,555	0	(39)	0	0	6.000	5.232	MON	92	1,108	09/14/2007	08/01/2016
31387C-QT-1	FNMA POOL NO 580166			2	1	200	104.5200	206	197	198	0	(1)	0	0	6.000	5.069	MON	1	12	09/14/2007	09/01/2016
31387C-RL-7	FNMA POOL NO 580191			2	1	3,945	104.5200	4,062	3,886	3,901	0	(9)	0	0	6.000	5.247	MON	19	233	10/02/2001	05/01/2016
31387C-X3-0	FNMA POOL NO 580398			2	1	3,113	104.5200	3,205	3,066	3,078	0	(7)	0	0	6.000	5.235	MON	15	184	10/02/2001	05/01/2016
31387C-XF-3	FNMA POOL NO 580378			2	1	9,836	110.5800	10,719	9,693	9,826	0	(2)	0	0	6.500	5.832	MON	53	630	10/02/2001	04/01/2031
31387D-FJ-3	FNMA POOL NO 580769			2	1	883	110.5800	962	870	882	0	0	0	0	6.500	5.638	MON	5	57	10/02/2001	05/01/2031
31387D-XQ-7	FNMA POOL NO 581287			2	1	3,074	110.5800	3,351	3,030	3,072	0	(1)	0	0	6.500	5.766	MON	16	197	10/02/2001	05/01/2031
31387E-6X-0	FNMA POOL NO 582386			2	1	5,679	110.5800	6,190	5,597	5,674	0	(1)	0	0	6.500	5.737	MON	30	364	10/02/2001	05/01/2031
31387E-XK-8	FNMA POOL NO 582182			2	1	287	104.5200	296	283	284	0	(1)	0	0	6.000	5.326	MON	1	17	10/02/2001	05/01/2016
31387E-ZH-3	FNMA POOL NO 582244			2	1	1,515	104.5200	1,560	1,492	1,495	0	(3)	0	0	6.000	5.556	MON	7	89	10/02/2001	06/01/2016
31387E-ZZ-3	FNMA POOL NO 582260			2	1	940	104.2700	959	920	924	0	(3)	0	0	6.500	5.652	MON	5	60	09/17/2001	06/01/2016
31387F-3Z-5	FNMA POOL NO 583216			2	1	4,444	110.5800	4,844	4,381	4,441	0	(1)	0	0	6.500	5.864	MON	24	285	10/02/2001	05/01/2031
31387F-DK-7	FNMA POOL NO 582506			2	1	27,663	110.5800	30,128	27,246	27,622	0	(5)	0	0	6.500	5.781	MON	148	1,771	10/02/2001	05/01/2031
31387F-WT-7	FNMA POOL NO 583058			2	1	871	104.5200	895	857	862	0	(2)	0	0	6.000	5.030	MON	4	51	09/14/2007	05/01/2016
31387F-ZA-5	FNMA POOL NO 583137			2	1	1,717	110.5800	1,869	1,690	1,714	0	0	0	0	6.500	5.548	MON	9	110	10/02/2001	05/01/2031
31387G-2Y-7	FNMA POOL NO 584091			2	1	1,233	104.2700	1,256	1,204	1,213	0	(4)	0	0	6.500	5.316	MON	7	78	09/17/2001	06/01/2016
31387G-4N-9	FNMA POOL NO 584129			2	1	72,714	110.5800	79,263	71,679	72,671	0	(16)	0	0	6.500	5.824	MON	388	4,659	10/02/2001	09/01/2031
31387G-6P-2	FNMA POOL NO 584178			2	1	1,102	104.5200	1,134	1,085	1,088	0	(2)	0	0	6.000	5.371	MON	5	65	10/02/2001	06/01/2016
31387G-GZ-9	FNMA POOL NO 583516			2	1	10,337	104.2700	10,545	10,113	10,161	0	(30)	0	0	6.500	5.734	MON	55	657	09/17/2001	06/01/2016
31387G-P6-3	FNMA POOL NO 583745			2	1	5,110	104.5200	5,270	5,042	5,061	0	(11)	0	0	6.000	5.303	MON	25	303	09/14/2007	06/01/2016
31387G-QB-1	FNMA POOL NO 583750			2	1	13,717	110.5800	14,952	13,522	13,709	0	(2)	0	0	6.500	5.619	MON	73	879	10/02/2001	06/01/2031
31387G-SM-5	FNMA POOL NO 583824			2	1	289	104.5200	297	284	285	0	(1)	0	0	6.000	5.150	MON	1	17	09/14/2007	07/01/2016
31387H-U6-5	FNMA POOL NO 584805			2	1	234	104.5200	241	231	232	0	(1)	0	0	6.000	5.159	MON	1	14	10/02/2001	05/01/2016
31387H-W6-3	FNMA POOL NO 584869			2	1	4,191	110.5800	4,568	4,131	4,188	0	(1)	0	0	6.500	5.824	MON	22	269	10/02/2001	06/01/2031
31387H-WV-8	FNMA POOL NO 584860			2	1	3,982	110.5800	4,341	3,925	3,980	0	0	0	0	6.500	5.694	MON	21	255	10/02/2001	06/01/2031
31387J-6U-5	FNMA POOL NO 585983			2	1	1,212	104.2700	1,236	1,185	1,192	0	(3)	0	0	6.500	5.618	MON	6	77	09/17/2001	05/01/2016
31387J-BU-9	FNMA POOL NO 585151			2	1	2,087	110.5800	2,275	2,057	2,086	0	0	0	0	6.500	5.708	MON	11	134	10/02/2001	07/01/2031
31387J-FB-7	FNMA POOL NO 585262			2	1	4,477	110.5800	4,876	4,410	4,471	0	(1)	0	0	6.500	5.713	MON	24	287	10/02/2001	05/01/2031
31387J-L4-6	FNMA POOL NO 585447			2	1	8,564	104.5200	8,816	8,435	8,472	0	(20)	0	0	6.000	5.211	MON	42	506	10/02/2001	07/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31387J-SQ-0	FNMA POOL NO 585627			2	1	2,608	110.5800	2,842	2,570	2,606	0	0	0	0	6.500	5.704	MON	14	167	10/02/2001	06/01/2031
31387J-VT-0	FNMA POOL NO 585726			2	1	14,632	104.5200	15,063	14,411	14,459	0	(30)	0	0	6.000	5.322	MON	72	865	10/02/2001	05/01/2016
31387J-VU-7	FNMA POOL NO 585727			2	1	53,601	104.5200	55,078	52,696	52,986	0	(152)	0	0	6.000	5.089	MON	263	3,162	09/14/2007	05/01/2016
31387K-BR-3	FNMA POOL NO 586048			2	1	992	104.2700	1,012	970	975	0	(3)	0	0	6.500	5.711	MON	5	63	09/17/2001	08/01/2016
31387K-HE-6	FNMA POOL NO 586229			2	1	5,844	110.5800	6,370	5,760	5,840	0	(1)	0	0	6.500	5.742	MON	31	374	10/02/2001	07/01/2031
31387K-KJ-1	FNMA POOL NO 586297			2	1	239	104.5200	246	235	236	0	0	0	0	6.000	5.274	MON	1	14	10/02/2001	06/01/2016
31387L-6T-3	FNMA POOL NO 587782			2	1	1,032	104.5200	1,060	1,015	1,020	0	(3)	0	0	6.000	5.162	MON	5	61	09/14/2007	08/01/2016
31387M-LV-9	FNMA POOL NO 588140			2	1	19,377	110.5800	21,122	19,101	19,357	0	(4)	0	0	6.500	5.920	MON	103	1,242	10/02/2001	07/01/2031
31387M-S9-1	FNMA POOL NO 588344			2	1	2,184	104.5200	2,249	2,151	2,163	0	(3)	0	0	6.000	5.048	MON	11	129	10/02/2001	06/01/2016
31387N-2P-1	FNMA POOL NO 589482			2	1	16,253	104.5200	16,748	16,024	16,082	0	(35)	0	0	6.000	5.327	MON	80	961	10/02/2001	07/01/2016
31387N-2W-6	FNMA POOL NO 589489			2	1	7,470	104.2700	7,621	7,309	7,361	0	(23)	0	0	6.500	5.498	MON	40	475	09/17/2001	08/01/2016
31387N-NE-3	FNMA POOL NO 589089			2	1	56,498	110.5800	61,533	55,646	56,427	0	(6)	0	0	6.500	5.630	MON	301	3,617	10/02/2001	10/01/2031
31387N-V9-5	FNMA POOL NO 589340			2	1	3,310	110.5800	3,608	3,263	3,308	0	(1)	0	0	6.500	5.824	MON	18	212	10/02/2001	06/01/2031
31387N-WG-8	FNMA POOL NO 589347			2	1	3,855	104.2700	3,931	3,771	3,795	0	(12)	0	0	6.500	5.505	MON	20	245	09/17/2001	06/01/2016
31387P-QV-7	FNMA POOL NO 590068			2	1	34,614	104.5200	34,882	33,373	33,743	0	(151)	0	0	6.000	4.598	MON	167	2,002	08/14/2002	06/01/2016
31387P-RE-4	FNMA POOL NO 590085			2	1	19,737	104.5200	20,319	19,440	19,496	0	(43)	0	0	6.000	5.402	MON	97	1,167	10/02/2001	06/01/2016
31387Q-3T-5	FNMA POOL NO 591310			2	1	2,821	110.5800	3,071	2,778	2,817	0	0	0	0	6.500	5.604	MON	15	181	10/02/2001	08/01/2031
31387Q-KS-8	FNMA POOL NO 590805			2	1	1,102	110.5800	1,202	1,087	1,102	0	0	0	0	6.500	5.637	MON	6	71	10/02/2001	06/01/2031
31387Q-TF-7	FNMA POOL NO 591050			2	1	6,519	104.2700	6,648	6,376	6,423	0	(21)	0	0	6.500	5.456	MON	35	414	09/17/2001	08/01/2016
31387R-4Z-8	FNMA POOL NO 592240			2	1	197,145	110.5800	214,887	194,326	196,904	0	(66)	0	0	6.500	6.047	MON	1,053	12,631	10/02/2001	08/01/2031
31387R-B9-8	FNMA POOL NO 591464			2	1	14,790	110.5800	16,121	14,579	14,776	0	(3)	0	0	6.500	5.873	MON	79	948	10/02/2001	09/01/2031
31387R-WV-6	FNMA POOL NO 592060			2	1	10,419	104.5200	10,726	10,262	10,299	0	(23)	0	0	6.000	5.299	MON	51	616	10/02/2001	06/01/2016
31387S-GH-3	FNMA POOL NO 592500			2	1	558	104.5200	575	550	552	0	(1)	0	0	6.000	5.294	MON	3	33	10/02/2001	07/01/2016
31387S-M6-0	FNMA POOL NO 592681			2	1	221	104.5200	228	218	219	0	0	0	0	6.000	5.132	MON	1	13	10/02/2001	06/01/2016
31387S-ME-3	FNMA POOL NO 592657			2	1	16,892	104.5200	17,399	16,647	16,721	0	(42)	0	0	6.000	5.223	MON	83	999	09/14/2007	06/01/2016
31387S-MW-3	FNMA POOL NO 592673			2	1	8,658	104.5200	8,913	8,528	8,557	0	(16)	0	0	6.000	5.341	MON	43	512	10/02/2001	07/01/2016
31387S-VN-3	FNMA POOL NO 592921			2	1	2,719	104.2700	2,769	2,655	2,669	0	(8)	0	0	6.500	5.712	MON	14	173	09/17/2001	07/01/2016
31387U-VV-0	FNMA POOL NO 594728			2	1	6,355	110.5800	6,921	6,259	6,346	0	(1)	0	0	6.500	5.785	MON	34	407	10/02/2001	07/01/2031
31387V-3C-1	FNMA POOL NO 595795			2	1	4,925	110.5800	5,368	4,854	4,921	0	(1)	0	0	6.500	5.749	MON	26	316	10/02/2001	09/01/2031
31387V-3K-3	FNMA POOL NO 595802			2	1	19,318	110.5800	21,056	19,041	19,302	0	(4)	0	0	6.500	5.823	MON	103	1,238	10/02/2001	09/01/2031
31387V-3W-7	FNMA POOL NO 595813			2	1	9,672	104.2700	9,861	9,457	9,519	0	(29)	0	0	6.500	5.530	MON	51	615	09/17/2001	07/01/2016
31387V-3Y-3	FNMA POOL NO 595815			2	1	8,014	110.5800	8,735	7,900	8,009	0	(1)	0	0	6.500	5.765	MON	43	514	10/02/2001	08/01/2031
31387V-4A-4	FNMA POOL NO 595817			2	1	3,240	110.5800	3,529	3,191	3,236	0	(1)	0	0	6.500	5.676	MON	17	207	10/02/2001	08/01/2031
31387V-4D-8	FNMA POOL NO 595820			2	1	3,407	110.5800	3,710	3,355	3,402	0	0	0	0	6.500	5.687	MON	18	218	10/02/2001	08/01/2031
31387V-P5-2	FNMA POOL NO 595444			2	1	2,561	110.5800	2,792	2,525	2,560	0	0	0	0	6.500	5.746	MON	14	164	10/02/2001	09/01/2031
31387V-PX-1	FNMA POOL NO 595438			2	1	4,790	104.2700	4,885	4,685	4,715	0	(14)	0	0	6.500	5.587	MON	25	305	09/17/2001	08/01/2016
31387V-YP-8	FNMA POOL NO 595718			2	1	68,501	104.5200	70,584	67,530	67,777	0	(149)	0	0	6.000	5.349	MON	338	4,052	10/02/2001	08/01/2016
31387W-EE-3	FNMA POOL NO 596033			2	1	4,886	110.5800	5,326	4,816	4,882	0	(1)	0	0	6.500	5.879	MON	26	313	10/02/2001	08/01/2031
31387W-GN-1	FNMA POOL NO 596105			2	1	41,851	110.5800	45,621	41,256	41,812	0	(12)	0	0	6.500	6.005	MON	223	2,682	10/02/2001	12/01/2031
31387W-U9-6	FNMA POOL NO 596508			2	1	2,034	104.2700	2,074	1,989	2,008	0	(7)	0	0	6.500	5.194	MON	11	129	09/17/2001	09/01/2016
31387W-UA-3	FNMA POOL NO 596477			2	1	5,318	110.5800	5,792	5,238	5,312	0	0	0	0	6.500	5.375	MON	28	341	10/02/2001	11/01/2031
31387W-UX-3	FNMA POOL NO 596498			2	1	406	104.5200	420	402	403	0	(1)	0	0	6.000	5.354	MON	2	24	09/14/2007	07/01/2016
31387W-Z8-3	FNMA POOL NO 596667			2	1	1,302	104.5200	1,339	1,281	1,288	0	(3)	0	0	6.000	5.141	MON	6	77	09/14/2007	08/01/2016
31387X-JU-0	FNMA POOL NO 597075			2	1	10,557	104.2700	10,763	10,323	10,396	0	(31)	0	0	6.500	5.527	MON	56	671	09/17/2001	09/01/2016
31387Y-AN-3	FNMA POOL NO 597713			2	1	656	104.2700	669	642	645	0	(2)	0	0	6.500	5.676	MON	3	42	09/17/2001	08/01/2016
31387Y-B9-3	FNMA POOL NO 597764			2	1	1,904	104.2700	1,939	1,860	1,875	0	(6)	0	0	6.500	5.323	MON	10	121	09/17/2001	09/01/2016
31387Y-UX-9	FNMA POOL NO 598298			2	1	17,371	110.5800	18,920	17,109	17,342	0	(5)	0	0	6.500	5.915	MON	93	1,112	10/02/2001	08/01/2031
31387Y-YQ-0	FNMA POOL NO 598419			2	1	1,932	104.5200	1,986	1,900	1,913	0	(5)	0	0	6.000	5.089	MON	10	114	09/14/2007	12/01/2016
31388A-6E-9	FNMA POOL NO 599469			2	1	5,801	110.5800	6,318	5,714	5,793	0	(1)	0	0	6.500	5.772	MON	31	372	10/02/2001	11/01/2031
31388A-W8-3	FNMA POOL NO 599271			2	1	1,172	104.2700	1,195	1,146	1,156	0	(3)	0	0	6.500	5.300	MON	6	74	09/17/2001	09/01/2016
31388B-C7-5	FNMA POOL NO 599594			2	1	3,670	104.2700	3,742	3,589	3,618	0	(9)	0	0	6.500	5.326	MON	19	233	09/17/2001	08/01/2016
31388B-V7-4	FNMA POOL NO 600138			2	1	19,078	110.5800	20,797	18,807	19,062	0	(5)	0	0	6.500	5.957	MON	102	1,223	10/02/2001	08/01/2031
31388B-VW-9	FNMA POOL NO 600129			2	1	2,944	110.5800	3,209	2,902	2,942	0	(1)	0	0	6.500	5.738	MON	16	189	10/02/2001	08/01/2031
31388B-W4-0	FNMA POOL NO 600167			2	1	936	104.5200	963	921	924	0	(2)	0	0	6.000	5.445	MON	5	55	10/02/2001	07/01/2016
31388C-2U-3	FNMA POOL NO 601187			2	1	244	104.2700	248	238	240	0	(1)	0	0	6.500	5.366	MON	1	16	09/17/2001	10/01/2016
31388C-FZ-8	FNMA POOL NO 600584			2	1	33,442	110.5800	36,455	32,967	33,426	0	(6)	0	0	6.500	5.712	MON	179	2,143	10/02/2001	08/01/2031
31388C-GK-0	FNMA POOL NO 600602			2	1	1,607	110.5800	1,752	1,584	1,606	0	0	0	0	6.500	5.623	MON	9	103	10/02/2001	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388C-ZW-3	FNMA POOL NO 601157			2	1	1,562	110.5800	1,701	1,538	1,560	0	0	0	0	6.500	5.576	MON	8	100	10/02/2001	09/01/2031
31388D-X5-2	FNMA POOL NO 602000			2	1	7,587	104.2700	7,735	7,419	7,472	0	(23)	0	0	6.500	5.478	MON	40	482	09/17/2001	08/01/2016
31388D-YN-2	FNMA POOL NO 602017			2	1	9,248	104.2700	9,428	9,043	9,104	0	(27)	0	0	6.500	5.534	MON	49	588	09/17/2001	08/01/2016
31388D-ZB-7	FNMA POOL NO 602038			2	1	7,650	110.5800	8,339	7,541	7,646	0	(1)	0	0	6.500	5.742	MON	41	490	10/02/2001	08/01/2031
31388D-ZG-6	FNMA POOL NO 602043			2	1	5,025	104.2700	5,123	4,914	4,951	0	(15)	0	0	6.500	5.401	MON	27	319	09/17/2001	08/01/2016
31388E-4K-9	FNMA POOL NO 603026			2	1	6,493	104.2700	6,619	6,349	6,395	0	(20)	0	0	6.500	5.458	MON	34	413	09/17/2001	08/01/2016
31388E-FR-2	FNMA POOL NO 602376			2	1	6,855	104.5200	7,044	6,739	6,783	0	(18)	0	0	6.000	5.042	MON	34	404	09/14/2007	08/01/2016
31388E-FY-7	FNMA POOL NO 602383			2	1	8,664	104.2700	8,834	8,472	8,532	0	(28)	0	0	6.500	5.495	MON	46	551	09/17/2001	08/01/2016
31388E-YD-2	FNMA POOL NO 602908			2	1	3,464	104.5200	3,560	3,406	3,426	0	(8)	0	0	6.000	5.212	MON	17	204	09/14/2007	10/01/2016
31388F-QA-4	FNMA POOL NO 603549			2	1	418	110.5800	455	411	417	0	0	0	0	6.500	5.807	MON	2	27	10/02/2001	10/01/2031
31388F-T8-6	FNMA POOL NO 603675			2	1	7,450	110.5800	8,121	7,344	7,445	0	0	0	0	6.500	5.619	MON	40	477	10/02/2001	10/01/2031
31388G-3S-8	FNMA POOL NO 604809			2	1	6,307	110.5800	6,875	6,217	6,303	0	(1)	0	0	6.500	5.748	MON	34	404	10/02/2001	09/01/2031
31388G-C9-0	FNMA POOL NO 604096			2	1	7,656	110.5800	8,345	7,547	7,650	0	(1)	0	0	6.500	5.781	MON	41	490	10/02/2001	09/01/2031
31388G-CC-3	FNMA POOL NO 604067			2	1	2,415	110.5800	2,633	2,381	2,414	0	0	0	0	6.500	5.700	MON	13	155	10/02/2001	09/01/2031
31388G-CP-4	FNMA POOL NO 604078			2	1	1,077	110.5800	1,173	1,061	1,076	0	0	0	0	6.500	5.577	MON	6	69	10/02/2001	09/01/2031
31388G-CX-7	FNMA POOL NO 604086			2	1	4,627	110.5800	5,043	4,561	4,623	0	0	0	0	6.500	5.801	MON	25	296	10/02/2001	09/01/2031
31388G-HJ-3	FNMA POOL NO 604233			2	1	39,550	110.5800	43,075	38,954	39,492	0	(8)	0	0	6.500	5.830	MON	211	2,532	10/02/2001	11/01/2031
31388H-BA-6	FNMA POOL NO 604933			2	1	139,277	111.2600	156,726	140,859	139,359	0	10	0	0	6.000	6.347	MON	704	8,451	09/13/2001	10/01/2031
31388H-G4-5	FNMA POOL NO 605119			2	1	25,710	104.2700	26,229	25,155	25,293	0	(70)	0	0	6.500	5.733	MON	136	1,635	09/17/2001	09/01/2016
31388H-NL-9	FNMA POOL NO 605295			2	1	14,689	104.2700	14,976	14,363	14,459	0	(40)	0	0	6.500	5.586	MON	78	933	09/17/2001	09/01/2016
31388J-H7-3	FNMA POOL NO 606054			2	1	23,919	104.2700	24,395	23,397	23,540	0	(66)	0	0	6.500	5.686	MON	127	1,521	09/17/2001	10/01/2016
31388J-MU-6	FNMA POOL NO 606171			2	1	128,167	110.5800	139,690	126,324	128,006	0	0	0	0	6.500	6.022	MON	684	8,211	10/02/2001	10/01/2031
31388K-DY-5	FNMA POOL NO 606819			2	1	563	104.5200	579	554	557	0	(1)	0	0	6.000	5.068	MON	3	33	09/14/2007	10/01/2016
31388K-FT-4	FNMA POOL NO 606878			2	1	58,028	110.5800	63,256	57,203	57,954	0	(22)	0	0	6.500	6.113	MON	310	3,719	10/02/2001	10/01/2031
31388K-HQ-8	FNMA POOL NO 606939			2	1	1,462	110.5800	1,593	1,440	1,460	0	0	0	0	6.500	5.792	MON	8	94	10/02/2001	10/01/2031
31388K-JX-1	FNMA POOL NO 606978			2	1	3,419	110.5800	3,727	3,370	3,417	0	(1)	0	0	6.500	5.782	MON	18	219	10/02/2001	10/01/2031
31388K-W5-7	FNMA POOL NO 607368			2	1	770,016	110.5800	838,645	758,403	768,885	0	(149)	0	0	6.500	5.835	MON	4,108	49,298	10/02/2001	11/01/2031
31388K-W6-5	FNMA POOL NO 607369			2	1	1,726	110.5800	1,881	1,701	1,725	0	0	0	0	6.500	5.510	MON	9	111	10/02/2001	11/01/2031
31388K-Z5-4	FNMA POOL NO 607464			2	1	1,226	103.7400	1,240	1,196	1,205	0	(3)	0	0	5.500	4.531	MON	5	66	11/15/2002	11/01/2016
31388L-7F-1	FNMA POOL NO 608494			2	1	497	103.7400	503	485	489	0	(1)	0	0	5.500	4.390	MON	2	27	11/15/2002	11/01/2016
31388L-YQ-7	FNMA POOL NO 608319			2	1	31,055	110.5800	33,852	30,613	31,040	0	(3)	0	0	6.500	5.703	MON	166	1,990	10/02/2001	09/01/2031
31388L-ZN-3	FNMA POOL NO 608349			2	1	17,665	104.5200	18,240	17,451	17,535	0	(35)	0	0	6.000	5.253	MON	87	1,047	10/02/2001	11/01/2016
31388M-CT-3	FNMA POOL NO 608582			2	1	2,889	104.5200	2,969	2,841	2,860	0	(7)	0	0	6.000	5.051	MON	14	170	09/14/2007	10/01/2016
31388M-FD-5	FNMA POOL NO 608664			2	1	9,353	110.5800	10,195	9,220	9,348	0	1	0	0	6.500	5.763	MON	50	599	10/02/2001	10/01/2031
31388M-JY-5	FNMA POOL NO 608779			2	1	8,385	104.5200	8,632	8,259	8,290	0	(16)	0	0	6.000	5.354	MON	41	496	10/02/2001	09/01/2016
31388N-DD-5	FNMA POOL NO 609500			2	1	6,871	110.5800	7,482	6,766	6,862	0	(1)	0	0	6.500	5.728	MON	37	440	10/02/2001	10/01/2031
31388N-PT-7	FNMA POOL NO 609834			2	1	28,686	110.5800	31,271	28,279	28,671	0	(5)	0	0	6.500	5.679	MON	153	1,839	10/02/2001	10/01/2031
31388N-QC-3	FNMA POOL NO 609851			2	1	4,921	110.5800	5,364	4,851	4,917	0	(1)	0	0	6.500	5.879	MON	26	315	10/02/2001	10/01/2031
31388N-QM-1	FNMA POOL NO 609860			2	1	10,075	111.2600	11,337	10,190	10,081	0	1	0	0	6.000	6.356	MON	51	611	09/13/2001	10/01/2031
31388N-QU-3	FNMA POOL NO 609867			2	1	79,730	111.2600	89,748	80,662	79,779	0	5	0	0	6.000	6.360	MON	403	4,839	09/14/2001	10/01/2031
31388N-QW-9	FNMA POOL NO 609869			2	1	79,357	110.5800	86,496	78,220	79,285	0	(7)	0	0	6.500	5.857	MON	424	5,084	10/02/2001	10/01/2031
31388N-VT-0	FNMA POOL NO 610026			2	1	13,051	110.5800	14,227	12,866	13,046	0	(2)	0	0	6.500	5.564	MON	70	836	10/02/2001	10/01/2031
31388P-CH-2	FNMA POOL NO 610372			2	1	150,917	111.2600	169,875	152,677	150,993	0	8	0	0	6.000	6.429	MON	763	9,160	09/14/2001	10/01/2031
31388P-HP-9	FNMA POOL NO 610538			2	1	38,016	110.5800	41,440	37,475	37,983	0	(7)	0	0	6.500	5.983	MON	203	2,436	10/02/2001	11/01/2031
31388P-Y8-8	FNMA POOL NO 611035			2	1	3,727	105.3700	3,864	3,667	3,691	0	(8)	0	0	6.000	5.236	MON	18	220	09/14/2007	04/01/2017
31388P-YP-0	FNMA POOL NO 611018			2	1	2,322	105.3700	2,421	2,298	2,306	0	(4)	0	0	6.000	5.411	MON	11	138	09/14/2007	01/01/2017
31388Q-CU-1	FNMA POOL NO 611283			2	1	5,487	110.5800	5,981	5,409	5,484	0	(1)	0	0	6.500	5.657	MON	29	351	10/02/2001	11/01/2031
31388Q-DX-4	FNMA POOL NO 611318			2	1	12,177	110.5800	13,259	11,990	12,159	0	(3)	0	0	6.500	5.824	MON	65	779	10/02/2001	10/01/2031
31388Q-JV-2	FNMA POOL NO 611476			2	1	465	103.7400	471	454	458	0	(2)	0	0	5.500	4.392	MON	2	25	11/15/2002	11/01/2016
31388Q-LC-1	FNMA POOL NO 611523			2	1	26,476	110.5800	28,857	26,096	26,445	0	(4)	0	0	6.500	5.962	MON	141	1,696	10/02/2001	11/01/2031
31388R-C6-2	FNMA POOL NO 612193			2	1	6,016	104.5200	6,199	5,931	5,970	0	(11)	0	0	6.000	4.974	MON	30	356	10/02/2001	11/01/2016
31388R-Y8-4	FNMA POOL NO 612835			2	1	53,310	104.5200	54,929	52,553	52,814	0	(105)	0	0	6.000	5.264	MON	263	3,153	10/02/2001	12/01/2016
31388S-AF-2	FNMA POOL NO 613006			2	1	11,560	104.2700	11,739	11,259	11,364	0	(17)	0	0	6.500	5.117	MON	61	732	02/01/2002	06/01/2016
31388S-ED-3	FNMA POOL NO 613132			2	1	12,847	110.5800	14,004	12,664	12,842	0	(2)	0	0	6.500	5.642	MON	69	823	10/02/2001	11/01/2031
31388S-FH-3	FNMA POOL NO 613168			2	1	1,337	110.5800	1,456	1,317	1,335	0	0	0	0	6.500	5.602	MON	7	86	10/02/2001	11/01/2031
31388S-LU-7	FNMA POOL NO 613339			2	1	6,161	110.5800	6,716	6,073	6,158	0	(1)	0	0	6.500	5.707	MON	33	395	10/02/2001	11/01/2031
31388S-X6-7	FNMA POOL NO 613701			2	1	27,523	110.5800	29,976	27,108	27,486	0	(2)	0	0	6.500	5.718	MON	147	1,762	10/02/2001	11/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388U-KZ-2	FNMA POOL NO 615112			2	1	32,441	110.5800	35,354	31,971	32,414	0	(6)	0	0	6.500	5.806	MON	173	2,078	10/02/2001	11/01/2031
31388U-SQ-4	FNMA POOL NO 615327			2	1	1,205	103.7400	1,219	1,175	1,186	0	(4)	0	0	5.500	4.448	MON	5	65	11/15/2002	12/01/2016
31388V-5K-0	FNMA POOL NO 616550			2	1	1,534	103.7400	1,552	1,496	1,506	0	(4)	0	0	5.500	4.740	MON	7	82	11/15/2002	12/01/2016
31388W-RJ-7	FNMA POOL NO 617089			2	1	670,424	111.2600	739,814	664,916	670,107	0	(84)	0	0	6.000	5.653	MON	3,325	39,895	02/03/2006	12/01/2031
31388W-W9-3	FNMA POOL NO 617272			2	1	904	104.5200	929	889	895	0	(2)	0	0	6.000	5.227	MON	4	53	09/14/2007	01/01/2017
31388X-U4-4	FNMA POOL NO 618103			2	1	2,969	103.7400	3,137	3,024	2,995	0	5	0	0	5.500	6.091	MON	14	166	04/12/2002	12/01/2016
31388X-UP-7	FNMA POOL NO 618090			2	1	1,550	103.7400	1,638	1,579	1,563	0	2	0	0	5.500	6.157	MON	7	87	04/12/2002	12/01/2016
31388Y-UU-4	FNMA POOL NO 618995			2	1	10,038	103.7400	10,609	10,227	10,124	0	11	0	0	5.500	6.118	MON	47	563	04/12/2002	12/01/2016
31389A-NM-1	FNMA POOL NO 619696			2	1	16,321	110.5800	17,770	16,070	16,301	0	(2)	0	0	6.500	5.477	MON	87	1,045	02/27/2002	12/01/2031
31389B-YS-4	FNMA POOL NO 620921			2	1	435	104.5200	447	427	430	0	(1)	0	0	6.000	5.013	MON	2	26	09/14/2007	12/01/2016
31389D-AT-4	FNMA POOL NO 622018			2	1	66	106.4500	72	68	67	0	0	0	0	5.500	6.448	MON	0	4	04/12/2002	01/01/2017
31389J-FQ-2	FNMA POOL NO 626675			2	1	15,607	106.4500	16,926	15,901	15,766	0	19	0	0	5.500	5.892	MON	73	875	04/12/2002	04/01/2017
31389J-K8-6	FNMA POOL NO 626819			2	1	80,579	105.3700	81,863	77,690	78,978	0	(335)	0	0	6.000	4.515	MON	388	4,662	08/14/2002	08/01/2017
31389J-K9-4	FNMA POOL NO 626820			2	1	34,236	105.3700	34,782	33,009	33,542	0	(124)	0	0	6.000	4.568	MON	165	1,981	08/14/2002	08/01/2017
31389M-AA-5	FNMA POOL NO 629201			2	1	18,806	106.4500	20,395	19,159	18,969	0	27	0	0	5.500	6.046	MON	88	1,054	04/12/2002	04/01/2017
31389M-PE-1	FNMA POOL NO 629621			2	1	2,920	106.4500	3,167	2,975	2,946	0	4	0	0	5.500	6.059	MON	14	164	04/12/2002	03/01/2017
31389P-BP-4	FNMA POOL NO 631046			2	1	5,166	106.4500	5,603	5,263	5,214	0	8	0	0	5.500	6.007	MON	24	289	04/12/2002	02/01/2017
31389P-KB-5	FNMA POOL NO 631290			2	1	1,779	106.4500	1,929	1,812	1,794	0	2	0	0	5.500	6.108	MON	8	100	04/12/2002	02/01/2017
31389P-LB-4	FNMA POOL NO 631322			2	1	718	106.4500	745	700	706	0	(2)	0	0	5.500	4.495	MON	3	39	11/15/2002	02/01/2017
31389P-LJ-7	FNMA POOL NO 631329			2	1	4,122	105.3700	4,272	4,054	4,083	0	(9)	0	0	6.000	5.167	MON	20	243	09/14/2007	03/01/2017
31389P-SJ-0	FNMA POOL NO 631521			2	1	8,869	106.4500	9,619	9,036	8,955	0	13	0	0	5.500	5.953	MON	41	497	04/12/2002	02/01/2017
31389Q-PN-2	FNMA POOL NO 632329			2	1	69,079	111.7600	74,831	66,955	68,989	0	(13)	0	0	6.000	4.681	MON	335	4,017	03/10/2005	03/01/2032
31389Q-QX-9	FNMA POOL NO 632370			2	1	29,976	105.3700	31,273	29,679	29,788	0	(48)	0	0	6.000	5.499	MON	148	1,781	09/14/2007	06/01/2017
31389R-7A-8	FNMA POOL NO 633689			2	1	11,609	100.9100	11,517	11,413	11,477	0	(16)	0	0	6.000	5.149	MON	57	685	09/14/2007	07/01/2016
31389T-UG-5	FNMA POOL NO 635183			2	1	64,579	105.3700	65,608	62,264	63,160	0	(207)	0	0	6.000	4.777	MON	311	3,736	08/14/2002	08/01/2017
31389U-HE-2	FNMA POOL NO 635729			2	1	1,710,193	114.2000	1,906,054	1,669,059	1,705,220	0	(643)	0	0	7.000	6.296	MON	9,736	116,834	02/01/2002	03/01/2032
31389U-HF-9	FNMA POOL NO 635730			2	1	1,049,731	114.2000	1,170,350	1,024,830	1,046,686	0	(452)	0	0	7.000	6.321	MON	5,978	71,738	01/31/2002	03/01/2032
31389U-KV-0	FNMA POOL NO 635808			2	1	11,223	114.2000	12,451	10,903	11,200	0	(4)	0	0	7.000	5.798	MON	64	763	05/09/2006	03/01/2032
31389V-NZ-6	FNMA POOL NO 636808			2	1	510,471	112.5300	576,981	512,739	510,561	0	0	0	0	6.500	6.585	MON	2,777	33,328	03/11/2002	04/01/2032
31389V-RH-2	FNMA POOL NO 636888			2	1	60,804	112.5300	68,726	61,074	60,814	0	0	0	0	6.500	6.585	MON	331	3,970	03/11/2002	04/01/2032
31389V-SB-4	FNMA POOL NO 636914			2	1	3,089	105.3700	3,202	3,039	3,059	0	(7)	0	0	6.000	5.207	MON	15	182	09/14/2007	03/01/2017
31389V-W3-7	FNMA POOL NO 637066			2	1	5,895	105.3700	6,111	5,800	5,839	0	(12)	0	0	6.000	5.185	MON	29	348	09/14/2007	03/01/2017
31389V-Z6-7	FNMA POOL NO 637165			2	1	36,631	105.3700	37,947	36,012	36,287	0	(78)	0	0	6.000	5.086	MON	180	2,161	09/14/2007	03/01/2017
31389X-3Z-4	FNMA POOL NO 639016			2	1	560,268	112.5300	633,136	562,641	560,256	0	(1)	0	0	6.500	6.585	MON	3,048	36,571	03/11/2002	04/01/2032
31389X-K4-4	FNMA POOL NO 638515			2	1	13,215	105.3700	13,700	13,002	13,096	0	(30)	0	0	6.000	5.151	MON	65	780	09/14/2007	04/01/2017
3138A1-6A-4	FNMA POOL NO AH0864			2	1	92,704	103.2700	93,963	90,984	92,647	0	7	0	0	4.000	3.482	MON	303	3,639	12/09/2010	12/01/2040
3138A1-GP-0	FNMA POOL NO AH0205			2	1	221,538	103.2700	224,546	217,427	221,403	0	(30)	0	0	4.000	3.469	MON	725	8,697	12/09/2010	12/01/2040
3138A1-HM-6	FNMA POOL NO AH0235			2	1	6,522,077	104.8000	6,473,772	6,176,940	6,494,025	0	(16,157)	0	0	3.500	2.198	MON	18,016	216,193	05/23/2012	12/01/2025
3138A1-P4-7	FNMA POOL NO AH0442			2	1	39,134	103.2700	39,665	38,408	39,102	0	(8)	0	0	4.000	3.658	MON	128	1,536	12/09/2010	12/01/2040
3138A1-VB-4	FNMA POOL NO AH0609			2	1	583,495	103.2700	591,419	572,668	583,098	0	34	0	0	4.000	3.570	MON	1,909	22,907	12/09/2010	12/01/2040
3138A2-5M-7	FNMA POOL NO AH1751			2	1	76,807	103.2700	77,850	75,382	76,742	0	(14)	0	0	4.000	3.674	MON	251	3,015	12/09/2010	12/01/2040
3138A2-6G-9	FNMA POOL NO AH1770			2	1	61,783	103.2700	62,622	60,637	61,741	0	1	0	0	4.000	3.572	MON	202	2,425	12/09/2010	12/01/2040
3138A2-CF-4	FNMA POOL NO AH0969	RA		2	1	31,425,251	104.8000	32,827,669	31,322,474	31,410,074	0	(3,914)	0	0	3.500	3.344	MON	91,357	1,096,287	12/21/2010	12/01/2025
3138A2-GP-8	FNMA POOL NO AH1105			2	1	233,733	104.8000	243,255	232,101	233,537	0	(41)	0	0	3.500	3.232	MON	677	8,123	02/11/2011	12/01/2025
3138A3-FW-2	FNMA POOL NO AH1980			2	1	80,149	103.2700	81,238	78,662	80,083	0	(12)	0	0	4.000	3.666	MON	262	3,146	12/09/2010	12/01/2040
3138A6-CB-4	FNMA POOL NO AH4565			2	1	273,669	104.9000	285,064	271,758	273,414	0	(83)	0	0	3.500	3.271	MON	793	9,511	02/11/2011	03/01/2026
3138A6-E3-0	FNMA POOL NO AH4653			2	1	51,854	104.9000	54,014	51,492	51,817	0	(10)	0	0	3.500	3.194	MON	150	1,802	02/11/2011	02/01/2026
3138A6-TF-7	FNMA POOL NO AH5049			2	1	39,147	104.9000	40,777	38,874	39,114	0	(9)	0	0	3.500	3.248	MON	113	1,361	02/11/2011	03/01/2026
3138A7-G2-8	FNMA POOL NO AH5616			2	1	501,913	104.9000	522,812	498,409	501,479	0	(93)	0	0	3.500	3.248	MON	1,454	17,444	02/11/2011	02/01/2026
3138A7-G6-9	FNMA POOL NO AH5620			2	1	14,005,094	106.0400	14,531,217	13,703,634	13,980,551	0	(6,534)	0	0	4.000	3.117	MON	45,679	548,145	04/01/2011	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186			2	1	7,743,916	103.2700	7,655,915	7,413,217	7,734,547	0	(2,222)	0	0	4.000	3.026	MON	24,711	296,529	08/18/2011	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759			2	1	1,609,114	103.2700	1,538,856	1,490,073	1,606,579	0	(1,052)	0	0	4.000	2.289	MON	4,967	59,603	11/07/2012	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709			2	1	19,537,047	103.2700	18,684,011	18,091,715	19,505,084	0	(21,723)	0	0	4.000	2.705	MON	60,306	723,669	11/07/2012	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164			2	1	1,228,924	103.2700	1,175,266	1,138,009	1,226,947	0	(1,470)	0	0	4.000	2.630	MON	3,793	45,520	11/07/2012	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155			2	1	7,666,368	103.2700	7,458,208	7,221,778	7,654,268	0	(4,448)	0	0	4.000	2.949	MON	24,073	288,871	02/29/2012	11/01/2041
3138AW-3M-3	FNMA POOL NO AJ5303			2	1	218,894	103.2700	215,280	208,455	218,692	0	(54)	0	0	4.000	2.196	MON	695	8,338	12/14/2011	11/01/2041
3138E1-3T-2	FNMA POOL NO AJ8909			2	1	8,805,600	103.2700	8,604,501	8,331,732	8,790,924	0	(5,031)	0	0	4.000	3.114	MON	27,772	333,269	01/03/2012	12/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138E2-GM-1	FNMA POOL NO AJ9203			2	1	1,766,205	103.3800	1,757,133	1,699,678	1,764,537	0	(305)	0	0	4.000	2.653	MON	5,666	67,987	01/10/2012	02/01/2042
3138E5-FX-1	FNMA POOL NO AK1081			2	1	9,555,405	99.8200	9,257,470	9,274,409	9,548,692	0	(1,397)	0	0	3.500	2.538	MON	27,050	324,604	01/24/2012	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315			2	1	4,314,222	99.6400	4,260,908	4,276,137	4,313,932	0	(289)	0	0	3.500	3.388	MON	12,472	12,472	10/16/2013	03/01/2043
3138LT-JW-9	FNMA POOL NO AO2976	LS		2	1	63,736,648	99.6400	62,195,288	62,417,589	63,730,535	0	(6,113)	0	0	3.500	3.210	MON	182,051	182,051	11/18/2013	05/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809			2	1	17,961,274	99.6400	17,653,194	17,716,291	17,959,985	0	(1,289)	0	0	3.500	3.344	MON	51,673	0	11/14/2013	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129	LS		2	1	59,061,436	95.2000	58,040,725	60,966,643	59,070,897	0	9,462	0	0	3.000	3.337	MON	152,417	152,417	11/13/2013	11/01/2042
31390C-AK-2	FNMA POOL NO 641810			2	1	1,958	105.3700	2,029	1,926	1,941	0	(4)	0	0	6.000	5.001	MON	10	115	09/14/2007	04/01/2017
31390C-WJ-1	FNMA POOL NO 642449			2	1	281,122	112.5300	317,685	282,313	281,116	0	0	0	0	6.500	6.584	MON	1,529	18,350	03/11/2002	04/01/2032
31390D-XC-3	FNMA POOL NO 643375			2	1	2,100	105.3700	2,175	2,064	2,078	0	(5)	0	0	6.000	5.292	MON	10	124	09/14/2007	06/01/2017
31390F-GK-9	FNMA POOL NO 644702			2	1	13,539	114.2000	15,020	13,152	13,510	0	(5)	0	0	7.000	5.880	MON	77	921	05/09/2006	05/01/2032
31390G-H2-6	FNMA POOL NO 645649			2	1	13,717	105.3700	14,210	13,485	13,581	0	(27)	0	0	6.000	5.248	MON	67	809	09/14/2007	06/01/2017
31390H-CU-7	FNMA POOL NO 646383			2	1	82,925	105.3700	84,247	79,952	81,281	0	(276)	0	0	6.000	4.425	MON	400	4,798	08/14/2002	06/01/2017
31390J-E9-8	FNMA POOL NO 647360			2	1	46,853	105.3700	47,600	45,173	45,784	0	(155)	0	0	6.000	4.871	MON	226	2,710	08/14/2002	08/01/2017
31390J-EV-9	FNMA POOL NO 647348			2	1	4,860	105.3700	4,938	4,686	4,753	0	(19)	0	0	6.000	4.778	MON	23	281	08/14/2002	08/01/2017
31390K-JA-7	FNMA POOL NO 648357			2	1	15,159	105.3700	15,441	14,654	14,867	0	(55)	0	0	6.000	4.638	MON	73	879	09/14/2007	06/01/2017
31390K-UL-0	FNMA POOL NO 648687			2	1	10,254	114.2000	11,376	9,961	10,226	0	(2)	0	0	7.000	6.162	MON	58	697	05/09/2006	07/01/2032
31390K-WZ-7	FNMA POOL NO 648764			2	1	158,369	105.3700	160,892	152,690	155,248	0	(611)	0	0	6.000	4.493	MON	763	9,162	08/14/2002	08/01/2017
31390K-X8-6	FNMA POOL NO 648803			2	1	13,917	105.3700	14,139	13,418	13,642	0	(36)	0	0	6.000	4.507	MON	67	805	08/14/2002	08/01/2017
31390L-NS-1	FNMA POOL NO 649401			2	1	2,307	106.4500	2,395	2,250	2,265	0	(5)	0	0	5.500	4.868	MON	10	124	11/15/2002	07/01/2017
31390L-VZ-6	FNMA POOL NO 649632			2	1	6,505	105.3700	6,764	6,419	6,456	0	(12)	0	0	6.000	5.344	MON	32	385	09/14/2007	08/01/2017
31390M-3F-9	FNMA POOL NO 650698			2	1	42,948	105.3700	43,633	41,408	42,055	0	(151)	0	0	6.000	4.596	MON	207	2,485	08/14/2002	07/01/2017
31390M-GM-0	FNMA POOL NO 650104			2	1	104,048	105.3700	105,706	100,317	101,683	0	(359)	0	0	6.000	4.860	MON	502	6,019	08/14/2002	08/01/2017
31390M-TF-1	FNMA POOL NO 650450			2	1	21,488	105.3700	22,277	21,141	21,303	0	(43)	0	0	6.000	5.211	MON	106	1,269	09/14/2007	09/01/2017
31390N-PQ-9	FNMA POOL NO 651231			2	1	25,606	105.3700	26,546	25,193	25,379	0	(53)	0	0	6.000	5.205	MON	126	1,511	09/14/2007	07/01/2017
31390Q-F7-5	FNMA POOL NO 652790			2	1	2,756	114.2000	3,058	2,678	2,750	0	(1)	0	0	7.000	6.003	MON	16	187	05/09/2006	08/01/2032
31390R-P8-0	FNMA POOL NO 653947			2	1	103,448	105.3700	105,097	99,739	101,288	0	(383)	0	0	6.000	4.645	MON	499	5,984	08/14/2002	08/01/2017
31390S-GT-2	FNMA POOL NO 654610			2	1	72,693	105.3700	75,583	71,730	72,117	0	(121)	0	0	6.000	5.399	MON	359	4,304	09/14/2007	08/01/2017
31390U-4U-7	FNMA POOL NO 657035			2	1	238,797	110.4100	268,060	242,780	239,035	0	22	0	0	5.500	5.962	MON	1,113	13,353	05/11/2004	01/01/2033
31390U-ET-9	FNMA POOL NO 656346			2	1	41,202	105.3700	41,858	39,725	40,354	0	(127)	0	0	6.000	4.607	MON	199	2,384	08/14/2002	08/01/2017
31390U-F9-2	FNMA POOL NO 656392			2	1	34,584	105.3700	35,135	33,344	33,884	0	(105)	0	0	6.000	4.565	MON	167	2,001	08/14/2002	08/01/2017
31390U-KS-4	FNMA POOL NO 656505			2	1	43,487	105.3700	44,180	41,927	42,519	0	(158)	0	0	6.000	4.838	MON	210	2,516	08/14/2002	09/01/2017
31390U-KX-3	FNMA POOL NO 656510			2	1	112,715	105.3700	114,511	108,674	110,504	0	(449)	0	0	6.000	4.520	MON	543	6,520	08/14/2002	09/01/2017
31390U-LF-1	FNMA POOL NO 656526			2	1	743	105.3700	755	716	727	0	(2)	0	0	6.000	4.713	MON	4	43	08/14/2002	09/01/2017
31390U-R6-5	FNMA POOL NO 656709			2	1	34,031	105.3700	34,573	32,811	33,276	0	(57)	0	0	6.000	4.800	MON	164	1,969	08/14/2002	08/01/2017
31390U-R7-3	FNMA POOL NO 656710			2	1	8,893	105.3700	9,035	8,575	8,702	0	(33)	0	0	6.000	4.727	MON	43	514	08/14/2002	08/01/2017
31390V-EQ-3	FNMA POOL NO 657243			2	1	6,864	111.7600	7,436	6,653	6,856	0	(2)	0	0	6.000	4.723	MON	33	399	03/10/2005	09/01/2032
31390V-HN-7	FNMA POOL NO 657337			2	1	152,529	105.3700	154,960	147,061	149,075	0	(534)	0	0	6.000	4.852	MON	735	8,823	08/14/2002	08/01/2017
31390W-5Z-1	FNMA POOL NO 658864			2	1	164,223	105.3700	166,840	158,335	160,924	0	(539)	0	0	6.000	4.544	MON	792	9,499	08/14/2002	08/01/2017
31390W-6A-5	FNMA POOL NO 658865			2	1	61,738	105.3700	62,722	59,524	60,450	0	(223)	0	0	6.000	4.642	MON	298	3,571	08/14/2002	08/01/2017
31390W-6B-3	FNMA POOL NO 658866			2	1	23,040	105.3700	23,408	22,214	22,553	0	(85)	0	0	6.000	4.678	MON	111	1,333	08/14/2002	08/01/2017
31390W-6C-1	FNMA POOL NO 658867			2	1	4,451	105.3700	4,628	4,392	4,416	0	(8)	0	0	6.000	5.395	MON	22	264	09/14/2007	08/01/2017
31390X-LW-8	FNMA POOL NO 659241			2	1	7,771	111.7600	8,418	7,532	7,760	0	(3)	0	0	6.000	4.822	MON	38	452	03/10/2005	09/01/2032
31391B-T2-3	FNMA POOL NO 662169			2	1	3,458	111.7600	3,746	3,351	3,454	0	(1)	0	0	6.000	4.625	MON	17	201	03/10/2005	09/01/2032
31391C-MB-8	FNMA POOL NO 662854			2	1	65,442	105.3700	68,043	64,575	64,901	0	(111)	0	0	6.000	5.495	MON	323	3,875	09/14/2007	11/01/2017
31391C-YW-9	FNMA POOL NO 663225			2	1	329,982	111.7600	357,452	319,829	329,595	0	(8)	0	0	6.000	4.658	MON	1,599	19,189	03/10/2005	10/01/2032
31391D-Y6-4	FNMA POOL NO 664133			2	1	167	106.4500	173	162	165	0	0	0	0	5.500	4.238	MON	1	9	11/15/2002	11/01/2017
31391F-KD-9	FNMA POOL NO 665492			2	1	3,965	105.3700	4,109	3,899	3,932	0	(9)	0	0	6.000	5.136	MON	20	234	09/14/2007	10/01/2017
31391G-PV-2	FNMA POOL NO 666536			2	1	8,101	110.3600	9,093	8,239	8,108	0	0	0	0	5.500	6.062	MON	38	453	05/11/2004	11/01/2032
31391K-UD-7	FNMA POOL NO 669380			2	1	2,047	110.3600	2,297	2,081	2,049	0	0	0	0	5.500	6.006	MON	10	114	05/11/2004	11/01/2032
31391K-VK-0	FNMA POOL NO 669418			2	1	26,454	105.3700	27,505	26,103	26,230	0	(41)	0	0	6.000	5.519	MON	131	1,566	09/14/2007	11/01/2017
31391L-W9-2	FNMA POOL NO 670372			2	1	1,817	105.3700	1,882	1,786	1,802	0	(4)	0	0	6.000	5.131	MON	9	107	09/14/2007	09/01/2017
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0			2	1	138,700	111.7600	138,647	124,054	138,293	0	(232)	0	0	6.000	2.870	MON	620	7,443	05/23/2012	10/01/2032
31391T-UL-0	FNMA POOL NO 676587			2	1	13,625	110.3600	15,074	13,659	13,626	0	0	0	0	5.500	5.519	MON	63	751	10/07/2005	12/01/2032
31391U-NU-5	FNMA POOL NO 677303			2	1	489,083	110.4100	548,948	497,177	489,528	0	22	0	0	5.500	5.994	MON	2,279	27,345	06/07/2004	01/01/2033
31391V-HC-0	FNMA POOL NO 678027			2	1	2,869	105.3700	2,972	2,820	2,842	0	(6)	0	0	6.000	5.256	MON	14	169	09/14/2007	09/01/2017
31391W-5H-0	FNMA POOL NO 679548			2	1	9,605	109.0700	9,590	8,792	9,591	0	(14)	0	0	5.000	2.699	MON	37	440	01/01/2013	04/01/2033
31392C-XJ-8	FANNIEMAE WHOLE LOAN CMO			2	1FE	3,069,915	112.6200	3,373,994	2,995,944	3,041,718	0	(10,085)	0	0	6.500	5.777	MON	16,228	194,736	10/13/2006	04/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
313946-ST-3	FHLMC GOLD POOL NO D12330			2	1	3,117	108.5200	3,285	3,027	3,072	0	(3)	0	0	7.500	6.575	MON	19	227	10/05/1998	10/01/2018
313947-QR-7	FHLMC GOLD POOL NO D13164			2	1	391	111.5900	416	373	386	0	(1)	0	0	9.500	7.569	MON	3	35	05/01/1992	06/01/2020
313952-Q6-3	FHLMC GOLD POOL NO D17677			2	1	3,469	108.5200	3,609	3,326	3,429	0	(7)	0	0	7.500	6.024	MON	21	249	06/30/2000	04/01/2022
313961-AJ-3	FHLMC GOLD POOL NO D24509			2	1	17,656	108.5200	18,365	16,923	17,409	0	(39)	0	0	7.500	6.403	MON	106	1,269	06/30/2000	09/01/2022
313961-NY-6	FHLMC GOLD POOL NO D24907			2	1	3,029	108.5200	3,148	2,901	2,991	0	(2)	0	0	7.500	6.222	MON	18	218	06/30/2000	10/01/2022
313962-E7-3	FHLMC GOLD POOL NO D25558			2	1	37,079	108.5200	38,894	35,839	36,687	0	(64)	0	0	7.500	6.553	MON	224	2,688	06/30/2000	10/01/2022
313964-WL-8	FHLMC GOLD POOL NO D27851			2	1	23,533	108.5200	26,199	24,141	23,703	0	24	0	0	7.500	8.182	MON	151	1,811	06/30/2000	12/01/2022
313964-YA-0	FHLMC GOLD POOL NO D27905			2	1	16,984	108.5200	17,885	16,480	16,818	0	(29)	0	0	7.500	6.784	MON	103	1,236	10/05/1998	11/01/2022
313965-GA-7	FHLMC GOLD POOL NO D28293			2	1	10,432	108.5200	10,867	10,013	10,311	0	(10)	0	0	7.500	6.277	MON	63	751	06/30/2000	12/01/2022
313965-SE-6	FHLMC GOLD POOL NO D28617			2	1	16,772	108.5200	17,434	16,065	16,575	0	(28)	0	0	7.500	6.154	MON	100	1,205	06/30/2000	12/01/2022
313966-2L-6	FHLMC GOLD POOL NO D29779			2	1	1,278	108.5200	1,323	1,219	1,268	0	(3)	0	0	7.500	5.735	MON	8	91	06/30/2000	12/01/2022
313966-AY-9	FHLMC GOLD POOL NO D29023			2	1	17,145	108.5200	18,015	16,600	16,985	0	(26)	0	0	7.500	6.487	MON	104	1,245	06/30/2000	08/01/2022
313968-RF-8	FHLMC GOLD POOL NO D30486			2	1	434	108.5200	483	445	437	0	0	0	0	7.500	8.236	MON	3	33	04/12/1995	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547			2	1	1,415	108.5200	1,573	1,450	1,422	0	1	0	0	7.500	8.330	MON	9	109	04/12/1995	02/01/2023
313968-TF-6	FHLMC GOLD POOL NO D30550			2	1	643	108.5200	715	659	646	0	1	0	0	7.500	8.387	MON	4	49	04/12/1995	02/01/2023
313969-DE-4	FHLMC GOLD POOL NO D31001			2	1	1,760	108.5200	1,972	1,817	1,773	0	(1)	0	0	7.500	8.524	MON	11	136	06/30/2000	02/01/2023
313973-B4-0	FHLMC GOLD POOL NO D34559			2	1	7,806	108.5200	8,773	8,084	7,873	0	11	0	0	7.500	8.531	MON	51	606	06/30/2000	06/01/2023
313974-ES-2	FHLMC GOLD POOL NO D35545			2	1	29,316	108.5200	31,666	29,179	29,272	0	(9)	0	0	7.500	7.313	MON	182	2,188	06/30/2000	01/01/2023
313976-B6-8	FHLMC GOLD POOL NO D37261			2	1	39,728	108.5200	42,959	39,584	39,697	0	(10)	0	0	7.500	7.360	MON	247	2,969	06/30/2000	07/01/2023
31397J-ME-1	FREDDIE MAC CMO FLOATER			2	1FE	64,082,606	99.2500	63,603,397	64,082,606	64,082,606	0	0	0	0	0.205	0.205	MON	2,185	150,207	07/13/2007	12/25/2036
313989-FX-8	FHLMC GOLD POOL NO D48282			2	1	11,934	108.5200	12,367	11,396	11,656	0	(40)	0	0	7.500	6.319	MON	71	855	06/30/2000	06/01/2019
31398M-AW-6	FANNIE MAE CMO			2	1FE	16,995,357	102.3800	16,704,355	16,315,508	16,637,832	0	(212,711)	0	0	5.000	2.062	MON	67,981	815,775	05/23/2012	09/25/2030
31400A-GM-4	FNMA POOL NO 681604			2	1	3,683	114.2000	4,085	3,577	3,674	0	(2)	0	0	7.000	6.092	MON	21	250	05/09/2006	11/01/2032
31400A-VZ-8	FNMA FNMA 30YR			2	1	249,174	111.7500	270,099	241,696	248,387	0	(95)	0	0	6.000	5.219	MON	1,208	14,502	03/10/2005	03/01/2033
31400B-3B-0	FNMA POOL NO 683094			2	1	39,798	105.8100	41,418	39,143	39,466	0	(86)	0	0	6.000	5.278	MON	196	2,349	09/14/2007	02/01/2018
31400B-WY-8	FNMA POOL NO 682963			2	1	1,569	110.4100	1,761	1,595	1,570	0	0	0	0	5.500	6.007	MON	7	88	05/11/2004	02/01/2033
31400C-EY-6	FNMA POOL NO 683351			2	1	169,657	110.4100	190,508	172,541	169,818	0	13	0	0	5.500	6.001	MON	791	9,490	05/11/2004	02/01/2033
31400E-PC-8	FNMA POOL NO 685419			2	1	14,588	110.4100	16,147	14,624	14,589	0	0	0	0	5.500	5.515	MON	67	804	10/07/2005	02/01/2033
31400F-X8-5	FNMA POOL NO 686603			2	1	59,623	111.7500	64,579	57,788	59,539	0	(21)	0	0	6.000	4.867	MON	289	3,467	03/10/2005	03/01/2033
31400J-SC-4	FNMA POOL NO 689115			2	1	230,892	110.4100	259,187	234,743	231,111	0	3	0	0	5.500	5.981	MON	1,076	12,911	05/11/2004	02/01/2033
31400Q-3K-7	FNMA POOL NO 694802			2	1	56,386	110.4100	63,296	57,327	56,452	0	0	0	0	5.500	5.895	MON	263	3,153	05/11/2004	05/01/2033
31400R-KS-9	FNMA POOL NO 695205			2	1	186,057	109.0700	211,312	193,746	186,573	0	35	0	0	5.000	6.221	MON	807	9,687	06/29/2004	03/01/2033
31400S-CD-9	FNMA POOL NO 695868			2	1	3,498	105.8100	3,641	3,441	3,474	0	(3)	0	0	6.000	5.057	MON	17	207	09/14/2007	04/01/2018
31400T-AH-0	FNMA POOL NO 696708			2	1	214,429	110.4100	240,706	218,005	214,773	0	(21)	0	0	5.500	5.813	MON	999	11,990	05/11/2004	05/01/2033
31400U-MB-7	FNMA POOL NO 697954			2	1	315,439	106.9400	346,705	324,211	318,590	0	517	0	0	4.500	5.279	MON	1,216	14,590	05/13/2004	01/01/2019
31400W-BA-7	FNMA POOL NO 699433			2	1	24,917	110.4100	27,579	24,978	24,919	0	0	0	0	5.500	5.514	MON	114	1,374	10/07/2005	04/01/2033
31400W-MC-1	FNMA POOL NO 699755			2	1	625,395	110.4100	703,935	637,548	625,970	0	33	0	0	5.500	6.152	MON	2,922	35,065	03/29/2006	04/01/2033
31401B-7G-4	FNMA POOL NO 703895			2	1	52,388	110.4100	58,808	53,262	52,447	0	6	0	0	5.500	5.904	MON	244	2,929	05/11/2004	05/01/2033
31401B-W4-3	FNMA POOL NO 703667			2	1	90,081	111.7500	97,646	87,378	89,866	0	(40)	0	0	6.000	4.974	MON	437	5,243	03/10/2005	05/01/2033
31401J-RR-1	FNMA POOL NO 709796			2	1	17,166	110.4100	19,270	17,453	17,185	0	1	0	0	5.500	5.915	MON	80	960	05/11/2004	06/01/2033
31401J-TE-8	FNMA POOL NO 709849			2	1	51,744	106.8200	56,573	52,961	52,290	0	73	0	0	4.500	5.088	MON	199	2,383	06/30/2004	06/01/2018
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR			2	1	494,049	105.0000	483,869	460,840	492,974	0	(498)	0	0	2.405	0.560	MON	924	11,083	11/07/2012	07/01/2033
31401L-BN-2	FNMA POOL NO 711145			2	1	59,077	106.8600	66,648	62,371	59,307	0	(33)	0	0	4.500	5.998	MON	234	2,807	11/08/2005	07/01/2033
31401L-F2-4	FNMA POOL NO 711285			2	1	77,441	107.0900	79,421	74,161	75,555	0	(286)	0	0	5.500	4.485	MON	340	4,079	01/16/2004	01/01/2019
31401N-4U-0	FNMA POOL NO 713735			2	1	36,131	109.0700	36,075	33,076	36,093	0	(39)	0	0	5.000	2.290	MON	138	1,654	01/01/2013	09/01/2033
31401N-FV-6	FNMA POOL NO 713080			2	1	114,991	106.8200	126,166	118,110	116,325	0	201	0	0	4.500	5.265	MON	443	5,315	05/14/2004	06/01/2018
31401P-FT-6	FNMA POOL NO 713978			2	1	848,481	110.4100	952,459	862,634	849,153	0	51	0	0	5.500	6.062	MON	3,954	47,445	05/11/2004	07/01/2033
31401W-BH-1	FNMA POOL NO 720140			2	1	109,040	110.4100	122,402	110,858	109,134	0	(5)	0	0	5.500	6.007	MON	508	6,097	05/11/2004	07/01/2033
31401W-EB-1	FNMA POOL NO 720230			2	1	966,317	110.4100	1,080,786	978,858	966,977	0	77	0	0	5.500	5.845	MON	4,486	53,837	06/07/2004	07/01/2033
31401X-KJ-5	FNMA POOL NO 721297			2	1	29,730	106.8600	33,540	31,388	29,833	0	(2)	0	0	4.500	6.191	MON	118	1,412	11/08/2005	07/01/2033
31401Y-3C-7	FNMA POOL NO 722695			2	1	446,483	110.4100	501,197	453,930	447,051	0	44	0	0	5.500	5.864	MON	2,081	24,966	05/11/2004	08/01/2033
31401Y-6Z-3	FNMA POOL NO 722788			2	1	676,709	110.4100	759,637	687,997	677,646	0	(3)	0	0	5.500	5.841	MON	3,153	37,840	05/11/2004	09/01/2033
31401Y-B6-1	FNMA POOL NO 721961			2	1	39,415	106.8600	44,466	41,613	39,562	0	29	0	0	4.500	6.052	MON	156	1,873	11/08/2005	07/01/2033
31401Y-K5-3	FNMA POOL NO 722216			2	1	52,599	106.8600	59,340	55,532	52,817	0	19	0	0	4.500	5.912	MON	208	2,499	11/08/2005	07/01/2033
31401Y-Z7-3	FNMA POOL NO 722666			2	1	69,641	110.4100	78,175	70,803	69,745	0	12	0	0	5.500	5.825	MON	325	3,894	05/11/2004	08/01/2033
31402C-5E-8	FNMA POOL NO 725445			2	1	26,278	106.9400	28,256	26,423	26,307	0	4	0	0	4.500	4.611	MON	99	1,189	08/11/2004	05/01/2019
31402C-PL-0	FNMA POOL NO 725027			2	1	851,720	109.0700	874,166	801,501	849,229	0	(538)	0	0	5.000	3.301	MON	3,340	40,075	09/16/2010	11/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402C-T8-5	FNMA POOL NO 725175			2	1	99,562	105.3700	103,519	98,242	98,855	0	(152)	0	0	6.000	5.426	MON	491	5,894	09/14/2007	04/01/2018
31402C-TT-9	FNMA POOL NO 725162			2	1	861,160	111.7500	933,691	835,508	859,311	0	(194)	0	0	6.000	4.941	MON	4,178	50,130	03/10/2005	02/01/2034
31402C-U4-2	FNMA POOL NO 725203			2	1	26,941	104.5200	27,684	26,486	26,706	0	(52)	0	0	6.000	5.283	MON	132	1,589	09/14/2007	03/01/2018
31402C-UT-7	FNMA POOL NO 725194			2	1	3,917	105.3700	4,058	3,851	3,887	0	(6)	0	0	6.000	5.303	MON	19	231	09/14/2007	12/01/2018
31402C-VZ-2	FNMA POOL NO 725232			2	1	10,038,358	109.0700	11,422,682	10,473,168	10,062,097	0	1,953	0	0	5.000	6.170	MON	43,638	523,658	08/15/2007	03/01/2034
31402C-W9-9	FNMA POOL NO 725272			2	1	1,578	105.3700	1,635	1,552	1,566	0	(3)	0	0	6.000	5.336	MON	8	93	09/14/2007	01/01/2019
31402C-Y9-7	FNMA POOL NO 725336			2	1	1,506	100.9100	1,496	1,482	1,490	0	(1)	0	0	6.000	5.057	MON	7	89	09/14/2007	04/01/2016
31402D-AD-2	FNMA POOL NO 725504			2	1	5,257,914	106.7400	5,644,956	5,288,684	5,263,730	0	815	0	0	5.000	5.127	MON	22,036	264,434	05/18/2004	01/01/2019
31402D-DB-3	FNMA POOL NO 725598			2	1	5,808,076	110.3700	5,956,894	5,397,370	5,790,336	0	(4,269)	0	0	5.500	3.347	MON	24,738	296,855	02/28/2011	07/01/2034
31402D-GM-6	FNMA POOL NO 725704	RA		2	1	16,904,107	111.7500	18,659,525	16,697,368	16,887,932	0	(1,665)	0	0	6.000	5.539	MON	83,487	1,001,842	10/17/2005	08/01/2034
31402D-KK-5	FNMA POOL NO 725798			2	1	2,671,169	105.1500	2,656,441	2,526,238	2,667,400	0	(2,004)	0	0	2.299	0.944	MON	4,840	60,611	05/23/2012	06/01/2034
31402E-5G-9	FNMA POOL NO 727247			2	1	541,778	109.0700	595,549	546,044	542,045	0	19	0	0	5.000	5.143	MON	2,275	27,302	07/14/2005	09/01/2033
31402E-C2-2	FNMA POOL NO 726489			2	1	137,329	106.8600	154,927	144,986	137,942	0	42	0	0	4.500	5.809	MON	544	6,524	11/08/2005	07/01/2033
31402E-GK-8	FNMA POOL NO 726602			2	1	55,152	106.8600	62,220	58,227	55,364	0	(46)	0	0	4.500	6.014	MON	218	2,620	11/08/2005	07/01/2033
31402E-V5-4	FNMA POOL NO 727036			2	1	4,069	110.4100	4,568	4,137	4,073	0	0	0	0	5.500	5.977	MON	19	228	05/11/2004	08/01/2033
31402E-V6-2	FNMA POOL NO 727037			2	1	681,365	109.0700	748,990	686,730	681,597	0	2	0	0	5.000	5.181	MON	2,861	34,336	07/14/2005	08/01/2033
31402F-EJ-0	FNMA FNMA 15YR			2	1	8,262	106.8200	9,033	8,457	8,342	0	12	0	0	4.500	5.160	MON	32	381	06/30/2004	07/01/2018
31402G-PD-9	FNMA POOL NO 728620			2	1	116,357	106.8600	131,267	122,845	116,940	0	(19)	0	0	4.500	5.687	MON	461	5,528	11/08/2005	07/01/2033
31402H-GL-9	FNMA POOL NO 729303			2	1	56,788	110.4100	62,504	56,609	56,761	0	(1)	0	0	5.500	5.328	MON	259	3,113	04/23/2004	07/01/2033
31402J-7A-9	FNMA POOL NO 730889			2	1	87,215	110.4100	97,903	88,670	87,303	0	5	0	0	5.500	5.938	MON	406	4,877	05/11/2004	08/01/2033
31402J-D9-5	FNMA POOL NO 730128			2	1	95,366	110.4100	107,053	96,957	95,491	0	3	0	0	5.500	5.855	MON	444	5,333	05/11/2004	08/01/2033
31402J-EZ-6	FNMA POOL NO 730152			2	1	122,361	110.4100	137,356	124,402	122,503	0	14	0	0	5.500	5.892	MON	570	6,842	05/11/2004	08/01/2033
31402J-KC-0	FNMA POOL NO 730291			2	1	15,133	110.4100	16,988	15,386	15,146	0	0	0	0	5.500	6.022	MON	71	846	05/11/2004	07/01/2033
31402J-NB-9	FNMA POOL NO 730386			2	1	15,145	106.8600	17,086	15,990	15,201	0	11	0	0	4.500	6.074	MON	60	719	11/08/2005	08/01/2033
31402J-Q3-4	FNMA POOL NO 730474			2	1	463,141	106.8600	515,852	482,752	464,867	0	119	0	0	4.500	5.450	MON	1,810	21,724	08/17/2004	08/01/2033
31402K-J9-6	FNMA POOL NO 731188			2	1	138,562	106.8600	156,318	146,288	139,192	0	17	0	0	4.500	5.786	MON	549	6,583	11/08/2005	08/01/2033
31402K-LD-4	FNMA POOL NO 731224			2	1	963,174	109.0700	1,058,768	970,758	963,565	0	(11)	0	0	5.000	5.161	MON	4,045	48,538	07/14/2005	08/01/2033
31402K-P2-4	FNMA POOL NO 731341			2	1	60,045	106.8600	67,740	63,393	60,336	0	(19)	0	0	4.500	5.715	MON	238	2,853	11/08/2005	08/01/2033
31402L-K9-2	FNMA POOL NO 732120			2	1	5,954	106.8600	6,717	6,286	5,978	0	1	0	0	4.500	5.924	MON	24	283	11/08/2005	08/01/2033
31402M-6T-2	FNMA POOL NO 733582			2	1	325,115	110.4100	364,956	330,538	325,517	0	21	0	0	5.500	5.872	MON	1,515	18,180	05/11/2004	08/01/2033
31402M-EX-4	FNMA POOL NO 732850			2	1	276,770	110.4100	310,687	281,387	277,241	0	88	0	0	5.500	5.794	MON	1,290	15,476	05/11/2004	09/01/2033
31402M-FD-7	FNMA POOL NO 732864			2	1	643,499	110.4100	722,357	654,233	644,409	0	45	0	0	5.500	5.835	MON	2,999	35,983	05/11/2004	09/01/2033
31402M-XH-8	FNMA POOL NO 733380			2	1	77,301	110.4100	85,561	77,492	77,305	0	(1)	0	0	5.500	5.532	MON	355	4,262	10/07/2005	08/01/2033
31402N-BX-5	FNMA POOL NO 733654			2	1	1,925,233	110.4100	2,161,162	1,957,346	1,927,604	0	231	0	0	5.500	5.871	MON	8,971	107,654	05/11/2004	09/01/2033
31402N-NW-4	FNMA POOL NO 734005			2	1	36,813	110.4100	41,324	37,427	36,848	0	(3)	0	0	5.500	5.959	MON	172	2,058	05/11/2004	08/01/2033
31402Q-2V-2	FNMA POOL NO 735288			2	1	6,966,855	108.9800	7,228,216	6,632,542	6,953,487	0	(3,050)	0	0	5.000	3.545	MON	27,636	331,627	08/25/2011	03/01/2035
31402Q-4B-4	FNMA POOL NO 735318			2	1	593,108	106.9400	641,392	599,780	594,825	0	305	0	0	4.500	4.791	MON	2,249	26,990	07/19/2005	11/01/2019
31402Q-4L-2	FNMA POOL NO 735327			2	1	1,496	101.7100	1,497	1,472	1,485	0	(1)	0	0	6.000	5.034	MON	7	88	09/14/2007	11/01/2017
31402Q-6T-3	FNMA POOL NO 735382			2	1	14,996,515	108.9800	15,563,278	14,280,716	14,968,724	0	(7,022)	0	0	5.000	3.562	MON	59,503	714,035	08/11/2011	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383			2	1	18,903,849	108.9800	19,940,317	18,297,045	18,866,976	0	(4,530)	0	0	5.000	4.046	MON	76,238	914,852	04/29/2009	04/01/2035
31402Q-EL-1	FNMA POOL NO 734639			2	1	90,809	106.8600	102,445	95,872	91,169	0	18	0	0	4.500	5.950	MON	360	4,314	11/08/2005	08/01/2033
31402Q-GH-8	FNMA POOL NO 734700			2	1	1,723,154	106.4100	1,874,159	1,761,264	1,740,132	0	2,339	0	0	4.000	4.515	MON	5,871	70,450	09/09/2004	09/01/2018
31402Q-HE-4	FNMA POOL NO 734729			2	1	616,573	106.0700	669,045	630,765	622,744	0	794	0	0	4.000	4.580	MON	2,103	25,231	09/09/2004	09/01/2018
31402Q-JK-8	FNMA POOL NO 734766			2	1	10,929,696	106.8200	11,905,914	11,145,643	11,017,922	0	13,178	0	0	4.500	4.991	MON	41,796	501,554	01/18/2006	09/01/2018
31402Q-LK-5	FNMA POOL NO 734830			2	1	3,233,246	106.8600	3,536,276	3,309,372	3,238,360	0	(43)	0	0	4.500	5.098	MON	12,410	148,922	02/14/2005	08/01/2033
31402Q-P7-0	FNMA POOL NO 734946			2	1	74,724	110.4100	82,254	74,497	74,687	0	(3)	0	0	5.500	5.351	MON	341	4,097	04/27/2004	09/01/2033
31402Q-V7-3	FNMA POOL NO 735138			2	1	352,179	110.6000	378,394	342,129	351,556	0	(80)	0	0	7.000	5.881	MON	1,996	23,949	05/09/2006	07/01/2034
31402Q-WA-5	FNMA POOL NO 735141			2	1	608,071	110.3700	635,086	575,433	606,623	0	(261)	0	0	5.500	3.763	MON	2,637	31,649	04/20/2010	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230			2	1	8,276,070	110.3700	9,321,911	8,446,316	8,284,365	0	601	0	0	5.500	6.068	MON	38,712	464,547	03/29/2006	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224			2	1	6,555,693	110.3700	6,724,144	6,092,553	6,536,738	0	(4,266)	0	0	5.500	3.233	MON	27,924	335,091	01/27/2011	02/01/2035
31402R-AB-5	FNMA POOL NO 735402			2	1	19,125,612	108.9800	20,373,133	18,694,684	19,102,614	0	(3,051)	0	0	5.000	4.314	MON	77,895	934,734	08/21/2009	04/01/2035
31402R-BE-8	FNMA POOL NO 735437			2	1	1,422,040	105.5000	1,399,371	1,326,456	1,419,241	0	(726)	0	0	2.323	0.114	MON	2,568	30,849	11/07/2012	09/01/2034
31402R-C8-0	FNMA POOL NO 735495			2	1	47,534	104.7400	49,125	46,904	47,206	0	(105)	0	0	6.000	5.646	MON	235	2,814	09/14/2007	01/01/2020
31402R-CS-6	FNMA POOL NO 735481			2	1	5,983	105.3700	6,200	5,884	5,933	0	(10)	0	0	6.000	5.363	MON	29	353	09/14/2007	08/01/2018
31402R-CZ-0	FNMA POOL NO 735488			2	1	4,054	110.6000	4,356	3,939	4,047	0	(1)	0	0	7.000	5.908	MON	23	276	05/09/2006	12/01/2034
31402R-DF-3	FNMA POOL NO 735502			2	1	199,867	111.5800	221,486	198,502	199,768	0	(13)	0	0	6.000	5.711	MON	993	11,910	06/19/2008	04/01/2035
31402R-F8-7	FNMA POOL NO 735591	RA		2	1	102,864,179	108.9800	108,765,292	99,801,998	102,725,329	0	(18,231)	0	0	5.000	4.080	MON	415,842	4,990,096	08/24/2011	06/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402R-FU-8	FNMA POOL NO 735579			2	1	3,787,594	108.9800	4,003,157	3,673,259	3,781,916	0	(735)	0	0	5.000	4.050	MON	15,305	183,663	10/08/2009	06/01/2035
31402R-FV-6	FNMA POOL NO 735580			2	1	14,908,614	108.9800	15,804,722	14,502,262	14,886,858	0	(2,648)	0	0	5.000	4.162	MON	60,426	725,113	07/30/2009	06/01/2035
31402R-JL-4	FNMA POOL NO 735667			2	1	66,742,926	108.9800	71,193,298	65,326,294	66,667,164	0	(10,079)	0	0	5.000	4.333	MON	272,193	3,266,314	07/30/2009	07/01/2035
31402R-JN-0	FNMA POOL NO 735669			2	1	614,537	108.9800	647,668	594,294	613,518	0	(127)	0	0	5.000	3.994	MON	2,476	29,715	05/13/2009	04/01/2035
31402R-JV-2	FNMA POOL NO 735676	RA		2	1	87,731,259	108.9800	92,362,805	84,751,231	87,609,790	0	(15,168)	0	0	5.000	3.949	MON	353,130	4,237,560	08/24/2011	07/01/2035
31402R-P5-2	FNMA POOL NO 735844			2	1	2,166	104.5200	2,226	2,130	2,152	0	(3)	0	0	6.000	5.424	MON	11	128	09/14/2007	05/01/2020
31402R-RN-1	FNMA POOL NO 735893			2	1	3,007,856	108.9800	3,117,179	2,860,369	3,002,375	0	(1,271)	0	0	5.000	3.495	MON	11,918	143,018	04/15/2011	10/01/2035
31402R-SN-0	FNMA POOL NO 735925			2	1	5,338,518	108.9800	5,680,253	5,212,283	5,332,233	0	(726)	0	0	5.000	4.260	MON	21,718	260,614	08/18/2009	10/01/2035
31402R-UN-7	FNMA POOL NO 735989			2	1	4,015,064	110.4100	4,117,091	3,728,814	4,003,892	0	(2,470)	0	0	5.500	3.066	MON	17,090	205,085	01/01/2013	02/01/2035
31402S-VH-7	FNMA POOL NO 736916			2	1	221,857	110.4100	249,045	225,558	222,100	0	30	0	0	5.500	5.910	MON	1,034	12,406	05/11/2004	08/01/2033
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623			2	1	443,438	104.9400	439,099	418,428	442,638	0	(337)	0	0	1.970	0.385	MON	687	9,592	11/07/2012	09/01/2033
31402T-FQ-3	FNMA POOL NO 737375			2	1	21,254	105.8100	22,126	20,911	21,098	0	(33)	0	0	6.000	5.273	MON	105	1,255	09/14/2007	09/01/2018
31402T-HQ-1	FNMA POOL NO 737439			2	1	9,251	110.4100	10,385	9,406	9,261	0	1	0	0	5.500	5.921	MON	43	517	05/11/2004	09/01/2033
31402T-JP-1	FNMA POOL NO 737470			2	1	120,753	110.4100	135,551	122,767	120,887	0	15	0	0	5.500	5.902	MON	563	6,752	05/11/2004	09/01/2033
31402T-PH-2	FNMA POOL NO 737624			2	1	293,839	110.4100	334,093	302,585	294,391	0	76	0	0	5.500	6.204	MON	1,387	16,642	08/10/2007	09/01/2033
31402T-TL-9	FNMA POOL NO 737755			2	1	55,249	110.4100	62,020	56,171	55,325	0	3	0	0	5.500	5.846	MON	257	3,090	05/11/2004	08/01/2033
31402T-V5-1	FNMA POOL NO 737836			2	1	819,886	111.7500	876,778	784,580	816,303	0	(435)	0	0	6.000	4.888	MON	3,923	47,075	03/17/2004	10/01/2033
31402U-ME-9	FNMA POOL NO 738457			2	1	15,011	106.8600	16,934	15,848	15,074	0	2	0	0	4.500	5.868	MON	59	713	11/08/2005	09/01/2033
31402U-NS-7	FNMA POOL NO 738501			2	1	119,092	106.8600	134,353	125,732	119,596	0	0	0	0	4.500	5.866	MON	472	5,658	11/08/2005	09/01/2033
31402U-P7-1	FNMA POOL NO 738546			2	1	138,207	106.8600	155,918	145,913	138,880	0	(86)	0	0	4.500	5.703	MON	547	6,566	11/08/2005	09/01/2033
31402U-SX-1	FNMA FNMA 15YR			2	1	766,117	106.8200	843,143	789,302	775,469	0	1,243	0	0	4.500	5.326	MON	2,960	35,519	01/12/2006	11/01/2018
31402V-LN-8	FNMA POOL NO 739333			2	1	398,435	110.4100	447,262	405,081	398,866	0	40	0	0	5.500	5.909	MON	1,857	22,279	05/11/2004	09/01/2033
31402V-PV-6	FNMA POOL NO 739436			2	1	45,675	110.4100	50,997	46,187	45,706	0	3	0	0	5.500	5.766	MON	212	2,540	10/07/2005	10/01/2033
31402W-A5-7	FNMA POOL NO 739928			2	1	588,927	110.4100	655,860	594,007	589,161	0	23	0	0	5.500	5.701	MON	2,723	32,670	05/06/2004	10/01/2033
31402W-K2-3	FNMA POOL NO 740213			2	1	60,610	110.4100	68,037	61,621	60,661	0	1	0	0	5.500	6.016	MON	282	3,389	05/11/2004	09/01/2033
31402W-NL-8	FNMA POOL NO 740295			2	1	57,888	106.8600	65,306	61,116	58,124	0	6	0	0	4.500	5.905	MON	229	2,750	11/08/2005	10/01/2033
31402W-QJ-0	FNMA POOL NO 740357			2	1	178,352	110.4100	200,208	181,327	178,582	0	43	0	0	5.500	5.857	MON	831	9,973	05/11/2004	10/01/2033
31402W-WQ-7	FNMA POOL NO 740555			2	1	276,021	106.7400	296,456	277,746	276,371	0	36	0	0	5.000	5.145	MON	1,157	13,887	05/14/2004	11/01/2018
31402W-YH-5	FNMA POOL NO 740612			2	1	3,811	105.8100	3,964	3,746	3,780	0	(7)	0	0	6.000	5.319	MON	19	225	09/14/2007	09/01/2018
31402X-FQ-4	FNMA POOL NO 740975			2	1	2,173	105.8100	2,261	2,136	2,154	0	(4)	0	0	6.000	5.393	MON	11	128	09/14/2007	10/01/2018
31402Y-AN-4	FNMA POOL NO 741713			2	1	129,642	111.7500	138,659	124,078	129,224	0	1	0	0	6.000	4.513	MON	620	7,445	03/16/2004	11/01/2033
31402Y-DF-8	FNMA POOL NO 741802			2	1	1,600,492	109.0700	1,759,340	1,613,094	1,601,350	0	118	0	0	5.000	5.136	MON	6,721	80,655	07/14/2005	09/01/2033
31402Y-L7-7	FNMA POOL NO 742050			2	1	348,896	106.9400	383,403	358,529	352,382	0	617	0	0	4.500	5.265	MON	1,344	16,134	05/13/2004	01/01/2019
31403A-3F-0	FNMA POOL NO 743398			2	1	1,409,438	110.4100	1,582,158	1,432,947	1,410,922	0	100	0	0	5.500	5.913	MON	6,568	78,812	05/11/2004	10/01/2033
31403A-5A-9	FNMA POOL NO 743441			2	1	355,836	110.4100	399,443	361,772	356,202	0	30	0	0	5.500	5.920	MON	1,658	19,897	05/11/2004	10/01/2033
31403A-R4-9	FNMA POOL NO 743107			2	1	309,658	110.4100	347,605	314,823	310,037	0	38	0	0	5.500	5.868	MON	1,443	17,315	05/11/2004	10/01/2033
31403A-S2-2	FNMA POOL NO 743137			2	1	13,885	111.7500	15,249	13,646	13,867	0	(1)	0	0	6.000	5.262	MON	68	819	05/27/2004	10/01/2033
31403A-SY-2	FNMA POOL NO 743135			2	1	568,211	110.4100	637,843	577,689	568,804	0	62	0	0	5.500	5.917	MON	2,648	31,773	05/11/2004	10/01/2033
31403A-YP-4	FNMA POOL NO 743318			2	1	112,913	110.4100	126,750	114,797	113,023	0	3	0	0	5.500	5.941	MON	526	6,314	05/11/2004	10/01/2033
31403B-DG-5	FNMA POOL NO 743603			2	1	70,328	110.6000	75,563	68,322	70,200	0	(15)	0	0	7.000	5.825	MON	399	4,782	05/09/2006	11/01/2033
31403B-E2-5	FNMA POOL NO 743653			2	1	32,594	111.7500	35,800	32,036	32,544	0	(5)	0	0	6.000	5.448	MON	160	1,922	05/27/2004	11/01/2033
31403C-3V-1	FNMA POOL NO 745212			2	1	636,581	106.0100	629,773	594,080	635,364	0	(408)	0	0	2.235	0.150	MON	1,106	15,263	11/07/2012	01/01/2036
31403C-6L-0	FNMA POOL NO 745275	RA		2	1	55,270,944	108.9800	56,615,300	51,951,026	55,163,025	0	(29,329)	0	0	5.000	3.082	MON	216,463	2,597,552	12/02/2011	02/01/2036
31403C-E4-9	FNMA POOL NO 744555			2	1	45,569	110.4100	51,154	46,329	45,625	0	6	0	0	5.500	5.871	MON	212	2,548	05/11/2004	10/01/2033
31403C-EX-5	FNMA FNMA 30YR			2	1	981,219	109.0700	1,078,604	988,945	981,655	0	45	0	0	5.000	5.152	MON	4,121	49,447	07/14/2005	09/01/2033
31403C-KQ-3	FNMA POOL NO 744703			2	1	171,512	106.8600	193,490	181,075	172,411	0	113	0	0	4.500	5.620	MON	679	8,148	11/08/2005	10/01/2033
31403C-Q8-7	FNMA POOL NO 744879			2	1	130,283	106.8200	142,442	133,346	131,690	0	181	0	0	4.500	5.009	MON	500	6,001	06/30/2004	11/01/2018
31403C-RB-9	FNMA POOL NO 744882			2	1	97,755	106.8600	110,282	103,206	98,322	0	65	0	0	4.500	5.521	MON	387	4,644	11/08/2005	11/01/2033
31403C-ZM-6	FNMA POOL NO 745148			2	1	8,481,319	108.9800	9,008,366	8,266,208	8,471,700	0	(1,232)	0	0	5.000	4.175	MON	34,443	413,310	06/07/2011	01/01/2036
31403D-BD-0	FNMA POOL NO 745336			2	1	12,226,013	108.9800	12,821,852	11,765,518	12,208,288	0	(3,240)	0	0	5.000	3.761	MON	49,023	588,276	05/23/2012	03/01/2036
31403D-BW-8	FNMA POOL NO 745353			2	1	3,516,725	110.3500	3,990,338	3,616,170	3,521,404	0	234	0	0	5.500	6.303	MON	16,574	198,889	04/11/2006	03/01/2036
31403D-BY-4	FNMA POOL NO 745355			2	1	31,292,958	108.9800	33,328,388	30,582,615	31,256,816	0	(3,649)	0	0	5.000	4.247	MON	127,428	1,529,131	06/25/2009	03/01/2036
31403D-C7-2	FNMA POOL NO 745394			2	1	2,010,801	106.9400	1,998,440	1,868,786	1,991,784	0	(11,589)	0	0	4.500	1.691	MON	7,008	84,095	05/23/2012	11/01/2020
31403D-DK-2	FNMA POOL NO 745406			2	1	340,979	105.3700	353,233	335,226	339,018	0	(432)	0	0	6.000	5.411	MON	1,676	20,114	09/14/2007	03/01/2021
31403D-DR-7	FNMA POOL NO 745412			2	1	7,532,430	110.3700	7,678,602	6,957,361	7,509,193	0	(4,329)	0	0	5.500	3.029	MON	31,888	382,655	07/27/2010	12/01/2035
31403D-DX-4	FNMA POOL NO 745418			2	1	25,031,177	110.3500	26,659,274	24,159,473	24,994,938	0	(5,324)	0	0	5.500	4.266	MON	110,731	1,328,771	08/25/2010	04/01/2036
31403D-ED-7	FNMA POOL NO 745432			2	1	712,776	110.3500	790,418	716,302	712,811	0	2	0	0	5.500	5.605	MON	3,283	39,397	03/21/2007	04/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31403D-GK-9	FNMA POOL NO 745502			2	1	333,956	105.8100	347,373	328,297	332,092	0	(354)	0	0	6.000	5.393	MON	1,641	19,698	09/14/2007	04/01/2021
31403D-GY-9	FNMA POOL NO 745515			2	1	272,871	108.9800	287,466	263,783	272,466	0	(53)	0	0	5.000	3.894	MON	1,099	13,189	11/04/2009	05/01/2036
31403D-HB-8	FNMA POOL NO 745526			2	1	1,404,375	106.0900	1,471,740	1,387,219	1,398,685	0	(1,081)	0	0	6.000	5.518	MON	6,936	83,233	09/14/2007	05/01/2021
31403D-J7-5	FNMA POOL NO 745586			2	1	11,943,288	110.2600	13,664,138	12,392,516	11,961,349	0	1,090	0	0	5.500	6.831	MON	56,799	681,588	06/01/2006	06/01/2036
31403D-JM-2	FNMA POOL NO 745568			2	1	285,674	112.6400	312,592	277,522	284,963	0	(78)	0	0	7.000	6.015	MON	1,619	19,426	05/09/2006	12/01/2031
31403D-LY-3	FNMA POOL NO 745643			2	1	307,467	111.9400	338,440	302,353	307,203	0	(27)	0	0	6.500	5.792	MON	1,638	19,653	11/09/2007	07/01/2036
31403D-PZ-6	FNMA POOL NO 745740			2	1	6,160	108.9500	6,307	5,789	6,147	0	(3)	0	0	5.000	2.940	MON	24	289	12/09/2010	07/01/2036
31403D-QD-4	FNMA POOL NO 745752			2	1	169,944	107.1800	181,904	169,714	169,765	0	(37)	0	0	5.500	5.389	MON	778	9,334	11/08/2007	08/01/2021
31403D-QG-7	FNMA POOL NO 745755			2	1	3,232,425	108.9800	3,502,483	3,213,845	3,231,150	0	(156)	0	0	5.000	4.776	MON	13,391	160,692	06/19/2009	12/01/2035
31403D-SM-2	FNMA POOL NO 745824			2	1	773,489	111.9400	851,807	760,979	773,289	0	(41)	0	0	6.500	5.680	MON	4,122	49,463	11/09/2007	09/01/2036
31403D-SV-2	FNMA POOL NO 745832			2	1	49,347	104.5200	51,042	48,834	49,149	0	(40)	0	0	6.000	5.631	MON	244	2,930	09/14/2007	04/01/2021
31403D-VZ-9	FNMA POOL NO 745932			2	1	1,438,097	111.9400	1,576,488	1,408,388	1,436,597	0	(139)	0	0	6.500	5.582	MON	7,629	91,545	03/21/2007	11/01/2036
31403D-WU-9	FNMA POOL NO 745959			2	1	821,309	110.2600	877,345	795,697	820,207	0	(136)	0	0	5.500	4.242	MON	3,647	43,763	06/02/2009	11/01/2036
31403E-CU-9	FNMA POOL NO 746283			2	1	6,888	106.8600	7,885	7,379	6,929	0	1	0	0	4.500	6.109	MON	28	332	12/09/2005	10/01/2033
31403E-SN-8	FNMA POOL NO 746725			2	1	462,184	106.4100	503,130	472,823	466,766	0	506	0	0	4.000	4.577	MON	1,576	18,913	09/09/2004	10/01/2018
31403F-4B-7	FNMA POOL NO 747918			2	1	484,020	106.8200	532,684	498,669	489,981	0	971	0	0	4.500	5.315	MON	1,870	22,440	01/12/2006	11/01/2018
31403F-6E-9	FNMA POOL NO 747969			2	1	13,747	105.8100	14,353	13,565	13,645	0	(20)	0	0	6.000	5.573	MON	68	814	09/14/2007	12/01/2018
31403F-J6-2	FNMA POOL NO 747385			2	1	419,996	106.8600	469,863	439,714	421,766	0	61	0	0	4.500	5.533	MON	1,649	19,787	08/16/2004	10/01/2033
31403F-JX-3	FNMA POOL NO 747378			2	1	2,223,584	109.0700	2,444,274	2,241,093	2,224,498	0	24	0	0	5.000	5.158	MON	9,338	112,055	07/14/2005	10/01/2033
31403F-LB-8	FNMA POOL NO 747422			2	1	211,692	110.4100	237,634	215,223	211,872	0	(6)	0	0	5.500	6.007	MON	986	11,837	05/11/2004	10/01/2033
31403F-MV-3	FNMA POOL NO 747472			2	1	301,627	110.4100	338,590	306,658	301,965	0	46	0	0	5.500	5.897	MON	1,406	16,866	05/11/2004	10/01/2033
31403F-NK-6	FNMA POOL NO 747494			2	1	138,546	106.8600	156,300	146,271	139,168	0	4	0	0	4.500	5.782	MON	549	6,582	11/08/2005	10/01/2033
31403F-P2-4	FNMA POOL NO 747541			2	1	124,699	106.8600	140,678	131,651	125,232	0	(8)	0	0	4.500	5.831	MON	494	5,924	11/08/2005	11/01/2033
31403F-XP-4	FNMA POOL NO 747786			2	1	156,321	105.8100	162,734	153,798	154,923	0	(230)	0	0	6.000	5.489	MON	769	9,228	09/14/2007	10/01/2018
31403F-Y6-5	FNMA POOL NO 747833			2	1	4,083,524	106.7400	4,383,783	4,107,108	4,088,219	0	580	0	0	5.000	5.121	MON	17,113	205,355	05/13/2004	11/01/2018
31403G-7E-6	FNMA POOL NO 748893			2	1	158,276	106.8600	178,558	167,101	159,000	0	(50)	0	0	4.500	5.740	MON	627	7,520	11/08/2005	12/01/2033
31403G-BV-3	FNMA POOL NO 748052			2	1	51,306	106.7400	55,104	51,626	51,356	0	(4)	0	0	5.000	5.183	MON	215	2,581	05/14/2004	11/01/2018
31403G-JK-9	FNMA POOL NO 748266			2	1	55,050	109.0700	61,525	56,411	55,156	0	12	0	0	5.000	5.575	MON	235	2,821	12/09/2003	10/01/2033
31403G-RF-1	FNMA POOL NO 748486			2	1	345,323	106.8600	389,574	364,577	347,230	0	59	0	0	4.500	5.575	MON	1,367	16,406	11/08/2005	10/01/2033
31403G-WD-0	FNMA POOL NO 748644			2	1	5,765,481	106.3900	6,027,586	5,665,450	5,754,070	0	(2,621)	0	0	1.925	1.506	MON	9,088	116,699	02/05/2004	09/01/2033
31403H-UZ-1	FNMA POOL NO 749500			2	1	70,087	110.4100	77,575	70,259	70,092	0	(1)	0	0	5.500	5.527	MON	322	3,864	10/07/2005	11/01/2033
31403J-BS-4	FNMA POOL NO 749849			2	1	729,228	106.8200	802,545	751,297	737,808	0	1,369	0	0	4.500	5.372	MON	2,817	33,808	01/12/2006	11/01/2018
31403J-EW-2	FNMA POOL NO 749949			2	1	93,950	106.8600	105,990	99,189	94,344	0	49	0	0	4.500	5.864	MON	372	4,463	11/08/2005	10/01/2033
31403J-HR-0	FNMA POOL NO 750040			2	1	1,044,952	106.8200	1,150,012	1,076,576	1,058,106	0	2,087	0	0	4.500	5.272	MON	4,037	48,445	01/12/2006	12/01/2018
31403J-KV-7	FNMA POOL NO 750108			2	1	383,271	110.4100	430,239	389,664	383,657	0	(23)	0	0	5.500	5.932	MON	1,786	21,432	05/11/2004	10/01/2033
31403J-S9-8	FNMA POOL NO 750344			2	1	4,214	111.7500	4,568	4,088	4,204	0	0	0	0	6.000	5.016	MON	20	245	03/10/2005	11/01/2033
31403J-T7-1	FNMA POOL NO 750374			2	1	135,956	111.7500	145,411	130,120	135,421	0	(105)	0	0	6.000	4.793	MON	651	7,807	03/16/2004	11/01/2033
31403J-TC-0	FNMA POOL NO 750347			2	1	41,223	110.4100	46,275	41,911	41,266	0	5	0	0	5.500	5.914	MON	192	2,305	05/11/2004	11/01/2033
31403K-6L-2	FNMA POOL NO 751575			2	1	818,584	110.4100	918,898	832,238	821,269	0	312	0	0	5.500	5.683	MON	3,814	45,773	05/11/2004	09/01/2033
31403K-JW-4	FNMA POOL NO 750977			2	1	57,129	106.8600	64,450	60,314	57,359	0	(8)	0	0	4.500	5.908	MON	226	2,714	11/08/2005	11/01/2033
31403K-KH-5	FNMA FNMA 15YR			2	1	356,873	106.8200	392,753	367,674	361,112	0	483	0	0	4.500	5.360	MON	1,379	16,545	01/11/2006	11/01/2018
31403L-D5-7	FNMA POOL NO 751724			2	1	895,281	106.8200	985,293	922,376	906,465	0	1,605	0	0	4.500	5.297	MON	3,459	41,507	01/12/2006	11/01/2018
31403L-MJ-7	FNMA POOL NO 751961			2	1	748,384	106.8200	823,627	771,033	757,417	0	1,520	0	0	4.500	5.340	MON	2,891	34,697	01/12/2006	11/01/2018
31403L-N3-1	FNMA POOL NO 752010			2	1	173,707	106.5800	192,592	180,709	176,165	0	521	0	0	4.500	5.493	MON	678	8,132	02/09/2007	03/01/2020
31403L-XM-8	FNMA POOL NO 752284			2	1	1,204	111.7500	1,305	1,168	1,201	0	0	0	0	6.000	4.835	MON	6	70	03/10/2005	11/01/2033
31403M-C9-8	FNMA POOL NO 752596			2	1	119,770	111.7500	128,100	114,629	119,380	0	(23)	0	0	6.000	4.528	MON	573	6,878	03/16/2004	11/01/2033
31403M-E3-9	FNMA POOL NO 752654			2	1	305,159	106.9400	335,583	313,811	308,221	0	620	0	0	4.500	5.334	MON	1,177	14,121	05/13/2004	01/01/2019
31403M-U4-9	FNMA POOL NO 753103			2	1	1,481,169	110.4100	1,665,391	1,508,330	1,482,692	0	127	0	0	5.500	6.017	MON	6,913	82,958	05/10/2004	12/01/2033
31403N-D8-7	FNMA POOL NO 753527			2	1	19,565	110.4100	21,656	19,613	19,566	0	0	0	0	5.500	5.527	MON	90	1,079	10/07/2005	11/01/2033
31403N-GH-4	FNMA POOL NO 753600			2	1	858,632	106.8200	944,959	884,617	869,415	0	1,613	0	0	4.500	5.291	MON	3,317	39,808	01/12/2006	11/01/2018
31403N-VH-7	FNMA POOL NO 754016			2	1	46,966	110.6000	50,462	45,626	46,890	0	(7)	0	0	7.000	5.232	MON	266	3,194	05/09/2006	12/01/2033
31403Q-A9-1	FNMA POOL NO 754332			2	1	69,308	109.0700	77,467	71,028	69,433	0	11	0	0	5.000	5.608	MON	296	3,551	12/09/2003	12/01/2033
31403R-GT-9	FNMA POOL NO 755410			2	1	9,226	112.0400	9,874	8,813	9,197	0	(1)	0	0	6.500	4.670	MON	48	573	11/14/2003	11/01/2033
31403R-GY-8	FNMA POOL NO 755415			2	1	9,882	112.0400	10,576	9,439	9,846	0	(2)	0	0	6.500	5.020	MON	51	614	11/14/2003	11/01/2033
31403S-XA-9	FNMA POOL NO 756773			2	1	129,075	106.8600	145,615	136,272	129,728	0	(113)	0	0	4.500	5.645	MON	511	6,132	11/08/2005	11/01/2033
31403T-L5-1	FNMA POOL NO 757348			2	1	105,584	106.5800	116,227	109,056	106,451	0	229	0	0	4.500	5.506	MON	409	4,908	11/14/2006	10/01/2020
31403T-LZ-5	FNMA POOL NO 757344			2	1	89,980	106.5800	99,109	92,994	90,709	0	93	0	0	4.500	5.596	MON	349	4,185	11/14/2006	08/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31403U-VY-4	FNMA POOL NO 758531			2	1	285,674	110.3700	320,547	290,439	286,056	0	75	0	0	5.500	5.839	MON	1,331	15,974	05/11/2004	02/01/2034
31403V-2X-6	FNMA POOL NO 759590			2	1	527,344	106.9400	582,028	544,267	534,925	0	856	0	0	4.500	5.241	MON	2,041	24,492	05/13/2004	02/01/2019
31403V-EJ-4	FNMA POOL NO 758937			2	1	35,423	105.8100	36,848	34,824	35,129	0	(62)	0	0	6.000	5.400	MON	174	2,090	09/14/2007	01/01/2019
31403V-QY-8	FNMA POOL NO 759271			2	1	2,676	110.6000	2,875	2,600	2,672	0	0	0	0	7.000	5.579	MON	15	182	05/09/2006	01/01/2034
31403V-VZ-9	FNMA POOL NO 759432			2	1	87,958	110.3700	95,531	86,558	87,826	0	(6)	0	0	5.500	4.980	MON	397	4,761	02/05/2004	02/01/2034
31403X-6D-2	FNMA POOL NO 761468			2	1	491,097	106.9400	488,079	456,413	484,927	0	(3,798)	0	0	4.500	1.360	MON	1,712	20,539	05/23/2012	05/01/2019
31403X-S5-5	FNMA POOL NO 761140			2	1	1,016,264	106.8200	1,118,440	1,047,020	1,028,984	0	1,624	0	0	4.500	5.279	MON	3,926	47,116	01/12/2006	12/01/2018
31403X-WF-8	FNMA POOL NO 761246			2	1	185,235	107.0700	183,006	170,919	182,327	0	(1,806)	0	0	5.000	1.687	MON	712	8,546	05/23/2012	01/01/2019
31403Y-F9-9	FNMA POOL NO 761692			2	1	609,533	110.4100	682,386	618,031	610,001	0	46	0	0	5.500	5.857	MON	2,833	33,992	05/18/2004	12/01/2033
31404A-SZ-8	FNMA POOL NO 762936			2	1	138,728	111.5800	150,146	134,565	138,426	0	(40)	0	0	6.000	4.935	MON	673	8,074	03/10/2005	02/01/2034
31404A-VN-1	FNMA POOL NO 763021			2	1	325,879	106.4100	354,749	333,380	329,431	0	465	0	0	4.000	4.510	MON	1,111	13,335	09/09/2004	08/01/2018
31404B-NY-4	FNMA POOL NO 763707			2	1	81,511	110.4100	92,677	83,937	81,626	0	7	0	0	5.500	6.400	MON	385	4,617	08/10/2007	01/01/2034
31404E-E7-7	FNMA POOL NO 766158			2	1	70,412	106.9400	77,406	72,385	71,048	0	110	0	0	4.500	5.388	MON	271	3,257	05/13/2004	02/01/2019
31404E-LB-0	FNMA POOL NO 766322			2	1	15,419	105.8300	16,055	15,170	15,308	0	(28)	0	0	6.000	5.338	MON	76	910	09/14/2007	02/01/2019
31404E-XT-8	FNMA POOL NO 766690			2	1	101,658	105.8300	105,767	99,940	100,838	0	(167)	0	0	6.000	5.401	MON	500	5,996	09/14/2007	03/01/2019
31404G-3X-7	FNMA POOL NO 768614			2	1	46,431	110.3700	52,099	47,205	46,468	0	6	0	0	5.500	6.021	MON	216	2,596	05/11/2004	01/01/2034
31404G-Y9-6	FNMA POOL NO 768536			2	1	6,067	110.1900	6,495	5,894	6,057	0	(1)	0	0	7.000	5.680	MON	34	413	05/09/2006	06/01/2034
31404J-CX-1	FNMA POOL NO 769686			2	1	32,920	111.5800	35,629	31,932	32,849	0	(8)	0	0	6.000	4.925	MON	160	1,916	03/10/2005	03/01/2034
31404K-3S-9	FNMA POOL NO 771309			2	1	232,575	110.4100	261,076	236,454	232,949	0	73	0	0	5.500	5.802	MON	1,084	13,005	05/11/2004	11/01/2033
31404K-KS-0	FNMA POOL NO 770805		RA	2	1	5,599,993	108.9800	6,356,187	5,832,377	5,613,497	0	83	0	0	5.000	6.165	MON	24,302	291,619	05/26/2004	04/01/2034
31404K-ML-3	FNMA POOL NO 770863		RA	2	1	11,023,700	108.9800	12,521,453	11,489,566	11,050,655	0	863	0	0	5.000	6.192	MON	47,873	574,478	05/26/2004	04/01/2034
31404L-X8-8	FNMA POOL NO 772103			2	1	104,182	111.7500	112,931	101,056	103,946	0	(16)	0	0	6.000	4.942	MON	505	6,063	03/10/2005	09/01/2033
31404N-FL-5	FNMA POOL NO 773371		LS	2	1	4,908,363	108.9800	5,575,241	5,115,788	4,920,532	0	(850)	0	0	5.000	6.182	MON	21,316	255,789	05/26/2004	04/01/2034
31404N-FV-3	FNMA POOL NO 773380		RA	2	1	4,932,716	108.9800	5,598,804	5,137,409	4,945,438	0	70	0	0	5.000	6.104	MON	21,406	256,871	05/26/2004	05/01/2034
31404N-MW-3	FNMA POOL NO 773573		RA	2	1	4,276,922	108.9800	4,854,455	4,454,402	4,287,222	0	(975)	0	0	5.000	6.163	MON	18,560	222,720	05/26/2004	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506		RA	2	1	8,695,957	108.9800	9,870,213	9,056,814	8,719,900	0	795	0	0	5.000	6.051	MON	37,737	452,841	05/26/2004	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000			2	1	504,729	108.9800	506,879	465,107	503,339	0	(735)	0	0	5.000	3.416	MON	1,938	23,255	05/23/2012	05/01/2034
31404Q-UB-3	FNMA POOL NO 775578			2	1	1,035,887	107.0900	1,017,500	950,118	1,019,540	0	(10,282)	0	0	5.500	2.047	MON	4,355	52,256	05/23/2012	05/01/2019
31404Q-VG-1	FNMA POOL NO 775615		LS	2	1	8,554,037	108.9800	9,716,246	8,915,535	8,578,547	0	(8)	0	0	5.000	6.053	MON	37,148	445,777	05/26/2004	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730		RA	2	1	6,451,548	108.9800	7,322,731	6,719,268	6,469,581	0	(108)	0	0	5.000	6.039	MON	27,997	335,963	05/26/2004	05/01/2034
31404R-4C-8	FNMA POOL NO 776719		RA	2	1	4,334,042	108.9800	4,922,893	4,517,200	4,344,555	0	(18)	0	0	5.000	6.194	MON	18,822	225,860	05/26/2004	05/01/2034
31404R-4U-8	FNMA POOL NO 776735		RA	2	1	5,661,287	108.9800	6,430,467	5,900,536	5,673,258	0	(360)	0	0	5.000	6.330	MON	24,586	295,027	05/26/2004	05/01/2034
31404R-RC-3	FNMA POOL NO 776383			2	1	5,311,297	106.4300	5,621,935	5,282,483	5,313,636	0	(537)	0	0	2.253	2.072	MON	9,918	118,993	11/07/2012	06/01/2034
31404S-FH-3	FNMA POOL NO 776968		RA	2	1	5,553,696	108.9800	6,308,258	5,788,397	5,567,375	0	39	0	0	5.000	6.188	MON	24,118	289,420	05/26/2004	04/01/2034
31404T-2J-1	FNMA POOL NO 778477			2	1	146,988	105.8300	153,496	145,039	146,030	0	(70)	0	0	6.000	5.560	MON	725	8,702	09/14/2007	08/01/2019
31404U-4J-6	FNMA POOL NO 779425		RA	2	1	5,493,015	110.3700	6,127,559	5,552,005	5,495,575	0	179	0	0	5.500	5.764	MON	25,447	305,360	05/26/2004	06/01/2034
31404U-4L-1	FNMA POOL NO 779427		RA	2	1	6,999,917	110.3700	7,808,536	7,075,090	7,003,162	0	295	0	0	5.500	5.765	MON	32,428	389,130	05/26/2004	06/01/2034
31404U-4T-4	FNMA POOL NO 779434		M	2	1	20,127,051	108.9800	22,867,232	20,982,754	20,184,060	0	2,908	0	0	5.000	6.066	MON	87,428	1,049,138	05/26/2004	06/01/2034
31404U-4U-1	FNMA POOL NO 779435		RA	2	1	6,837,950	110.3700	7,627,859	6,911,383	6,841,112	0	(25)	0	0	5.500	5.765	MON	31,677	380,126	05/26/2004	06/01/2034
31404U-KC-3	FNMA POOL NO 778891		RA	2	1	6,301,424	108.9800	7,157,577	6,567,724	6,318,820	0	10	0	0	5.000	6.076	MON	27,366	328,386	05/26/2004	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191		RA	2	1	5,969,190	110.3700	6,659,793	6,034,247	5,972,165	0	307	0	0	5.500	5.762	MON	27,657	331,884	05/26/2004	06/01/2034
31404U-YU-8	FNMA POOL NO 779323			2	1	706,719	105.9100	702,355	663,144	705,371	0	(609)	0	0	2.350	0.743	MON	1,299	16,330	11/07/2012	06/01/2034
31404U-Z2-9	FNMA POOL NO 779361			2	1	9,103	105.8300	9,506	8,982	9,041	0	(12)	0	0	6.000	5.566	MON	45	539	09/14/2007	06/01/2019
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856			2	1	1,588,963	106.0100	1,570,138	1,481,178	1,585,630	0	(1,503)	0	0	2.243	0.374	MON	2,769	33,208	11/07/2012	05/01/2034
31404W-R3-2	FNMA POOL NO 780906		LS	2	1	6,905,101	108.9800	7,843,274	7,196,914	6,924,190	0	190	0	0	5.000	6.083	MON	29,987	359,846	05/26/2004	05/01/2034
31404W-RE-8	FNMA POOL NO 780885		RA	2	1	6,946,769	108.9800	7,890,603	7,240,342	6,962,767	0	(853)	0	0	5.000	6.245	MON	30,168	362,017	05/26/2004	05/01/2034
31404W-RK-4	FNMA POOL NO 780890		RA	2	1	4,938,290	108.9800	5,604,675	5,142,796	4,955,262	0	(115)	0	0	5.000	5.889	MON	21,428	257,140	05/26/2004	05/01/2034
31404X-VL-5	FNMA POOL NO 781919			2	1	26,783	106.1500	27,950	26,330	26,659	0	(19)	0	0	6.000	5.213	MON	132	1,580	09/14/2007	02/01/2021
31404Y-N5-7	FNMA POOL NO 782612			2	1	69,850	105.8300	72,730	68,723	69,261	0	(110)	0	0	6.000	5.547	MON	344	4,123	09/14/2007	07/01/2019
31405A-KC-6	FNMA POOL NO 783391			2	1	17,976	110.1900	19,243	17,463	17,942	0	(3)	0	0	7.000	6.004	MON	102	1,222	05/09/2006	09/01/2034
31405C-4T-3	FNMA POOL NO 785734			2	1	361,945	106.9400	359,720	336,382	357,703	0	(2,612)	0	0	4.500	1.580	MON	1,261	15,137	05/23/2012	11/01/2019
31405D-3D-7	FNMA POOL NO 786596			2	1	1,575,547	107.0900	1,547,581	1,445,096	1,552,833	0	(14,032)	0	0	5.500	1.958	MON	6,623	79,480	05/23/2012	08/01/2019
31405D-AS-6	FNMA POOL NO 785817			2	1	3,398,878	107.0700	3,357,974	3,136,182	3,355,742	0	(26,830)	0	0	5.000	1.896	MON	13,067	156,809	05/23/2012	01/01/2020
31405D-FQ-5	FNMA POOL NO 785975			2	1	15,326	105.8300	15,958	15,079	15,221	0	(23)	0	0	6.000	5.371	MON	75	905	09/14/2007	07/01/2019
31405D-KM-8	FNMA POOL NO 786100			2	1	74,197	105.8300	77,256	72,999	73,644	0	(99)	0	0	6.000	5.442	MON	365	4,380	09/14/2007	07/01/2019
31405E-4V-4	FNMA POOL NO 787536			2	1	37,311	105.8300	38,911	36,767	37,071	0	(24)	0	0	6.000	5.475	MON	184	2,206	09/14/2007	10/01/2019
31405E-CU-7	FNMA POOL NO 786783			2	1	8,451	105.8300	8,793	8,309	8,389	0	(13)	0	0	6.000	5.394	MON	42	498	09/14/2007	08/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31405F-PB-2	FNMA POOL NO 788018			2	1	57,134	105.8300	59,664	56,377	56,732	0	(84)	0	0	6.000	5.605	MON	282	3,383	09/14/2007	07/01/2019
31405H-FF-0	FNMA POOL NO 789566			2	1	18,799	110.6000	20,199	18,263	18,765	0	(5)	0	0	7.000	5.856	MON	107	1,278	05/09/2006	03/01/2034
31405J-6M-1	FNMA POOL NO 791176			2	1	32,588	105.8300	33,932	32,062	32,336	0	(52)	0	0	6.000	5.486	MON	160	1,924	09/14/2007	08/01/2019
31405J-DC-5	FNMA POOL NO 790399			2	1	1,211,981	107.0900	1,190,468	1,111,632	1,195,030	0	(10,547)	0	0	5.500	1.927	MON	5,095	61,140	05/23/2012	09/01/2019
31405J-DS-0	FNMA POOL NO 790413			2	1	179,713	105.8300	187,122	176,812	178,457	0	(263)	0	0	6.000	5.411	MON	884	10,609	09/14/2007	09/01/2019
31405J-H2-3	FNMA POOL NO 790549			2	1	939,445	107.0900	922,770	861,661	926,089	0	(8,239)	0	0	5.500	1.991	MON	3,949	47,391	05/23/2012	09/01/2019
31405J-MV-3	FNMA POOL NO 790672			2	1	8,251	110.1900	8,833	8,016	8,238	0	0	0	0	7.000	5.524	MON	47	561	05/09/2006	09/01/2034
31405J-RZ-9	FNMA POOL NO 790804			2	1	134,064	105.8300	139,591	131,900	133,026	0	(210)	0	0	6.000	5.498	MON	660	7,914	09/14/2007	09/01/2019
31405J-V5-0	FNMA POOL NO 790936			2	1	1,412,028	110.3700	1,530,194	1,386,465	1,409,101	0	(307)	0	0	5.500	5.082	MON	6,355	76,256	09/16/2004	09/01/2034
31405K-GD-7	FNMA POOL NO 791396			2	1	31,222	105.8300	32,484	30,695	30,972	0	(45)	0	0	6.000	5.473	MON	153	1,842	09/14/2007	09/01/2019
31405M-GD-3	FNMA POOL NO 793196			2	1	4,443	111.5800	4,809	4,310	4,433	0	(2)	0	0	6.000	5.107	MON	22	259	03/10/2005	07/01/2034
31405N-LG-8	FNMA POOL NO 794227			2	1	1,176,740	110.3700	1,275,216	1,155,437	1,174,579	0	(178)	0	0	5.500	5.026	MON	5,296	63,549	09/16/2004	09/01/2034
31405N-RY-3	FNMA POOL NO 794403			2	1	1,676,052	105.7200	1,656,715	1,567,063	1,672,767	0	(1,202)	0	0	2.299	0.401	MON	3,002	39,933	11/07/2012	09/01/2034
31405N-XV-2	FNMA POOL NO 794592			2	1	74,816	105.8300	77,900	73,608	74,293	0	(127)	0	0	6.000	5.411	MON	368	4,417	09/14/2007	09/01/2019
31405P-BY-5	FNMA POOL NO 794855			2	1	145,328	110.3700	145,939	132,231	145,021	0	(130)	0	0	5.500	2.930	MON	606	7,273	05/23/2012	10/01/2034
31405P-KY-5	FNMA POOL NO 795111			2	1	900,079	110.3700	1,000,499	906,523	900,364	0	(2)	0	0	5.500	5.656	MON	4,155	49,859	10/20/2005	10/01/2034
31405P-MZ-0	FNMA POOL NO 795176			2	1	21,538	110.1900	23,056	20,924	21,501	0	(6)	0	0	7.000	5.845	MON	122	1,465	05/09/2006	10/01/2034
31405S-LG-7	FNMA POOL NO 797827			2	1	124,046	106.5800	137,533	129,047	125,680	0	234	0	0	4.500	5.574	MON	484	5,807	02/09/2007	04/01/2020
31405S-QE-7	FNMA POOL NO 797953			2	1	104,246	111.5800	112,826	101,118	104,007	0	(24)	0	0	6.000	5.073	MON	506	6,067	03/10/2005	10/01/2034
31405T-UT-7	FNMA POOL NO 798994			2	1	101,934	111.5800	109,543	98,176	101,562	0	20	0	0	6.000	5.135	MON	491	5,891	01/27/2005	01/01/2035
31405U-AB-5	FNMA POOL NO 799302			2	1	126,694	111.5800	137,121	122,892	126,365	0	(67)	0	0	6.000	5.179	MON	614	7,374	03/10/2005	10/01/2034
31405U-Q7-7	FNMA POOL NO 799778			2	1	624,918	110.3700	627,545	568,600	623,303	0	(965)	0	0	5.500	3.396	MON	2,606	31,273	05/23/2012	11/01/2034
31405V-ZG-5	FNMA POOL NO 800943			2	1	43,903	111.5800	47,476	42,549	43,854	0	1	0	0	6.000	4.838	MON	213	2,553	03/10/2005	10/01/2034
31405W-RM-9	FNMA POOL NO 801592			2	1	44,925	106.5800	49,435	46,385	45,452	0	110	0	0	4.500	5.211	MON	174	2,087	11/14/2006	03/01/2020
31405X-M5-9	FNMA POOL NO 802380			2	1	157,250	111.5800	170,192	152,531	156,876	0	(44)	0	0	6.000	5.118	MON	763	9,152	03/10/2005	12/01/2034
31406A-JC-7	FNMA POOL NO 804059			2	1	101,677	111.5800	110,045	98,626	101,418	0	(36)	0	0	6.000	5.166	MON	493	5,918	03/10/2005	10/01/2034
31406B-JY-7	FNMA POOL NO 804979			2	1	582,519	110.3700	584,968	530,022	580,725	0	(1,068)	0	0	5.500	3.706	MON	2,429	29,151	05/23/2012	12/01/2034
31406C-HG-6	FNMA POOL NO 805831			2	1	8,960	111.5800	9,697	8,691	8,942	0	(3)	0	0	6.000	4.913	MON	43	522	03/10/2005	08/01/2034
31406C-UC-0	FNMA POOL NO 806179			2	1	460,724	112.0300	495,863	442,605	459,187	0	(315)	0	0	6.500	5.473	MON	2,397	28,769	06/01/2005	12/01/2034
31406C-Y2-8	FNMA POOL NO 806329			2	1	130,569	111.5800	141,315	126,650	130,229	0	37	0	0	6.000	5.194	MON	633	7,599	03/10/2005	12/01/2034
31406E-KN-3	FNMA POOL NO 807701			2	1	769,388	106.9400	764,658	715,049	761,283	0	(4,989)	0	0	4.500	1.305	MON	2,681	32,177	05/23/2012	12/01/2019
31406E-PQ-1	FNMA POOL NO 807831			2	1	127,034	111.5800	139,546	125,065	126,864	0	(18)	0	0	6.000	5.547	MON	625	7,504	11/09/2005	12/01/2034
31406F-2D-2	FNMA POOL NO 809072			2	1	126,120	106.5800	139,832	131,205	127,907	0	296	0	0	4.500	5.492	MON	492	5,904	02/09/2007	03/01/2020
31406F-5G-2	FNMA POOL NO 809147			2	1	51,544	105.8300	53,826	50,860	51,243	0	(66)	0	0	6.000	5.532	MON	254	3,052	09/14/2007	01/01/2020
31406F-BF-7	FNMA POOL NO 808338			2	1	1,810,198	109.0700	1,989,859	1,824,452	1,810,815	0	20	0	0	5.000	5.181	MON	7,602	91,223	07/14/2005	08/01/2033
31406G-2N-8	FNMA POOL NO 809981			2	1	701,513	106.3600	698,701	656,927	700,161	0	(471)	0	0	2.505	0.247	MON	1,371	16,750	11/07/2012	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064			2	1	764,922	108.9800	768,403	705,098	763,557	0	(755)	0	0	5.000	2.800	MON	2,938	35,255	05/23/2012	03/01/2035
31406G-BC-2	FNMA POOL NO 809235			2	1	677,196	106.8000	663,325	621,081	668,359	0	(5,500)	0	0	5.500	1.994	MON	2,847	34,159	05/23/2012	01/01/2020
31406G-HH-5	FNMA POOL NO 809432			2	1	524,778	106.8000	514,029	481,294	518,356	0	(4,050)	0	0	5.500	1.833	MON	2,206	26,471	05/23/2012	02/01/2020
31406G-X9-5	FNMA POOL NO 809904			2	1	206,391	106.0900	216,063	203,655	205,122	0	(277)	0	0	6.000	5.578	MON	1,018	12,219	09/14/2007	02/01/2020
31406G-XQ-7	FNMA POOL NO 809887			2	1	44,571	106.5800	49,416	46,367	45,180	0	106	0	0	4.500	5.540	MON	174	2,087	02/09/2007	03/01/2020
31406G-ZR-3	FNMA POOL NO 809952			2	1	1,349,544	110.3500	1,359,520	1,232,040	1,347,000	0	(1,217)	0	0	5.500	2.898	MON	5,647	67,762	05/23/2012	02/01/2035
31406H-5P-8	FNMA POOL NO 810954			2	1	48,015	106.5800	53,235	49,950	48,564	0	94	0	0	4.500	5.777	MON	187	2,248	02/09/2007	04/01/2020
31406H-FG-7	FNMA POOL NO 810267			2	1	80,454	105.8300	83,771	79,155	79,901	0	(86)	0	0	6.000	5.446	MON	396	4,749	09/14/2007	01/01/2020
31406J-M9-1	FNMA POOL NO 811384			2	1	181,094	106.5800	200,782	188,394	183,764	0	440	0	0	4.500	5.438	MON	706	8,478	02/09/2007	03/01/2020
31406J-NN-9	FNMA POOL NO 811397			2	1	81,233	106.5800	89,877	84,332	82,036	0	63	0	0	4.500	5.781	MON	316	3,795	02/09/2007	03/01/2020
31406J-NQ-2	FNMA POOL NO 811399			2	1	12,146	106.5800	13,445	12,615	12,311	0	31	0	0	4.500	5.396	MON	47	568	02/09/2007	03/01/2020
31406J-TD-5	FNMA POOL NO 811548			2	1	992,237	107.1800	975,849	910,453	981,639	0	(6,610)	0	0	5.500	2.333	MON	4,173	50,075	05/23/2012	03/01/2021
31406J-TR-4	FNMA POOL NO 811560			2	1	638,375	106.1500	666,838	628,198	635,895	0	(452)	0	0	6.000	5.183	MON	3,141	37,692	09/14/2007	05/01/2021
31406M-FX-9	FNMA POOL NO 813882			2	1	75,586	106.5800	79,512	74,606	75,268	0	(61)	0	0	4.500	3.978	MON	280	3,357	01/15/2009	06/01/2020
31406M-HW-9	FNMA POOL NO 813945			2	1	9,207	106.5800	10,137	9,512	9,281	0	11	0	0	4.500	5.513	MON	36	428	11/14/2006	12/01/2020
31406M-LH-7	FNMA POOL NO 814028			2	1	93,460	111.7800	101,331	90,655	93,270	0	(20)	0	0	6.000	4.944	MON	453	5,439	03/10/2005	01/01/2035
31406M-R8-1	FNMA POOL NO 814211			2	1	35,259	106.5800	39,092	36,680	35,764	0	85	0	0	4.500	5.494	MON	138	1,651	02/09/2007	02/01/2020
31406M-SP-2	FNMA POOL NO 814226			2	1	115,306	106.5800	127,842	119,954	116,798	0	218	0	0	4.500	5.618	MON	450	5,398	02/09/2007	03/01/2020
31406M-UM-6	FNMA POOL NO 814288			2	1	4,655	110.1900	4,983	4,522	4,646	0	(1)	0	0	7.000	5.968	MON	26	317	05/09/2006	01/01/2035
31406N-DM-3	FNMA POOL NO 814708			2	1	30,254	106.0900	31,564	29,751	30,051	0	(33)	0	0	6.000	5.429	MON	149	1,785	09/14/2007	04/01/2020
31406N-RU-0	FNMA POOL NO 815099			2	1	22,179	106.0900	23,140	21,811	22,041	0	(35)	0	0	6.000	5.364	MON	109	1,309	09/14/2007	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31406N-TF-1	FNMA POOL NO 815150			2	1	114,229	106.5800	126,511	118,705	115,439	0	266	0	0	4.500	5.745	MON	445	5,342	02/09/2007	04/01/2020
31406N-W5-9	FNMA POOL NO 815268			2	1	93,140	106.0900	97,505	91,906	92,615	0	(107)	0	0	6.000	5.547	MON	460	5,514	09/14/2007	05/01/2020
31406P-6T-1	FNMA POOL NO 816382			2	1	30,975	106.5800	34,343	32,224	31,401	0	66	0	0	4.500	5.481	MON	121	1,450	02/09/2007	06/01/2020
31406P-N3-9	FNMA POOL NO 815910			2	1	29,613	106.5800	32,590	30,579	29,898	0	56	0	0	4.500	5.426	MON	115	1,376	11/14/2006	03/01/2020
31406P-SN-0	FNMA POOL NO 816025			2	1	4,309	110.1900	4,613	4,186	4,302	0	(1)	0	0	7.000	5.869	MON	24	293	05/09/2006	12/01/2034
31406P-ZF-9	FNMA POOL NO 816242			2	1	17,132	106.5800	18,995	17,823	17,331	0	28	0	0	4.500	5.779	MON	67	802	02/09/2007	03/01/2020
31406Q-MP-9	FNMA POOL NO 816766			2	1	135,194	106.5800	149,629	140,397	136,815	0	135	0	0	4.500	5.545	MON	526	6,318	02/09/2007	03/01/2020
31406S-3U-5	FNMA POOL NO 819011			2	1	2,722,709	106.4000	2,708,670	2,545,657	2,717,363	0	(2,847)	0	0	2.308	0.813	MON	4,896	58,728	11/07/2012	05/01/2035
31406S-VP-5	FNMA POOL NO 818822			2	1	1,683,956	110.3700	1,885,951	1,708,806	1,684,999	0	150	0	0	5.500	5.889	MON	7,832	93,984	11/18/2005	02/01/2035
31406T-JS-1	FNMA POOL NO 819373			2	1	24,547	106.5800	27,216	25,537	24,827	0	47	0	0	4.500	5.803	MON	96	1,149	02/09/2007	03/01/2020
31406T-L2-5	FNMA POOL NO 819445			2	1	4,087	111.7800	4,431	3,964	4,080	0	1	0	0	6.000	4.743	MON	20	238	03/10/2005	03/01/2035
31406T-VC-2	FNMA POOL NO 819711			2	1	19,537	106.5800	21,662	20,325	19,751	0	27	0	0	4.500	5.850	MON	76	915	02/09/2007	04/01/2020
31406U-NN-4	FNMA POOL NO 820397			2	1	130,889	106.0900	136,518	128,677	129,977	0	(201)	0	0	6.000	5.440	MON	643	7,721	09/14/2007	04/01/2020
31406V-UX-2	FNMA POOL NO 821498			2	1	48,063	106.0900	50,168	47,287	47,733	0	(62)	0	0	6.000	5.490	MON	236	2,837	09/14/2007	05/01/2020
31406W-YX-6	FNMA POOL NO 822526			2	1	7,625	106.0900	7,953	7,496	7,582	0	(12)	0	0	6.000	5.261	MON	37	450	09/14/2007	05/01/2020
31407A-F7-1	FNMA POOL NO 824690			2	1	85,729	106.5800	95,050	89,185	86,881	0	253	0	0	4.500	5.529	MON	334	4,013	02/09/2007	05/01/2020
31407B-RU-5	FNMA POOL NO 825899			2	1	348,759	106.5800	384,565	360,838	352,510	0	546	0	0	4.500	5.398	MON	1,353	16,238	11/14/2006	09/01/2020
31407B-RW-1	FNMA POOL NO 825901			2	1	256,356	106.5800	282,688	265,246	258,997	0	494	0	0	4.500	5.436	MON	995	11,936	11/14/2006	10/01/2020
31407B-RX-9	FNMA POOL NO 825902			2	1	267,347	106.5800	294,850	276,658	270,191	0	427	0	0	4.500	5.408	MON	1,037	12,450	05/15/2007	10/01/2020
31407B-VL-0	FNMA POOL NO 826019			2	1	27,608	106.0900	28,795	27,141	27,420	0	(38)	0	0	6.000	5.452	MON	136	1,628	09/14/2007	07/01/2020
31407B-VM-8	FNMA POOL NO 826020			2	1	3,443	106.0900	3,594	3,387	3,424	0	(4)	0	0	6.000	5.339	MON	17	203	09/14/2007	07/01/2020
31407C-FG-7	FNMA POOL NO 826467			2	1	10,929	106.0900	11,441	10,784	10,892	0	(5)	0	0	6.000	5.170	MON	54	647	09/14/2007	07/01/2020
31407C-VY-0	FNMA POOL NO 826931			2	1	84,871	110.3500	92,014	83,386	84,793	0	(7)	0	0	5.500	4.854	MON	382	4,586	01/09/2009	08/01/2035
31407D-G3-3	FNMA POOL NO 827418			2	1	7,015	106.0900	7,319	6,899	6,968	0	(11)	0	0	6.000	5.431	MON	34	414	09/14/2007	05/01/2020
31407D-QT-5	FNMA POOL NO 827666			2	1	420,542	106.5800	462,742	434,191	425,634	0	958	0	0	4.500	5.100	MON	1,628	19,539	11/14/2006	10/01/2020
31407F-AY-6	FNMA POOL NO 829023			2	1	4,120,782	107.0900	4,065,913	3,796,716	4,074,590	0	(28,061)	0	0	5.000	1.790	MON	15,820	189,836	05/23/2012	07/01/2020
31407F-ED-8	FNMA POOL NO 829132	RA		1	1	12,119,229	110.3500	13,659,206	12,378,402	12,130,087	0	(113)	0	0	5.500	6.180	MON	56,734	680,812	11/14/2005	10/01/2035
31407F-SD-3	FNMA POOL NO 829516			2	1	15,518	106.5800	17,182	16,122	15,676	0	43	0	0	4.500	5.794	MON	60	726	02/09/2007	03/01/2020
31407G-CG-1	FNMA POOL NO 829971			2	1	359,324	106.8600	405,369	379,359	361,458	0	7	0	0	4.500	5.488	MON	1,423	17,071	11/08/2005	01/01/2034
31407G-ZM-3	FNMA POOL NO 830648			2	1	2,809	106.5800	3,098	2,906	2,835	0	5	0	0	4.500	5.551	MON	11	131	11/14/2006	10/01/2020
31407H-2E-5	FNMA POOL NO 831573			2	1	22,151	106.1500	23,134	21,793	22,058	0	(20)	0	0	6.000	5.256	MON	109	1,308	09/14/2007	07/01/2021
31407H-2K-1	FNMA POOL NO 831578			2	1	280,108	106.1500	293,085	276,102	279,020	0	(263)	0	0	6.000	5.349	MON	1,381	16,566	09/14/2007	07/01/2021
31407H-AW-6	FNMA POOL NO 830821			2	1	7,430	109.6800	7,916	7,218	7,418	0	(2)	0	0	7.000	5.898	MON	42	505	05/09/2006	10/01/2035
31407H-T4-8	FNMA POOL NO 831371			2	1	2,683	106.1500	2,801	2,639	2,671	0	(2)	0	0	6.000	5.277	MON	13	158	09/14/2007	04/01/2021
31407H-VR-4	FNMA POOL NO 831424			2	1	71,951	106.1500	75,109	70,756	71,610	0	(65)	0	0	6.000	5.287	MON	354	4,245	09/14/2007	04/01/2021
31407H-XZ-4	FNMA POOL NO 831496			2	1	272,252	106.1500	284,153	267,687	271,086	0	(189)	0	0	6.000	5.215	MON	1,338	16,061	09/14/2007	05/01/2021
31407H-YZ-3	FNMA POOL NO 831528			2	1	215,583	106.1500	225,996	212,901	214,721	0	(170)	0	0	6.000	5.503	MON	1,065	12,774	09/14/2007	06/01/2021
31407H-ZH-2	FNMA POOL NO 831544			2	1	4,745,870	111.6600	5,338,291	4,780,792	4,746,533	0	42	0	0	6.000	6.205	MON	23,904	286,847	06/06/2006	06/01/2036
31407J-D7-4	FNMA POOL NO 831826			2	1	28,817	106.1500	30,272	28,518	28,721	0	(18)	0	0	6.000	5.583	MON	143	1,711	09/14/2007	10/01/2021
31407J-DC-3	FNMA POOL NO 831799			2	1	416,182	111.9400	455,118	406,589	415,690	0	(35)	0	0	6.500	5.652	MON	2,202	26,428	11/07/2007	09/01/2036
31407K-LC-1	FNMA POOL NO 832923			2	1	102,806	106.0900	107,325	101,162	102,356	0	(73)	0	0	6.000	5.210	MON	506	6,070	09/14/2007	09/01/2020
31407K-LD-9	FNMA POOL NO 832924			2	1	106,763	106.0900	111,766	105,347	106,175	0	(118)	0	0	6.000	5.568	MON	527	6,321	09/14/2007	09/01/2020
31407K-MD-8	FNMA POOL NO 832956			2	1	180,504	106.5800	198,675	186,417	182,249	0	424	0	0	4.500	5.356	MON	699	8,389	11/14/2006	08/01/2020
31407L-CG-0	FNMA POOL NO 833571			2	1	306,745	106.0900	320,102	301,718	304,895	0	(202)	0	0	6.000	5.423	MON	1,509	18,103	09/14/2007	07/01/2020
31407L-ED-5	FNMA POOL NO 833632			2	1	10,629	106.1500	11,096	10,453	10,562	0	(16)	0	0	6.000	5.494	MON	52	627	09/14/2007	03/01/2021
31407L-EJ-2	FNMA POOL NO 833637			2	1	88,839	106.1500	92,738	87,364	88,350	0	(56)	0	0	6.000	5.407	MON	437	5,242	09/14/2007	04/01/2021
31407L-HQ-3	FNMA POOL NO 833739			2	1	74,726	106.5800	82,401	77,317	75,365	0	24	0	0	4.500	5.714	MON	290	3,479	11/14/2006	07/01/2020
31407M-4F-9	FNMA POOL NO 835222			2	1	1,359,428	106.5800	1,344,116	1,261,186	1,345,309	0	(8,660)	0	0	4.500	1.657	MON	4,729	56,753	05/23/2012	08/01/2020
31407M-4J-1	FNMA POOL NO 835225			2	1	644,998	107.0900	636,410	594,275	637,670	0	(4,466)	0	0	5.000	1.901	MON	2,476	29,714	05/23/2012	08/01/2020
31407N-QM-8	FNMA POOL NO 835760			2	1	1,505,649	106.7300	1,495,073	1,400,743	1,503,669	0	(927)	0	0	4.500	2.201	MON	5,253	63,033	05/23/2012	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203			2	1	1,491,357	107.1800	1,466,726	1,368,434	1,474,562	0	(10,248)	0	0	5.500	2.503	MON	6,272	75,264	05/23/2012	03/01/2021
31407S-DA-7	FNMA POOL NO 838997			2	1	125,913	106.0900	131,428	123,881	125,083	0	(203)	0	0	6.000	5.480	MON	619	7,433	09/14/2007	07/01/2020
31407S-NC-2	FNMA POOL NO 839287			2	1	64,584	106.5800	71,218	66,824	65,112	0	80	0	0	4.500	5.736	MON	251	3,007	11/14/2006	09/01/2020
31407W-Q9-7	FNMA POOL NO 842980			2	1	24,839	106.5800	27,391	25,701	25,010	0	4	0	0	4.500	5.953	MON	96	1,156	11/14/2006	10/01/2020
31407X-FF-3	FNMA POOL NO 843566	RA		2	1	3,478,302	110.3500	3,920,286	3,552,686	3,481,227	0	121	0	0	5.500	6.245	MON	16,283	195,398	11/14/2005	11/01/2035
31407X-VL-2	FNMA POOL NO 844019	LS		2	1	21,417,304	110.3500	24,140,703	21,877,064	21,439,439	0	1,126	0	0	5.500	6.079	MON	100,270	1,203,238	11/14/2005	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131	LS		2	1	15,474,667	110.3500	17,441,015	15,805,596	15,490,832	0	(564)	0	0	5.500	6.067	MON	72,442	869,308	11/14/2005	11/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31407Y-5R-6	FNMA POOL NO 845156			2	1	411,836	106.0900	429,678	405,002	409,081	0	(541)	0	0	6.000	5.520	MON	2,025	24,300	09/14/2007	01/01/2021
31407Y-6W-4	FNMA POOL NO 845185	M		2	1	41,823,218	110.3500	47,133,886	42,714,209	41,861,035	0	(1,197)	0	0	5.500	6.161	MON	195,773	2,349,281	11/14/2005	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668	LS		2	1	7,173,678	110.3700	8,087,949	7,328,258	7,180,389	0	(109)	0	0	5.500	6.146	MON	33,588	403,054	11/14/2005	12/01/2035
31407Y-NC-9	FNMA POOL NO 844687			2	1	223,438	106.0900	233,909	220,476	222,190	0	(208)	0	0	6.000	5.601	MON	1,102	13,228	09/14/2007	12/01/2020
31408A-H8-6	FNMA POOL NO 845455			2	1	88,672	106.1500	92,536	87,174	88,253	0	(118)	0	0	6.000	5.250	MON	436	5,230	09/14/2007	03/01/2021
31408A-HN-3	FNMA POOL NO 845437			2	1	2,779	106.6300	3,066	2,875	2,801	0	4	0	0	4.500	5.675	MON	11	129	11/14/2006	02/01/2021
31408A-J2-7	FNMA POOL NO 845481			2	1	1,139,128	107.1800	1,120,314	1,045,236	1,127,183	0	(7,191)	0	0	5.500	2.457	MON	4,791	57,488	05/23/2012	06/01/2021
31408A-J5-0	FNMA POOL NO 845484			2	1	142,070	106.1500	148,306	139,712	141,252	0	(119)	0	0	6.000	5.460	MON	699	8,383	09/14/2007	06/01/2021
31408A-KU-3	FNMA POOL NO 845507			2	1	291,816	106.1500	304,959	287,288	290,679	0	(239)	0	0	6.000	5.288	MON	1,436	17,237	09/14/2007	07/01/2021
31408B-3M-8	FNMA POOL NO 846904			2	1	428,129	106.8000	419,360	392,653	423,009	0	(3,086)	0	0	5.500	2.478	MON	1,800	21,596	05/23/2012	12/01/2020
31408B-LY-2	FNMA POOL NO 846443			2	1	66,210	106.1500	69,095	65,092	65,834	0	(39)	0	0	6.000	5.388	MON	325	3,906	09/14/2007	02/01/2021
31408C-VW-3	FNMA POOL NO 847629			2	1	173,366	106.5800	190,866	179,090	174,938	0	126	0	0	4.500	5.395	MON	672	8,059	11/14/2006	11/01/2020
31408D-6N-9	FNMA POOL NO 848777			2	1	1,239,005	111.7800	1,364,446	1,220,695	1,237,726	0	(14)	0	0	6.000	5.568	MON	6,103	73,242	11/26/2007	01/01/2036
31408D-Q8-0	FNMA POOL NO 848379			2	1	106,850	106.0900	111,444	105,044	106,082	0	(148)	0	0	6.000	5.544	MON	525	6,303	09/14/2007	12/01/2020
31408F-2F-5	FNMA POOL NO 850474			2	1	256,547	106.5800	282,600	265,164	259,041	0	604	0	0	4.500	5.345	MON	994	11,932	11/14/2006	12/01/2020
31408F-LE-7	FNMA POOL NO 850025			2	1	32,012	106.6300	35,246	33,055	32,338	0	71	0	0	4.500	5.187	MON	124	1,488	11/14/2006	05/01/2021
31408G-A4-9	FNMA POOL NO 850627			2	1	68,489	106.1500	71,473	67,332	68,084	0	(71)	0	0	6.000	5.407	MON	337	4,040	09/14/2007	01/01/2021
31408G-LK-1	FNMA POOL NO 850930			2	1	1,125,949	110.3500	1,279,436	1,159,465	1,128,487	0	164	0	0	5.500	6.019	MON	5,314	63,771	08/10/2007	11/01/2035
31408H-NQ-4	FNMA POOL NO 851899			2	1	4,357	109.6800	4,642	4,233	4,349	0	(1)	0	0	7.000	6.047	MON	25	296	05/09/2006	10/01/2035
31408J-HG-9	FNMA POOL NO 852631			2	1	519,354	111.6600	575,265	515,188	519,081	0	(23)	0	0	6.000	5.542	MON	2,576	30,911	03/29/2007	02/01/2036
31408J-SW-2	FNMA POOL NO 852933			2	1	145,594	106.1500	151,988	143,181	144,965	0	(92)	0	0	6.000	5.247	MON	716	8,591	09/14/2007	04/01/2021
31408X-Z7-8	FNMA POOL NO 863966			2	1	342,592	106.5800	377,005	353,744	346,364	0	647	0	0	4.500	5.169	MON	1,327	15,918	11/14/2006	12/01/2020
31409A-HT-9	FNMA POOL NO 865242			2	1	96,776	106.1500	101,070	95,214	96,246	0	(109)	0	0	6.000	5.414	MON	476	5,713	09/14/2007	02/01/2021
31409A-KE-8	FNMA POOL NO 865293			2	1	60,847	106.1500	63,518	59,837	60,497	0	(70)	0	0	6.000	5.420	MON	299	3,590	09/14/2007	02/01/2021
31409A-N7-0	FNMA POOL NO 865414			2	1	591,186	110.2600	595,620	540,190	590,001	0	(616)	0	0	5.500	3.314	MON	2,476	29,710	05/23/2012	01/01/2036
31409A-Q2-8	FNMA POOL NO 865473			2	1	104,692	111.9400	115,203	102,919	104,601	0	(10)	0	0	6.500	5.714	MON	557	6,690	11/08/2007	02/01/2036
31409A-YA-1	FNMA POOL NO 865705			2	1	129,270	106.1500	135,794	127,925	128,786	0	(109)	0	0	6.000	5.587	MON	640	7,676	09/14/2007	03/01/2021
31409B-AC-1	FNMA POOL NO 865903			2	1	114,494	106.1500	119,519	112,594	113,864	0	(137)	0	0	6.000	5.395	MON	563	6,756	09/14/2007	03/01/2021
31409B-AF-4	FNMA POOL NO 865906			2	1	2,553,452	111.6600	2,829,552	2,534,051	2,552,085	0	(13)	0	0	6.000	5.613	MON	12,670	152,043	02/23/2006	03/01/2036
31409B-BV-8	FNMA POOL NO 865952			2	1	1,066,509	110.2600	1,189,325	1,078,643	1,066,901	0	13	0	0	5.500	5.835	MON	4,944	59,325	02/23/2006	03/01/2036
31409B-CX-3	FNMA POOL NO 865986			2	1	5,984,018	111.6600	6,631,059	5,938,551	5,980,736	0	(161)	0	0	6.000	5.634	MON	29,693	356,313	02/23/2006	03/01/2036
31409B-E6-0	FNMA POOL NO 866057			2	1	726,298	111.6600	799,008	715,565	725,578	0	(81)	0	0	6.000	5.552	MON	3,578	42,934	11/26/2007	03/01/2036
31409C-AS-4	FNMA POOL NO 866817			2	1	21,936	106.5800	24,145	22,656	22,114	0	46	0	0	4.500	5.465	MON	85	1,019	11/14/2006	01/01/2021
31409D-4U-4	FNMA POOL NO 868535			2	1	189,522	106.1500	198,987	187,456	188,771	0	(127)	0	0	6.000	5.591	MON	937	11,247	09/14/2007	04/01/2021
31409D-YK-3	FNMA POOL NO 868414			2	1	93,680	106.1500	97,762	92,097	93,182	0	(91)	0	0	6.000	5.357	MON	460	5,526	09/14/2007	04/01/2021
31409E-7E-5	FNMA POOL NO 869493			2	1	170,595	106.6300	187,878	176,201	172,096	0	289	0	0	4.500	5.361	MON	661	7,929	11/14/2006	03/01/2021
31409E-CG-4	FNMA POOL NO 868671			2	1	341,495	106.1500	356,375	335,725	339,675	0	(429)	0	0	6.000	5.361	MON	1,679	20,144	09/14/2007	04/01/2021
31409E-CJ-8	FNMA POOL NO 868673			2	1	80,367	106.6300	88,665	83,154	81,097	0	38	0	0	4.500	5.488	MON	312	3,742	11/14/2006	04/01/2021
31409E-KZ-3	FNMA POOL NO 868912			2	1	9,101	106.1500	9,498	8,947	9,050	0	(9)	0	0	6.000	5.401	MON	45	537	09/14/2007	04/01/2021
31409E-LL-3	FNMA POOL NO 868931			2	1	101,588	106.1500	106,407	100,241	101,154	0	(86)	0	0	6.000	5.476	MON	501	6,014	09/14/2007	05/01/2021
31409F-3E-6	FNMA POOL NO 870297			2	1	44,603	106.1500	46,620	43,918	44,398	0	(29)	0	0	6.000	5.351	MON	220	2,635	09/14/2007	03/01/2021
31409F-J8-2	FNMA POOL NO 869787			2	1	22,859	106.1500	24,013	22,622	22,783	0	(10)	0	0	6.000	5.521	MON	113	1,357	09/14/2007	03/01/2021
31409F-MJ-4	FNMA POOL NO 869861			2	1	12,871	106.1500	13,481	12,700	12,816	0	(12)	0	0	6.000	5.462	MON	64	762	09/14/2007	04/01/2021
31409F-MT-2	FNMA POOL NO 869870			2	1	79,465	106.1500	83,361	78,531	79,258	0	(2)	0	0	6.000	5.232	MON	393	4,712	09/14/2007	04/01/2021
31409F-TK-4	FNMA POOL NO 870054			2	1	21,512	106.1500	22,456	21,155	21,438	0	(22)	0	0	6.000	5.027	MON	106	1,269	09/14/2007	07/01/2021
31409F-UF-3	FNMA POOL NO 870082			2	1	274,438	106.1500	288,015	271,326	273,027	0	(254)	0	0	6.000	5.699	MON	1,357	16,280	09/14/2007	04/01/2021
31409G-6F-8	FNMA POOL NO 871270			2	1	252,746	112.6400	276,561	245,533	252,335	0	(59)	0	0	7.000	5.961	MON	1,432	17,187	05/09/2006	05/01/2036
31409G-7K-6	FNMA POOL NO 871298			2	1	142,520	106.1500	148,776	140,155	141,798	0	(124)	0	0	6.000	5.353	MON	701	8,409	09/14/2007	05/01/2021
31409G-JW-7	FNMA POOL NO 870677			2	1	1,218,722	107.1800	1,198,593	1,118,270	1,207,824	0	(6,483)	0	0	5.500	2.306	MON	5,125	61,505	05/23/2012	12/01/2021
31409G-WE-2	FNMA POOL NO 871045			2	1	553,663	111.9400	609,814	544,790	553,547	0	(30)	0	0	6.500	5.595	MON	2,951	35,411	11/09/2007	01/01/2037
31409G-WP-7	FNMA POOL NO 871054			2	1	99,855	111.9400	109,881	98,164	99,774	0	(7)	0	0	6.500	5.626	MON	532	6,381	11/08/2007	01/01/2037
31409H-A6-1	FNMA POOL NO 871329			2	1	10,748	106.1500	11,220	10,570	10,696	0	(9)	0	0	6.000	5.306	MON	53	634	09/14/2007	04/01/2021
31409J-BF-6	FNMA POOL NO 872238			2	1	533,080	110.2600	537,078	487,096	532,123	0	(442)	0	0	5.500	3.110	MON	2,233	26,790	05/23/2012	04/01/2036
31409J-BM-1	FNMA POOL NO 872244			2	1	275,095	106.1500	287,082	270,447	273,527	0	(338)	0	0	6.000	5.423	MON	1,352	16,227	09/14/2007	05/01/2021
31409J-R7-7	FNMA POOL NO 872710			2	1	4,926,469	111.6600	5,567,505	4,986,068	4,928,379	0	186	0	0	6.000	6.334	MON	24,930	299,164	06/01/2006	06/01/2036
31409T-U2-2	FNMA POOL NO 878201			2	1	1,630,673	111.6600	1,750,271	1,567,483	1,627,908	0	(373)	0	0	6.000	4.580	MON	7,837	94,049	01/13/2009	09/01/2036
31409U-UU-7	FNMA POOL NO 879095			2	1	1,810,253	107.1800	1,780,355	1,661,045	1,791,233	0	(11,333)	0	0	5.500	2.404	MON	7,613	91,357	05/23/2012	05/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31409U-VF-9	FNMA POOL NO 879114			2	1	127,401	106.1500	133,831	126,076	126,983	0	(59)	0	0	6.000	5.530	MON	630	7,565	09/14/2007	05/01/2021
31409V-3R-2	FNMA POOL NO 880208			2	1	30,056	106.1500	31,481	29,657	29,929	0	(16)	0	0	6.000	5.438	MON	148	1,779	09/14/2007	02/01/2021
31409V-AC-7	FNMA POOL NO 879403			2	1	27,844	106.1500	29,058	27,374	27,686	0	(35)	0	0	6.000	5.387	MON	137	1,642	09/14/2007	02/01/2021
31409V-G5-6	FNMA POOL NO 879620			2	1	292,886	106.1500	305,648	287,937	291,444	0	(285)	0	0	6.000	5.308	MON	1,440	17,276	09/14/2007	05/01/2021
31409V-GB-3	FNMA POOL NO 879594			2	1	747,274	107.1800	734,932	685,681	739,086	0	(5,006)	0	0	5.500	2.416	MON	3,143	37,712	05/23/2012	03/01/2021
31409V-GF-4	FNMA POOL NO 879598			2	1	86,544	106.1500	90,385	85,148	86,091	0	(96)	0	0	6.000	5.390	MON	426	5,109	09/14/2007	03/01/2021
31409V-HH-9	FNMA POOL NO 879632			2	1	177,599	106.1500	185,403	174,660	176,728	0	(195)	0	0	6.000	5.382	MON	873	10,480	09/14/2007	06/01/2021
31409V-HR-7	FNMA POOL NO 879640			2	1	73,032	106.1500	76,496	72,064	72,713	0	(50)	0	0	6.000	5.509	MON	360	4,324	09/14/2007	07/01/2021
31409V-R3-9	FNMA POOL NO 879906			2	1	766,292	106.4700	821,245	771,354	766,548	0	48	0	0	2.552	2.724	MON	1,640	21,716	04/04/2007	10/01/2033
31409W-EJ-6	FNMA POOL NO 880437			2	1	83,960	106.1500	87,942	82,846	83,580	0	(45)	0	0	6.000	5.504	MON	414	4,971	09/14/2007	04/01/2021
31409W-FF-3	FNMA POOL NO 880466			2	1	5,867	106.1500	6,127	5,772	5,836	0	(5)	0	0	6.000	5.397	MON	29	346	09/14/2007	04/01/2021
31409W-FG-1	FNMA POOL NO 880467			2	1	31,391	106.1500	32,769	30,871	31,212	0	(37)	0	0	6.000	5.438	MON	154	1,852	09/14/2007	04/01/2021
31409W-RP-8	FNMA POOL NO 880794			2	1	35,449	106.1500	36,993	34,850	35,306	0	(18)	0	0	6.000	5.129	MON	174	2,091	09/14/2007	05/01/2021
31409W-W9-8	FNMA POOL NO 880972			2	1	185,416	106.1500	193,561	182,345	184,514	0	(181)	0	0	6.000	5.416	MON	912	10,941	09/14/2007	10/01/2021
31409W-XG-1	FNMA POOL NO 880979			2	1	87,896	106.1500	91,755	86,438	87,524	0	(87)	0	0	6.000	5.280	MON	432	5,186	09/14/2007	11/01/2021
31409W-XW-6	FNMA POOL NO 880993			2	1	1,099,063	106.1500	1,084,219	1,021,393	1,090,511	0	(5,107)	0	0	6.000	3.339	MON	5,107	61,284	05/23/2012	01/01/2022
31409X-4J-5	FNMA POOL NO 882025			2	1	6,857	106.1500	7,160	6,745	6,839	0	4	0	0	6.000	4.638	MON	34	405	09/14/2007	05/01/2021
31409X-M5-5	FNMA POOL NO 881580			2	1	51,533	106.1500	53,816	50,698	51,326	0	(62)	0	0	6.000	5.224	MON	253	3,042	09/14/2007	06/01/2021
31409X-X9-5	FNMA POOL NO 881904			2	1	418,637	106.1500	437,013	411,690	416,037	0	(467)	0	0	6.000	5.495	MON	2,058	24,701	09/14/2007	04/01/2021
31409X-XZ-7	FNMA POOL NO 881896			2	1	106,174	106.1500	111,304	104,855	105,881	0	44	0	0	6.000	5.229	MON	524	6,291	09/14/2007	04/01/2021
31409Y-ST-5	FNMA POOL NO 882630			2	1	17,181	106.1500	17,938	16,899	17,112	0	(22)	0	0	6.000	5.214	MON	84	1,014	09/14/2007	04/01/2021
31409Y-SZ-1	FNMA POOL NO 882636			2	1	30,321	106.1500	31,642	29,809	30,200	0	(35)	0	0	6.000	5.118	MON	149	1,789	09/14/2007	05/01/2021
31410A-EE-2	FNMA POOL NO 883133			2	1	131,793	106.0900	137,502	129,606	131,027	0	(194)	0	0	6.000	5.447	MON	648	7,776	09/14/2007	04/01/2021
31410A-JB-3	FNMA POOL NO 883258			2	1	81,801	106.1500	85,964	80,983	81,599	0	(38)	0	0	6.000	5.469	MON	405	4,859	09/14/2007	07/01/2021
31410B-A3-8	FNMA POOL NO 883926			2	1	78,197	106.1500	81,647	76,916	77,908	0	(46)	0	0	6.000	5.173	MON	385	4,615	09/14/2007	05/01/2021
31410B-B4-5	FNMA POOL NO 883959			2	1	182,255	106.1500	179,794	169,375	180,844	0	(849)	0	0	6.000	2.955	MON	847	10,163	05/23/2012	06/01/2021
31410B-C5-1	FNMA POOL NO 883992			2	1	839,420	111.6600	942,276	843,871	839,466	0	5	0	0	6.000	6.119	MON	4,219	50,632	04/27/2006	04/01/2036
31410B-C6-9	FNMA POOL NO 883993			2	1	1,223,431	111.9400	1,346,936	1,203,313	1,222,186	0	(77)	0	0	6.500	5.851	MON	6,518	78,215	04/27/2006	04/01/2036
31410B-CJ-1	FNMA POOL NO 883973			2	1	21,560	106.1500	22,583	21,274	21,470	0	(24)	0	0	6.000	5.472	MON	106	1,277	09/14/2007	06/01/2021
31410C-D3-3	FNMA POOL NO 884922			2	1	58,969	106.7500	61,812	57,902	58,633	0	(86)	0	0	5.000	4.420	MON	241	2,895	01/15/2009	04/01/2021
31410C-RD-6	FNMA POOL NO 885284			2	1	165,029	111.9400	181,597	162,234	164,874	0	(14)	0	0	6.500	5.870	MON	879	10,545	11/08/2007	06/01/2036
31410C-SC-7	FNMA POOL NO 885315			2	1	1,491,240	111.6600	1,677,720	1,502,509	1,491,490	0	23	0	0	6.000	6.188	MON	7,513	90,151	06/06/2006	06/01/2036
31410C-UL-4	FNMA POOL NO 885387			2	1	34,802	106.1500	36,348	34,242	34,719	0	2	0	0	6.000	4.828	MON	171	2,055	09/14/2007	06/01/2021
31410D-F3-9	FNMA POOL NO 885886			2	1	5,678	106.1500	5,930	5,587	5,644	0	(6)	0	0	6.000	5.520	MON	28	335	09/14/2007	07/01/2021
31410D-VQ-0	FNMA POOL NO 886323			2	1	161,468	111.9400	177,679	158,733	161,318	0	(9)	0	0	6.500	5.873	MON	860	10,318	11/08/2007	08/01/2036
31410E-B4-9	FNMA POOL NO 886659			2	1	100,723	106.1500	105,148	99,055	100,317	0	(108)	0	0	6.000	5.263	MON	495	5,943	09/14/2007	08/01/2021
31410E-E3-8	FNMA POOL NO 886754			2	1	511,744	106.1500	534,225	503,269	509,708	0	(471)	0	0	6.000	5.266	MON	2,516	30,196	09/14/2007	09/01/2021
31410E-FU-7	FNMA POOL NO 886779			2	1	131,337	106.1500	137,567	129,596	130,642	0	(143)	0	0	6.000	5.630	MON	648	7,776	09/14/2007	08/01/2021
31410E-HT-8	FNMA POOL NO 886842			2	1	283,129	106.1500	296,356	279,184	281,754	0	(271)	0	0	6.000	5.546	MON	1,396	16,751	09/14/2007	09/01/2021
31410E-ME-5	FNMA POOL NO 886957			2	1	25,202	106.1500	26,313	24,789	25,123	0	(28)	0	0	6.000	5.053	MON	124	1,487	09/14/2007	06/01/2021
31410E-WW-4	FNMA POOL NO 887261			2	1	295,042	106.1500	309,497	291,563	293,761	0	(209)	0	0	6.000	5.603	MON	1,458	17,494	09/14/2007	07/01/2021
31410F-G4-1	FNMA POOL NO 887719			2	1	25,116	106.1500	26,219	24,699	25,008	0	(2)	0	0	6.000	5.191	MON	124	1,482	09/14/2007	03/01/2021
31410F-JT-3	FNMA POOL NO 887774			2	1	280,949	106.1500	293,281	276,287	279,377	0	(264)	0	0	6.000	5.449	MON	1,381	16,577	09/14/2007	07/01/2021
31410F-JX-4	FNMA POOL NO 887778			2	1	14,259	106.1500	14,885	14,023	14,218	0	(11)	0	0	6.000	4.828	MON	70	841	09/14/2007	07/01/2021
31410F-ST-3	FNMA POOL NO 888030			2	1	4,458,856	110.2600	4,829,049	4,379,645	4,455,307	0	(402)	0	0	5.500	4.699	MON	20,073	240,880	01/09/2009	12/01/2036
31410F-VW-2	FNMA POOL NO 888129			2	1	1,149,356	110.2600	1,267,096	1,149,177	1,149,189	0	(17)	0	0	5.500	5.414	MON	5,267	63,205	09/22/2008	02/01/2037
31410F-VX-0	FNMA POOL NO 888130			2	1	1,613,968	108.9800	1,726,018	1,583,777	1,612,344	0	(193)	0	0	5.000	4.350	MON	6,599	79,189	07/24/2009	10/01/2034
31410F-YS-8	FNMA POOL NO 888221			2	1	61,879	110.2600	67,035	60,796	61,831	0	(5)	0	0	5.500	4.743	MON	279	3,344	01/05/2009	03/01/2037
31410G-EJ-8	FNMA POOL NO 888537			2	1	9,750	105.7000	10,140	9,593	9,718	0	(5)	0	0	6.000	4.972	MON	48	576	09/14/2007	04/01/2021
31410G-GD-9	FNMA POOL NO 888596			2	1	305,811	111.8800	325,156	290,643	305,228	0	(75)	0	0	6.500	4.387	MON	1,574	18,892	05/08/2009	07/01/2037
31410G-ML-4	FNMA POOL NO 888763			2	1	2,824,308	105.4600	2,823,843	2,677,586	2,821,919	0	(948)	0	0	2.178	0.280	MON	4,860	61,431	05/23/2012	10/01/2037
31410G-YE-7	FNMA POOL NO 889109			2	1	1,907,597	106.9000	1,932,859	1,808,148	1,894,816	0	(3,583)	0	0	5.000	2.645	MON	7,534	90,407	04/20/2010	01/01/2023
31410K-GR-9	FNMA POOL NO 889508			2	1	135,424	111.8800	144,270	128,956	135,180	0	(28)	0	0	6.500	4.313	MON	699	8,382	05/08/2009	10/01/2037
31410K-JR-6	FNMA POOL NO 889572			2	1	47,892	110.2800	51,907	47,070	47,858	0	(4)	0	0	5.500	4.588	MON	216	2,589	01/09/2009	06/01/2038
31410K-JY-1	FNMA POOL NO 889579			2	1	30,582,107	111.5900	33,262,035	29,807,849	30,552,041	0	(4,447)	0	0	6.000	4.692	MON	149,039	1,788,471	04/19/2011	05/01/2038
31410K-JZ-8	FNMA POOL NO 889580			2	1	569,568	110.2500	616,967	559,600	569,143	0	(48)	0	0	5.500	4.799	MON	2,565	30,778	01/09/2009	06/01/2038
31410K-NW-0	FNMA POOL NO 889705			2	1	19,722,881	110.2500	22,220,406	20,154,309	19,734,729	0	1,327	0	0	5.500	6.382	MON	92,374	1,108,487	06/25/2008	06/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31410K-NY-6	FNMA POOL NO 889707			2	1	8,779,225	111.6600	9,749,991	8,731,475	8,775,733	0	(409)	0	0	6.000	5.745	MON	43,657	523,888	06/20/2008	12/01/2035
31410K-PT-5	FNMA POOL NO 889734			2	1	55,960	110.2600	60,643	55,000	55,918	0	(5)	0	0	5.500	4.587	MON	252	3,025	01/09/2009	06/01/2037
31410K-XY-5	FNMA POOL NO 889995			2	1	44,554	110.2800	48,289	43,789	44,522	0	(4)	0	0	5.500	4.531	MON	201	2,408	01/09/2009	09/01/2038
31410L-CM-2	FNMA POOL NO 890276			2	1	205,973	111.6600	210,676	188,668	205,384	0	(88)	0	0	6.000	0.920	MON	943	11,320	12/09/2010	10/01/2039
31410M-DS-6	FNMA POOL NO 891213			2	1	33,729	106.1500	35,351	33,302	33,620	0	(28)	0	0	6.000	5.339	MON	167	1,998	09/14/2007	06/01/2021
31410M-L4-0	FNMA POOL NO 891447			2	1	85,344	106.1500	89,652	84,457	85,062	0	(36)	0	0	6.000	5.518	MON	422	5,067	09/14/2007	03/01/2021
31410M-U3-2	FNMA POOL NO 891702			2	1	129,499	111.9400	142,501	127,306	129,387	0	(14)	0	0	6.500	5.750	MON	690	8,275	11/08/2007	07/01/2036
31410N-N4-6	FNMA POOL NO 892411			2	1	148,318	106.1500	154,804	145,834	147,793	0	(102)	0	0	6.000	5.046	MON	729	8,750	09/14/2007	07/01/2021
31410P-RR-6	FNMA POOL NO 893396			2	1	235,635	111.6600	237,653	212,834	235,267	0	(155)	0	0	6.000	2.499	MON	1,064	12,770	05/23/2012	08/01/2036
31410Q-6S-5	FNMA POOL NO 894681			2	1	661,358	110.2600	721,946	654,760	661,017	0	(42)	0	0	5.500	5.050	MON	3,001	36,012	10/09/2008	11/01/2036
31410Q-UG-4	FNMA POOL NO 894383			2	1	326,344	106.1500	340,728	320,985	324,952	0	(272)	0	0	6.000	5.348	MON	1,605	19,259	09/14/2007	11/01/2021
31410R-ES-4	FNMA POOL NO 894845			2	1	102,892	106.1500	107,773	101,528	102,450	0	(99)	0	0	6.000	5.516	MON	508	6,092	09/14/2007	09/01/2021
31410R-FD-6	FNMA POOL NO 894864			2	1	72,992	106.1500	76,196	71,781	72,637	0	(68)	0	0	6.000	5.367	MON	359	4,307	09/14/2007	09/01/2021
31410S-A6-4	FNMA POOL NO 895629			2	1	579,787	106.1500	605,121	570,057	576,620	0	(591)	0	0	6.000	5.399	MON	2,850	34,204	09/14/2007	05/01/2021
31410T-2T-1	FNMA POOL NO 897286			2	1	43,282	106.1500	45,202	42,583	43,081	0	(43)	0	0	6.000	5.352	MON	213	2,555	09/14/2007	08/01/2021
31410T-2W-4	FNMA POOL NO 897289			2	1	2,995	106.1500	3,146	2,964	2,986	0	(2)	0	0	6.000	5.478	MON	15	178	09/14/2007	08/01/2021
31410T-C8-6	FNMA POOL NO 896595			2	1	119,032	106.1500	124,756	117,527	118,592	0	(75)	0	0	6.000	5.457	MON	588	7,052	10/10/2007	08/01/2021
31410T-DU-6	FNMA POOL NO 896615			2	1	1,073,851	106.1500	1,121,970	1,056,957	1,068,570	0	(805)	0	0	6.000	5.441	MON	5,285	63,417	09/14/2007	09/01/2021
31410T-EA-9	FNMA POOL NO 896629			2	1	563,802	107.1800	554,490	517,331	558,914	0	(2,963)	0	0	5.500	2.085	MON	2,371	28,453	05/23/2012	10/01/2021
31410T-EU-5	FNMA POOL NO 896647			2	1	290,118	106.0900	302,687	285,304	288,400	0	(151)	0	0	6.000	5.452	MON	1,427	17,118	09/14/2007	03/01/2021
31410T-EV-3	FNMA POOL NO 896648			2	1	365,882	106.0900	381,951	360,016	364,099	0	(425)	0	0	6.000	5.364	MON	1,800	21,601	09/14/2007	03/01/2021
31410T-L2-9	FNMA POOL NO 896845			2	1	2,502	106.9000	2,757	2,579	2,512	0	2	0	0	5.000	6.379	MON	11	129	09/14/2007	02/01/2022
31410T-ME-2	FNMA POOL NO 896857			2	1	981,305	106.6700	961,021	900,943	974,251	0	(4,185)	0	0	5.500	1.805	MON	4,129	49,552	05/23/2012	03/01/2022
31410T-VW-2	FNMA POOL NO 897129			2	1	161,674	111.9400	172,328	153,953	161,356	0	(39)	0	0	6.500	4.674	MON	834	10,007	05/08/2009	09/01/2036
31410T-ZM-0	FNMA POOL NO 897248			2	1	1,333,110	111.6600	1,428,738	1,279,530	1,330,790	0	(308)	0	0	6.000	4.513	MON	6,398	76,772	01/13/2009	11/01/2036
31410U-CW-0	FNMA POOL NO 897485			2	1	648,008	111.6600	712,881	638,432	647,418	0	(35)	0	0	6.000	5.533	MON	3,192	38,306	11/26/2007	11/01/2036
31410U-NH-1	FNMA POOL NO 897792			2	1	560,223	111.6600	630,477	564,634	560,301	0	7	0	0	6.000	6.289	MON	2,823	33,878	07/26/2007	09/01/2036
31410U-UG-5	FNMA POOL NO 897983			2	1	5,552	106.0900	5,793	5,460	5,518	0	(5)	0	0	6.000	5.512	MON	27	328	09/14/2007	06/01/2021
31410V-5J-5	FNMA POOL NO 899149			2	1	38,892	111.8800	42,773	38,233	38,859	0	(4)	0	0	6.500	5.245	MON	207	2,485	11/08/2007	04/01/2037
31410V-ZE-3	FNMA POOL NO 899041			2	1	94,514	106.1100	98,963	93,261	94,146	0	(56)	0	0	6.000	5.498	MON	466	5,596	09/14/2007	02/01/2022
31410W-BA-5	FNMA POOL NO 899233			2	1	59,807	106.1100	62,827	59,208	59,631	0	(55)	0	0	6.000	5.611	MON	296	3,552	09/14/2007	03/01/2022
31410W-CD-8	FNMA POOL NO 899268			2	1	110,415	106.1100	115,991	109,309	110,034	0	(86)	0	0	6.000	5.686	MON	547	6,558	09/14/2007	04/01/2022
31410W-HU-5	FNMA POOL NO 899443			2	1	9,062	106.1100	9,521	8,972	9,038	0	(3)	0	0	6.000	5.601	MON	45	538	09/14/2007	06/01/2022
31410W-TS-7	FNMA POOL NO 899761			2	1	426,763	106.1100	445,647	419,973	425,133	0	(267)	0	0	6.000	5.350	MON	2,100	25,198	09/14/2007	08/01/2022
31410X-VS-2	FNMA POOL NO 900725			2	1	377,145	106.1500	393,700	370,887	375,211	0	(383)	0	0	6.000	5.395	MON	1,854	22,253	09/14/2007	08/01/2021
31410X-YC-4	FNMA POOL NO 900807			2	1	39,807	106.1500	41,554	39,146	39,572	0	(34)	0	0	6.000	5.529	MON	196	2,349	09/14/2007	12/01/2021
31410Y-VJ-0	FNMA POOL NO 901617			2	1	285,346	106.1500	281,492	265,181	283,073	0	(1,404)	0	0	6.000	3.304	MON	1,326	15,911	05/23/2012	11/01/2021
31411A-EZ-4	FNMA POOL NO 902052			2	1	196,405	106.1500	205,292	193,396	195,224	0	(226)	0	0	6.000	5.607	MON	967	11,604	09/14/2007	11/01/2021
31411A-JU-0	FNMA POOL NO 902175			2	1	94,991	111.9400	104,528	93,382	94,912	0	(8)	0	0	6.500	5.708	MON	506	6,070	11/08/2007	11/01/2036
31411B-B6-9	FNMA POOL NO 902861			2	1	21,785	108.9500	25,154	23,087	21,832	0	4	0	0	5.000	7.846	MON	96	1,154	09/11/2007	12/01/2036
31411B-H7-1	FNMA POOL NO 903054			2	1	96,507	108.9500	111,430	102,272	96,742	0	22	0	0	5.000	6.845	MON	426	5,114	09/11/2007	12/01/2036
31411B-TL-7	FNMA POOL NO 903355			2	1	19,648	106.1500	20,511	19,322	19,559	0	(17)	0	0	6.000	5.328	MON	97	1,159	09/14/2007	10/01/2021
31411C-CU-3	FNMA POOL NO 903783			2	1	254,344	106.1500	265,630	250,238	252,898	0	(293)	0	0	6.000	5.516	MON	1,251	15,014	09/14/2007	10/01/2021
31411D-2A-6	FNMA POOL NO 905369			2	1	72,310	106.1500	75,461	71,088	71,985	0	(47)	0	0	6.000	5.314	MON	355	4,265	09/14/2007	12/01/2021
31411D-B8-1	FNMA POOL NO 904663			2	1	465,498	106.1500	459,211	432,602	461,395	0	(2,541)	0	0	6.000	3.570	MON	2,163	25,956	05/23/2012	11/01/2021
31411D-CL-1	FNMA POOL NO 904675			2	1	114,121	111.9400	125,579	112,188	114,024	0	(7)	0	0	6.500	5.796	MON	608	7,292	11/08/2007	12/01/2036
31411D-TD-1	FNMA POOL NO 905148			2	1	1,639,396	111.5900	1,748,503	1,566,925	1,636,596	0	(371)	0	0	6.000	4.149	MON	7,835	94,016	06/29/2009	02/01/2037
31411D-ZS-1	FNMA POOL NO 905353			2	1	18,299	106.1500	19,102	17,995	18,212	0	(6)	0	0	6.000	5.372	MON	90	1,080	09/14/2007	11/01/2021
31411E-KS-5	FNMA POOL NO 905805			2	1	12,072	110.2600	13,589	12,324	12,081	0	0	0	0	5.500	6.087	MON	56	678	09/11/2007	01/01/2037
31411E-L4-7	FNMA POOL NO 905847			2	1	49,051	111.9400	53,976	48,220	49,011	0	(5)	0	0	6.500	5.357	MON	261	3,134	11/08/2007	01/01/2037
31411E-X8-5	FNMA POOL NO 906203			2	1	78,909	108.9500	91,110	83,622	79,102	0	(4)	0	0	5.000	6.811	MON	348	4,181	09/11/2007	01/01/2037
31411E-Y6-8	FNMA POOL NO 906233			2	1	55,268	110.2600	59,873	54,301	55,225	0	(5)	0	0	5.500	4.688	MON	249	2,987	01/09/2009	01/01/2037
31411F-HX-5	FNMA POOL NO 906646			2	1	41,985	106.0900	43,952	41,428	41,856	0	(17)	0	0	6.000	5.307	MON	207	2,486	09/14/2007	11/01/2021
31411F-MA-9	FNMA POOL NO 906753			2	1	1,063,561	111.6600	1,170,034	1,047,843	1,062,723	0	64	0	0	6.000	5.389	MON	5,239	62,871	11/26/2007	12/01/2036
31411G-TG-7	FNMA POOL NO 907851			2	1	132,011	106.6700	129,282	121,200	131,184	0	(430)	0	0	5.500	1.216	MON	556	6,666	05/23/2012	02/01/2022
31411J-TX-4	FNMA POOL NO 909666			2	1	357,880	110.2800	402,902	365,359	358,162	0	17	0	0	5.500	6.067	MON	1,675	20,095	09/11/2007	02/01/2037
31411J-WF-9	FNMA POOL NO 909746			2	1	4,077,531	110.2800	4,108,808	3,725,941	4,070,417	0	(3,670)	0	0	5.500	3.239	MON	17,077	204,927	05/23/2012	02/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31411K-D2-6	FNMA POOL NO 910121			2	1	81,455	111.8800	89,584	80,075	81,390	0	(7)	0	0	6.500	5.502	MON	434	5,205	11/08/2007	03/01/2037
31411K-LQ-4	FNMA POOL NO 910335			2	1	744,631	111.8800	819,864	732,840	744,485	0	(66)	0	0	6.500	5.609	MON	3,970	47,635	11/09/2007	03/01/2037
31411K-NJ-8	FNMA POOL NO 910393			2	1	84,883	111.8800	93,354	83,445	84,815	0	(7)	0	0	6.500	5.548	MON	452	5,424	11/08/2007	03/01/2037
31411R-VT-2	FNMA POOL NO 913326			2	1	167,362	106.1100	175,239	165,143	166,623	0	(141)	0	0	6.000	5.585	MON	826	9,909	09/14/2007	04/01/2022
31411S-6T-8	FNMA POOL NO 914482			2	1	1,228,635	110.2800	1,233,982	1,118,997	1,226,295	0	(853)	0	0	5.500	2.441	MON	5,129	61,545	04/17/2012	03/01/2037
31411S-7M-2	FNMA POOL NO 914500			2	1	1,100,518	111.5900	1,180,461	1,057,873	1,098,410	0	(387)	0	0	6.000	4.912	MON	5,289	63,472	01/13/2009	03/01/2037
31411U-RN-3	FNMA POOL NO 914993			2	1	39,071	111.8800	42,970	38,409	39,038	0	(4)	0	0	6.500	5.295	MON	208	2,497	11/08/2007	04/01/2037
31411U-WP-2	FNMA POOL NO 915154			2	1	23,963	109.0100	24,546	22,518	23,914	0	(9)	0	0	5.000	2.881	MON	94	1,126	12/09/2010	04/01/2037
31411V-S2-6	FNMA POOL NO 915937			2	1	98,132	106.9000	107,832	100,874	98,516	0	70	0	0	5.000	6.161	MON	420	5,044	09/14/2007	03/01/2022
31411V-US-6	FNMA POOL NO 915993			2	1	59,673	106.1100	62,690	59,078	59,557	0	7	0	0	6.000	5.419	MON	295	3,545	09/14/2007	03/01/2022
31411W-YM-3	FNMA POOL NO 917016			2	1	140,801	106.1100	147,427	138,934	140,179	0	(161)	0	0	6.000	5.586	MON	695	8,336	09/14/2007	04/01/2022
31411X-RM-9	FNMA POOL NO 917692			2	1	80,698	106.1100	84,775	79,891	80,435	0	(58)	0	0	6.000	5.669	MON	399	4,794	09/14/2007	05/01/2022
31411X-RN-7	FNMA POOL NO 917693			2	1	596,860	106.1100	623,125	587,226	593,770	0	(295)	0	0	6.000	5.505	MON	2,936	35,234	09/14/2007	04/01/2022
31411X-U4-5	FNMA POOL NO 917803			2	1	138,555	111.8800	151,435	135,361	138,407	0	(14)	0	0	6.500	5.566	MON	733	8,798	11/07/2007	05/01/2037
31411Y-JP-9	FNMA POOL NO 918370			2	1	130,819	110.2800	141,737	128,530	130,718	0	(12)	0	0	5.500	4.735	MON	589	7,069	01/09/2009	05/01/2037
31411Y-JR-5	FNMA POOL NO 918372			2	1	95,095	111.8800	104,586	93,485	95,020	0	(7)	0	0	6.500	5.579	MON	506	6,076	11/08/2007	05/01/2037
31411Y-Z3-0	FNMA POOL NO 918862			2	1	2,230,387	111.5900	2,525,948	2,263,634	2,231,333	0	71	0	0	6.000	6.495	MON	11,318	135,818	07/09/2007	04/01/2037
31412A-DE-1	FNMA POOL NO 919101			2	1	314,604	106.1100	328,274	309,361	313,216	0	(316)	0	0	6.000	5.367	MON	1,547	18,562	09/14/2007	04/01/2022
31412D-MM-7	FNMA POOL NO 922064			2	1	62,564	110.2800	67,786	61,470	62,516	0	(6)	0	0	5.500	4.611	MON	282	3,381	01/09/2009	02/01/2037
31412E-CT-1	FNMA POOL NO 922682			2	1	377,170	107.3400	406,873	379,065	377,232	0	17	0	0	2.766	2.890	MON	874	10,716	04/04/2007	10/01/2033
31412F-KV-4	FNMA POOL NO 923808			2	1	373,660	106.1100	389,989	367,521	371,827	0	(278)	0	0	6.000	5.485	MON	1,838	22,051	09/14/2007	04/01/2022
31412F-TC-7	FNMA POOL NO 924047			2	1	704,329	111.8800	771,867	689,937	703,676	0	(70)	0	0	6.500	5.173	MON	3,737	44,846	07/25/2008	05/01/2037
31412G-SJ-1	FNMA POOL NO 924921			2	1	1,309,672	111.5900	1,439,841	1,290,317	1,308,693	0	22	0	0	6.000	5.355	MON	6,452	77,419	11/26/2007	08/01/2037
31412L-CQ-1	FNMA POOL NO 928079			2	1	764,223	111.6600	852,010	763,031	764,016	0	(8)	0	0	6.000	5.927	MON	3,815	45,782	08/15/2008	01/01/2037
31412L-LK-4	FNMA POOL NO 928330			2	1	195,526	111.8800	208,297	186,188	195,155	0	(8)	0	0	6.500	4.640	MON	1,009	12,102	05/08/2009	04/01/2037
31412L-MC-1	FNMA POOL NO 928355			2	1	274,671	106.1100	286,646	270,132	273,664	0	(138)	0	0	6.000	5.310	MON	1,351	16,208	09/14/2007	06/01/2022
31412L-SP-6	FNMA POOL NO 928526			2	1	274,795	106.1100	286,756	270,235	273,301	0	(315)	0	0	6.000	5.533	MON	1,351	16,214	09/14/2007	07/01/2022
31412L-VD-9	FNMA POOL NO 928612			2	1	422,217	106.1100	441,098	415,686	420,685	0	(275)	0	0	6.000	5.345	MON	2,078	24,941	09/14/2007	08/01/2022
31412L-WK-2	FNMA POOL NO 928650			2	1	4,373,512	111.5900	4,808,199	4,308,879	4,370,242	0	(283)	0	0	6.000	5.373	MON	21,544	258,533	11/26/2007	08/01/2037
31412L-WS-5	FNMA POOL NO 928657			2	1	767,135	111.8800	838,834	749,796	766,343	0	(87)	0	0	6.500	5.559	MON	4,061	48,737	11/07/2007	09/01/2037
31412L-WW-6	FNMA POOL NO 928661			2	1	502,253	111.8800	535,059	478,265	501,328	0	(110)	0	0	6.500	4.076	MON	2,591	31,087	05/08/2009	09/01/2037
31412L-YW-4	FNMA POOL NO 928725			2	1	3,189,357	111.5900	3,532,725	3,165,860	3,187,931	0	(139)	0	0	6.000	5.631	MON	15,829	189,952	11/20/2007	09/01/2037
31412L-ZL-7	FNMA POOL NO 928747			2	1	83,213	111.8800	88,648	79,238	83,059	0	(19)	0	0	6.500	4.013	MON	429	5,151	05/08/2009	09/01/2037
31412N-SL-1	FNMA POOL NO 930323			2	1	52,354	111.6600	53,125	47,575	52,338	0	(16)	0	0	6.000	1.201	MON	238	2,854	01/01/2013	12/01/2038
31412N-TU-0	FNMA POOL NO 930363			2	1	189,250	111.3000	200,576	180,211	188,923	0	(44)	0	0	6.500	4.690	MON	976	11,714	05/08/2009	01/01/2039
31412P-BN-0	FNMA POOL NO 930745			2	1	129,725	103.5300	131,809	127,318	129,638	0	(16)	0	0	4.000	3.471	MON	424	5,093	12/09/2010	03/01/2039
31412P-GM-7	FNMA POOL NO 930904			2	1	2,454,775	107.2200	2,453,902	2,288,683	2,442,806	0	(7,028)	0	0	4.500	2.041	MON	8,583	102,991	05/23/2012	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452			2	1	2,482,126	106.7000	2,493,571	2,336,977	2,469,774	0	(7,473)	0	0	4.000	2.428	MON	7,790	93,479	05/23/2012	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274			2	1	1,945,085	106.4200	2,020,331	1,898,512	1,943,448	0	(348)	0	0	4.500	3.855	MON	7,119	85,433	01/21/2011	12/01/2039
31412S-A3-9	FNMA POOL NO 933026			2	1	836,664	111.8800	920,166	822,496	836,019	0	(66)	0	0	6.500	5.586	MON	4,455	53,462	11/08/2007	10/01/2037
31412S-B7-9	FNMA POOL NO 933062			2	1	130,770	111.8800	139,311	124,524	130,536	0	(27)	0	0	6.500	4.462	MON	675	8,094	05/08/2009	10/01/2037
31412S-BU-8	FNMA POOL NO 933051			2	1	116,094	111.8800	127,681	114,128	116,003	0	(10)	0	0	6.500	5.699	MON	618	7,418	11/08/2007	10/01/2037
31412S-PS-8	FNMA POOL NO 933433			2	1	2,978	109.0500	3,052	2,799	2,973	0	(1)	0	0	5.000	2.199	MON	12	140	12/09/2010	03/01/2038
31412T-MH-3	FNMA POOL NO 934260			2	1	2,841,076	111.6600	3,044,975	2,726,887	2,835,918	0	99	0	0	6.000	4.885	MON	13,634	163,613	01/13/2009	06/01/2038
31412T-QN-6	FNMA POOL NO 934361			2	1	250,733	110.2500	252,615	229,126	250,437	0	(101)	0	0	5.500	2.129	MON	1,050	12,602	05/23/2012	08/01/2038
31412T-TW-3	FNMA POOL NO 934465			2	1	505,029	107.0100	557,409	520,900	506,452	0	237	0	0	5.000	6.466	MON	2,170	26,045	10/15/2008	09/01/2023
31412T-XL-2	FNMA POOL NO 934583			2	1	94,836	111.6600	97,002	86,869	94,548	0	(24)	0	0	6.000	0.568	MON	434	5,212	12/09/2010	10/01/2038
31412U-F3-9	FNMA POOL NO 934986			2	1	40,276	103.5300	40,923	39,528	40,250	0	(5)	0	0	4.000	3.117	MON	132	1,581	12/09/2010	02/01/2039
31412U-MZ-0	FNMA POOL NO 935176			2	1	187,331	109.6300	195,192	178,039	187,000	0	(5)	0	0	6.500	4.200	MON	964	11,573	05/08/2009	05/01/2039
31412V-JX-7	FNMA POOL NO 935978			2	1	8,787,010	106.7000	8,827,526	8,273,166	8,749,761	0	(20,188)	0	0	4.000	2.237	MON	27,577	330,927	05/23/2012	05/01/2025
31412W-VT-0	FNMA POOL NO 937226			2	1	249,506	106.1100	262,110	247,009	248,700	0	(232)	0	0	6.000	5.665	MON	1,235	14,821	09/14/2007	05/01/2022
31412X-4T-8	FNMA POOL NO 938334			2	1	3,057,379	106.1100	3,016,714	2,842,917	3,038,542	0	(11,284)	0	0	6.000	3.035	MON	14,215	170,575	05/23/2012	07/01/2022
31412X-D7-6	FNMA POOL NO 937626			2	1	35,349	111.8800	38,917	34,786	35,343	0	(1)	0	0	6.500	5.537	MON	188	2,261	11/09/2007	06/01/2037
31412X-FP-4	FNMA POOL NO 937674			2	1	368,494	111.8800	405,862	362,782	368,444	0	(4)	0	0	6.500	5.496	MON	1,965	23,581	11/09/2007	06/01/2037
31412X-M5-0	FNMA POOL NO 937880			2	1	44,362	110.2800	48,064	43,586	44,328	0	(3)	0	0	5.500	4.659	MON	200	2,397	01/09/2009	07/01/2037
31412X-NX-8	FNMA POOL NO 937906			2	1	134,780	110.2800	146,029	132,421	134,678	0	(11)	0	0	5.500	4.662	MON	607	7,283	01/09/2009	07/01/2037
31412Y-AK-8	FNMA POOL NO 938410			2	1	1,488,083	106.1100	1,468,291	1,383,700	1,479,568	0	(5,120)	0	0	6.000	2.821	MON	6,919	83,022	05/23/2012	07/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31412Y-B3-5	FNMA POOL NO 938458			2	1	2,430,724	106.1100	2,398,394	2,260,219	2,416,869	0	(8,074)	0	0	6.000	2.808	MON	11,301	135,613	05/23/2012	07/01/2022
31412Y-GD-8	FNMA POOL NO 938596			2	1	66,469	106.1100	69,829	65,806	66,275	0	(58)	0	0	6.000	5.624	MON	329	3,948	09/14/2007	05/01/2022
31412Y-Q5-4	FNMA POOL NO 938876			2	1	395,086	111.5900	434,354	389,247	394,772	0	0	0	0	6.000	5.447	MON	1,946	23,355	11/26/2007	06/01/2037
31413A-6J-7	FNMA POOL NO 940173			2	1	208,481	111.8800	229,288	204,950	208,283	0	(15)	0	0	6.500	5.964	MON	1,110	13,322	11/08/2007	06/01/2037
31413A-E9-0	FNMA POOL NO 939460			2	1	587,522	106.1100	614,162	578,779	585,214	0	(455)	0	0	6.000	5.434	MON	2,894	34,727	09/14/2007	06/01/2022
31413A-JU-8	FNMA POOL NO 939575			2	1	369,387	106.6700	361,752	339,137	366,746	0	(1,574)	0	0	5.500	2.031	MON	1,554	18,653	05/23/2012	07/01/2022
31413A-UC-5	FNMA POOL NO 939879			2	1	96,503	106.1100	100,703	94,901	96,010	0	(28)	0	0	6.000	5.485	MON	475	5,694	09/14/2007	06/01/2022
31413A-VH-3	FNMA POOL NO 939916			2	1	22,950	111.8800	25,240	22,561	22,930	0	(2)	0	0	6.500	5.229	MON	122	1,466	11/08/2007	06/01/2037
31413B-3K-5	FNMA POOL NO 941002			2	1	374,176	106.1100	390,461	367,966	372,148	0	(333)	0	0	6.000	5.523	MON	1,840	22,078	09/14/2007	06/01/2022
31413B-C5-8	FNMA POOL NO 940292			2	1	164,979	105.8300	171,989	162,513	164,119	0	(233)	0	0	6.000	5.452	MON	813	9,751	09/14/2007	01/01/2021
31413B-E7-2	FNMA POOL NO 940358			2	1	992,531	111.5900	1,091,180	977,863	991,682	0	45	0	0	6.000	5.519	MON	4,889	58,672	11/26/2007	06/01/2037
31413B-HZ-7	FNMA POOL NO 940448			2	1	35,596	106.1100	37,395	35,240	35,517	0	(19)	0	0	6.000	5.505	MON	176	2,114	09/14/2007	06/01/2022
31413B-SH-5	FNMA POOL NO 940720			2	1	107,777	111.8800	118,534	105,952	107,692	0	(9)	0	0	6.500	5.674	MON	574	6,887	11/08/2007	10/01/2037
31413B-VL-2	FNMA POOL NO 940819			2	1	227,414	106.1100	238,907	225,143	226,718	0	(136)	0	0	6.000	5.655	MON	1,126	13,509	09/14/2007	07/01/2022
31413B-VM-0	FNMA POOL NO 940820			2	1	52,512	106.1100	55,165	51,986	52,429	0	(33)	0	0	6.000	5.343	MON	260	3,119	09/14/2007	07/01/2022
31413B-XN-6	FNMA POOL NO 940885			2	1	82,947	111.5900	84,782	75,978	82,717	0	(41)	0	0	6.000	1.919	MON	380	4,559	12/09/2010	06/01/2037
31413C-4L-0	FNMA POOL NO 941927			2	1	2,595,010	111.5900	2,852,931	2,556,660	2,592,481	0	(369)	0	0	6.000	5.604	MON	12,783	153,400	11/26/2007	07/01/2037
31413C-R3-5	FNMA POOL NO 941606			2	1	1,882,468	103.2700	1,908,032	1,847,538	1,880,729	0	2	0	0	4.000	3.704	MON	6,158	73,902	12/09/2010	12/01/2040
31413C-ZG-7	FNMA POOL NO 941843			2	1	1,439,932	111.8800	1,573,791	1,406,741	1,438,351	0	(147)	0	0	6.500	5.635	MON	7,620	91,438	11/07/2007	07/01/2037
31413D-2T-3	FNMA POOL NO 942786			2	1	811,444	111.5900	892,094	799,452	810,827	0	(49)	0	0	6.000	5.403	MON	3,997	47,967	11/26/2007	08/01/2037
31413D-5W-3	FNMA POOL NO 942861			2	1	1,541,670	111.5900	1,551,961	1,390,794	1,539,289	0	(1,082)	0	0	6.000	2.721	MON	6,954	83,448	05/23/2012	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047			2	1	2,861,142	106.1100	2,823,087	2,660,445	2,843,581	0	(10,697)	0	0	6.000	3.025	MON	13,302	159,627	05/23/2012	07/01/2022
31413D-D2-0	FNMA POOL NO 942121			2	1	2,374,665	106.1100	2,343,081	2,208,092	2,359,045	0	(9,382)	0	0	6.000	3.216	MON	11,040	132,485	05/23/2012	07/01/2022
31413D-QW-0	FNMA POOL NO 942469			2	1	946,644	111.5900	952,964	854,001	945,253	0	(592)	0	0	6.000	2.400	MON	4,270	51,240	05/23/2012	07/01/2037
31413F-7C-0	FNMA POOL NO 944691			2	1	214,123	111.8800	235,493	210,497	213,931	0	(32)	0	0	6.500	5.908	MON	1,140	13,682	11/08/2007	07/01/2037
31413F-DV-1	FNMA POOL NO 943916			2	1	50,232	111.8800	55,245	49,381	50,192	0	(5)	0	0	6.500	5.447	MON	267	3,210	11/08/2007	08/01/2037
31413F-U6-7	FNMA POOL NO 944405			2	1	50,486	106.1100	52,862	49,816	50,288	0	(34)	0	0	6.000	5.547	MON	249	2,989	09/14/2007	08/01/2022
31413G-A8-3	FNMA POOL NO 944731			2	1	66,607	111.8800	70,958	63,426	66,483	0	(16)	0	0	6.500	4.090	MON	344	4,123	05/08/2009	07/01/2037
31413G-H9-4	FNMA POOL NO 944956			2	1	186,507	106.1100	194,709	183,491	185,971	0	(112)	0	0	6.000	5.075	MON	917	11,010	09/14/2007	07/01/2022
31413G-JA-9	FNMA POOL NO 944957			2	1	396,768	106.1100	413,855	390,012	395,556	0	(218)	0	0	6.000	5.052	MON	1,950	23,400	09/14/2007	07/01/2022
31413H-WQ-7	FNMA POOL NO 946255			2	1	103,285	111.8800	110,031	98,352	103,097	0	(25)	0	0	6.500	4.095	MON	533	6,393	05/08/2009	09/01/2037
31413H-YJ-1	FNMA POOL NO 946313			2	1	169,739	111.8800	186,679	166,864	169,595	0	(16)	0	0	6.500	5.859	MON	904	10,846	11/08/2007	09/01/2037
31413J-LG-7	FNMA POOL NO 946827			2	1	213,279	111.8800	234,564	209,667	213,093	0	(5)	0	0	6.500	5.909	MON	1,136	13,628	11/08/2007	09/01/2037
31413J-UF-9	FNMA POOL NO 947082			2	1	704,458	111.8800	775,305	693,010	704,320	0	(34)	0	0	6.500	5.620	MON	3,754	45,045	11/09/2007	10/01/2037
31413J-XY-5	FNMA POOL NO 947195			2	1	1,111,839	111.8800	1,215,754	1,086,708	1,110,741	0	(71)	0	0	6.500	5.421	MON	5,886	70,636	11/07/2007	10/01/2037
31413J-Y5-7	FNMA POOL NO 947232			2	1	1,660,565	111.8800	1,815,767	1,623,033	1,658,776	0	(171)	0	0	6.500	5.694	MON	8,791	105,497	11/07/2007	10/01/2037
31413J-ZJ-6	FNMA POOL NO 947245			2	1	1,099,318	111.5900	1,106,657	991,733	1,097,812	0	(575)	0	0	6.000	2.003	MON	4,959	59,504	05/23/2012	10/01/2037
31413J-ZQ-0	FNMA POOL NO 947251			2	1	1,260,095	111.5900	1,385,337	1,241,473	1,259,152	0	(69)	0	0	6.000	5.403	MON	6,207	74,488	11/26/2007	10/01/2037
31413L-D5-5	FNMA POOL NO 948424			2	1	328,375	111.8800	361,148	322,814	328,024	0	(50)	0	0	6.500	6.052	MON	1,749	20,983	11/08/2007	09/01/2037
31413L-LP-2	FNMA POOL NO 948634			2	1	248,139	111.8800	271,207	242,419	247,871	0	(14)	0	0	6.500	5.606	MON	1,313	15,757	11/07/2007	08/01/2037
31413M-HH-3	FNMA POOL NO 949432			2	1	2,045,685	107.2600	2,042,677	1,904,343	2,031,026	0	(8,504)	0	0	4.500	2.420	MON	7,141	85,695	05/23/2012	05/01/2023
31413M-M9-5	FNMA POOL NO 949584			2	1	56,612	106.1100	59,076	55,673	56,382	0	(44)	0	0	6.000	5.354	MON	278	3,340	09/14/2007	09/01/2022
31413N-F8-3	FNMA POOL NO 950291			2	1	303,194	105.8300	316,542	299,102	302,154	0	(201)	0	0	6.000	5.470	MON	1,496	17,946	09/14/2007	07/01/2022
31413N-HR-9	FNMA POOL NO 950340			2	1	1,157,825	111.8800	1,265,459	1,131,137	1,155,959	0	(124)	0	0	6.500	6.006	MON	6,127	73,524	11/07/2007	11/01/2037
31413N-TF-2	FNMA POOL NO 950650			2	1	873,652	106.1100	911,878	859,344	869,844	0	(564)	0	0	6.000	5.449	MON	4,297	51,561	09/14/2007	08/01/2022
31413N-VL-6	FNMA POOL NO 950719			2	1	417,054	111.8800	444,294	397,135	416,300	0	(96)	0	0	6.500	4.359	MON	2,151	25,814	05/08/2009	10/01/2037
31413N-Y8-2	FNMA POOL NO 950835			2	1	6,252,576	111.5900	6,874,025	6,160,174	6,247,827	0	(334)	0	0	6.000	5.413	MON	30,801	369,611	11/26/2007	09/01/2037
31413N-ZE-8	FNMA POOL NO 950841			2	1	801,666	111.8800	876,592	783,546	800,839	0	2	0	0	6.500	5.593	MON	4,244	50,931	11/07/2007	09/01/2037
31413Q-2J-6	FNMA POOL NO 952677			2	1	73,328	111.8800	78,118	69,826	73,191	0	(13)	0	0	6.500	3.902	MON	378	4,539	05/08/2009	09/01/2037
31413Q-SA-7	FNMA POOL NO 952413			2	1	80,622	111.8800	88,668	79,256	80,558	0	(6)	0	0	6.500	5.576	MON	429	5,152	11/08/2007	09/01/2037
31413R-2K-1	FNMA POOL NO 953578			2	1	3,057,872	111.8800	3,342,138	2,987,388	3,054,366	0	(156)	0	0	6.500	5.743	MON	16,182	194,180	11/07/2007	11/01/2037
31413R-Q7-4	FNMA POOL NO 953278			2	1	611,528	111.8800	668,683	597,706	610,879	0	(47)	0	0	6.500	5.659	MON	3,238	38,851	11/07/2007	10/01/2037
31413T-PX-4	FNMA POOL NO 955038			2	1	151,462	111.5900	166,516	149,224	151,353	0	(8)	0	0	6.000	5.149	MON	746	8,953	11/26/2007	10/01/2037
31413T-ZA-3	FNMA POOL NO 955337			2	1	213,365	107.0400	209,790	195,996	212,110	0	(654)	0	0	5.500	1.823	MON	898	10,780	05/23/2012	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338			2	1	599,022	107.0400	588,988	550,260	593,556	0	(3,116)	0	0	5.500	3.100	MON	2,522	30,264	05/23/2012	02/01/2023
31413X-EE-9	FNMA POOL NO 958333			2	1	3,806,660	108.5000	4,136,690	3,812,618	3,804,686	0	(513)	0	0	4.325	4.335	MON	14,199	167,184	01/11/2010	12/01/2019
31413X-TS-2	FNMA POOL NO 958761			2	1	6,881,626	109.3300	6,710,978	6,138,445	6,700,314	0	(108,297)	0	0	4.475	1.211	MON	23,654	278,507	04/17/2012	05/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31413X-UA-9	FNMA POOL NO 958777			2	1	17,353,438	109.0800	18,608,942	17,060,216	17,214,781	0	(35,851)	0	0	4.430	4.021	MON	65,080	766,229	01/12/2010	05/01/2019
31414A-MH-2	FNMA POOL NO 960360			2	1	374,483	106.6700	366,743	343,816	372,083	0	(1,496)	0	0	5.500	1.901	MON	1,576	18,910	05/23/2012	11/01/2022
31414C-2W-7	FNMA POOL NO 962589			2	1	114,452	110.2500	116,973	106,096	114,190	0	(48)	0	0	5.500	2.450	MON	486	5,835	12/09/2010	04/01/2038
31414C-GW-2	FNMA POOL NO 962013			2	1	1,284,559	110.2500	1,289,062	1,169,203	1,282,221	0	(839)	0	0	5.500	2.420	MON	5,359	64,306	04/17/2012	03/01/2038
31414C-GX-0	FNMA POOL NO 962014			2	1	665,944	111.6600	669,574	599,628	664,986	0	(404)	0	0	6.000	2.353	MON	2,998	35,978	05/23/2012	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465			2	1	564,018	110.2500	636,355	577,185	564,387	0	38	0	0	5.500	6.374	MON	2,645	31,745	10/31/2008	06/01/2038
31414E-MY-7	FNMA POOL NO 963975			2	1	9,235	110.2500	9,439	8,561	9,214	0	(3)	0	0	5.500	2.263	MON	39	471	12/09/2010	07/01/2038
31414F-YS-4	FNMA POOL NO 965221			2	1	840,670	107.0100	927,862	867,089	843,286	0	242	0	0	5.000	6.334	MON	3,613	43,354	10/15/2008	09/01/2023
31414F-YW-5	FNMA POOL NO 965225			2	1	136,785	110.2500	137,811	124,997	136,623	0	(63)	0	0	5.500	0.237	MON	573	6,875	05/23/2012	08/01/2038
31414H-H5-9	FNMA POOL NO 966552			2	1	8,151,421	111.5900	8,734,365	7,827,321	8,137,227	0	(1,407)	0	0	6.000	4.777	MON	39,137	469,639	01/13/2009	01/01/2038
31414H-X7-7	FNMA POOL NO 967002			2	1	108,704	106.5200	119,271	111,971	109,217	0	109	0	0	4.500	5.511	MON	420	5,039	12/13/2007	12/01/2022
31414H-YA-9	FNMA POOL NO 967005			2	1	606,094	106.6700	593,566	556,459	600,995	0	(3,086)	0	0	5.500	2.774	MON	2,550	30,605	05/23/2012	12/01/2022
31414K-BZ-2	FNMA POOL NO 968156			2	1	271,143	111.8800	288,853	258,193	270,668	0	(61)	0	0	6.500	4.505	MON	1,399	16,783	05/08/2009	01/01/2038
31414K-JJ-0	FNMA POOL NO 968365			2	1	197,207	111.6600	201,883	180,794	196,649	0	(84)	0	0	6.000	1.184	MON	904	10,848	12/09/2010	09/01/2038
31414K-YS-3	FNMA POOL NO 968821			2	1	172,903	110.2500	187,292	169,877	172,772	0	(16)	0	0	5.500	4.807	MON	779	9,343	01/09/2009	01/01/2038
31414L-3M-8	FNMA POOL NO 969804			2	1	1,833,247	107.0400	1,802,538	1,684,015	1,822,395	0	(6,378)	0	0	5.500	1.847	MON	7,718	92,621	05/23/2012	02/01/2023
31414M-2D-7	FNMA POOL NO 970672			2	1	1,307,659	110.2500	1,475,369	1,338,186	1,308,531	0	105	0	0	5.500	6.592	MON	6,133	73,600	10/31/2008	11/01/2038
31414N-FF-6	FNMA POOL NO 970966			2	1	72,456	110.2500	74,052	67,167	72,283	0	(28)	0	0	5.500	1.584	MON	308	3,694	12/09/2010	01/01/2039
31414P-7M-5	FNMA POOL NO 972600			2	1	51,582	110.2500	52,719	47,817	51,464	0	(22)	0	0	5.500	2.456	MON	219	2,630	12/09/2010	04/01/2038
31414P-ZP-7	FNMA POOL NO 972450			2	1	260,431	111.7600	276,298	247,220	259,879	0	(38)	0	0	7.000	3.882	MON	1,442	17,305	02/29/2008	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455			2	1	602,951	111.7600	639,684	572,365	601,731	0	(105)	0	0	7.000	4.599	MON	3,339	40,065	02/29/2008	02/01/2038
31414R-A7-0	FNMA POOL NO 973530			2	1	363,825	111.7600	385,990	345,369	363,081	0	(20)	0	0	7.000	4.176	MON	2,015	24,176	02/29/2008	03/01/2038
31414S-AC-7	FNMA POOL NO 974403			2	1	641,819	107.2600	630,120	587,447	638,051	0	(2,205)	0	0	4.500	0.564	MON	2,203	26,435	11/07/2012	04/01/2023
31414S-W4-1	FNMA POOL NO 975067			2	1	743,001	107.0400	783,300	731,795	740,137	0	(444)	0	0	5.500	5.065	MON	3,354	40,249	10/06/2008	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416			2	1	318,751	107.2600	312,941	291,748	316,785	0	(1,252)	0	0	4.500	0.857	MON	1,094	13,129	11/07/2012	03/01/2023
31414X-U8-3	FNMA POOL NO 979507			2	1	95,396	110.2500	97,497	88,432	95,162	0	(40)	0	0	5.500	1.539	MON	405	4,864	12/09/2010	04/01/2038
31414Y-DE-7	FNMA POOL NO 979901			2	1	747,504	111.3000	790,712	710,428	746,100	0	33	0	0	6.500	4.706	MON	3,848	46,178	05/08/2009	05/01/2038
31414Y-EP-1	FNMA POOL NO 979942			2	1	187,641	111.6600	206,052	184,527	187,509	0	(16)	0	0	6.000	5.316	MON	923	11,072	10/09/2008	05/01/2038
31415A-T3-5	FNMA POOL NO 981270			2	1	2,435,451	107.0100	2,407,039	2,249,383	2,422,079	0	(7,481)	0	0	5.000	1.656	MON	9,372	112,469	05/23/2012	04/01/2023
31415A-U6-6	FNMA POOL NO 981305			2	1	1,781,921	111.6600	1,909,806	1,710,302	1,779,034	0	41	0	0	6.000	4.598	MON	8,552	102,618	01/13/2009	06/01/2038
31415A-WK-3	FNMA POOL NO 981350			2	1	1,430,156	107.2600	1,428,053	1,331,342	1,421,320	0	(5,099)	0	0	4.500	2.055	MON	4,993	59,910	05/23/2012	04/01/2023
31415A-WL-1	FNMA POOL NO 981351			2	1	1,216,563	107.2600	1,214,774	1,132,508	1,209,119	0	(4,287)	0	0	4.500	2.034	MON	4,247	50,963	05/23/2012	04/01/2023
31415B-E7-0	FNMA POOL NO 981758			2	1	822,274	107.0100	907,558	848,115	825,284	0	594	0	0	5.000	6.180	MON	3,534	42,406	10/15/2008	07/01/2023
31415C-LA-3	FNMA POOL NO 982821			2	1	60,160	111.6600	66,063	59,162	60,117	0	0	0	0	6.000	4.911	MON	296	3,550	10/09/2008	05/01/2038
31415L-Q4-2	FNMA POOL NO 983475			2	1	111,371	111.6600	114,012	102,102	111,074	0	(40)	0	0	6.000	1.837	MON	511	6,126	12/09/2010	05/01/2038
31415L-U4-7	FNMA POOL NO 983603			2	1	3,259,966	107.0100	3,221,935	3,010,906	3,242,201	0	(10,682)	0	0	5.000	1.683	MON	12,545	150,545	05/23/2012	05/01/2023
31415M-6J-9	FNMA POOL NO 984773			2	1	30,541	110.2500	31,213	28,311	30,454	0	(6)	0	0	5.500	0.395	MON	130	1,557	12/09/2010	06/01/2038
31415R-PC-2	FNMA POOL NO 987019			2	1	18,619	111.6600	20,446	18,310	18,604	0	(1)	0	0	6.000	4.712	MON	92	1,099	10/09/2008	08/01/2038
31415R-RP-1	FNMA POOL NO 987094			2	1	41,398	110.2500	42,310	38,376	41,289	0	(28)	0	0	5.500	0.900	MON	176	2,111	12/09/2010	09/01/2038
31415S-KF-8	FNMA POOL NO 987794			2	1	853,194	107.0100	941,685	880,006	855,746	0	257	0	0	5.000	6.384	MON	3,667	44,000	10/15/2008	09/01/2023
31415S-NH-1	FNMA POOL NO 987892			2	1	153,609	107.0100	169,541	158,436	153,935	0	61	0	0	5.000	7.007	MON	660	7,922	10/15/2008	09/01/2023
31415T-A2-6	FNMA POOL NO 988425			2	1	710,644	107.0100	784,350	732,977	713,055	0	633	0	0	5.000	6.217	MON	3,054	36,649	10/15/2008	10/01/2023
31415T-R3-6	FNMA POOL NO 988906			2	1	2,772,693	107.0400	2,726,246	2,546,986	2,756,389	0	(9,525)	0	0	5.500	2.148	MON	11,674	140,084	05/23/2012	08/01/2023
31415T-R8-5	FNMA POOL NO 988911			2	1	3,315,293	107.0400	3,259,756	3,045,416	3,299,435	0	(8,857)	0	0	5.500	1.427	MON	13,958	167,498	05/23/2012	08/01/2023
31415V-6U-4	FNMA POOL NO 991083			2	1	894	111.6600	914	819	891	0	(1)	0	0	6.000	(0.156)	MON	4	49	12/09/2010	11/01/2038
31415V-P8-2	FNMA POOL NO 990647			2	1	6,844,823	111.6600	7,462,531	6,682,970	6,838,449	0	(697)	0	0	6.000	4.689	MON	33,415	400,978	09/15/2008	09/01/2038
31415W-BL-6	FNMA POOL NO 991143			2	1	181,851	111.3000	192,734	173,165	181,536	0	(39)	0	0	6.500	4.473	MON	938	11,256	05/08/2009	10/01/2038
31415W-ZZ-9	FNMA POOL NO 991860			2	1	2,079	111.6600	2,126	1,904	2,072	0	0	0	0	6.000	(0.103)	MON	10	114	12/09/2010	10/01/2038
31415X-5A-5	FNMA POOL NO 992841			2	1	773,359	107.2200	761,459	710,191	768,749	0	(3,214)	0	0	4.500	1.696	MON	2,663	31,958	11/07/2012	01/01/2024
31415X-XF-3	FNMA POOL NO 992678			2	1	294,145	111.6600	315,255	282,323	293,675	0	(61)	0	0	6.000	4.697	MON	1,412	16,939	01/13/2009	12/01/2038
31416C-EQ-5	FNMA POOL NO 995743			2	1	91,345	111.3000	96,626	86,815	91,181	0	(18)	0	0	6.500	4.079	MON	470	5,643	05/08/2009	09/01/2038
31416C-JR-8	FNMA POOL NO 995872			2	1	101,483	109.0100	103,951	95,363	101,281	0	(32)	0	0	5.000	1.720	MON	397	4,768	12/09/2010	06/01/2039
31416C-KG-0	FNMA POOL NO 995895			2	1	418,100	109.0500	429,928	394,259	417,377	0	(117)	0	0	5.000	2.563	MON	1,643	19,713	12/09/2010	07/01/2039
31416L-4Q-6	FNMA POOL NO AA3530			2	1	970,376	107.2200	970,031	904,719	966,944	0	(1,928)	0	0	4.500	1.069	MON	3,393	40,712	05/23/2012	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119			2	1	703,916	109.0200	698,293	640,516	702,025	0	(582)	0	0	5.000	0.965	MON	2,669	32,026	11/07/2012	02/01/2039
31416M-X8-2	FNMA POOL NO AA4302			2	1	146,867	103.5300	149,226	144,142	146,770	0	(14)	0	0	4.000	3.461	MON	480	5,766	12/09/2010	04/01/2039
31416N-JB-9	FNMA POOL NO AA4757			2	1	33,555	103.2700	34,010	32,932	33,529	0	0	0	0	4.000	3.628	MON	110	1,317	12/09/2010	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416Q-WH-4	FNMA POOL NO AA6947			2	1	955,040	107.2200	940,345	877,033	949,793	0	(3,484)	0	0	4.500	1.473	MON	3,289	39,466	11/07/2012	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948			2	1	712,104	107.2200	701,147	653,939	708,367	0	(2,313)	0	0	4.500	1.193	MON	2,452	29,427	11/07/2012	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393			2	1	3,069,278	106.4200	3,224,776	3,030,334	3,067,223	0	(206)	0	0	4.500	4.219	MON	11,364	136,365	03/03/2010	07/01/2039
31416V-SN-5	FNMA POOL NO AB0524			2	1	10,541	103.8300	10,742	10,345	10,534	0	(1)	0	0	4.000	3.466	MON	34	414	12/09/2010	04/01/2039
31416X-QU-7	FNMA POOL NO AB2266	LS		2	1	24,928,996	103.2700	25,601,128	24,789,555	24,922,058	0	(1,943)	0	0	4.000	3.894	MON	82,632	991,582	07/25/2011	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267			2	1	13,865,611	103.2700	14,188,845	13,739,049	13,860,504	0	(1,309)	0	0	4.000	3.817	MON	45,797	549,562	07/26/2011	02/01/2041
31417A-X8-7	FNMA POOL NO AB4302			2	1	14,236,514	99.8200	13,887,200	13,912,611	14,228,630	0	(2,813)	0	0	3.500	2.953	MON	40,578	486,941	04/03/2012	01/01/2042
31417C-VK-8	FNMA POOL NO AB6017			2	1	7,612,591	99.6400	7,143,826	7,169,360	7,603,524	0	(4,385)	0	0	3.500	2.261	MON	20,911	250,928	08/01/2012	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314			2	1	8,619,171	95.2000	7,752,483	8,143,298	8,607,715	0	(7,025)	0	0	3.000	2.010	MON	20,358	244,299	10/01/2012	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315			2	1	4,573,983	95.2000	4,139,720	4,348,409	4,569,131	0	(3,088)	0	0	3.000	2.144	MON	10,871	130,452	10/05/2012	09/01/2042
31417K-UM-7	FNMA POOL NO AC1487			2	1	57,412	103.5300	58,334	56,347	57,369	0	(7)	0	0	4.000	3.578	MON	188	2,254	12/09/2010	08/01/2039
31417L-2J-3	FNMA POOL NO AC2576			2	1	3,017,704	106.4200	2,966,982	2,788,084	3,012,870	0	(2,151)	0	0	4.500	2.920	MON	10,455	125,464	05/23/2012	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435			2	1	1,416,755	106.4200	1,392,943	1,308,953	1,415,358	0	(511)	0	0	4.500	1.346	MON	4,909	58,903	05/23/2012	11/01/2039
31417V-3S-0	FNMA POOL NO AC8908			2	1	242,555	106.4200	245,864	231,039	242,190	0	(74)	0	0	4.500	3.160	MON	866	10,397	12/09/2010	01/01/2040
31417V-QW-6	FNMA POOL NO AC8568			2	1	386,478	106.3900	388,943	365,572	385,852	0	(115)	0	0	4.500	2.634	MON	1,371	16,451	12/09/2010	01/01/2040
31417W-3N-9	FNMA POOL NO AC9804			2	1	1,946,999	106.4000	1,948,828	1,831,685	1,937,989	0	(5,196)	0	0	4.000	2.247	MON	6,106	73,267	05/23/2012	01/01/2025
31417W-JT-9	FNMA POOL NO AC9273			2	1	432,998	103.2700	438,878	424,963	432,588	0	(93)	0	0	4.000	3.712	MON	1,417	16,999	12/09/2010	12/01/2040
31418A-JV-1	FNMA POOL NO MA1175			2	1	4,434,563	95.2000	4,079,591	4,285,249	4,431,208	0	(1,912)	0	0	3.000	2.447	MON	10,713	128,558	09/12/2012	09/01/2042
31418M-A2-8	FNMA POOL NO AD0024			2	1	43,669	110.3700	43,977	39,846	43,647	0	(22)	0	0	5.500	2.026	MON	183	2,192	01/01/2013	08/01/2037
31418M-LY-6	FNMA POOL NO AD0342	RA		2	1	29,490,874	110.2300	29,541,063	26,798,748	28,833,607	0	(364,273)	0	0	4.638	2.042	MON	107,030	1,280,302	04/17/2012	10/01/2019
31418M-WW-8	FNMA POOL NO AD0660			2	1	7,776,313	109.7700	8,386,672	7,640,222	7,715,936	0	(15,574)	0	0	4.530	4.133	MON	29,803	350,909	01/08/2010	12/01/2019
31418N-FD-7	FNMA POOL NO AD1063			2	1	900,261	106.3900	912,340	857,519	898,951	0	(244)	0	0	4.500	3.042	MON	3,216	38,588	12/09/2010	02/01/2040
31418N-PS-3	FNMA POOL NO AD1332			2	1	16,006	103.2700	16,223	15,709	15,996	0	(1)	0	0	4.000	3.512	MON	52	628	12/09/2010	02/01/2040
31418Q-TE-3	FNMA POOL NO AD3248			2	1	3,814,809	106.7000	3,832,399	3,591,728	3,793,716	0	(12,905)	0	0	4.000	2.641	MON	11,972	143,669	05/23/2012	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382			2	1	3,119,139	106.7000	3,133,521	2,936,739	3,104,005	0	(8,282)	0	0	4.000	2.471	MON	9,789	117,470	05/23/2012	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799			2	1	2,119,668	106.3900	2,079,811	1,954,840	2,117,353	0	(1,008)	0	0	4.500	2.042	MON	7,331	87,968	05/23/2012	04/01/2040
31418R-JQ-5	FNMA POOL NO AD3870			2	1	74,121	103.2700	75,128	72,746	74,075	0	(10)	0	0	4.000	3.466	MON	242	2,910	12/09/2010	07/01/2040
31418R-JW-2	FNMA POOL NO AD3876			2	1	376,239	103.2700	381,349	369,258	376,006	0	(38)	0	0	4.000	3.477	MON	1,231	14,770	12/09/2010	09/01/2040
31418T-3C-9	FNMA POOL NO AD6194			2	1	129,041	109.0400	132,220	121,259	128,814	0	(41)	0	0	5.000	2.559	MON	505	6,063	12/09/2010	06/01/2040
31418T-G9-2	FNMA POOL NO AD5623			2	1	2,842,800	106.7000	2,855,907	2,676,559	2,830,514	0	(7,351)	0	0	4.000	2.246	MON	8,922	107,062	05/23/2012	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077			2	1	6,889	106.7800	6,811	6,379	6,876	0	(13)	0	0	4.500	0.979	MON	24	287	01/01/2013	05/01/2025
31418T-YB-7	FNMA POOL NO AD6105			2	1	133,094	103.2700	134,901	130,624	132,884	0	(74)	0	0	4.000	3.834	MON	435	5,225	12/09/2010	09/01/2040
31418U-2M-5	FNMA POOL NO AD7079			2	1	39,976	106.7800	39,523	37,015	39,891	0	(86)	0	0	4.500	1.268	MON	139	1,666	01/01/2013	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361			2	1	2,805,382	106.3900	2,752,632	2,587,232	2,801,702	0	(1,915)	0	0	4.500	2.587	MON	9,702	116,425	05/23/2012	05/01/2040
31418U-ED-2	FNMA POOL NO AD6431	RA		2	1	27,389,433	106.3900	27,637,620	25,976,937	27,340,629	0	(7,659)	0	0	4.500	3.173	MON	97,414	1,168,962	10/13/2010	06/01/2040
31418U-H9-8	FNMA POOL NO AD6555			2	1	260,545	103.2700	264,083	255,711	260,370	0	(10)	0	0	4.000	3.564	MON	852	10,228	12/09/2010	12/01/2040
31418V-KN-1	FNMA POOL NO AD7500			2	1	181,241	104.9000	188,788	179,975	180,989	0	(88)	0	0	3.500	3.356	MON	525	6,299	02/11/2011	02/01/2026
31418V-RD-6	FNMA POOL NO AD7683			2	1	314,235	103.2700	324,955	314,653	314,219	0	(2)	0	0	4.000	4.007	MON	1,049	12,586	01/11/2011	11/01/2040
31418W-6W-5	FNMA POOL NO AD8984			2	1	17,324	103.2700	17,560	17,003	17,313	0	(3)	0	0	4.000	2.905	MON	57	680	12/09/2010	09/01/2040
31418W-NZ-9	FNMA POOL NO AD8507			2	1	3,133,183	106.3900	3,074,268	2,889,542	3,129,935	0	(1,353)	0	0	4.500	1.886	MON	10,836	130,030	05/23/2012	08/01/2040
31418W-X2-1	FNMA POOL NO AD8796			2	1	232,293	104.9000	241,965	230,671	232,107	0	(12)	0	0	3.500	3.225	MON	673	8,073	02/11/2011	02/01/2026
31418X-GD-4	FNMA POOL NO AD9195			2	1	1,220,957	109.0400	1,248,604	1,145,094	1,218,302	0	(269)	0	0	5.000	3.569	MON	4,771	57,255	09/07/2010	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234			2	1	36,019	106.7800	35,611	33,352	35,927	0	(93)	0	0	4.500	1.745	MON	125	1,501	01/01/2013	08/01/2025
31419B-CT-0	FNMA POOL NO AE0981			2	1	0	99.7100	0	0	0	0	0	0	0	3.500	0.000	MON	6,481	0	06/04/2012	03/01/2041
31419B-DA-0	FNMA POOL NO AE0996			2	1	15,720,603	103.2700	16,129,495	15,618,109	15,715,781	0	(1,123)	0	0	4.000	3.879	MON	52,060	624,724	06/14/2011	02/01/2041
31419B-K7-9	FNMA POOL NO AE1217	SD		2	1	806,720	103.2700	841,550	814,868	807,004	0	85	0	0	4.000	4.124	MON	2,716	32,595	03/24/2011	02/01/2041
31419B-ST-3	FNMA POOL NO AE1429			2	1	31,272	103.2700	31,697	30,692	31,253	0	(3)	0	0	4.000	3.125	MON	102	1,228	12/09/2010	08/01/2040
31419B-TC-9	FNMA POOL NO AE1446			2	1	14,607	103.2700	14,805	14,336	14,596	0	(3)	0	0	4.000	3.597	MON	48	573	12/09/2010	08/01/2040
31419C-6A-6	FNMA POOL NO AE2664			2	1	273,115	103.2700	276,824	268,047	272,914	0	(10)	0	0	4.000	3.614	MON	893	10,722	12/09/2010	12/01/2040
31419C-WG-4	FNMA POOL NO AE2446			2	1	23,334	103.2700	23,651	22,901	23,320	0	(2)	0	0	4.000	3.388	MON	76	916	12/09/2010	11/01/2040
31419C-WN-9	FNMA POOL NO AE2452			2	1	358,943	103.2700	363,818	352,283	358,731	0	(41)	0	0	4.000	3.412	MON	1,174	14,091	12/09/2010	12/01/2040
31419D-BK-6	FNMA POOL NO AE2741			2	1	31,166	103.2700	31,589	30,588	31,146	0	0	0	0	4.000	3.527	MON	102	1,224	12/09/2010	10/01/2040
31419D-JH-5	FNMA POOL NO AE2963			2	1	36,812	103.2700	37,312	36,129	36,784	0	15	0	0	4.000	3.636	MON	120	1,445	12/09/2010	10/01/2040
31419D-K7-5	FNMA POOL NO AE3017			2	1	3,128,874	106.3900	3,070,040	2,885,568	3,124,114	0	(1,519)	0	0	4.500	2.896	MON	10,821	129,851	05/23/2012	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018			2	1	2,097,223	103.2700	2,003,645	1,940,120	2,093,727	0	(1,393)	0	0	4.000	2.147	MON	6,467	77,605	11/07/2012	09/01/2040
31419D-NL-1	FNMA POOL NO AE3094			2	1	28,824	103.2700	29,215	28,289	28,807	0	(3)	0	0	4.000	3.283	MON	94	1,132	12/09/2010	09/01/2040
31419D-VQ-1	FNMA POOL NO AE3322			2	1	201,183	103.2700	203,915	197,450	200,827	0	(116)	0	0	4.000	3.856	MON	658	7,898	12/09/2010	09/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31419E-FX-2	FNMA POOL NO AE3781			2	1	593,966	104.9000	618,698	589,818	593,367	0	(166)	0	0	3.500	3.288	MON	1,720	20,644	02/11/2011	02/01/2026
31419E-QX-0	FNMA POOL NO AE4069			2	1	918,240	103.2700	930,710	901,201	917,580	0	(135)	0	0	4.000	3.602	MON	3,004	36,048	12/09/2010	12/01/2040
31419F-YD-2	FNMA POOL NO AE5207			2	1	23,472	103.2700	23,791	23,037	23,457	0	(1)	0	0	4.000	3.542	MON	77	921	12/09/2010	09/01/2040
31419G-3K-8	FNMA POOL NO AE6201			2	1	29,499	103.2700	29,899	28,951	29,481	0	3	0	0	4.000	3.465	MON	97	1,158	12/09/2010	11/01/2040
31419G-3N-2	FNMA POOL NO AE6204			2	1	269,767	103.2700	273,431	264,762	269,577	0	67	0	0	4.000	3.593	MON	883	10,590	12/09/2010	12/01/2040
31419G-3Q-5	FNMA POOL NO AE6206			2	1	665,468	103.2700	674,505	653,120	664,854	0	81	0	0	4.000	3.704	MON	2,177	26,125	12/09/2010	12/01/2040
31419G-4M-3	FNMA POOL NO AE6227			2	1	421,295	103.2700	427,016	413,477	420,933	0	(87)	0	0	4.000	3.680	MON	1,378	16,539	12/09/2010	12/01/2040
31419G-GQ-1	FNMA POOL NO AE5606			2	1	32,808	103.2700	33,253	32,199	32,785	0	(2)	0	0	4.000	3.590	MON	107	1,288	12/09/2010	11/01/2040
31419H-E6-5	FNMA POOL NO AE6456			2	1	375,108	103.2700	380,202	368,148	374,890	0	(40)	0	0	4.000	3.270	MON	1,227	14,726	12/09/2010	12/01/2040
31419H-YB-2	FNMA POOL NO AE7005			2	1	365,148	103.2700	370,107	358,372	364,911	0	(57)	0	0	4.000	3.526	MON	1,195	14,335	12/09/2010	10/01/2040
31419J-BS-6	FNMA POOL NO AE7248			2	1	176,578	103.2700	178,976	173,301	176,459	0	(9)	0	0	4.000	3.563	MON	578	6,932	12/09/2010	12/01/2040
31419J-EA-2	FNMA POOL NO AE7328			2	1	4,778,675	103.2700	4,843,570	4,690,004	4,775,622	0	(431)	0	0	4.000	3.522	MON	15,633	187,600	12/09/2010	12/01/2040
31419J-G3-6	FNMA POOL NO AE7417			2	1	324,882	103.2700	329,294	318,854	324,529	0	(144)	0	0	4.000	3.752	MON	1,063	12,754	12/09/2010	12/01/2040
31419J-G9-3	FNMA POOL NO AE7423			2	1	681,381	103.2700	690,634	668,738	680,980	0	(56)	0	0	4.000	3.406	MON	2,229	26,749	12/09/2010	12/01/2040
31419J-HK-7	FNMA POOL NO AE7433			2	1	1,124,214	103.2700	1,139,481	1,103,353	1,123,291	0	90	0	0	4.000	3.663	MON	3,678	44,134	12/09/2010	12/01/2040
31419J-HL-5	FNMA POOL NO AE7434			2	1	455,015	103.2700	461,194	446,572	454,732	0	(66)	0	0	4.000	3.492	MON	1,489	17,863	12/09/2010	12/01/2040
31419J-M3-9	FNMA POOL NO AE7577			2	1	16,520,772	106.3900	16,210,126	15,236,095	16,494,631	0	(12,369)	0	0	4.500	2.977	MON	57,135	685,624	05/23/2012	11/01/2040
31419J-WJ-3	FNMA POOL NO AE7848			2	1	53,817	103.2700	54,548	52,818	53,777	0	1	0	0	4.000	3.623	MON	176	2,113	12/09/2010	12/01/2040
31419K-2E-4	FNMA POOL NO AE8872			2	1	499,272	103.2700	506,052	490,007	498,924	0	(16)	0	0	4.000	3.580	MON	1,633	19,600	12/09/2010	11/01/2040
31419K-R4-9	FNMA POOL NO AE8606			2	1	51,863	103.2700	52,568	50,901	51,828	0	(3)	0	0	4.000	3.571	MON	170	2,036	12/09/2010	11/01/2040
31419K-UZ-6	FNMA POOL NO AE8699			2	1	34,943	103.2700	35,418	34,295	34,915	0	5	0	0	4.000	3.654	MON	114	1,372	12/09/2010	11/01/2040
31419L-4T-7	FNMA POOL NO AE9833			2	1	46,425	103.2700	47,055	45,564	46,392	0	(8)	0	0	4.000	3.591	MON	152	1,822	12/09/2010	11/01/2040
31419L-K3-6	FNMA POOL NO AE9313			2	1	7,511,065	103.2700	7,613,066	7,371,694	7,505,567	0	(60)	0	0	4.000	3.613	MON	24,572	294,868	12/09/2010	12/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						2,735,004,733	XXX	2,867,408,644	2,681,464,280	2,732,624,027	0	(1,800,158)	0	0	XXX	XXX	XXX	10,454,924	119,576,608	XXX	XXX
Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities																					
3136A7-2D-3	FANNIEMAE-ACES CMBS			2	1FE	8,865,920	94.1300	8,758,955	9,305,000	8,866,920	0	1,000	0	0	2.482	3.131	MON	19,246	0	12/18/2013	04/25/2022
3137A7-NU-0	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	390,137	106.5600	388,940	365,000	388,508	0	(1,629)	0	0	4.084	3.016	MON	1,242	7,453	06/25/2013	11/25/2020
3137A8-PP-7	FREDDIE MAC CMBS			2	1FE	11,280,167	107.0900	11,005,937	10,277,000	11,090,793	0	(108,387)	0	0	4.186	2.896	MON	35,850	430,195	03/21/2012	12/25/2020
3137AS-NJ-9	FREDDIE MAC CMBS			2	1FE	5,674,727	92.9300	5,204,086	5,600,000	5,665,994	0	(8,379)	0	0	2.272	2.102	MON	10,603	127,232	12/18/2012	03/25/2022
3137AV-XN-2	FREDDIE MAC CMBS			2	1FE	19,914,387	92.7000	18,098,972	19,525,000	19,871,792	0	(40,377)	0	0	2.355	2.114	MON	38,318	459,814	11/20/2012	07/25/2022
31398E-2F-0	FREDDIE MAC CMBS			2	1FE	66,913,776	112.8200	65,003,063	57,616,000	64,922,956	0	(1,225,033)	0	0	5.085	2.400	MON	244,148	2,688,427	05/13/2013	03/25/2019
31398E-2G-8	FREDDIE MAC CMBS			2	1FE	24,315,494	112.9900	26,085,632	23,087,000	23,835,179	0	(132,737)	0	0	5.105	4.386	MON	98,216	1,178,591	04/15/2010	05/25/2019
31398G-GH-6	FANNIE MAE CMBS			2	1FE	50,250,000	107.5000	53,747,850	50,000,000	50,091,262	0	(39,523)	0	0	4.001	3.931	MON	166,708	2,000,500	11/17/2009	01/25/2019
31398J-ZS-5	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	11,304,258	108.6200	11,404,565	10,500,000	11,114,708	0	(105,034)	0	0	4.186	2.998	MON	36,628	439,530	03/14/2012	08/25/2019
31398J-ZT-3	FHLMC MULTIFAMILY STRUCTURED P CMBS SERI			2	1FE	23,351,307	108.6600	25,122,539	23,121,000	23,137,969	0	(13,082)	0	0	4.241	4.204	MON	81,713	980,562	11/16/2009	08/25/2019
31398Q-HB-6	FREDDIE MAC CMBS			2	1FE	47,437,723	107.9000	46,045,215	42,675,000	46,357,448	0	(560,754)	0	0	4.224	2.656	MON	150,216	1,802,592	02/22/2012	03/25/2020
31398V-J9-8	FREDDIE MAC CMBS			2	1FE	22,150,000	108.1800	21,636,220	20,000,000	21,683,200	0	(267,735)	0	0	4.251	2.676	MON	70,850	850,200	03/22/2012	01/25/2020
31398W-D3-5	FREDDIE MAC CMBS			2	1FE	5,719,570	109.1900	5,568,603	5,100,000	5,576,718	0	(77,094)	0	0	4.317	2.538	MON	18,347	220,167	02/21/2012	11/25/2019
31398W-D4-3	FREDDIE MAC CMBS			2	1FE	19,399,920	109.3200	20,999,836	19,209,000	19,313,139	0	(23,563)	0	0	4.493	4.370	MON	71,922	863,060	01/25/2010	11/25/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						316,967,386	XXX	319,070,413	296,380,000	311,916,586	0	(2,602,327)	0	0	XXX	XXX	XXX	1,044,007	12,048,323	XXX	XXX
Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities																					
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	69,860,832	119.9400	78,801,237	65,700,000	69,770,355	0	(54,436)	0	0	6.263	5.817	AO	1,028,698	4,114,791	08/07/2012	04/01/2049
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	5,000,000	117.8700	5,893,550	5,000,000	5,000,000	0	0	0	0	6.793	6.794	AO	84,913	339,650	06/24/2010	04/01/2030
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	8,200,000	119.6800	9,813,842	8,200,000	8,200,000	0	0	0	0	6.918	6.919	AO	141,819	567,276	06/24/2010	04/01/2040
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE			2	1FE	61,583,979	110.0000	66,744,927	60,675,000	61,524,381	0	(18,212)	0	0	5.491	5.384	MN	555,277	3,331,664	09/07/2012	11/01/2039
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI			2	1FE	34,753,586	111.3400	34,625,496	31,100,000	34,647,170	0	(106,416)	0	0	6.899	5.873	JD	178,799	2,145,589	01/01/2013	12/01/2040
186103-AC-1	Cleveland Cuyahoga County Port Senior No			2	2	4,429,276	109.9200	4,868,494	4,429,276	4,429,276	0	0	0	0	7.280	7.390	MON	26,871	322,451	02/21/2004	03/01/2016
186103-AD-9	Cleveland Cuyahoga County Port Senior No			2	2	1,504,899	110.4100	1,661,575	1,504,899	1,504,899	0	0	0	0	7.590	7.710	MON	9,518	114,222	02/21/2004	03/01/2016
186103-AE-7	Cleveland Cuyahoga County Port Senior No			2	2	311,125	106.8000	332,297	311,125	311,125	0	0	0	0	7.190	7.297	MON	1,864	22,370	02/21/2004	03/01/2016
19648C-AD-3	COLORADO HOUSING & FINANCE AUT CORP MUNI				1FE	50,000,000	100.8600	50,430,000	50,000,000	50,000,000	0	0	0	0	1.162	1.162	MN	74,239	581,000	06/21/2012	05/15/2015
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI			2	1FE	53,500,000	103.6300	55,439,909	53,500,000	53,500,000	0	0	0	0	6.218	6.217	JD	277,219	3,326,630	11/04/2009	06/01/2039
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M			2	1FE	30,705,017	103.7700	31,541,195	30,395,000	30,689,394	0	(15,623)	0	0	5.459	5.354	MN	276,544	1,659,263	01/01/2013	11/01/2030
235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUN			2	1FE	20,780,943	115.2800	23,344,605	20,250,000	20,747,511	0	(8,329)	0	0	5.999	5.813	JD	101,233	1,214,798	09/24/2009	12/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE			2	1FE	5,900,000	108.8200	6,420,380	5,900,000	5,900,000	0	0	0	0	5.591	5.591	JD	27,489	329,869	12/09/2009	12/01/2034
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R CORPORATE			2	1FE	10,601,880	109.6100	9,316,510	8,500,000	10,523,445	0	(78,435)	0	0	5.582	3.742	JD	39,539	474,470	01/01/2013	12/01/2035
254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			2	1FE	24,947,795	105.8600	26,357,895	24,900,000	24,944,142	0	(944)	0	0	5.522	5.508	AO	343,745	1,374,978	10/21/2010	10/01/2044
271014-TU-6	EAST BAY CALIF MUN UTIL DIST CORPORATE M			2	1FE	19,800,000	113.7400	22,520,124	19,800,000	19,800,000	0	0	0	0	5.874	5.874	JD	96,921	1,163,052	02/11/2010	06/01/2040
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI			2	1FE	3,187,326	112.9800	2,877,728	2,547,000	3,156,541	0	(19,610)	0	0	6.184	4.348	JJ	78,753	157,506	07/25/2012	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1FE	15,514,670	107.6000	16,678,155	15,500,000	15,513,491	0	(329)	0	0	5.851	5.844	JD	75,575	906,905	05/10/2010	12/01/2034
48419#-AA-8	Kaneohe Hsg Corporation MTGRELNT			2	1	15,471,034	116.2200	16,060,655	13,819,037	14,318,063	0	(128,429)	0	0	9.550	7.774	MON	40,325	1,319,717	12/01/2010	11/20/2017
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			2	1FE	15,325,000	110.0700	16,868,841	15,325,000	15,325,000	0	0	0	0	5.716	5.715	JJ	437,989	875,977	05/20/2010	07/01/2039
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			2	1FE	7,474,750	124.8100	6,240,350	5,000,000	7,415,629	0	(42,638)	0	0	6.574	3.841	JJ	164,350	328,700	08/01/2012	07/01/2045
544495-WA-8	LOS ANGELES CALIF CORP MUNI			2	1FE	371,180	124.9000	312,252	250,000	369,053	0	(1,613)	0	0	6.603	4.022	JJ	8,254	16,508	08/24/2012	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE			2	1FE	13,900,000	111.9800	15,565,915	13,900,000	13,900,000	0	0	0	0	6.008	6.006	JJ	417,556	835,112	11/20/2009	07/01/2039
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI			2	1FE	27,367,764	108.4100	28,045,150	25,870,000	27,320,181	0	(24,188)	0	0	5.888	5.445	JJ	761,613	1,400,461	06/21/2013	07/01/2043
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			2	1FE	25,287,773	109.7600	27,719,383	25,255,000	25,285,307	0	(780)	0	0	5.715	5.705	FA	545,255	1,443,323	08/31/2010	08/15/2039
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE			2	1FE	21,653,437	102.0200	21,821,864	21,390,000	21,629,968	0	(13,104)	0	0	5.192	5.071	FA	462,737	1,110,569	03/01/2012	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE			2	1FE	1,550,000	113.5400	1,759,793	1,550,000	1,550,000	0	0	0	0	5.731	5.731	JD	7,403	88,831	12/16/2010	06/01/2040
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE			2	1FE	28,646,676	110.8500	31,325,645	28,260,000	28,620,223	0	(7,793)	0	0	6.731	6.617	JJ	951,090	1,902,181	07/21/2010	07/01/2043
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE			2	1FE	25,921,270	108.4800	27,769,600	25,600,000	25,879,447	0	(10,698)	0	0	5.445	5.342	MN	232,320	1,393,920	09/22/2009	05/01/2033
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS			2	1FE	45,625,157	120.6400	54,625,795	45,280,000	45,517,227	0	(10,810)	0	0	7.425	7.360	FA	1,270,104	3,362,040	11/14/2000	02/15/2029
646122-A*-2	New Jersey Housing Agency SR NT			2	1Z	1,320,000	100.0800	1,321,082	1,320,000	1,320,000	0	0	0	0	4.500	4.499	MN	9,900	59,400	05/01/2009	11/01/2019
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1FE	4,725,850	133.2400	4,796,820	3,600,000	4,704,892	0	(20,958)	0	0	7.414	5.135	JJ	133,452	174,229	02/15/2013	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1FE	16,541,768	128.0500	21,178,808	16,540,000	16,541,700	0	(27)	0	0	7.102	7.099	JJ	587,335	1,174,671	12/16/2010	01/01/2041
64971M-T4-4	NEW YORK N Y CITY TRANSITIONAL CORP MUNI				1FE	6,000,000	107.7400	6,464,280	6,000,000	6,000,000	0	0	0	0	5.267	5.267	MN	52,670	316,020	05/19/2010	05/01/2027
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE			2	1FE	46,703,456	113.4300	51,558,243	45,455,000	46,627,914	0	(51,023)	0	0	5.767	5.510	FA	1,092,246	2,621,390	06/28/2012	08/01/2036
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	24,000,000	112.7300	27,055,680	24,000,000	24,000,000	0	0	0	0	5.750	5.750	JD	61,333	1,380,000	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE			2	1FE	11,900,000	114.8000	13,661,081	11,900,000	11,900,000	0	0	0	0	5.952	5.952	JD	31,479	708,288	01/26/2010	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE			2	1FE	9,840,785	116.6100	11,124,594	9,540,000	9,838,511	0	(2,274)	0	0	6.011	5.776	JD	25,487	525,512	07/12/2013	06/15/2042
649902-H4-8	NEW YORK ST DORM AUTH ST PERSO CORPORATE			2	1FE	54,575,000	107.3500	58,588,446	54,575,000	54,575,000	0	0	0	0	5.427	5.427	MS	872,081	2,961,785	10/08/2009	03/15/2039
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO CORP MUNI			2	1FE	2,605,944	109.8100	2,415,820	2,200,000	2,600,062	0	(5,882)	0	0	5.600	4.304	MS	36,276	61,600	06/14/2013	03/15/2040
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO CORP SINK			2	1FE	24,783,145	109.6900	25,727,323	23,455,000	24,683,651	0	(40,752)	0	0	5.628	5.168	MS	388,681	1,320,047	01/31/2013	03/15/2039
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE			2	1FE	43,100,974	119.2000	48,128,211	40,375,000	43,084,860	0	(16,114)	0	0	6.718	6.209	JJ	1,356,196	1,916,310	07/11/2013	01/01/2049
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec			2	1FE	6,253,617	94.6700	5,920,385	6,253,617	6,253,617	0	0	0	0	3.440	3.454	MJSD	17,927	215,124	10/04/2012	09/01/2027
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI				1FE	25,171,400	100.2000	22,699,857	22,655,000	25,130,383	0	(45,050)	0	0	4.910	4.212	JD	92,697	1,061,910	06/06/2013	06/01/2040
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI				1FE	38,332,693	87.0200	33,473,700	38,468,000	38,331,098	0	(466)	0	0	4.800	4.816	JD	153,872	1,342,464	12/09/2013	06/01/2111
67766W-QG-0	OHIO ST WTR DEV AUTH CORPORATE MUNI FRGN			2	1FE	2,208,560	101.4300	2,231,438	2,200,000	2,208,546	0	(14)	0	0	4.879	4.840	JD	8,945	82,943	12/18/2013	12/01/2034
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG	LS		2	1FE	13,653,490	115.1200	15,310,561	13,300,000	13,623,373	0	(8,973)	0	0	5.834	5.626	MN	99,146	775,922	05/05/2010	11/15/2034
686507-CW-2	ORLANDO FLA UTILS COMMN CORPORATE MUNI F			2	1FE	25,000,000	106.7800	26,694,000	25,000,000	25,000,000	0	0	0	0	5.662	5.662	AO	353,875	1,415,500	01/21/2010	10/01/2040
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			2	1FE	47,777,378	106.1100	46,009,730	43,360,000	47,701,816	0	(54,554)	0	0	5.511	4.861	JD	199,131	1,852,247	07/22/2013	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			2	1FE	10,800,000	115.5300	12,477,348	10,800,000	10,800,000	0	0	0	0	6.105	6.105	JD	54,945	659,340	06/22/2009	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			2	1FE	162,551	104.9800	146,966	140,000	162,245	0	(258)	0	0	5.561	4.633	JD	649	7,785	10/16/2012	12/01/2049
73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI FRGN				1FE	7,500,000	113.5800	8,518,725	7,500,000	7,500,000	0	0	0	0	6.040	6.040	JD	37,750	453,000	06/17/2009	12/01/2029
73358W-CW-2	PORT AUTH N Y & N J CORP MUNI			2	1FE	3,627,060	109.0200	3,270,720	3,000,000	3,614,376	0	(12,684)	0	0	5.647	4.286	MN	28,235	169,410	02/01/2013	11/01/2040
73358W-CX-0	PORT AUTH N Y & N J CORP MUNI			2	1FE	14,688,719	107.6500	12,917,520	12,000,000	14,627,921	0	(60,798)	0	0	5.647	4.204	MN	112,940	677,640	01/01/2013	11/01/2040
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI			2	1FE	28,788,623	84.7800	24,587,360	29,000,000	28,788,280	0	1,052	0	0	4.458	4.496	AO	323,205	1,260,500	10/11/2012	10/01/2062
73358W-KF-0	PORT AUTH N Y & N J CORP MUNI				1FE	6,995,870	100.1200	7,008,750	7,000,000	6,998,049	0	2,110	0	0	0.500	0.530	JD	2,917	33,250	12/12/2012	12/01/2014
745190-TU-2	PUERTO RICO COMWLTH HWY & TRAN CORP SINK	SD		1	3AM	603,612	107.0900	642,552	600,000	603,142	0	(67)	0	0	5.000	4.962	JJ	15,000	30,000	10/27/2005	07/01/2040
759136-QP-2	REGIONAL TRANS DIST CO TX REV CORPORATE			2	1FE	7,800,000	115.4500	9,004,944	7,800,000	7,800,000	0	0	0	0	5.844	5.844	MN	75,972	455,832	11/10/2010	11/01/2050
783186-NH-8	RUTGERS ST UNIV N J CORPORATE MUNI			2	1FE	6,779,346	109.9600	7,559,613	6,875,000	6,784,688	0	1,991	0	0	5.665	5.771	MN	64,911	389,469	01/20/2011	05/01/2040
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORPORATE			2	1FE	3,000,000	106.4600	3,193,680	3,000,000	3,000,000	0	0	0	0	6.156	6.156	MN	23,598	184,680	07/22/2010	05/15/2036
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE			2	1FE	11,308,230	101.0400	10,609,305	10,500,000	11,285,580	0	(17,426)	0	0	4.839	4.343	JJ	254,048	508,095	06/14/2012	01/01/2041
796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1FE	13,700,000	113.0400	15,486,069	13,700,000	13,700,000	0	0	0	0	5.718	5.718	FA	326,403	783,366	03/10/2010	02/01/2041
796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1FE	30,000,000	112.3400	33,700,800	30,000,000	30,000,000	0	0	0	0	5.808	5.808	FA	726,000	1,742,400	10/29/2010	02/01/2041
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI			2	1FE	1,110,000	93.4600	1,037,406	1,110,000	1,110,000	0	0	0	0	4.427	4.427	FA	20,475	49,140	03/20/2012	02/01/2042
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNT CORPORATE			2	1FE	5,692,140	112.4700	5,061,330	4,500,000	5,666,422	0	(25,718)	0	0	6.000	4.099	MN	45,000	270,000	04/17/2013	11/01/2040
812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1FE	20,988,870	105.1200	22,076,250	21,000,000	20,991,744	0	47	0	0	5.570	5.572	FA	487,375	1,169,700	05/14/2010	02/01/2040
837151-HT-9	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE			1	1FE	96,000,000	100.2000	96,193,920	96,000,000	96,000,000	0	0	0	0	1.040	1.043	MON	83,200	289,141	08/08/2013	06/01/2015
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI			2	1FE	11,000,000	102.6300	11,288,970	11,000,000	11,000,000	0	0	0	0	5.784	5.784	JD	53,020	176,733	08/07/2013	12/01/2041
842475-F7-5	SOUTHERN CALIF PUB PWR AUTH CORPORATE MU			2	1FE	10,000,000	107.3100	10,731,000	10,000,000	10,000,000	0	0	0	0	5.943	5.941	JJ	297,150	594,300	05/27/2010	07/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88880L-AA-1	TOBACCO SETTLEMENT FIN AUTH WE CORPORATE			2	2AM	5,041,030	77.5600	4,816,538	6,210,000	5,315,146	0	55,604	0	0	7.467	10.777	JD	38,642	463,701	10/28/2008	06/01/2047
889251-AW-4	Toledo-Lucas Cnty Port Auth SRNT			2	2AM	1,131,000	109.2600	1,235,755	1,131,000	1,131,000	0	0	0	0	10.060	10.054	MN	14,538	113,779	02/21/2004	05/15/2015
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	4,500,000	103.5000	4,657,385	4,500,000	4,500,000	0	0	0	0	5.500	5.500	MN	31,625	247,500	04/12/2011	11/15/2025
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	4,715,000	100.0800	4,718,965	4,715,000	4,715,000	0	0	0	0	4.900	4.900	MN	29,521	231,035	12/22/2011	11/15/2026
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	5,325,000	98.3600	5,237,490	5,325,000	5,325,000	0	0	0	0	4.670	4.669	MN	31,775	248,678	05/24/2012	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	940,054	100.2700	942,592	940,054	940,054	0	0	0	0	4.320	4.319	MN	5,189	40,610	10/22/2012	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	1,592,651	95.7600	1,525,063	1,592,651	1,592,651	0	0	0	0	4.320	4.320	MN	8,791	68,803	10/22/2012	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	806,250	95.6800	771,402	806,250	806,250	0	0	0	0	4.320	4.319	MN	4,451	34,830	10/22/2012	05/15/2027
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se			2	2AM	7,300,000	97.8300	7,141,450	7,300,000	7,300,000	0	0	0	0	4.610	4.610	MN	43,001	336,530	03/15/2012	11/15/2026
91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI FRGN			2	1FE	32,443,168	110.9600	33,148,105	29,875,000	32,345,450	0	(60,001)	0	0	5.770	5.137	MN	220,262	1,723,788	08/17/2012	05/15/2043
91412G-EZ-4	UNIVERSITY OF CALIFORNIA CORP MUNI REVEN			1	1FE	100,000,000	99.9600	99,956,000	100,000,000	100,000,000	0	0	0	0	0.745	0.746	MON	64,161	783,148	04/26/2012	07/01/2041
91412G-FA-8	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			1	1FE	23,327,155	99.9600	23,384,706	23,395,000	23,330,228	0	2,174	0	0	0.565	0.577	MON	10,648	140,638	07/25/2012	07/01/2041
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI				1FE	16,350,000	86.5500	14,150,435	16,350,000	16,350,000	0	0	0	0	4.858	4.858	MN	101,492	794,283	02/22/2012	05/15/2112
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN			2	1FE	15,339,970	106.9100	16,356,771	15,300,000	15,337,064	0	(802)	0	0	5.262	5.244	JJ	402,543	805,086	05/07/2010	07/01/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						1,563,025,728	XXX	1,633,699,106	1,522,872,909	1,560,837,541	0	(903,250)	0	0	XXX	XXX	XXX	18,330,173	72,125,375	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						5,097,971,273	XXX	5,883,548,656	5,996,803,189	5,530,744,858	0	41,661,076	0	0	XXX	XXX	XXX	32,463,986	209,849,763	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00023*-BA-0	AAA Cooper Transportation Senior Note			2	3	1,500,000	100.0100	1,500,096	1,500,000	1,500,000	0	0	0	0	5.910	5.951	JAJO	21,916	88,650	01/25/2007	01/02/2014
00023*-BB-8	AAA Cooper Transportation Senior Note			2	3	3,264,180	101.9500	3,246,130	3,184,000	3,193,309	0	(8,819)	0	0	5.760	5.213	JAJO	43,812	183,398	01/07/2008	01/05/2015
00023*-BC-6	AAA Cooper Transportation Senior Note			2	3	6,200,000	100.8800	6,254,710	6,200,000	6,200,000	0	0	0	0	4.360	4.383	JAJO	57,068	0	10/15/2013	10/15/2023
00037B-AB-8	ABB FINANCE USA INC CORPORATE	C			1FE	48,391,052	94.4900	45,912,307	48,588,000	48,419,623	0	14,353	0	0	2.875	2.920	MN	205,655	1,155,405	07/18/2013	05/08/2022
00037B-AC-6	ABB FINANCE USA INC CORPORATE				1FE	47,614,166	92.0600	41,451,168	45,028,000	47,558,341	0	(48,560)	0	0	4.375	4.034	MN	290,024	1,557,325	06/06/2013	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA INC CORPORATE	C			1FE	15,293,087	103.2100	14,681,256	14,225,000	15,226,702	0	(66,385)	0	0	4.000	2.940	JD	25,289	395,100	06/21/2013	06/15/2021
00101A-AA-3	ADOP CO AVERY DENNISON CORPORATE				2FE	8,964,970	113.0000	10,169,714	9,000,000	8,983,051	0	3,579	0	0	6.625	6.678	AO	149,063	596,250	10/09/2007	10/01/2017
00101J-AE-6	ADT CORP CORP	LS			3FE	180,794	98.4100	177,131	180,000	180,675	0	(119)	0	0	2.250	2.139	JJ	1,868	2,025	05/03/2013	07/15/2017
00103Y-AE-1	AES RED OAK LLC SECURED			2	4FE	3,351,173	106.5000	3,568,999	3,351,173	3,351,173	0	0	0	0	8.540	8.629	FMAN	24,644	286,190	09/18/2000	11/30/2019
00103Y-AF-8	AES RED OAK LLC SECURED			2	4FE	21,000,000	109.0000	22,890,000	21,000,000	21,000,000	0	0	0	0	9.200	9.304	FMAN	166,367	1,932,000	09/18/2000	11/30/2029
001118-AA-2	Aes Hawaii, Inc. Senior Note			2	4	1,365,980	88.3200	1,370,972	1,552,250	1,366,604	0	624	0	0	6.870	10.332	MJSD	296	26,660	11/13/2013	06/30/2022
00114*-AB-9	AEP Transmission Company LLC Senior Note				2	25,000,000	88.5600	22,139,396	25,000,000	25,000,000	0	0	0	0	4.000	4.000	AO	202,778	1,000,000	10/18/2012	10/18/2032
001192-AD-5	AGL CAPITAL CORP AGL CAPITAL CORPORATION				2FE	14,972,850	112.1800	16,826,611	15,000,000	14,975,345	0	547	0	0	6.000	6.013	AO	225,000	900,000	09/22/2004	10/01/2034
00124#-AB-3	Ag Processing Inc Senior Note			2	2	892,857	101.7500	908,460	892,857	892,857	0	0	0	0	5.520	5.519	JD	2,190	49,286	06/15/2004	06/15/2014
00124#-AF-4	Ag Processing Inc Senior Note				2	5,000,000	106.2000	5,310,000	5,000,000	5,000,000	0	0	0	0	5.080	5.080	JAJO	63,500	254,000	04/01/2011	04/01/2021
00124#-AG-2	Ag Processing Inc Senior Note				2	2,500,000	105.7200	2,642,976	2,500,000	2,500,000	0	0	0	0	5.290	5.290	JAJO	33,063	132,250	04/01/2011	04/01/2023
00130H-BH-7	AES CORPORATION CORPORATION	LS			3FE	1,275,000	117.5000	1,468,750	1,250,000	1,261,844	0	(2,651)	0	0	8.000	7.701	AO	21,111	100,000	01/18/2008	10/15/2017
00130H-BL-8	AES CORPORATION CORPORATE				3FE	2,161,171	110.5000	2,320,500	2,100,000	2,137,259	0	(7,007)	0	0	7.750	6.650	AO	34,358	140,973	11/01/2013	10/15/2015
00130H-BS-3	AES CORPORATION CORPORATE			1	3FE	2,584,700	112.7500	2,559,425	2,270,000	2,545,092	0	(29,493)	0	0	7.375	5.372	JJ	83,706	167,413	01/01/2013	07/01/2021
00130H-BT-1	AES CORPORATION CORPORATE			1	3FE	2,500,000	93.5000	2,337,500	2,500,000	2,500,000	0	0	0	0	4.875	4.875	MN	15,573	66,016	04/25/2013	05/15/2023
00164V-AB-9	AMC NETWORKS INC CORPORATE	LS		1	4FE	4,410,000	112.5000	4,500,000	4,000,000	4,380,997	0	(29,003)	0	0	7.750	5.147	JJ	142,944	0	08/21/2013	07/15/2021
00164V-AC-7	AMC NETWORKS INC CORPORATE	LS		1	4FE	7,681,960	95.2500	7,825,740	8,216,000	7,695,259	0	13,299	0	0	4.750	5.662	JD	17,345	195,130	09/12/2013	12/15/2022
001688-AC-0	ALS Group General Partnership Senior Not				2	64,676,617	107.9300	66,028,338	61,176,471	61,176,471	0	0	(4,104,236)	0	4.960	4.960	JD	202,290	3,095,486	12/07/2010	12/07/2020
001688-AD-8	ALS Group General Partnership Senior Not				2	10,100,000	106.2300	10,729,457	10,100,000	10,100,000	0	0	0	0	4.260	4.260	JJ	193,617	430,260	07/19/2011	07/19/2019
001688-AE-6	ALS Group General Partnership Senior Not				2	42,280,000	106.2700	44,929,987	42,280,000	42,280,000	0	0	0	0	4.790	4.790	JJ	911,345	2,025,212	07/19/2011	07/19/2022
001814-AQ-5	ANR PIPELINE CO DEBENTURES				1FE	3,723,000	120.8400	4,531,613	3,750,000	3,733,703	0	1,019	0	0	7.375	7.435	FA	104,479	276,563	02/14/1994	02/15/2024
001814-AR-3	ANR PIPELINE CO DEBENTURES				1FE	10,743,937	136.2300	11,981,275	8,795,000	9,875,072	0	(98,334)	0	0	9.625	7.519	MN	141,086	846,519	07/19/2006	11/01/2021
00184A-AC-9	TIME WARNER INC COMPANY GUARNT	C			2FE	18,590,992	126.5600	20,388,268	16,110,000	18,237,963	0	(67,332)	0	0	7.625	6.348	AO	259,326	1,228,388	09/29/2011	04/15/2031
00184A-AG-0	TIME WARNER INC COMPANY GUARNT	LS			2FE	21,926,805	128.4000	23,753,464	18,500,000	21,543,865	0	(88,945)	0	0	7.700	6.180	MN	237,417	1,424,500	10/18/2010	05/01/2032
001957-BD-0	AT&T CORP SENIOR NOTES	LS			1FE	32,497,276	133.0900	43,010,269	32,316,000	31,990,430	0	(575)	0	0	8.000	8.080	MN	330,341	2,585,280	07/14/2009	11/15/2031
00206R-AJ-1	AT&T INC CORPORATE				1FE	99,780	112.5700	112,568	100,000	99,890	0	22	0	0	5.500	5.529	FA	2,292	5,500	01/29/2008	02/01/2018
00206R-AM-4	AT&T INC CORPORATE	LS			1FE	7,094,036	113.5600	8,062,810	7,100,000	7,096,479	0	590	0	0	5.600	5.611	MN	50,804	397,600	05/08/2008	05/15/2018
00206R-AR-3	AT&T INC CORPORATE	C			1FE	9,968,900	115.0600	11,505,541	10,000,000	9,981,294	0	2,925	0	0	5.800	5.841	FA	219,111	580,000	01/29/2009	02/15/2019
00206R-BA-9	AT&T INC CORPORATE	LS			1FE	26,280,817	101.4900	25,787,593	25,410,000	26,265,320	0	(16,333)	0	0	5.550	5.305	FA	532,763	1,410,255	01/01/2013	08/15/2041
00206R-BH-4	AT&T INC CORPORATE			1	1FE	3,926,043	84.8200	3,852,702	4,542,000	3,930,753	0	4,710	0	0	4.300	5.205	JD	8,680	97,653	06/21/2013	12/15/2042
00206R-BT-8	AT&T INC CORPORATE		0	1	1FE	525,314	96.6800	532,852	551,160	532,759	0	388	0	7,056	2.500	2.897	MAR	11,099	0	10/09/2013	03/15/2023
00209A-AF-3	NEW CINGULAR WIRELESS SV SENIOR NOTES	LS			1FE	14,435,955	142.1900	18,264,686	12,845,000	14,191,245	0	(40,404)	0	0	8.750	7.619	MS	374,646	1,123,938	07/26/2006	03/01/2031
00209T-AB-1	COMCAST CABLE COMM HLDGS BOND				1FE	918,218	138.5100	969,553	700,000	841,864	0	(11,563)	0	0	9.455	6.421	MN	8,457	66,185	10/18/2005	11/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
002474-A#-1	AZZ Inc Senior Note				2	15,390,000	109.3600	16,830,889	15,390,000	15,390,000	0	0	0	0	5.420	5.420	JJ	373,045	834,138	01/20/2011	01/20/2021
002256@-AA-7	Aaron's Inc / Aaron Invt Co Senior Note			2	2	52,530,000	102.6000	53,894,486	52,530,000	52,530,000	0	0	0	0	3.750	3.767	JAJO	350,200	1,969,875	07/05/2011	04/27/2018
002819-AC-4	ABBOTT LABS CORPORATE				1FE	13,413,904	119.1400	13,870,398	11,642,000	13,274,029	0	(34,510)	0	0	6.150	5.120	MN	61,654	715,983	02/07/2013	11/30/2037
002824-AV-2	ABBOTT LABORATORIES CORPORATE				1FE	31,683,363	117.5100	29,730,693	25,300,000	31,521,802	0	(140,898)	0	0	6.000	4.355	AO	379,500	1,518,000	01/01/2013	04/01/2039
002824-AY-6	ABBOTT LABORATORIES CORPORATE	LS			1FE	40,667,062	109.0800	40,470,526	37,100,000	40,604,269	0	(67,788)	0	0	5.300	4.651	MN	185,706	1,966,300	02/05/2013	05/27/2040
00287Y-AM-1	ABBVIE INC CORPORATE				2FE	30,885,217	93.2700	30,083,400	32,255,000	30,894,316	0	9,099	0	0	4.400	4.667	MN	216,825	709,610	08/09/2013	11/06/2042
00440E-AP-2	ACE INA HOLDINGS INC CORPORATE	C			1FE	24,172,654	91.6300	22,358,257	24,400,000	24,179,392	0	6,738	0	0	2.700	2.809	MS	197,640	329,400	08/26/2013	03/13/2023
00440E-AQ-0	ACE INA HOLDINGS INC CORPORATE				1FE	24,728,491	90.6500	22,915,233	25,280,000	24,733,493	0	5,002	0	0	4.150	4.280	MS	314,736	524,560	06/05/2013	03/13/2043
00447*-AB-7	Access Control Related Ent LLC Senior Se			2	4Z	30,802,500	99.7900	30,737,011	30,802,500	30,802,500	0	0	0	0	2.746	7.596	MJSD	38,503	1,346,601	06/03/2013	06/03/2018
00508X-AF-1	ACTUANT CORP CORPORATE			1	3FE	301,500	101.2500	303,750	300,000	301,480	0	(20)	0	0	5.625	5.533	JD	750	8,438	10/25/2013	06/15/2022
00678*-AA-9	Adelante Media Group, LLC Senior Secured				6*	5,993,573	100.0000	5,993,573	5,993,573	5,993,573	0	0	0	0	7.000	10.210	MON	0	0	09/24/2010	12/31/2014
00678*-AB-7	Adelante Media Group, LLC Senior Secured				6	4	0.0000	0	12,758,333	0	0	0	0	0	6.093	0.000	DEC	0	0	09/24/2010	12/31/2014
000000-00-0	Adelante Media Group, LLC Term Loan B PI				6Z	2	0.0000	0	2,558,811	0	0	0	0	0	6.093	0.000	DEC	0	0	12/31/2012	12/31/2014
00753*-AL-3	Advanced Drainage Systems Inc. Senior Se			2	2	56,160,000	108.9300	61,175,563	56,160,000	56,160,000	0	0	0	0	5.600	5.637	MJSD	61,152	3,144,960	09/27/2010	09/24/2018
008016-A#-4	The Aerospace Corporation Senior Secured			2	2	12,500,000	105.9500	13,243,406	12,500,000	12,500,000	0	0	0	0	4.760	4.807	MON	38,014	595,000	04/08/2011	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured			2	2	20,863,101	117.3200	24,476,155	20,863,101	20,863,101	0	0	0	0	6.510	6.598	MON	105,637	1,358,188	07/03/2008	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured			2	2	12,000,000	99.1100	11,892,676	12,000,000	12,000,000	0	0	0	0	3.900	3.931	MON	37,700	468,000	07/02/2012	04/04/2033
008117-AN-3	AETNA INC CORPORATE			1	2FE	246,503	104.9400	262,352	250,000	247,271	0	306	0	0	4.125	4.298	JD	859	10,313	05/17/2011	06/01/2021
008117-AP-8	AETNA INC CORPORATE			1	2FE	18,589,400	92.1200	18,423,020	20,000,000	18,592,323	0	2,923	0	0	2.750	3.687	MN	70,278	0	12/18/2013	11/15/2022
00817Y-AF-5	AETNA INC CORPORATE				2FE	66,197,777	119.5700	78,759,507	65,870,000	66,164,712	0	(5,745)	0	0	6.625	6.586	JD	193,951	4,363,888	07/21/2006	06/15/2036
00817Y-AG-3	AETNA INC CORPORATE	LS			2FE	26,794,096	121.9500	32,430,855	26,593,000	26,798,559	0	(6,104)	0	0	6.750	6.675	JD	79,779	1,795,028	01/01/2013	12/15/2037
00817Y-AJ-7	AETNA INC CORPORATE	LS		1	2FE	19,684,400	92.9600	18,592,140	20,000,000	19,687,012	0	2,612	0	0	4.500	4.599	MN	115,000	450,000	06/06/2013	05/15/2042
00817Y-AM-0	AETNA INC CORPORATE			1	2FE	141,603	87.4600	122,447	140,000	141,573	0	(27)	0	0	4.125	4.058	MN	738	5,903	12/13/2012	11/15/2042
008548-AF-6	Agua Caliente Band Cahuilla In Senior Se			2	3FE	24,000,000	103.5800	24,858,227	24,000,000	24,000,000	0	0	0	0	6.510	6.511	AO	390,600	1,562,400	11/15/2006	10/01/2021
00855L-AA-7	Agua Caliente Band of Cahuilla Senior Se			2	3FE	523,000	104.7700	547,929	523,000	523,000	0	0	0	0	6.440	6.441	AO	8,420	33,681	06/12/2007	10/01/2016
00855L-AB-5	Agua Caliente Band of Cahuilla Senior Se			2	3FE	6,000,000	105.5000	6,330,001	6,000,000	6,000,000	0	0	0	0	6.850	6.851	AO	102,750	411,000	06/12/2007	10/01/2021
008685-AB-5	AHOLD FINANCE USA INC	LS			2FE	2,203,825	117.5900	2,430,000	2,240,130	2,240,130	0	6,279	0	0	6.875	7.753	MN	27,844	167,063	09/25/2006	05/01/2029
00910#-AA-3	Air Comm Corporation LLC Senior Secured			2	5*	17,610,150	98.4500	17,336,969	17,610,150	17,610,150	0	0	0	0	7.097	7.076	MJSD	3,424	773,179	05/20/2013	05/17/2018
009158-AP-1	AIR PRODS & CHEMS INC CORPORATE				1FE	3,147,732	108.5000	3,417,706	3,150,000	3,148,452	0	214	0	0	4.375	4.384	FA	49,766	137,813	08/18/2009	08/21/2019
01029#-AA-9	Alabama Gas Corporation Senior Note				1	20,500,000	98.8600	20,266,999	20,500,000	20,500,000	0	0	0	0	3.860	3.860	JD	19,783	791,300	12/22/2011	12/22/2021
010392-EB-0	ALABAMA POWER SENIOR NOTES				1FE	297,813	113.8900	341,667	300,000	298,688	0	107	0	0	5.875	5.938	JD	1,469	17,625	12/06/2002	12/01/2022
010392-EC-8	ALABAMA POWER DEBENTURES				1FE	10,336,164	111.6300	11,676,665	10,460,000	10,354,276	0	2,658	0	0	5.700	5.785	FA	225,239	596,220	05/04/2004	02/15/2033
010392-EE-4	ALABAMA POWER SENIOR NOTES				1FE	19,486,940	104.8800	20,975,400	20,000,000	19,572,321	0	11,581	0	0	5.600	5.784	MS	329,778	1,120,000	07/07/2004	03/15/2033
010392-EZ-7	ALABAMA POWER CORPORATE	LS			1FE	5,879,551	118.1800	5,730,810	4,849,000	5,845,877	0	(17,242)	0	0	6.125	4.690	MN	37,950	297,001	05/10/2013	05/15/2038
010392-FB-9	ALABAMA POWER CORPORATE	LS			1FE	13,867,124	115.8700	14,183,570	12,241,000	13,778,199	0	(29,575)	0	0	6.000	5.107	MS	244,820	734,460	10/26/2010	03/01/2039
010392-FD-5	ALABAMA POWER CORPORATE				1FE	10,912,769	109.5200	12,008,386	10,965,000	10,913,953	0	773	0	0	5.500	5.533	MS	177,572	603,075	03/04/2011	03/15/2041
010392-FF-0	ALABAMA POWER CORPORATE				1FE	20,563,595	106.1400	21,509,109	20,265,000	20,551,907	0	(5,607)	0	0	5.200	5.099	JD	87,815	1,053,780	12/21/2011	06/01/2041
010392-FG-8	ALABAMA POWER CORPORATE				1FE	6,380,929	89.3500	5,780,667	6,470,000	6,383,529	0	1,541	0	0	4.100	4.180	JJ	122,319	265,270	04/04/2012	01/15/2042
010392-FK-9	ALABAMA POWER CORPORATE	C			1FE	12,728,875	99.5300	12,704,449	12,765,000	12,728,845	0	(30)	0	0	3.550	3.584	JD	31,469	0	12/03/2013	12/01/2023
012348-A@-7	Albany Intl Senior Note			2	3	56,000,000	108.8400	60,948,028	56,000,000	56,000,000	0	0	0	0	6.840	5.375	JAJO	702,240	3,830,400	10/25/2005	10/25/2017
012653-AA-9	ALBEMARLE CORP BOND				2FE	5,416,931	104.3900	5,725,698	5,485,000	5,475,169	0	8,375	0	0	5.100	5.268	FA	116,556	279,735	08/11/2005	02/01/2015
013817-AJ-0	ALCOA INC CORPORATE				3FE	16,563,209	98.1500	16,284,361	16,592,000	16,569,623	0	1,056	0	0	5.900	5.914	FA	407,887	978,928	03/14/2007	02/01/2027
013817-AP-6	ALCOA INC CORPORATE				3FE	19,788,284	106.3100	21,072,063	19,822,000	19,808,419	0	1,925	0	0	5.720	5.734	FA	403,135	1,133,818	12/15/2010	02/23/2019
013817-AQ-4	ALCOA INC CORPORATE				3FE	7,170,721	103.3400	7,421,974	7,182,000	7,170,142	0	1,012	0	0	5.870	5.894	FA	149,896	421,583	12/15/2010	02/23/2022
013817-AS-0	ALCOA INC CORPORATE	R			3FE	3,987,360	112.4700	4,498,673	4,000,000	3,993,053	0	1,238	0	0	6.750	6.794	JJ	124,500	270,000	07/10/2008	07/15/2018
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio			2	2	21,370,212	112.7700	23,161,997	20,538,763	21,089,074	0	(93,769)	0	0	6.900	6.085	MS	440,899	1,417,175	12/01/2010	03/09/2020
014488-AE-6	Alex Lee, Inc. Senior Note			2	3Z	4,685,714	105.8500	4,959,627	4,685,714	4,685,714	0	0	0	0	6.650	6.651	JD	13,849	311,600	09/12/2007	06/15/2017
01449*-AA-5	Alexander & Baldwin, LLC Senior Note			2	2	15,000,000	105.5900	15,838,881	15,000,000	15,000,000	0	0	0	0	5.530	5.528	JJ	359,450	0	07/25/2013	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note			2	2	50,000,000	105.0200	52,511,329	50,000,000	50,000,000	0	0	0	0	5.550	5.549	JJ	1,202,500	0	07/25/2013	01/25/2026
01449*-AC-1	Alexander & Baldwin, LLC Senior Note			2	2	25,000,000	105.9600	26,490,911	25,000,000	25,000,000	0	0	0	0	5.560	5.559	JJ	602,333	0	07/25/2013	07/25/2026
01449*-AD-9	Alexander & Baldwin, LLC Senior Note			2	2	5,000,000	97.6200	4,880,734	5,000,000	5,000,000	0	0	0	0	3.900	3.899	MN	16,792	41,708	09/13/2013	11/30/2024
015823-AA-5	Algonquin Gas Transmission LLC Senior No				2	32,560,000	93.0700	30,303,796	32,560,000	32,560,000	0	0	0	0	3.510	3.510	JJ	520,634	1,142,856	07/17/2012	07/17/2024
017364-C*-9	Allegheny Generating Company Senior Unse				2	17,211,664	104.8500	16,775,904	16,000,000	17,090,005	0	(121,659)	0	0	5.060	4.004	JJ	373,316	809,600	01/01/2013	07/15/2021
017475-AB-0	ALLEGIANCE CORP DEBENTURES				2FE	9,168,840	114.2000	10,278,360	9,000,000	9,040,422	0	(13,058)	0	0	7.800	7.611	AO	148,200	702,000	07/02/1997	10/15/2016
017475-AC-8	ALLEGIANCE CORP DEBENTURES				2FE	12,317,324	120.7700	14,723,913	12,192,000	12,274,529	0	(4,019)	0	0	7.000	6.918	AO	180,171	853,440	02/20/1997	10/15/2026
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec			2	2	12,283,928	93.3800	11,471,094	12,283,928	12,283,928	0	0	0	0	3.600	3.599	JJ	210,055	233,395	12/31/2012	01/10/2033
018490-AM-4	ALLERGAN INC CORPORATE	M			1FE	19,698,040	110.6200	21,769,303	19,679,000	19,685,794	0	(6,313)	0	0	5.750	5.721	AO	282,886	1,131,543	01/27/2010	04/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
018490-AQ-5	ALLERGAN INC CORPORATE	LS		1	1FE	20,409,540	92.6100	18,687,884	20,180,000	20,392,982	0	(16,558)	0	0	2.800	2.663	MS	166,373	287,229	06/19/2013	03/15/2023
01877K-AA-1	Alliance Pipeline Senior Note			2	1FE	5,398,933	105.0500	5,671,627	5,398,933	5,398,933	0	0	0	0	7.770	7.767	JD	1,165	419,497	06/25/1999	06/30/2015
018788-AA-3	Alliance Resource Operating Pa Senior No			2	2FE	10,328,983	104.0200	10,662,056	10,250,000	10,261,098	0	(8,387)	0	0	8.310	8.128	FA	309,951	851,775	10/01/2006	08/20/2014
018858-AA-4	Alliance Resource Operating Pa Senior No				2	22,050,000	106.1600	23,408,348	22,050,000	22,050,000	0	0	0	0	6.280	6.280	JD	19,233	1,384,740	06/26/2008	06/26/2015
018858-AB-2	Alliance Resource Operating Pa Senior No				2	25,000,000	114.2600	28,564,843	25,000,000	25,000,000	0	0	0	0	6.720	6.720	JD	23,333	1,680,000	06/26/2008	06/26/2018
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not				2	2,366,700	98.2100	2,324,257	2,366,700	2,366,700	0	0	0	0	3.450	3.450	MS	23,135	81,651	09/19/2012	09/19/2022
020002-AH-4	ALLSTATE CORP DEBENTURES				1FE	9,222,418	118.1300	9,388,813	7,948,000	8,652,986	0	(111,027)	0	0	6.750	4.477	MN	68,552	536,490	10/04/2010	05/15/2018
020002-AP-6	ALLSTATE CORP SENIOR NOTES				1FE	2,021,740	114.6700	2,293,460	2,000,000	2,017,948	0	(498)	0	0	6.125	6.044	JD	5,444	122,500	09/12/2003	12/15/2032
020002-AS-0	ALLSTATE CORP BOND				1FE	38,197,058	109.0200	41,558,777	38,121,000	38,235,381	0	(4,582)	0	0	5.550	5.521	MN	305,603	2,115,716	09/23/2010	05/09/2035
020002-AT-8	ALLSTATE CORP CORPORATE	LS			1FE	14,622,150	113.4500	17,017,276	15,000,000	14,663,721	0	6,816	0	0	5.950	6.134	AO	223,125	892,500	07/28/2006	04/01/2036
020002-AZ-4	ALLSTATE CORP CORPORATE	C			1FE	28,830,643	94.8300	27,317,997	28,806,000	28,828,261	0	(2,382)	0	0	3.150	3.140	JD	40,328	463,397	12/11/2013	06/15/2023
020002-BA-8	ALLSTATE CORP CORP				1FE	54,726,666	94.6200	51,717,871	54,660,000	54,725,786	0	(880)	0	0	4.500	4.492	JD	109,320	1,284,510	06/12/2013	06/15/2043
02005N-AL-4	ALLY FINANCIAL INC CORPORATE				3FE	14,977	108.2500	15,155	14,000	14,753	0	(224)	0	0	5.500	3.660	FA	291	770	01/01/2013	02/15/2017
02050*-AA-3	Aloha Petroleum ltd Senior Secured Note			2	3	9,500,000	111.4500	10,587,342	9,500,000	9,500,000	0	0	0	0	6.880	6.937	FMAN	70,807	653,600	11/22/2010	11/22/2020
02112#-AE-7	Alsco Inc. Senior Note			2	1	30,000,000	100.1000	30,028,368	30,000,000	30,000,000	0	0	0	0	1.860	1.859	JD	21,700	558,000	12/17/2012	12/17/2016
021338-AA-2	Alta Realty Investments LLC Senior Secur			2	3	14,165,637	107.7600	15,262,824	14,165,637	14,165,637	0	0	0	0	7.000	7.061	JAJO	168,020	991,595	06/17/2011	01/31/2031
02209S-AE-3	ALTRIA GROUP INC CORPORATE				2FE	5,798,052	152.5400	9,051,730	5,934,000	5,801,406	0	1,144	0	0	9.950	10.196	MN	83,645	590,433	11/05/2008	11/10/2038
02209S-AG-8	ALTRIA GROUP INC CORPORATE				2FE	8,067,150	100.6500	7,045,507	7,000,000	7,029,595	0	(304,204)	0	0	7.750	3.285	FA	218,507	542,500	06/08/2010	02/06/2014
02209S-AS-2	ALTRIA GROUP INC CORPORATE				2FE	298,134	97.7400	293,224	300,000	298,145	0	11	0	0	4.000	4.073	JJ	2,033	0	10/28/2013	01/31/2024
022249-AU-0	ALUMINUM CO. OF AMERICA NOTES	LS			3FE	3,476,515	104.9500	3,673,285	3,500,000	3,483,414	0	683	0	0	6.750	6.802	JJ	108,938	236,250	01/22/1998	01/15/2028
02343*-AB-8	Amcor Finance USA Series B Senior Note		E		2	6,000,000	112.5900	6,755,268	6,000,000	6,000,000	0	0	0	0	5.690	5.690	JD	15,173	341,400	12/15/2009	12/15/2018
02343*-AH-5	Amcor Finance USA EURO Series B GTD Sr N		0		2	52,212,233	114.7900	65,024,227	56,648,217	56,648,217	0	0	0	2,446,164	5.000	5.000	MS	944,137	2,689,752	09/01/2010	09/01/2020
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB				2FE	15,089,040	127.3100	16,550,191	13,000,000	14,703,860	0	(60,918)	0	0	7.875	6.527	AO	255,938	1,023,750	05/18/2006	10/01/2029
023551-AM-6	Hess Corp CORPORATE				2FE	20,196,072	120.3700	21,664,969	17,998,000	19,874,337	0	(49,999)	0	0	7.125	6.188	MS	377,583	1,282,358	03/21/2006	03/15/2033
023551-G@-7	Hess Corp SRNT			2	2	16,650,007	103.5300	15,219,111	14,700,000	14,843,518	0	(153,828)	0	0	9.270	7.345	JD	60,564	1,362,690	07/01/2001	06/15/2014
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO	LS			1FE	20,630,790	107.8100	21,010,058	19,488,000	20,589,225	0	(27,063)	0	0	5.300	4.881	FA	430,360	1,032,864	04/12/2012	08/01/2037
02361D-AE-0	AMEREN ILLINOIS CO CORPORATE	C			2FE	12,510,102	115.0200	12,380,844	10,764,000	11,874,951	0	(265,098)	0	0	6.125	3.265	MN	84,243	659,295	07/13/2011	11/15/2017
02361D-AF-7	AMEREN ILLINOIS CO CORP	LS			2FE	4,833,644	113.7700	5,688,550	5,000,000	4,894,964	0	20,528	0	0	6.250	6.824	AO	78,125	312,500	10/01/2010	04/01/2018
02361D-AG-5	AMEREN ILLINOIS CO CORP	C			2FE	4,295,162	132.5800	5,303,312	4,000,000	4,199,928	0	(32,076)	0	0	9.750	8.472	MN	49,833	390,000	10/01/2010	11/15/2018
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE			1	1FE	29,878,075	100.8700	30,009,599	29,750,000	29,877,234	0	(841)	0	0	4.800	4.772	JD	83,300	0	12/12/2013	12/15/2043
02507*-AA-2	American Century Companies Inc Senior No				2	13,165,000	106.9500	14,079,692	13,165,000	13,165,000	0	0	0	0	4.870	4.870	MS	199,464	641,136	03/09/2011	03/09/2018
02507*-AB-0	American Century Companies Inc Senior No				2	13,000,000	108.1000	14,052,803	13,000,000	13,000,000	0	0	0	0	5.580	5.580	MS	225,680	725,400	03/09/2011	03/09/2021
025816-AX-7	AMERICAN EXPRESS CO CORPORATE	LS			1FE	6,723,417	115.1900	6,399,781	5,556,000	6,480,479	0	(242,938)	0	0	6.150	1.462	FA	116,745	341,694	01/01/2013	08/28/2017
025816-AY-5	AMERICAN EXPRESS CO CORPORATE	R			1FE	15,382,711	119.4800	15,477,996	12,954,000	14,504,803	0	(323,776)	0	0	7.000	3.891	MS	256,921	885,780	09/18/2013	03/19/2018
025816-AZ-2	AMERICAN EXPRESS CO CORPORATE				1FE	26,688,311	140.9700	26,215,819	18,597,000	26,198,853	0	(154,945)	0	0	8.150	5.170	MS	429,436	1,515,656	08/25/2010	03/19/2038
025816-BA-6	AMERICAN EXPRESS CO CORPORATE				1FE	12,206,261	102.5400	11,161,152	10,885,000	11,107,634	0	(570,264)	0	0	7.250	1.898	MN	89,877	789,163	01/20/2012	05/20/2014
025816-BB-4	AMERICAN EXPRESS CO CORPORATE				1FE	3,848,580	127.5900	3,827,787	3,000,000	3,637,332	0	(105,013)	0	0	8.125	3.733	MN	27,760	243,750	12/08/2011	05/20/2019
02581F-YE-3	American Express Centurion Bk CORPORATE				1FE	2,100,400	114.8200	2,296,393	2,000,000	2,052,228	0	(12,535)	0	0	6.000	5.212	MS	36,000	120,000	10/30/2009	09/13/2017
0258M0-DA-4	AMERICAN EXPRESS CREDIT CORPORATE	C			1FE	8,495,097	103.4900	8,842,853	8,545,000	8,526,990	0	10,044	0	0	2.750	2.876	MS	69,191	234,988	09/08/2010	09/15/2015
0258M0-DC-0	AMERICAN EXPRESS CREDIT CORPORATE				1FE	29,368,844	104.4900	30,667,228	29,350,000	29,360,755	0	(4,013)	0	0	2.800	2.785	MS	232,843	821,800	01/18/2012	09/19/2016
0258M0-DD-8	AMERICAN EXPRESS CREDIT CORPORATE				1FE	5,187,350	102.7900	5,139,390	5,000,000	5,147,161	0	(40,189)	0	0	2.375	1.439	MS	31,997	118,750	01/30/2013	03/24/2017
0258M0-DF-3	AMERICAN EXPRESS CREDIT CORP FLOATER				1FE	52,412,511	101.3400	52,540,119	51,848,000	52,285,988	0	(126,523)	0	0	1.342	0.848	MJSD	38,651	465,864	07/31/2013	06/12/2015
0258M0-DH-9	AMERICAN EXPRESS CREDIT CORP FLOATER				1FE	61,400,000	100.4900	61,698,281	61,400,000	61,400,000	0	0	0	0	0.747	0.774	JAJO	81,523	121,449	07/24/2013	07/29/2016
026351-AU-0	AMERICAN GENERAL CORP NOTES				2FE	3,338,148	120.6700	7,964,418	6,600,000	3,669,592	0	84,707	0	0	7.500	15.352	JJ	228,250	495,000	09/25/2002	07/15/2025
02666Q-D7-5	AMERICAN HONDA FIN CORP CORPORATE				1FE	375,000	122.3600	458,837	375,000	375,000	0	0	0	0	7.625	7.625	AO	7,148	28,594	09/24/2008	10/01/2018
02666Q-K6-9	AMERICAN HONDA FIN CORP CORPORATE				1FE	20,183,600	100.9900	20,198,708	20,000,000	20,128,414	0	(55,186)	0	0	1.450	0.890	FA	99,889	145,000	06/26/2013	02/27/2015
02666Q-M5-9	AMERICAN HONDA FIN CORP CORP FLOATER				1FE	37,500,000	100.2300	37,586,250	37,500,000	37,500,000	0	0	0	0	0.612	0.648	FMAN	22,935	121,118	05/22/2013	05/26/2016
026874-AX-5	AMERICAN INTL GROUP INC CORPORATE	R			2FE	68,883	107.1000	128,525	120,000	102,036	0	8,376	0	0	5.050	13.247	AO	1,515	6,060	08/23/2006	10/01/2015
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE	LS			2FE	13,394,655	115.8800	20,104,885	17,350,000	13,592,823	0	34,702	0	0	6.250	8.132	MN	180,729	942,188	07/08/2013	05/01/2036
026874-BT-3	AMERICAN INTL GROUP INC CORPORATE				2FE	144,084	125.0900	312,720	250,000	176,663	0	9,570	0	0	8.250	17.818	FA	7,792	20,625	06/17/2009	08/15/2018
026874-CB-1	AMERICAN INTL GROUP INC CORPORATE				2FE	173,150	109.8300	192,207	175,000	173,930	0	356	0	0	4.875	5.117	MS	2,512	8,531	09/08/2011	09/15/2016
026874-CU-9	AMERICAN INTL GROUP INC CORPORATE				2FE	5,757,300	107.4800	5,374,115	5,000,000	5,709,804	0	(47,496)	0	0	4.875	2.957	JD	20,313	243,750	05/06/2013	06/01/2022
026870-DG-0	AMERICAN INTL GRP INC. CORPORATE	LS			2FE	7,152,847	114.7000	7,169,063	6,250,000	7,067,763	0	(119,687)	0	0	5.850	2.347	JJ	167,578	190,125	05/10/2013	01/16/2018
02860#-AB-7	American National Red Cross Series A Sen			2	1	90,000,000	113.2800	101,954,688	90,000,000	90,000,000	0	0	0	0	5.850	5.849	MS	1,564,875	5,265,000	09/14/2009	09/14/2023
02860#-AC-5	American National Red Cross Series B Sen			2	1	100,000,000	112.3700	112,368,378	100,000,000	100,000,000	0	0	0	0	5.730	5.730	AO	970,917	5,730,000	04/30/2010	04/30/2030
02860#-AD-3	American National Red Cross Senior Note			2	1	29,200,000	90.1900	26,334,923	29,200,000	29,200,000	0	0	0	0	3.830	3.829	JD	80,770	559,180	06/05/2013	06/06/2033
029163-AD-4	AMERICAN RE CORP SENIOR NOTES				1FE	20,936,089	123.6200	25,959,959	21,000,000	20,954,580	0	1,973	0	0	7.450	7.476	JD	69,533	1,564,500	06/30/2000	12/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02918*-AA-5	American Railcar Leasing LLC Term A			2	3	44,456,984	96.4000	42,858,511	44,456,984	44,456,984	0	0	0	0	2.615	2.463	MON	98,732	1,211,267	08/08/2008	09/01/2015
029912-AT-9	AMERICAN TOWER CORP CORPORATE				2FE	8,032,500	115.0000	9,775,173	8,500,000	8,254,614	0	53,323	0	0	7.000	7.891	AO	125,611	595,000	03/09/2009	10/15/2017
03040#-AC-6	American Water Capital Corp Sr. Unsecure				2	6,919,179	111.0900	6,721,174	6,050,000	6,706,018	0	(213,161)	0	0	5.520	1.759	JD	9,277	333,960	01/01/2013	12/21/2016
03040#-AH-5	American Water Capital Corp Series G Sen				2	15,031,093	116.2400	16,854,183	14,500,000	14,816,806	0	(63,806)	0	0	6.250	5.670	MN	115,799	906,250	06/09/2010	05/15/2018
03040W-AD-7	AMERICAN WATER CAPITAL CORP. CORPORATE				2FE	9,174,100	120.5000	12,049,562	10,000,000	9,230,094	0	11,843	0	0	6.593	7.277	AO	139,186	659,300	06/11/2008	10/15/2037
03070Q-AN-1	AMERISTAR CASINOS INC CORPORATE			1	4FE	7,682,500	108.5000	7,595,000	7,000,000	7,642,294	0	(40,206)	0	0	7.500	4.382	AO	110,833	0	10/09/2013	04/15/2021
03073E-AF-2	AMERISOURCEBERGEN CORP CORPORATE	R			1FE	13,832,300	108.4400	14,747,459	13,600,000	13,696,367	0	(55,501)	0	0	5.875	5.421	MS	235,261	799,000	06/08/2010	09/15/2015
03073E-AJ-4	AMERISOURCEBERGEN CORP CORPORATE			1	1FE	11,491,562	98.9300	11,055,477	11,175,000	11,460,748	0	(28,631)	0	0	3.500	3.115	MN	49,977	391,125	02/21/2013	11/15/2021
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE	LS			1FE	3,576,879	99.7000	3,569,385	3,580,000	3,576,980	0	101	0	0	4.000	4.009	AO	45,744	0	11/07/2013	10/15/2023
03077J-AA-8	AMERIGAS FINANCE LLC CORPORATE			1	3FE	120,725	109.2500	120,175	110,000	118,762	0	(1,963)	0	0	6.750	4.542	MN	846	7,425	01/01/2013	05/20/2020
03083#-AC-4	AmeriMark Direct, LLC Revolver			2	5	8,885,058	93.6000	8,315,979	8,885,058	8,885,058	0	0	0	0	2.766	9.926	MON	19,601	276,827	12/31/2013	11/09/2016
03083#-AD-2	AmeriMark Direct, LLC Term A			2	5	10,427,217	95.7900	9,988,238	10,427,217	10,427,217	0	0	0	0	17.258	9.665	MJSD	129,322	982,186	11/09/2011	11/09/2016
03083#-AE-0	AmeriMark Direct, LLC Senior Subordinate				5	2,162,800	100.0000	2,162,800	2,162,800	2,162,800	0	0	0	0	17.000	17.368	MJSD	17,362	231,882	12/14/2013	05/09/2017
030955-AM-0	AMERITECH CAPITAL FUNDING COMPANY GUARNT				1FE	821,600	114.0200	944,082	828,000	825,940	0	426	0	0	6.450	6.520	JJ	24,626	53,406	08/19/1998	01/15/2018
031100-B#-6	Ametek Inc Series C Senior Note				2	40,000,000	113.5800	45,433,783	40,000,000	40,000,000	0	0	0	0	6.350	6.350	JJ	1,164,167	2,540,000	07/16/2008	07/16/2018
031100-B*-0	Ametek Inc Senior Note				2	4,000,000	112.5000	4,500,043	4,000,000	4,000,000	0	0	0	0	6.200	6.200	JD	8,956	248,000	12/18/2007	12/18/2017
031100-C*-9	Ametek Inc Series D Senior Note				2	3,600,000	107.8000	3,880,986	3,600,000	3,600,000	0	0	0	0	6.590	6.590	MS	68,536	237,240	09/17/2008	09/17/2015
031100-D#-4	Ametek Inc Senior Note		0		2	49,019,608	99.4100	51,228,648	51,532,869	51,532,869	0	0	0	1,463,682	2.440	2.440	JD	38,421	1,224,560	12/20/2011	12/20/2021
031162-AJ-9	AMGEN INC CORPORATE				2FE	19,803,990	103.7600	20,180,737	19,450,000	19,516,442	0	(76,122)	0	0	4.850	4.442	MN	112,675	943,325	02/25/2010	11/18/2014
031162-AW-0	AMGEN INC CORPORATE				2FE	13,054,725	114.6900	13,366,630	11,655,000	12,963,345	0	(26,993)	0	0	6.375	5.514	JD	61,917	743,006	05/19/2010	06/01/2037
031162-AY-6	AMGEN INC CORPORATE	LS			2FE	5,050,993	121.0600	4,436,871	3,665,000	5,029,738	0	(21,255)	0	0	6.900	4.397	JD	21,074	252,885	04/18/2013	06/01/2038
031162-AZ-3	AMGEN INC CORPORATE	LS			2FE	14,002,745	115.3500	15,918,432	13,800,000	13,917,347	0	(19,943)	0	0	5.700	5.503	FA	327,750	786,600	07/09/2009	02/01/2019
031162-BA-7	AMGEN INC CORPORATE	LS			2FE	19,886,847	114.4800	17,870,911	15,611,000	19,780,935	0	(66,088)	0	0	6.400	4.590	FA	416,293	659,552	04/18/2013	02/01/2039
031162-BC-3	AMGEN INC CORPORATE				2FE	16,707,525	107.1400	17,892,580	16,700,000	16,705,702	0	(124)	0	0	5.750	5.747	MS	282,740	960,250	03/15/2010	03/15/2040
031162-BE-9	AMGEN INC CORPORATE				2FE	6,842,361	95.0100	5,909,398	6,220,000	6,829,180	0	(11,180)	0	0	4.950	4.339	AO	76,973	307,890	10/31/2012	10/01/2041
031162-BH-2	AMGEN INC CORPORATE			1	2FE	18,407,882	105.9000	16,834,436	15,896,000	18,355,611	0	(45,338)	0	0	5.650	4.638	JD	39,917	898,124	10/31/2012	06/15/2042
031162-BK-5	AMGEN INC CORPORATE			1	2FE	198,336	99.6300	199,257	200,000	198,378	0	25	0	0	5.150	5.205	MN	1,316	10,300	11/07/2011	11/15/2041
031162-BM-1	AMGEN INC CORPORATE			1	2FE	14,958,000	102.7200	15,407,850	15,000,000	14,965,197	0	3,652	0	0	3.875	3.909	MN	74,271	581,250	11/07/2011	11/15/2021
03201#-AC-1	Ampac Holdings, LLC Senior Subordinated				5	280,203	99.2400	278,085	280,203	280,203	0	0	0	0	16.000	16.318	MJSD	125	44,496	12/30/2013	03/30/2018
032108-AC-2	Amplifon USA Inc/Deutsch GMBH Series C G				2	16,500,000	109.8900	18,131,287	16,500,000	16,500,000	0	0	0	0	6.480	6.480	FA	442,530	1,069,200	08/02/2006	08/02/2016
032108-AG-3	Amplifon USA Inc/Deutsch GMBH Senior Not				2	1,000,000	96.2200	962,155	1,000,000	1,000,000	0	0	0	0	4.510	4.510	JJ	18,917	0	07/31/2013	07/31/2023
032511-BB-2	ANADARKO PETE CORP CORPORATE	@			2FE	38,203,750	35.7100	38,565,720	108,000,000	38,271,485	0	67,735	0	0	0.000	4.607	N/A	0	0	12/12/2013	10/10/2036
032511-BG-1	ANADARKO PETE CORP CORPORATE				2FE	19,359,784	131.7500	17,655,036	13,400,000	19,246,458	0	(113,326)	0	0	7.950	4.924	JD	47,347	1,065,300	01/01/2013	06/15/2039
034164-A*-4	The Andersons, Inc Senior Note				3	21,200,000	104.8700	22,231,813	21,200,000	21,200,000	0	0	0	0	6.120	6.120	MS	338,776	1,297,440	03/27/2008	03/27/2015
034164-A@-2	The Andersons, Inc Senior Note				3	23,760,000	113.6300	26,999,062	23,760,000	23,760,000	0	0	0	0	6.780	6.780	MS	420,631	1,610,928	03/27/2008	03/27/2018
035229-BP-7	ANHEUSER BUSCH COS INC DEBENTURES				1FE	2,198,167	118.4700	2,250,930	1,900,000	2,113,105	0	(9,877)	0	0	6.750	5.582	JD	5,700	128,250	09/23/2002	12/15/2027
035229-BQ-5	ANHEUSER BUSCH COS INC DEBENTURES				1FE	6,351,185	116.0000	7,540,260	6,500,000	6,388,074	0	4,681	0	0	6.500	6.685	JJ	211,250	422,500	05/16/2002	01/01/2028
035229-CF-8	ANHEUSER BUSCH COS INC DEBENTURES	LS			1FE	9,233,751	133.5400	11,284,291	8,450,000	9,066,367	0	(19,683)	0	0	7.550	6.808	AO	159,494	637,975	05/16/2002	10/01/2030
035229-CG-6	ANHEUSER BUSCH COS INC DEBENTURES	LS			1FE	2,419,188	120.9300	2,503,216	2,070,000	2,350,240	0	(9,677)	0	0	6.800	5.560	JJ	64,906	140,760	03/28/2005	01/15/2031
035229-CJ-0	ANHEUSER BUSCH COS INC CORPORATE				1FE	4,896,738	123.1000	5,170,174	4,200,000	4,835,051	0	(19,220)	0	0	6.800	5.493	FA	119,000	285,600	07/30/2010	08/20/2032
035229-CL-5	ANHEUSER BUSCH COS INC BONDS				1FE	24,753,250	115.8400	28,958,883	25,000,000	24,777,080	0	2,990	0	0	6.000	6.066	MN	250,000	1,500,000	11/01/2001	11/01/2041
035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES				1FE	54,446,964	122.3200	67,523,345	55,200,000	54,509,218	0	8,125	0	0	6.500	6.597	MN	598,000	3,588,000	05/16/2002	05/01/2042
035229-CN-1	ANHEUSER BUSCH COS INC DEBENTURES				1FE	11,797,669	122.0500	14,434,789	11,827,000	11,798,517	0	314	0	0	6.500	6.518	FA	320,315	768,755	06/24/2002	02/01/2043
035229-CW-1	ANHEUSER BUSCH COS INC CORPORATE	LS			1FE	13,695,450	111.0800	16,662,231	15,000,000	14,412,755	0	94,502	0	0	5.000	5.888	MS	250,000	750,000	05/12/2004	03/01/2019
035229-DC-4	ANHEUSER BUSCH COS INC CORPORATE				1FE	11,767,147	121.8000	15,773,657	12,950,000	11,845,455	0	17,367	0	0	6.450	7.205	MS	278,425	835,275	09/15/2008	09/01/2037
03523T-BE-7	ANHEUSER-BUSCH COS INC CORPORATE	C			1FE	12,976,835	124.8700	13,822,655	11,070,000	12,380,506	0	(223,286)	0	0	7.750	5.058	JJ	395,599	857,925	03/15/2011	01/15/2019
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE				1FE	50,004,988	146.2600	47,179,260	32,258,000	49,360,273	0	(361,360)	0	0	8.200	4.602	JJ	1,219,711	2,645,156	05/25/2012	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE				1FE	18,826,800	144.1200	17,654,688	12,250,000	18,612,000	0	(126,893)	0	0	8.000	4.560	MN	125,222	980,000	04/10/2012	11/15/2039
03523T-BL-1	ANHEUSER-BUSCH COS INC CORPORATE				1FE	2,945,278	100.5700	2,916,530	2,900,000	2,910,928	0	(20,266)	0	0	1.500	0.794	JJ	20,179	43,500	04/17/2012	07/14/2014
03523T-BP-2	ANHEUSER-BUSCH COS INC CORPORATE				1FE	3,140,888	92.5000	2,867,401	3,100,000	3,135,561	0	(3,721)	0	0	2.500	2.351	JJ	35,736	77,285	07/19/2012	07/15/2022
035287-AB-7	ANIXTER INC. CORPORATE				3FE	11,532,045	104.7500	11,880,745	11,342,000	11,706,566	0	(15,798)	0	0	5.950	3.097	MS	224,950	178,500	11/01/2013	03/01/2015
037389-AU-7	AON CORP CORPORATE				2FE	20,509,545	112.7800	23,119,714	20,500,000	20,508,281	0	(334)	0	0	6.250	6.245	MS	323,872	1,281,250	11/15/2010	09/30/2040
037389-AY-9	AON CORP CORPORATE				2FE	251,233	104.2900	260,718	250,000	250,658	0	(262)	0	0	3.125	3.010	MN	738	7,813	09/28/2011	05/27/2016
037411-AJ-4	APACHE CORP NOTES				1FE	3,525,009	124.8900	3,590,559	2,875,000	3,318,477	0	(24,251)	0	0	7.700	5.907	MS	65,183	221,375	09/23/2002	03/15/2026
037411-AK-1	APACHE CORP DEBENTURES				1FE	14,491,380	127.2900	14,638,580	11,500,000	13,546,338	0	(110,942)	0	0	7.950	5.893	AO	193,008	914,250	09/23/2002	04/15/2026
037411-AL-9	APACHE CORP CORPORATE	LS			1FE	5,547,800	123.5200	6,175,820	5,000,000	5,546,718	0	(133)	0	0	7.625	6.870	MN	63,542	381,250	10/04/2007	11/01/2096
037411-AM-7	APACHE CORP DEBENTURES				1FE	12,825,708	125.9200	16,369,990	13,000,000	12,834,955	0	1,071	0	0	7.375	7.478	FA	362,194	958,750	06/30/2000	08/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
037411-AN-5	APACHE CORP SENIOR NOTES				1FE	5,076,750	116.3000	5,815,100	5,000,000	5,026,978	0	(5,636)	0	0	7.000	6.844	FA	145,833	350,000	03/16/2001	02/01/2018
037411-AP-0	APACHE CORP SENIOR NOTES				1FE	5,354,663	123.2900	6,164,500	5,000,000	5,169,599	0	(24,618)	0	0	7.625	6.933	JJ	190,625	381,250	03/16/2001	07/01/2019
037411-AR-6	APACHE CORP CORPORATE	LS			1FE	6,948,546	112.4700	7,422,879	6,600,000	6,925,082	0	(6,787)	0	0	6.000	5.616	JJ	182,600	396,000	03/10/2010	01/15/2037
037411-AW-5	APACHE CORP CORPORATE			1	1FE	16,457,667	101.5300	15,377,143	15,145,000	16,432,678	0	(26,653)	0	0	5.100	4.533	MS	257,465	772,395	01/01/2013	09/01/2040
037411-AY-1	APACHE CORP CORPORATE			1	1FE	44,240,850	103.8200	46,721,295	45,000,000	44,276,842	0	10,869	0	0	5.250	5.361	FA	984,375	2,362,500	11/30/2010	02/01/2042
037411-BA-2	APACHE CORP CORPORATE			1	1FE	20,064,485	97.0000	19,253,428	19,850,000	20,059,792	0	(3,745)	0	0	4.750	4.681	AO	199,051	942,875	01/01/2013	04/15/2043
037735-CE-5	APPALACHIAN PWR CO CORPORATE	LS			2FE	6,113,220	104.4800	6,901,188	6,605,000	6,161,429	0	9,236	0	0	5.800	6.374	AO	95,773	383,090	01/31/2008	10/01/2035
037735-CM-7	APPALACHIAN PWR CO CORPORATE				2FE	4,967,000	120.4700	6,023,312	5,000,000	4,968,650	0	469	0	0	7.000	7.053	AO	87,500	350,000	03/19/2008	04/01/2038
037833-AK-6	APPLE COMPUTER INC CORPORATE	C			1FE	6,875,843	89.9200	6,191,068	6,885,000	6,876,275	0	432	0	0	2.400	2.415	MN	26,622	82,620	04/30/2013	05/03/2023
037833-AL-4	APPLE COMPUTER INC CORPORATE				1FE	32,683,668	83.5400	27,464,597	32,875,000	32,684,656	0	988	0	0	3.850	3.883	MN	200,401	636,360	04/30/2013	05/04/2043
038336-C#-8	AptarGroup Inc Senior Note				1	2,500,000	95.7600	2,393,954	2,500,000	2,500,000	0	0	0	0	3.250	3.250	MS	26,181	81,250	09/05/2012	09/05/2022
03840#-AE-4	Aquarion Water Co Of CT Senior Note				2	14,700,000	90.2500	13,266,817	14,700,000	14,700,000	0	0	0	0	4.000	4.000	AO	99,633	294,000	04/30/2013	04/30/2033
038521-AL-4	ARAMARK CORPORATION CORPORATE			1	4FE	10,516,981	104.5000	10,632,875	10,175,000	10,485,736	0	(31,245)	0	0	5.750	4.931	MS	172,268	305,533	08/07/2013	03/15/2020
038521-E*-7	ARAMARK CORPORATION Jan 2007 LC			2	4FE	330,445	100.1000	333,575	333,242	331,588	0	687	0	0	25.936	0.213	MJSD	3,108	3,193	12/31/2013	07/26/2016
000000-00-0	ARAMARK CORPORATION TERM C USD EXTENDED			2	4FE	5,390,325	100.1000	5,411,548	5,406,142	5,264,661	0	(71,647)	0	0	2.338	1.326	MJSD	563	130,249	11/01/2013	07/26/2016
03937R-A#-9	Arch Chemicals Inc Series A Senior Note				2	24,350,000	109.7400	26,720,451	24,350,000	24,350,000	0	0	0	0	6.700	6.701	AO	285,504	1,631,450	08/28/2009	08/28/2016
039483-AN-2	ARCHER DANIELS MIDLAND C CORPORATE				1FE	2,131,960	114.6400	2,292,780	2,000,000	2,099,377	0	(4,377)	0	0	6.750	6.212	JD	6,000	135,000	06/22/2004	12/15/2027
039483-AP-7	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	545,726	115.8200	634,672	548,000	545,704	0	0	0	0	6.950	6.979	JD	1,693	38,086	12/10/1997	12/15/2097
039483-AR-3	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	7,368,080	114.9800	8,048,390	7,000,000	7,306,264	0	(11,821)	0	0	6.625	6.177	MN	77,292	463,750	07/28/2009	05/01/2029
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	6,052,337	120.2700	6,374,257	5,300,000	5,926,085	0	(20,932)	0	0	7.000	5.891	FA	154,583	371,000	11/03/2006	02/01/2031
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	36,532,078	113.3100	42,037,800	37,100,000	36,628,493	0	12,757	0	0	5.935	6.047	AO	550,471	2,201,885	08/26/2004	10/01/2032
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE				1FE	17,995,767	105.6600	20,155,622	19,075,000	18,128,473	0	21,084	0	0	5.375	5.777	MS	301,888	1,025,281	11/27/2007	09/15/2035
039483-AY-8	ARCHER DANIELS MIDLAND C CORPORATE				1FE	6,005,388	113.4700	6,307,621	5,559,000	5,800,206	0	(51,349)	0	0	5.450	4.309	MS	89,207	302,966	09/18/2009	03/15/2018
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE				1FE	20,224,635	111.3600	21,759,690	19,540,000	20,205,731	0	(11,704)	0	0	5.765	5.514	MS	375,494	1,126,481	01/01/2013	03/01/2041
039483-BE-1	ARCHER DANIELS MIDLAND C CORP	LS			1FE	6,628,129	93.7800	6,187,466	6,598,000	6,626,915	0	(507)	0	0	4.535	4.507	MS	78,961	299,219	03/15/2012	03/26/2042
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	LS			1FE	18,186,606	85.6900	16,666,421	19,450,000	18,205,089	0	18,484	0	0	4.016	4.407	AO	162,732	781,112	02/07/2013	04/16/2043
040555-CE-2	ARIZONA PUB SVC CO CORPORATE				2FE	8,851,100	105.0800	10,507,950	10,000,000	9,777,966	0	149,737	0	0	4.650	6.360	MN	59,417	465,000	06/19/2006	05/15/2015
040555-CG-7	ARIZONA PUB SVC CO CORPORATE				2FE	2,991,900	102.4400	3,073,260	3,000,000	2,999,465	0	998	0	0	5.800	5.836	JD	483	174,000	06/24/2004	06/30/2014
040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVIC				2FE	982,341	108.0100	972,060	900,000	981,282	0	(1,059)	0	0	5.500	4.823	MS	16,500	24,750	06/26/2013	09/01/2035
040555-CK-8	ARIZONA PUB SVC CO CORPORATE				2FE	10,189,675	120.6700	11,167,638	9,255,000	10,182,309	0	(7,524)	0	0	6.875	6.038	FA	265,117	292,531	08/19/2013	08/01/2036
040555-CL-6	ARIZONA PUB SVC CO CORPORATE				2FE	200,387	127.6700	204,268	160,000	189,572	0	(4,955)	0	0	8.750	4.679	MS	4,667	14,000	09/28/2011	03/01/2019
040555-CM-4	ARIZONA PUB SVC CO CORPORATE			1	2FE	1,221,815	102.6400	1,211,125	1,180,000	1,221,445	0	(369)	0	0	5.050	4.816	MS	19,863	29,795	06/26/2013	09/01/2041
04070*-AQ-0	Arizona Water Company GEN MTG SER M				1	35,000,000	131.6800	46,086,321	35,000,000	35,000,000	0	0	0	0	6.670	6.670	MS	778,167	2,334,500	09/24/2008	09/01/2038
040850-A*-0	Arkansas Electric Cooperative First Mtge			2	1	11,104,104	109.0400	10,290,137	9,437,500	11,023,729	0	(80,374)	0	0	4.710	2.829	JD	1,235	444,506	01/01/2013	12/30/2030
04101*-AB-6	Arkansas Oklahoma Gas SRNT			2	2	600,000	104.7000	628,183	600,000	600,000	0	0	0	0	7.540	7.612	FMAN	5,529	45,240	02/21/2004	05/17/2015
04101*-AC-4	Arkansas Oklahoma Gas SRNT			2	2	2,500,000	108.8100	2,720,152	2,500,000	2,500,000	0	0	0	0	6.590	6.648	MJSD	458	164,750	09/08/1998	06/30/2018
04101*-AD-2	Arkansas Oklahoma Gas Senior Note			2	2	3,200,000	109.0100	3,488,443	3,200,000	3,200,000	0	0	0	0	7.340	7.405	JAJO	46,324	234,880	07/20/2007	07/20/2017
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se			2	2	96,099,265	104.7800	100,695,555	96,099,265	96,099,265	0	0	0	0	6.400	6.451	MJSD	17,084	6,150,353	09/28/2012	09/30/2038
042735-BB-5	ARROW ELECTRS INC CORPORATE				2FE	69,637	100.0500	70,036	70,000	69,694	0	57	0	0	3.000	3.112	MS	700	1,114	02/12/2013	03/01/2018
04273W-AA-9	ARROW ELECTRONICS INC CORPORATE				2FE	309,669	103.4900	310,465	300,000	304,863	0	(2,565)	0	0	3.375	2.464	MN	1,688	10,125	02/06/2012	11/01/2015
04316#-AD-9	Arthur J. Gallagher & Co. Senior Note				2	19,287,125	113.0900	21,405,656	18,927,500	19,086,102	0	(38,699)	0	0	6.440	6.174	FA	501,116	1,218,931	01/03/2008	08/03/2017
04317@-AA-6	Arthur J. Gallagher & Co Series C Senior			2	2	105,675,000	111.1200	117,423,133	105,675,000	105,675,000	0	0	0	0	5.850	5.849	MN	532,338	6,181,988	11/30/2009	11/30/2019
04317@-AC-2	Arthur J. Gallagher & Co Senior Note				2	39,500,000	107.1700	42,330,587	39,500,000	39,500,000	0	0	0	0	5.490	5.490	FA	849,349	2,168,550	02/10/2011	02/10/2023
04317@-AE-8	Arthur J. Gallagher & Co Senior Note				2	28,380,000	94.6600	26,863,279	28,380,000	28,380,000	0	0	0	0	3.690	3.690	JD	49,452	523,611	06/14/2013	06/14/2022
044209-AF-1	ASHLAND INC CORPORATE	LS		1	3FE	17,785,000	95.0000	18,050,000	19,000,000	17,816,080	0	31,080	0	0	4.750	5.672	FA	344,111	0	10/11/2013	08/15/2022
044209-AH-7	ASHLAND INC CORPORATE			1	3FE	405,000	102.0000	408,000	400,000	404,372	0	(628)	0	0	3.000	2.464	MS	3,533	6,633	09/10/2013	03/15/2016
04472*-AF-8	Ashley Furniture Industries, I Senior No			2	1	818,182	101.1600	827,683	818,182	818,182	0	0	0	0	6.460	6.511	MJSD	1,321	52,855	03/22/1999	03/22/2014
04472*-AG-6	Ashley Furniture Industries, I Senior No			2	1	1,454,545	102.9200	1,496,981	1,454,545	1,454,545	0	0	0	0	7.490	7.559	MJSD	2,724	108,945	02/21/2004	06/22/2014
04472*-AH-4	Ashley Furniture Industries, I Senior No			2	1	11,136,364	108.0800	12,036,693	11,136,364	11,136,364	0	0	0	0	5.220	5.253	MJSD	45,214	581,318	06/03/2005	06/03/2020
04472*-AJ-0	Ashley Furniture Industries, I Series D			2	1	24,647,631	107.3100	26,449,375	24,647,631	24,647,631	0	0	0	0	5.030	5.061	MJSD	3,444	1,239,776	06/30/2010	06/30/2025
045054-AB-9	ASHTEAD CAPITAL INC CORPORATE			1	4FE	32,550	106.6200	31,988	30,000	32,233	0	(317)	0	0	6.500	5.028	JJ	899	1,945	01/01/2013	07/15/2022
000000-00-0	Associated Milk Producers, Inc Senior Se			2	3Z	15,000,000	100.2500	15,036,902	15,000,000	15,000,000	0	0	0	0	6.500	6.587	MON	35,208	0	12/18/2013	12/01/2020
046003-JU-4	ASSOCIATES CORP NORTH AMER DEBENTURES	LS			1FE	4,746,294	118.9800	5,949,045	5,000,000	4,897,571	0	16,914	0	0	6.950	7.459	MN	57,917	347,500	06/30/2000	11/01/2018
04650N-AB-0	AT&T INC CORPORATE				1FE	15,780,608	98.9400	15,446,023	15,611,000	15,777,612	0	(2,606)	0	0	5.350	5.272	MS	278,396	807,877	04/01/2013	09/01/2040
049560-AA-3	ATMOS ENERGY CORP DEBENTURES				2FE	9,912,216	111.8000	11,179,900	10,000,000	9,936,221	0	2,490	0	0	6.750	6.819	JJ	311,250	675,000	06/30/2000	07/15/2028
049560-AG-0	ATMOS ENERGY CORP BOND				2FE	4,969,600	108.1900	5,409,350	5,000,000	4,973,492	0	617	0	0	5.950	5.994	AO	62,806	297,500	10/18/2004	10/15/2034
05070G-AE-8	AUDATEX NORTH AMERICA INC CORPORATE	LS		1	3FE	21,631,250	104.7500	22,521,250	21,500,000	21,624,030	0	(7,220)	0	0	6.000	5.874	JD	57,333	584,083	10/09/2013	06/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
05070G-AG-3	AUDATEX NORTH AMERICA INC CORPORATE	LS		1	2FE	11,478,888	103.0000	11,618,400	11,280,000	11,474,762	0	(4,125)	0	0	6.125	5.846	MN	107,473	0	10/28/2013	11/01/2023
05332*-AV-0	Automotive Rentals, Inc. Sr Series 2010-			2	1	3,000,000	101.9200	3,057,642	3,000,000	3,000,000	0	0	0	0	4.150	4.182	MON	4,496	124,500	01/19/2010	01/18/2016
05332*-AW-8	Automotive Rentals, Inc. Senior Secured				1	4,880,000	102.7500	5,014,239	4,880,000	4,880,000	0	0	0	0	3.750	3.750	MON	6,608	183,000	01/18/2011	01/18/2016
05332*-AX-6	Automotive Rentals, Inc. Senior Secured				1	4,540,000	101.7400	4,619,038	4,540,000	4,540,000	0	0	0	0	3.300	3.300	MON	416	149,820	10/31/2011	10/31/2016
05332*-AZ-1	Automotive Rentals, Inc. Senior Secured				1	30,085,000	101.6000	30,565,950	30,085,000	30,085,000	0	0	0	0	3.300	3.300	MON	35,851	992,805	01/18/2012	01/18/2017
053611-AB-5	AVERY DENNISON CORP BONDS				2FE	3,729,338	100.6200	3,773,250	3,750,000	3,733,033	0	462	0	0	6.000	6.040	JJ	103,750	225,000	01/14/2003	01/15/2033
053773-AN-7	AVIS BUDGET CORPORATE	LS		1	4FE	2,170,000	109.0000	2,180,000	2,000,000	2,137,496	0	(32,504)	0	0	8.250	4.488	JJ	76,083	82,500	07/02/2013	01/15/2019
053810-AD-9	AVIV HEALTHCARE PROPERTIES LP CORPORATE			1	3FE	13,165,913	101.7500	13,334,338	13,105,000	13,163,401	0	(2,512)	0	0	6.000	5.865	AO	163,813	0	11/07/2013	10/15/2021
054937-AE-7	BB&T CORPORATION BOND	LS			2FE	9,542,950	107.9300	10,792,584	10,000,000	9,899,209	0	46,749	0	0	5.200	5.746	JD	11,556	520,000	05/24/2004	12/23/2015
054937-AG-2	BB&T CORPORATION GLOBAL				2FE	21,702,735	109.6200	26,636,330	24,300,000	23,198,000	0	268,638	0	0	4.900	6.227	JD	3,307	1,190,700	05/10/2006	06/30/2017
05523U-AD-2	BAE SYSTEMS FINL CORPORATE				2FE	4,862,350	106.1800	5,308,910	5,000,000	4,971,201	0	16,325	0	0	5.200	5.572	FA	98,222	260,000	12/21/2005	08/15/2015
055381-AR-8	BE AEROSPACE INC CORPORATE	LS		1	3FE	773,670	109.7500	764,958	697,000	758,397	0	(15,273)	0	0	6.875	3.556	AO	11,980	23,959	04/02/2013	10/01/2020
055381-AS-6	BE AEROSPACE INC CORPORATE	LS		1	3FE	2,591,650	101.5000	2,545,620	2,508,000	2,584,008	0	(7,642)	0	0	5.250	4.671	AO	32,918	65,835	09/03/2013	04/01/2022
000000-00-0	BSM Energy LP Mezzanine Debt Facility			2	4Z	6,071,434	99.5800	6,046,090	6,071,434	6,071,434	0	0	0	0	1.525	8.360	FMAN	1,497	73,269	11/26/2013	11/08/2016
057224-AZ-0	Baker Hughes Inc CORPORATE	LS			1FE	24,133,385	106.1700	24,210,195	22,803,000	24,109,436	0	(23,064)	0	0	5.125	4.733	MS	344,104	898,925	12/05/2013	09/15/2040
057224-BC-0	Baker Hughes Inc CORPORATE			1	1FE	10,660,680	99.2800	9,928,088	10,000,000	10,588,172	0	(72,508)	0	0	3.200	2.325	FA	120,889	320,000	01/01/2013	08/15/2021
05825#-AJ-7	Baldwin Richardson Foods Series D Senior			2	3	6,800,000	104.7100	7,120,408	6,800,000	6,800,000	0	0	0	0	7.750	7.823	MJSD	1,464	527,000	12/31/2009	12/31/2015
05825#-AK-4	Baldwin Richardson Foods Series E Senior			2	3	8,054,000	109.1200	8,788,098	8,054,000	8,054,000	0	0	0	0	7.750	7.822	MJSD	1,734	624,185	06/30/2010	12/31/2017
05825#-AL-2	Baldwin Richardson Foods Senior Secured			2	3	5,890,000	101.3100	5,967,295	5,890,000	5,890,000	0	0	0	0	6.050	6.094	MJSD	990	356,345	12/31/2012	12/31/2021
058498-AS-5	BALL CORP CORPORATE				3FE	6,220,000	89.5000	5,566,900	6,220,000	6,220,000	0	0	0	0	4.000	4.000	MN	31,791	123,709	05/09/2013	11/15/2023
059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE				2FE	18,774,260	117.5300	22,742,074	19,350,000	18,826,411	0	9,718	0	0	6.350	6.580	AO	307,181	1,228,725	08/06/2007	10/01/2036
059438-AG-6	BANK ONE CORP SUB DEBENTURES	LS			1FE	13,403,253	123.8200	15,062,318	12,165,000	12,977,681	0	(44,950)	0	0	7.750	6.900	JJ	434,730	942,788	09/25/2000	07/15/2025
059438-AH-4	BANK ONE CORP SUB DEBENTURES				1FE	12,206,050	124.5000	12,449,451	10,000,000	11,577,041	0	(81,068)	0	0	7.625	5.854	AO	160,972	762,500	02/04/2004	10/15/2026
059438-AK-7	BANK ONE CORP SUB DEBENTURES				1FE	24,148,890	127.7100	27,443,285	21,489,000	23,418,768	0	(85,906)	0	0	8.000	6.954	AO	296,071	1,719,120	05/17/2002	04/29/2027
060077-H8-6	Bangor Hydro Elec Co 1st Mortgage Bond,				2	3,953,960	135.9500	4,078,511	3,000,000	3,726,220	0	(68,296)	0	0	8.980	5.323	AO	60,615	269,400	06/09/2010	04/10/2022
06050T-JZ-6	BANK OF AMERICA NA CORPORATE	LS			2FE	4,978,050	114.7700	5,738,290	5,000,000	4,979,762	0	395	0	0	6.000	6.032	AO	63,333	300,000	10/23/2006	10/15/2036
06050T-KN-1	BANK OF AMERICA NA CORPORATE				2FE	406,712	110.2200	496,000	450,000	425,186	0	6,630	0	0	5.300	7.254	MS	7,023	23,850	09/29/2011	03/15/2017
06051G-EK-1	BANK OF AMERICA CORP CORPORATE				1FE	10,539,514	106.3100	11,226,516	10,560,000	10,549,044	0	4,011	0	0	3.750	3.793	JJ	185,900	396,000	07/07/2011	07/12/2016
06051G-EM-7	BANK OF AMERICA CORP CORPORATE				1FE	11,950,320	113.1900	13,582,260	12,000,000	11,957,331	0	4,005	0	0	5.700	5.755	JJ	298,300	684,000	01/19/2012	01/24/2022
06406H-BM-0	BANK OF NEW YORK MELLON CORPORATE				1FE	9,790,034	114.2700	10,386,851	9,090,000	9,522,464	0	(69,908)	0	0	5.450	4.444	MN	63,302	495,405	11/24/2009	05/15/2019
06406H-BN-8	BANK OF NEW YORK MELLON CORPORATE	C			1FE	27,353,968	102.7100	28,141,334	27,400,000	27,389,743	0	9,343	0	0	3.100	3.136	JJ	391,668	849,400	11/06/2009	01/15/2015
06406H-BP-3	BANK OF NEW YORK MELLON CORPORATE	LS			1FE	23,853,395	109.5400	26,181,251	23,900,000	23,868,404	0	4,377	0	0	4.600	4.625	JJ	506,946	1,099,400	11/06/2009	01/15/2020
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE	LS			1FE	7,502,950	105.9300	7,415,081	7,000,000	7,414,720	0	(51,395)	0	0	4.150	3.208	FA	121,042	290,500	04/02/2012	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE	LS		1	1FE	34,490,121	101.6400	33,967,265	33,419,000	34,371,317	0	(85,251)	0	0	3.550	3.124	MS	322,958	818,169	08/20/2013	09/23/2021
06406H-CC-1	BANK OF NEW YORK MELLON CORPORATE	LS		1	1FE	1,074,022	100.7200	1,082,708	1,075,000	1,074,621	0	326	0	0	1.200	1.231	FA	4,694	12,900	02/13/2012	02/20/2015
06406H-CD-9	BANK OF NEW YORK MELLON CORPORATE			1	1FE	14,984,550	100.1800	15,027,240	15,000,000	14,990,592	0	5,128	0	0	0.700	0.735	AO	19,833	104,417	10/18/2012	10/23/2015
06406J-HB-4	BANK OF NEW YORK MELLON CORPORATE				1FE	5,369,548	105.0800	5,149,160	4,900,000	5,013,948	0	(91,670)	0	0	4.950	2.968	MS	71,418	242,550	12/11/2009	03/15/2015
067383-AD-1	CR BARD INC CORPORATE	C			1FE	6,187,421	96.4700	6,024,595	6,245,000	6,194,382	0	6,961	0	0	1.375	1.583	JJ	39,595	60,824	05/31/2013	01/15/2018
06849R-AF-9	BARRICK NORTH AMERICA FINANCE CORPORATE				2FE	26,007,191	96.1000	25,008,597	26,025,000	26,011,065	0	1,459	0	0	4.400	4.408	MN	98,606	1,145,100	09/13/2011	05/30/2021
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE				2FE	14,861,003	86.4500	11,294,702	13,065,000	14,824,460	0	(31,607)	0	0	5.700	4.803	MN	64,127	744,705	10/31/2012	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	LS			2FE	2,728,450	89.9200	2,931,405	3,260,000	2,729,783	0	1,333	0	0	5.750	7.071	MN	31,242	93,204	09/26/2013	05/01/2043
070101-C*-9	Basin Electric Power Coop 1st MTG Oblig			2	1	107,291,667	119.5900	128,306,867	107,291,667	107,291,667	0	0	0	0	5.930	5.930	AO	1,590,599	6,362,396	10/16/2008	10/01/2038
07132#-AC-6	Battelle Memorial Institute Series A Sen				1	30,000,000	119.5200	35,856,560	30,000,000	30,000,000	0	0	0	0	6.750	6.750	FA	821,250	2,025,000	08/05/2009	08/05/2019
07132*-AH-9	Baton Rouge Wtr Wks Company Senior Note				1	6,700,000	89.7000	6,010,055	6,700,000	6,700,000	0	0	0	0	3.710	3.710	FA	103,571	124,285	02/01/2013	02/01/2038
07132*-AJ-5	Baton Rouge Wtr Wks Company Senior Note				1	7,500,000	120.6200	9,046,134	7,500,000	7,500,000	0	0	0	0	6.710	6.710	FA	209,688	503,250	04/28/1998	08/01/2018
07132*-AK-2	Baton Rouge Wtr Wks Company Mortgage Rel				1	2,500,000	114.3100	2,857,741	2,500,000	2,500,000	0	0	0	0	6.710	6.710	FA	69,896	167,750	12/21/2001	08/01/2016
071813-AX-7	BAXTER INTL INC CORPORATE				1FE	22,320,769	118.6500	25,848,338	21,785,000	22,280,587	0	(9,877)	0	0	6.250	6.064	JD	113,464	1,361,563	10/23/2009	12/01/2037
071813-BA-6	BAXTER INTL INC CORPORATE				1FE	12,911,697	109.7800	14,161,472	12,900,000	12,907,259	0	(1,236)	0	0	4.500	4.487	FA	219,300	580,500	12/11/2009	08/15/2019
071813-BF-5	BAXTER INTL INC CORPORATE				1FE	10,955,798	91.1200	10,023,292	11,000,000	10,959,915	0	4,117	0	0	2.400	2.447	FA	99,733	265,467	01/01/2013	08/15/2022
071813-BG-3	BAXTER INTL INC CORPORATE	LS		1	1FE	61,972,075	96.7500	60,894,513	62,940,000	61,970,632	0	(1,443)	0	0	4.500	4.594	JD	125,880	1,447,620	12/05/2013	06/15/2043
071813-BH-1	BAXTER INTL INC CORPORATE				1FE	7,992,320	99.9900	7,999,136	8,000,000	7,993,722	0	1,402	0	0	0.950	0.983	JD	6,333	35,889	06/04/2013	06/01/2016
071813-BK-4	BAXTER INTL INC CORP FLOATER				1FE	29,000,000	100.1300	29,036,656	29,000,000	29,000,000	0	0	0	0	0.413	0.445	MJSD	6,980	64,211	06/04/2013	12/11/2014
07330N-AD-7	BB&T CORP CORPORATE			1	1FE	6,247,740	100.1500	6,209,219	6,200,000	6,245,753	0	(1,987)	0	0	2.300	2.132	AO	37,631	0	10/11/2013	10/15/2018
073730-AB-9	BEAM INC DEBENTURES				2FE	38,233,794	123.1000	46,114,009	37,460,000	37,896,790	0	(35,536)	0	0	7.875	7.686	JJ	1,360,266	2,949,975	06/30/2000	01/15/2023
073902-PR-3	BEAR STEARNS CO INC CORPORATE	R			1FE	25,924,080	116.0600	30,174,586	26,000,000	25,962,469	0	7,830	0	0	6.400	6.440	AO	411,378	1,664,000	09/27/2007	10/02/2017
073902-RU-4	BEAR STEARNS CO INC CORPORATE	R			1FE	24,312,785	119.7400	24,094,697	20,123,000	22,570,565	0	(541,795)	0	0	7.250	3.991	FA	607,882	1,458,918	08/17/2010	02/01/2018
075887-AU-3	BECTON DICKINSON & CO CORPORATE				1FE	12,423,134	112.1300	13,561,736	12,095,000	12,296,688	0	(32,853)	0	0	5.000	4.642	MN	77,274	604,750	12/11/2009	05/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
075887-AV-1	BECTON DICKINSON & CO CORPORATE				1FE	13,245,520	115.9500	13,508,082	11,650,000	13,156,108	0	(28,843)	0	0	6.000	5.085	MN	89,317	699,000	09/28/2011	05/15/2039
075887-AW-9	BECTON DICKINSON & CO CORPORATE				1FE	6,409,151	101.1800	6,071,010	6,000,000	6,361,095	0	(48,056)	0	0	3.250	2.297	MN	26,542	195,000	01/01/2013	11/12/2020
075887-BA-6	BECTON DICKINSON & CO CORPORATE	C			1FE	20,317,780	96.9400	18,902,598	19,500,000	20,245,650	0	(72,130)	0	0	3.125	2.584	MN	89,714	609,375	02/21/2013	11/08/2021
077830-AB-2	Belk, Inc Senior Note				2	5,000,000	104.3500	5,217,556	5,000,000	5,000,000	0	0	0	0	5.310	5.310	JJ	124,637	265,500	07/12/2005	07/12/2015
077830-AD-8	Belk, Inc Senior Note				2Z	71,600,000	110.2100	78,911,624	71,600,000	71,600,000	0	0	0	0	6.200	6.200	FA	1,492,064	4,439,200	08/31/2007	08/31/2017
077830-AE-6	Belk, Inc Senior Note				2Z	40,000,000	106.4400	42,574,648	40,000,000	40,000,000	0	0	0	0	5.700	5.700	MN	240,667	2,280,000	11/23/2010	11/23/2020
077830-AF-3	Belk, Inc Senior Note				2FE	15,020,000	101.7400	15,281,587	15,020,000	15,020,000	0	0	0	0	5.210	5.210	JJ	339,102	782,542	01/25/2012	01/25/2022
077860-AA-4	BELL ATLANTIC PENN DEBENTURES				2FE	7,541,129	98.4900	9,243,099	9,385,000	7,967,365	0	49,321	0	0	6.000	7.722	JD	46,925	563,100	11/02/2000	12/01/2028
079867-AM-9	BELLSOUTH TELECOMMUNICATIONS DEBENTURES				1FE	4,312,665	110.9600	4,887,612	4,405,000	4,342,791	0	3,247	0	0	7.000	7.178	AO	77,088	308,350	05/31/2000	10/01/2025
079867-AP-2	BELLSOUTH TELECOMMUNICATIONS DEBENTURES				1FE	36,457,638	101.5100	42,720,484	42,085,000	36,466,533	0	651	0	0	7.000	8.080	JD	245,496	2,945,950	02/17/2000	12/01/2095
080555-AE-5	BELO CORP DEBENTURES				3FE	10,489,856	107.7500	11,206,000	10,400,000	10,463,591	0	(2,685)	0	0	7.750	7.675	JD	67,167	806,000	06/30/1997	06/01/2027
084423-AL-6	BERKLEY (WR) CORPORATION SENIOR NOTES				2FE	3,478,125	112.6600	3,943,195	3,500,000	3,489,045	0	1,539	0	0	6.150	6.215	FA	81,317	215,250	08/19/2004	08/15/2019
084423-AR-3	BERKLEY (WR) CORPORATION CORPORATE				2FE	14,661,574	107.6700	15,616,924	14,505,000	14,617,367	0	(13,842)	0	0	5.375	5.235	MS	229,562	779,644	09/14/2010	09/15/2020
084423-AS-1	BERKLEY (WR) CORPORATION CORPORATE	LS			2FE	323,838	101.1500	303,437	300,000	321,311	0	(2,196)	0	0	4.625	3.616	MS	4,085	13,875	11/01/2012	03/15/2022
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	18,557,696	110.6200	16,785,357	15,174,000	18,489,550	0	(67,714)	0	0	5.750	4.341	JJ	402,322	872,505	01/01/2013	01/15/2040
08516*-AB-6	Berlin Station LLC Senior Note			2	2FE	78,950,000	115.3800	91,093,186	78,950,000	78,950,000	0	0	0	0	7.500	7.568	MJSD	16,448	5,921,250	02/27/2013	09/30/2031
08516*-AC-4	Berlin Station LLC Term			2	2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	14.879	4.103	MJSD	24,833	143,013	10/31/2013	09/30/2022
000000-00-0	BERRY PLASTICS BERRY PLASTICS HLDG CORP			2	4FE	2,594,010	99.8500	3,017,360	3,021,772	2,915,269	0	73,623	0	0	0.550	6.042	MJSD	182	23,852	08/15/2008	04/03/2015
08623#-AA-4	Berwind Pharmaceutical Service Senior No				2	8,000,000	103.8200	8,305,329	8,000,000	8,000,000	0	0	0	0	6.610	6.610	MS	145,420	528,800	09/22/2004	09/22/2014
08658*-AA-6	BestCo Inc. & Maz Prop. Term Loan C			2	3Z	3,856,426	97.2800	3,751,725	3,856,426	3,850,988	0	(5,437)	0	0	0.676	2.152	MJSD	313	34,071	09/17/2013	05/04/2016
08658*-AB-4	BestCo Inc. & Maz Prop. Revolver B			2	3Z	4,371,192	97.2800	4,252,515	4,371,192	4,371,192	0	0	0	0	0.461	2.976	MON	354	26,862	12/17/2013	05/04/2016
08658*-AC-0	BestCo Inc. & Mazeppa Prop. Term B			2	3	2,394,737	97.2800	2,329,720	2,394,737	2,394,737	0	0	0	0	0.607	2.940	FMAN	194	85,086	05/04/2011	05/04/2016
08658E-AA-5	BESTFOODS CORPORATE				1FE	11,603,500	122.7200	12,272,176	10,000,000	11,212,270	0	(55,188)	0	0	6.625	5.396	AO	139,861	662,500	05/23/2005	04/15/2028
09062X-AB-9	BIOGEN IDEC INC CORPORATE				1FE	11,923,600	116.3500	11,635,375	10,000,000	11,723,110	0	(200,490)	0	0	6.875	2.494	MS	229,167	343,750	06/21/2013	03/01/2018
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu			2	3	57,174,427	98.5900	56,368,556	57,174,427	57,174,427	0	0	0	0	5.125	5.156	MJSD	8,139	2,930,189	08/21/2012	03/31/2032
09172#-AD-1	Bissell, Inc Senior Note			2	2	43,300,000	96.5400	41,802,196	43,300,000	43,300,000	0	0	0	0	4.430	4.454	FMAN	165,177	1,918,190	08/31/2011	08/31/2021
091810-AA-8	Black Bear Hydro Partners, LLC Senior Se			2	2	42,304,000	105.1100	44,467,512	42,304,000	42,304,000	0	0	0	0	7.750	7.753	FA	1,247,674	3,278,560	11/02/2009	11/02/2014
09247X-AC-5	BLACKROCK INC CORPORATE	R			1FE	8,462,683	115.7300	9,126,670	7,886,000	8,366,121	0	(114,100)	0	0	6.250	4.371	MS	145,124	492,875	01/30/2013	09/15/2017
09247X-AH-4	BLACKROCK INC CORPORATE				1FE	17,432,513	105.1300	18,135,479	17,250,000	17,419,312	0	(17,696)	0	0	4.250	4.086	MN	75,349	733,125	03/26/2013	05/24/2021
09247X-AJ-0	BLACKROCK INC CORPORATE	C			1FE	51,625,360	98.3300	48,778,354	49,609,000	51,448,532	0	(154,179)	0	0	3.375	2.873	JD	139,525	1,632,116	08/27/2013	06/01/2022
09247X-AK-7	BLACKROCK INC CORPORATE				1FE	57,733,530	101.2500	58,523,425	57,800,000	57,768,261	0	21,891	0	0	1.375	1.414	JD	66,229	794,750	05/22/2012	06/01/2015
097023-AD-7	BOEING CO DEBENTURES				1FE	7,769,638	133.6000	8,451,207	6,326,000	7,054,699	0	(71,217)	0	0	8.750	6.785	FA	209,109	553,525	06/30/2000	08/15/2021
097023-AE-5	BOEING CO DEBENTURES				1FE	1,948,400	139.3600	2,498,816	1,793,000	1,915,671	0	(3,245)	0	0	8.750	8.009	MS	46,195	156,888	03/18/1997	09/15/2031
097023-AK-1	BOEING CO DEBENTURES				1FE	26,988,032	137.2200	33,962,693	24,750,000	26,827,685	0	(25,360)	0	0	7.875	7.165	AO	411,469	1,949,063	01/05/2007	04/15/2043
097023-AN-5	BOEING CO CORPORATE				1FE	4,633,926	122.6700	5,611,997	4,575,000	4,629,682	0	(568)	0	0	6.875	6.780	AO	66,401	314,531	06/03/2004	10/15/2043
097023-AQ-8	BOEING CO CORPORATE				1FE	4,755,020	131.4000	5,256,000	4,000,000	4,690,980	0	(8,635)	0	0	7.500	6.202	FA	113,333	300,000	07/21/2004	08/15/2042
097023-AS-4	BOEING CO CORPORATE				1FE	22,181,744	128.0100	23,041,678	18,000,000	21,901,167	0	(88,194)	0	0	6.625	5.028	FA	450,500	1,192,500	01/01/2013	02/15/2038
097023-AU-9	BOEING CO CORPORATE				1FE	841,848	118.6100	948,902	800,000	836,359	0	(1,028)	0	0	6.125	5.730	FA	18,511	49,000	10/25/2007	02/15/2033
097023-AV-7	BOEING CO CORPORATE	LS			1FE	11,444,030	100.8900	11,097,901	11,000,000	11,030,117	0	(150,913)	0	0	5.000	3.605	MS	161,944	550,000	02/18/2011	03/15/2014
097023-AW-5	BOEING CO CORPORATE				1FE	8,037,453	117.7800	8,598,290	7,300,000	7,764,162	0	(77,333)	0	0	6.000	4.610	MS	128,967	438,000	03/29/2010	03/15/2019
097023-AX-3	BOEING CO CORPORATE	LS			1FE	14,543,464	132.1900	18,274,701	13,825,000	14,497,209	0	(11,235)	0	0	6.875	6.474	MS	279,860	950,469	06/18/2009	03/15/2039
097023-AY-1	BOEING CO CORPORATE	C			1FE	9,915,700	103.3000	10,329,760	10,000,000	9,981,288	0	15,790	0	0	3.500	3.669	FA	132,222	350,000	07/23/2009	02/15/2015
097023-AZ-8	BOEING CO CORPORATE	LS			1FE	2,968,740	111.4900	3,344,808	3,000,000	2,979,801	0	2,734	0	0	4.875	5.003	FA	55,250	146,250	07/23/2009	02/15/2020
097023-BA-2	BOEING CO CORPORATE				1FE	23,389,406	118.6600	27,174,171	22,900,000	23,370,298	0	(8,963)	0	0	5.875	5.717	FA	508,253	1,345,375	07/28/2011	02/15/2040
09951#-AE-6	Boral USA Senior Note				2	16,000,000	104.2800	16,685,417	16,000,000	16,000,000	0	0	0	0	5.420	5.420	MN	125,262	867,200	05/09/2005	05/09/2015
09951#-AF-3	Boral USA SER A GUARANTEED SR. NOTE				2FE	15,000,000	114.9200	17,237,879	15,000,000	15,000,000	0	0	0	0	7.120	7.120	AO	222,500	1,068,000	04/16/2008	04/16/2018
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE				1FE	9,752,212	93.3500	9,001,201	9,642,000	9,749,236	0	(2,002)	0	0	4.487	4.416	FA	163,440	432,637	09/13/2012	02/15/2042
10138M-AH-8	BOTTLING GROUP LLC CORPORATE				1FE	578,602	101.3000	506,502	500,000	505,114	0	(24,724)	0	0	6.950	1.916	MS	10,232	34,750	12/20/2010	03/15/2014
10138M-AK-1	BOTTLING GROUP LLC CORPORATE				1FE	5,665,743	112.9200	6,436,252	5,700,000	5,680,368	0	3,304	0	0	5.125	5.203	JJ	134,702	292,125	01/14/2009	01/15/2019
105340-AJ-2	BRANDYWINE REALTY TRUST CORPORATE				2FE	12,978,420	109.8700	14,283,671	13,000,000	12,990,274	0	2,271	0	0	5.700	5.722	MN	123,500	741,000	04/24/2007	05/01/2017
10554C-AA-0	BRASKEM AMERICA FINANCE CO CORPORATE			1	2FE	5,078,125	90.5000	4,525,000	5,000,000	5,077,834	0	(291)	0	0	7.125	6.996	JJ	157,344	178,125	06/04/2013	07/22/2041
105750-AB-8	Bray International, Inc. Senior Secured			2	2	6,400,000	112.4000	7,193,284	6,400,000	6,400,000	0	0	0	0	7.150	7.216	MJSD	1,271	457,600	06/30/2008	12/30/2016
105750-AC-6	Bray International, Inc. Senior Secured			2	2	5,000,000	113.2800	5,663,892	5,000,000	5,000,000	0	0	0	0	6.310	6.358	JAJO	69,235	315,500	01/12/2010	01/12/2019
105750-AD-4	Bray International, Inc. Series D Senior			2	2	7,500,000	106.2900	7,971,418	7,500,000	7,500,000	0	0	0	0	5.130	5.162	JAJO	70,538	384,750	10/25/2010	10/25/2022
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se			2	1FE	120,225,000	118.6300	142,621,780	120,225,000	120,225,000	0	0	0	0	6.540	6.540	JD	21,841	7,862,715	11/04/2009	06/30/2024
109200-AB-0	Bright House Networks, LLC Series A Seni				1	50,000,000	110.4000	55,202,125	50,000,000	50,000,000	0	0	0	0	7.250	5.790	FA	1,349,306	3,625,000	02/17/2006	02/17/2016
109200-AC-8	Bright House Networks, LLC Ser 2009-A Gt				1	53,080,000	110.1700	58,478,003	53,080,000	53,080,000	0	0	0	0	7.250	7.250	JJ	1,678,286	3,848,300	07/28/2009	01/25/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
109208-AD-6	Bright House Networks, LLC Ser 2009-A 2			2	1	63,428,571	112.8900	71,606,009	63,428,571	63,428,571	0	0	0	0	7.500	7.498	JJ	2,021,786	4,757,143	07/28/2009	07/28/2019
110122-AB-4	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	199,512	125.6800	188,525	150,000	193,864	0	(2,583)	0	0	6.800	3.890	MN	1,303	10,200	09/30/2011	11/15/2026
110122-AC-2	BRISTOL MYERS SQUIBB CO BD				1FE	8,587,920	124.8400	7,490,382	6,000,000	8,585,556	0	(2,364)	0	0	6.875	4.776	FA	171,875	206,250	02/05/2013	08/01/2097
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	44,795,554	114.4400	49,422,749	43,186,000	44,673,081	0	(33,841)	0	0	5.875	5.600	MN	324,195	2,537,178	10/23/2009	11/15/2036
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	14,194,830	118.8100	15,445,456	13,000,000	14,109,115	0	(21,414)	0	0	6.125	5.485	MN	132,708	796,250	08/10/2009	05/01/2038
110122-AR-9	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	4,843,344	114.3500	5,031,362	4,400,000	4,646,793	0	(51,205)	0	0	5.450	4.025	MN	39,967	239,800	12/01/2009	05/01/2018
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	10,155,408	88.5700	10,052,423	11,350,000	10,195,874	0	40,466	0	0	2.000	3.373	FA	94,583	27,000	09/04/2013	08/01/2022
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	3,241,689	78.0400	2,828,866	3,625,000	3,246,448	0	4,170	0	0	3.250	3.840	FA	49,089	93,629	06/25/2013	08/01/2042
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	14,243,472	95.4600	13,746,532	14,400,000	14,245,271	0	1,799	0	0	3.250	3.379	MN	79,300	0	10/24/2013	11/01/2023
114259-A*-5	Keyspan Energy Delivery NY Senior Note				1	2,680,000	110.3200	2,956,547	2,680,000	2,680,000	0	0	0	0	5.600	5.600	MN	13,340	150,080	11/29/2006	11/29/2016
114474-B*-9	Brookshire Grocery Company Senior Note			2	2FE	6,945,393	103.4700	7,186,443	6,945,393	6,945,393	0	0	0	0	5.050	5.102	MON	29,229	350,742	11/16/2011	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note			2	2Z	996,148	100.0500	996,685	996,148	996,148	0	0	0	0	4.650	4.694	MON	3,860	1,415	11/20/2013	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note			2	2FE	5,232,067	98.0700	5,131,068	5,232,067	5,232,067	0	0	0	0	4.250	4.287	MON	18,530	224,216	11/28/2012	11/29/2027
115236-A#-8	Brown & Brown Inc Senior Note				2	11,300,000	109.9900	12,429,037	11,300,000	11,300,000	0	0	0	0	5.660	5.660	JD	15,990	639,580	12/22/2006	12/22/2016
115236-A@-0	Brown & Brown Inc SENIOR NOTE				2	8,400,000	102.4400	8,604,931	8,400,000	8,400,000	0	0	0	0	6.080	6.080	JJ	235,499	510,720	07/15/2004	07/15/2014
115236-B*-1	Brown & Brown Inc Senior Note				2	12,500,000	103.9200	12,990,210	12,500,000	12,500,000	0	0	0	0	5.370	5.370	JAJO	141,708	671,250	02/01/2008	01/15/2015
115236-B@-9	Brown & Brown Inc Senior Note				2	82,655,000	106.5300	88,055,903	82,655,000	82,655,000	0	0	0	0	4.500	4.500	MJSD	165,310	3,719,475	09/15/2011	09/15/2018
115637-AL-4	BROWN FORMAN CORP CORPORATE			1	1FE	11,997,360	83.8300	10,059,716	12,000,000	11,997,698	0	533	0	0	3.750	3.751	JJ	207,500	266,250	12/10/2012	01/15/2043
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES				2FE	12,823,874	118.9700	21,010,455	17,660,000	13,241,608	0	53,419	0	0	7.400	10.301	MS	384,792	1,306,840	01/25/2001	09/15/2035
117043-AE-9	BRUNSWICK CORP DEBENTURES				3FE	10,272,535	106.5000	10,369,905	9,737,000	10,265,995	0	(6,540)	0	0	7.375	6.604	MS	239,368	0	11/01/2013	09/01/2023
11823*-AA-0	Buckeye Power Generating LLC Tranche B T			2	2	35,911,049	125.1600	44,945,355	35,911,049	35,911,049	0	0	0	0	7.970	8.046	JAJO	731,428	2,901,862	05/01/2009	01/01/2026
120111-BJ-7	BUILDING MATERIALS CORP OF AME CORPORATE			1	3FE	104,500	108.0000	102,600	95,000	101,873	0	(2,627)	0	0	7.500	4.331	MS	2,098	7,125	01/01/2013	03/15/2020
120111-BL-2	BUILDING MATERIALS CORP OF AME CORPORATE			1	3FE	10,615,000	108.2500	10,283,750	9,500,000	10,449,576	0	(165,424)	0	0	6.750	3.638	MN	106,875	388,125	05/23/2013	05/01/2021
12015U-A*-2	Bulab Holdings, Inc. Senior Note			2	2	3,048,956	103.7800	3,203,970	3,087,331	3,076,794	0	4,029	0	0	4.930	5.212	MS	38,474	152,205	10/01/2006	09/30/2015
12015U-A@-0	Bulab Holdings, Inc. Senior Note			2	2	1,000,000	91.6400	916,368	1,000,000	1,000,000	0	0	0	0	3.390	3.390	MS	8,852	33,900	09/27/2012	09/27/2024
120568-AM-2	BUNGE LTD FINANCE CORP BOND				2FE	27,527,914	101.2700	29,368,590	29,000,000	28,935,571	0	191,447	0	0	5.350	6.064	AO	327,539	1,551,500	11/04/2004	04/15/2014
120568-AQ-3	BUNGE LTD FINANCE CORP CORPORATE				2FE	3,250,000	105.7900	5,289,644	5,000,000	4,458,589	0	299,071	0	0	5.100	13.092	JJ	117,583	255,000	10/28/2008	07/15/2015
120569-AA-6	BUNGE LIMITED CORPORATE				2FE	2,996,580	110.9200	3,327,492	3,000,000	2,998,370	0	355	0	0	5.900	5.915	AO	44,250	177,000	03/19/2007	04/01/2017
12189L-AG-6	BURLINGTN NORTH SANTA FE LLC CORPORATE			1	2FE	183,243	98.5800	172,524	175,000	182,934	0	(143)	0	0	4.950	4.654	MS	2,551	8,663	09/29/2011	09/15/2041
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES				2FE	34,306,816	122.8500	44,502,449	36,225,000	34,889,104	0	65,559	0	0	7.000	7.467	JD	112,700	2,535,750	05/16/2002	12/15/2025
12189T-AB-0	BURLINGTON NORTH SANTA F DEBENTURES				2FE	630,024	111.3400	668,071	600,000	605,630	0	(2,429)	0	0	6.875	6.390	FA	15,583	41,250	11/30/1998	02/15/2016
12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES				2FE	47,096,258	117.3000	55,715,600	47,500,000	47,097,086	0	68	0	0	7.250	7.312	FA	1,434,896	3,443,750	09/25/2000	08/01/2097
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES				2FE	8,424,157	119.9100	10,030,129	8,365,000	8,419,458	0	(2,528)	0	0	6.875	6.799	JD	47,924	575,094	01/07/2008	12/01/2027
12189T-AK-0	BURLINGTON NORTH SANTA F CORPORATE				2FE	7,557,546	118.2700	7,527,822	6,365,000	7,276,048	0	(36,409)	0	0	7.082	5.673	MN	60,103	450,769	03/24/2004	05/13/2029
12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES				2FE	11,760,773	114.7100	12,733,110	11,100,000	11,597,749	0	(19,534)	0	0	6.750	6.283	MS	220,613	749,250	04/28/2003	03/15/2029
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES				2FE	14,415,047	131.0700	16,566,746	12,640,000	14,048,868	0	(45,241)	0	0	7.950	6.814	FA	379,621	1,004,880	11/14/2003	08/15/2030
12189T-AX-2	BURLINGTON NORTH SANTA F CORPORATE				2FE	1,095,875	112.8400	1,184,855	1,050,000	1,090,715	0	(847)	0	0	6.200	5.887	FA	24,593	65,100	09/28/2006	08/15/2036
12189T-BA-1	BURLINGTON NORTH SANTA F CORPORATE				2FE	154,639	114.0100	176,713	155,000	154,808	0	36	0	0	5.750	5.781	MS	2,624	8,913	03/11/2008	03/15/2018
122014-AE-3	BURLINGTON RESOURCES INC DEBENTURES				1FE	5,788,731	129.9100	6,495,300	5,000,000	5,432,101	0	(39,739)	0	0	9.125	7.624	AO	114,063	456,250	06/30/2000	10/01/2021
122014-AH-6	BURLINGTON RESOURCES INC DEBENTURES				1FE	5,627,300	131.1600	6,558,250	5,000,000	5,418,104	0	(23,814)	0	0	8.200	7.103	MS	120,722	410,000	03/16/2001	03/15/2025
122014-AL-7	BURLINGTON RESOURCES INC CORPORATE				1FE	2,299,980	126.0700	2,521,420	2,000,000	2,229,693	0	(8,938)	0	0	7.375	6.195	MS	49,167	147,500	09/29/2003	03/01/2029
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT				1FE	31,281,480	127.2600	38,179,246	30,000,000	31,049,120	0	(31,433)	0	0	7.200	6.850	FA	816,000	2,160,000	06/09/2004	08/15/2031
12365*-AB-0	Butler Machinery Company Senior Note				2Z	7,500,000	99.1800	7,438,225	7,500,000	7,500,000	0	0	0	0	4.750	4.750	JD	12,865	0	12/18/2013	12/18/2023
124857-AJ-2	CBS CORP CORPORATE	LS		1	2FE	13,904,979	90.1000	11,506,421	12,770,000	13,882,354	0	(20,187)	0	0	4.850	4.311	JJ	309,673	638,269	10/31/2012	07/01/2042
1248EP-AP-8	CCO HLDGS LLC CAP CORP CORPORATE			1	3FE	3,004,375	108.5000	2,983,750	2,750,000	2,966,585	0	(37,790)	0	0	8.125	4.921	AO	37,860	111,719	06/26/2013	04/30/2020
1248EP-AW-3	CCO HLDGS LLC CAP CORP CORPORATE			1	3FE	49,950	108.2500	48,713	45,000	48,869	0	(1,081)	0	0	7.375	4.504	JD	277	3,319	01/01/2013	06/01/2020
1248EP-AY-9	CCO HLDGS LLC CAP CORP CORPORATE	LS		1	3FE	2,412,500	93.3800	2,334,375	2,500,000	2,416,237	0	3,737	0	0	5.250	5.741	MS	33,177	65,625	06/21/2013	09/30/2022
1248EP-AZ-6	CCO HLDGS LLC CAP CORP CORPORATE	LS		1	3FE	1,908,000	92.7500	1,855,000	2,000,000	1,912,012	0	4,012	0	0	5.125	5.751	FA	38,722	51,250	06/10/2013	02/15/2023
1248EP-BA-0	CCO HLDGS LLC CAP CORP CORPORATE			1	3FE	2,865,000	95.5000	2,865,000	3,000,000	2,866,933	0	1,933	0	0	5.250	6.016	MS	46,375	0	11/07/2013	03/15/2021
1248EP-BC-6	CCO HLDGS LLC CAP CORP CORPORATE			1	3FE	1,945,000	94.7500	1,895,000	2,000,000	1,946,754	0	1,754	0	0	5.750	6.118	MS	38,333	53,347	07/12/2013	09/01/2023
1248EP-BE-2	CCO HLDGS LLC CAP CORP CORPORATE	LS		1	3FE	4,918,750	94.5000	4,725,000	5,000,000	4,921,032	0	2,282	0	0	5.750	5.959	JJ	132,569	34,500	07/19/2013	01/15/2024
12513G-AX-7	CDW LLC FINANCE CORP			1	4FE	5,403,008	110.5000	5,496,270	4,974,000	5,338,128	0	(64,880)	0	0	8.500	5.667	AO	105,698	211,395	06/06/2013	04/01/2019
125152-AC-2	CE GENERATION LLC SECURED			2	3FE	11,534,116	98.5000	11,389,535	11,562,980	11,510,590	0	(2,491)	0	0	7.416	7.594	JD	38,112	615,560	11/01/2013	12/15/2018
12527G-AA-1	CF INDUSTRIES INC CORPORATE				2FE	2,338,354	115.9800	2,319,628	2,000,000	2,335,907	0	(2,447)	0	0	6.875	2.737	MN	22,917	0	12/18/2013	05/01/2018
12527G-AD-5	CF INDUSTRIES INC CORPORATE	LS			2FE	6,563,691	91.0100	5,983,947	6,575,000	6,563,606	0	(85)	0	0	4.950	4.961	JD	27,122	169,964	05/20/2013	06/01/2043
12541W-A#-7	CH Robinson Worldwide Inc Senior Note				1Z	22,810,000	101.7800	23,216,889	22,810,000	22,810,000	0	0	0	0	4.600	4.600	FA	361,412	0	08/27/2013	08/29/2033
12541W-A*-1	CH Robinson Worldwide Inc Senior Note				1Z	5,000,000	100.6200	5,031,179	5,000,000	5,000,000	0	0	0	0	3.970	3.970	FA	68,372	0	08/27/2013	08/28/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12542R-A#-7	CHS Inc. Senior Note			2	2	1,418,400	102.8300	1,458,533	1,418,400	1,418,400	0	0	0	0	5.250	5.249	MS	20,685	74,466	09/21/2004	09/21/2014
12542R-B#-6	CHS Inc. Senior Note			2	2	72,420,000	104.5800	75,739,973	72,420,000	72,420,000	0	0	0	0	4.000	4.019	FMAN	305,773	2,896,800	11/23/2010	11/23/2020
12542R-B*-0	CHS Inc. Senior Note			2	2	47,512,000	109.3000	51,929,209	47,512,000	47,512,000	0	0	0	0	6.180	6.178	AO	709,592	2,936,242	10/04/2007	10/04/2017
12542R-B@-8	CHS Inc. Senior Series J Note			2	2	25,000,000	107.6200	26,905,155	25,000,000	25,000,000	0	0	0	0	5.780	5.820	FMAN	212,736	1,445,000	02/08/2008	02/08/2018
12542R-C*-9	CHS Inc. Sr. Unsecured Notes				2	10,616,196	104.7500	10,475,315	10,000,000	10,528,097	0	(88,099)	0	0	4.080	3.020	JD	24,933	408,000	01/01/2013	06/09/2019
12542R-E*-7	CHS Inc. Senior Note				2	47,950,000	94.3000	45,218,117	47,950,000	47,950,000	0	0	0	0	3.800	3.818	JAJO	399,850	455,525	07/12/2013	07/14/2025
125509-BH-1	CIGNA CORP CORPORATE				2FE	38,746,889	112.6900	43,879,308	38,939,000	38,766,143	0	3,292	0	0	6.150	6.186	MN	305,996	2,394,749	01/23/2007	11/15/2036
125509-BJ-7	CIGNA CORP CORPORATE	R			2FE	858,340	110.8200	958,548	865,000	862,387	0	706	0	0	5.375	5.476	MS	13,690	46,494	03/12/2007	03/15/2017
125509-BK-4	CIGNA CORP CORPORATE				2FE	6,266,484	114.4600	8,584,125	7,500,000	6,820,404	0	127,644	0	0	6.350	8.980	MS	140,229	476,250	10/28/2008	03/15/2018
125509-BN-8	CIGNA CORP CORPORATE			1	2FE	24,914	106.4000	26,599	25,000	24,936	0	8	0	0	4.375	4.418	JD	49	1,094	12/01/2010	12/15/2020
125509-BS-7	CIGNA CORP CORPORATE	LS		1	2FE	495,210	102.0300	510,172	500,000	496,012	0	404	0	0	4.000	4.116	FA	7,556	20,000	11/03/2011	02/15/2022
125581-GH-5	CIT GROUP INC CORPORATE				3FE	154,780	107.2500	152,295	142,000	152,889	0	(1,891)	0	0	5.500	3.836	FA	2,950	7,810	01/01/2013	02/15/2019
125581-GL-6	CIT GROUP INC CORPORATE				3FE	74,900	107.2500	75,075	70,000	74,030	0	(870)	0	0	5.250	3.756	MS	1,082	3,675	01/01/2013	03/15/2018
125896-AZ-3	CMS ENERGY CORP CORPORATE				3FE	1,007,500	111.0400	1,110,410	1,000,000	1,002,171	0	(1,027)	0	0	6.875	6.752	JD	3,056	68,750	10/03/2007	12/15/2015
125896-BA-7	CMS ENERGY CORP CORPORATE				3FE	19,822,585	114.6000	20,054,703	17,500,000	19,731,682	0	(94,454)	0	0	6.550	2.714	JJ	522,181	196,500	12/18/2013	07/17/2017
12589Y-AF-6	PANHANDLE EASTERN PIPELINE SENIOR NOTES				2FE	693,266	103.9000	727,279	700,000	694,945	0	173	0	0	7.000	7.077	JJ	22,594	49,000	09/01/1999	07/15/2029
126117-AR-1	CNA FINANCIAL CORP CORPORATE	LS			2FE	84,682	111.6900	94,939	85,000	84,745	0	25	0	0	5.750	5.798	FA	1,846	4,888	02/09/2011	08/15/2021
12623E-AF-8	CNH CAPITAL AMERICA LLC CORPORATE	LS			3FE	3,703,125	101.3800	3,801,563	3,750,000	3,706,944	0	3,819	0	0	3.625	3.917	AO	28,698	70,612	08/01/2013	04/15/2018
12626#-AJ-4	CRH America Senior Note				2	75,000,000	104.5400	78,401,408	75,000,000	75,000,000	0	0	0	0	8.060	8.060	MS	1,662,375	6,045,000	02/21/2004	09/22/2014
12626P-AF-0	CRH AMERICA INC BONDS	LS			2FE	6,220,750	97.8500	6,115,688	6,250,000	6,224,918	0	596	0	0	6.400	6.435	AO	84,444	400,000	09/22/2003	10/15/2033
12626P-AG-8	CRH AMERICA INC CORPORATE				2FE	2,464,599	111.7100	2,770,463	2,480,000	2,474,588	0	1,669	0	0	6.000	6.083	MS	37,613	148,800	09/07/2006	09/30/2016
12626P-AJ-2	CRH AMERICA INC CORPORATE	LS			2FE	4,998,150	122.4900	6,124,610	5,000,000	4,998,592	0	196	0	0	8.125	8.131	JJ	187,326	406,250	07/16/2008	07/15/2018
12626P-AK-9	CRH AMERICA INC CORPORATE				2FE	99,799	105.5200	105,517	100,000	99,915	0	38	0	0	4.125	4.168	JJ	1,902	4,125	11/30/2010	01/15/2016
126304-AK-0	CSC HOLDINGS INC DEBENTURES				3FE	396,000	114.3800	457,500	400,000	397,983	0	354	0	0	7.625	7.758	JJ	14,064	30,500	01/03/2007	07/15/2018
126307-AC-1	CSC HOLDINGS LLC CORPORATE				3FE	2,557,793	117.2500	3,136,438	2,675,000	2,594,351	0	11,718	0	0	8.625	9.375	FA	87,160	230,719	06/28/2010	02/15/2019
126307-AF-4	CSC HOLDINGS LLC CORPORATE				3FE	101,700	107.7500	96,975	90,000	100,638	0	(1,062)	0	0	6.750	4.920	MN	776	6,075	01/08/2013	11/15/2021
126408-BL-6	CSX CORP DEBENTURES				2FE	4,023,665	119.4800	4,343,258	3,635,000	3,813,783	0	(47,004)	0	0	7.900	6.238	MN	47,861	287,165	12/19/2008	05/01/2017
126408-BP-7	CSX CORP DEBENTURES				2FE	22,703,789	119.8900	26,702,101	22,272,000	22,568,299	0	(13,285)	0	0	7.250	7.092	MN	269,120	1,614,720	01/30/1998	05/01/2027
126408-GM-9	CSX CORP CORPORATE	R			2FE	14,943,750	115.5700	17,335,035	15,000,000	14,971,453	0	5,405	0	0	6.250	6.299	MS	276,042	937,500	09/04/2007	03/15/2018
126408-GS-6	CSX CORP NOTES				2FE	4,120,033	113.0500	3,815,384	3,375,000	4,078,071	0	(12,986)	0	0	6.220	4.817	AO	35,571	209,925	10/27/2011	04/30/2040
126408-GT-4	CSX CORP CORPORATE	LS		1	2FE	5,555,149	103.0000	5,666,976	5,502,000	5,543,280	0	(5,476)	0	0	3.700	3.571	AO	34,494	203,574	10/21/2011	10/30/2020
126408-GU-1	CSX CORP CORPORATE			1	2FE	11,328,839	105.1700	9,943,597	9,455,000	11,292,671	0	(36,168)	0	0	5.500	4.274	AO	109,783	520,025	01/01/2013	04/15/2041
126408-GW-7	CSX CORP CORPORATE			1	2FE	13,963,917	95.3000	13,258,800	13,912,000	13,964,303	0	(696)	0	0	4.750	4.725	MN	56,904	660,820	02/05/2013	05/30/2042
126408-GX-5	CSX CORP CORPORATE			1	2FE	294,936	89.8400	269,533	300,000	294,994	0	58	0	0	4.400	4.503	MS	4,400	13,200	02/15/2013	03/01/2043
126408-GY-3	CSX CORP CORPORATE	LS		1	2FE	19,335,873	84.7400	17,117,520	20,200,000	19,345,962	0	10,089	0	0	4.100	4.352	MS	243,859	569,795	05/06/2013	03/15/2044
126410-LK-3	CSX TRANSPORTATION CORP				2FE	5,631,756	133.9800	6,921,531	5,166,000	5,419,170	0	(29,887)	0	0	9.750	8.712	JD	22,386	503,685	08/23/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION CORP				2FE	4,336,022	132.1500	5,550,174	4,200,000	4,328,088	0	(1,162)	0	0	7.875	7.613	MN	42,263	330,750	08/23/2004	05/15/2043
12641L-BU-6	CSX CORP NOTES				2FE	14,682,225	116.6100	18,075,170	15,500,000	14,887,407	0	21,950	0	0	6.800	7.235	JD	87,833	1,054,000	05/14/1999	12/01/2028
12646R-AB-1	CST BRANDS INC CORPORATE			1	3FE	21,893,375	96.5000	22,122,625	22,925,000	21,896,593	0	3,218	0	0	5.000	5.623	MN	191,042	0	12/16/2013	05/01/2023
126650-BJ-8	CVS CAREMARK CORP CORPORATE				2FE	49,474,875	116.2000	59,959,716	51,600,000	49,808,177	0	70,289	0	0	6.250	6.624	JD	268,750	3,225,000	10/28/2008	06/01/2027
126650-BR-0	CVS CAREMARK CORP CORPORATE				2FE	510,954	113.4100	572,730	505,000	510,576	0	(90)	0	0	6.125	6.039	MS	9,108	30,931	09/24/2009	09/15/2039
126650-BX-7	CVS CAREMARK CORP CORPORATE			1	2FE	15,980,176	109.1400	14,809,864	13,570,000	15,941,832	0	(38,857)	0	0	5.750	4.598	MN	99,702	780,275	03/01/2013	05/15/2041
126650-CB-4	CVS CAREMARK CORP CORPORATE	LS		1	2FE	8,390,508	99.9700	8,397,547	8,400,000	8,390,572	0	64	0	0	2.250	2.274	JD	13,650	0	12/02/2013	12/15/2018
126650-CD-0	CVS CAREMARK CORP CORPORATE			1	2FE	3,742,725	103.4200	3,878,111	3,750,000	3,742,572	0	(153)	0	0	5.300	5.313	JD	14,354	0	12/02/2013	12/05/2043
12673P-AB-1	CA INC CORPORATE				2FE	12,007,550	104.6000	12,552,468	12,000,000	12,010,606	0	(11,601)	0	0	6.125	6.017	JD	61,250	735,000	07/26/2005	12/01/2014
12681#-AC-1	Cabela's Incorporated Senior Note			2	2	6,964,286	109.4700	7,623,531	6,964,286	6,964,286	0	0	0	0	7.200	7.197	JJ	229,821	501,429	01/16/2008	01/16/2018
127097-B#-9	Cabot Oil & Gas Corp Series D Senior Not				2	32,835,000	113.9900	37,428,676	32,835,000	32,835,000	0	0	0	0	6.440	6.440	JJ	969,180	2,114,574	07/16/2008	07/16/2018
127097-C*-2	Cabot Oil & Gas Corp Series E Senior Not				2	11,940,000	114.9900	13,729,992	11,940,000	11,940,000	0	0	0	0	6.540	6.540	JJ	357,902	780,876	07/16/2008	07/16/2020
127097-D#-7	Cabot Oil & Gas Corp Senior Note				2	25,000,000	108.2400	27,060,360	25,000,000	25,000,000	0	0	0	0	5.800	5.800	JJ	668,611	1,450,000	12/30/2010	01/15/2026
127097-D*-1	Cabot Oil & Gas Corp Senior Note				2	25,000,000	107.9300	26,982,080	25,000,000	25,000,000	0	0	0	0	5.420	5.420	JJ	624,806	1,355,000	12/30/2010	01/15/2021
127097-D@-9	Cabot Oil & Gas Corp SENIOR NOTE				2	18,500,000	107.3200	19,853,269	18,500,000	18,500,000	0	0	0	0	5.590	5.590	JJ	476,858	1,034,150	12/30/2010	01/15/2023
12806*-AH-4	Caithness Long Island, LLC Series H Seni			2	2	13,623,637	108.2400	14,746,264	13,623,637	13,623,637	0	0	0	0	5.710	5.709	JJ	358,703	777,910	01/15/2009	01/15/2032
130572-AA-8	California Ridge Wind Energy Senior Secu			2	2	102,053,589	104.5400	106,682,317	102,053,589	102,053,589	0	0	0	0	6.250	6.298	MJSD	17,718	6,378,349	04/27/2012	06/30/2032
131347-BY-1	CALPINE CORP CORPORATE			1	3FE	64,410	109.2500	62,273	57,000	63,228	0	(1,182)	0	0	7.875	5.157	JJ	2,070	4,489	01/01/2013	01/15/2023
000000-00-0	CALPINE CORP CALPINE CORP BK LN			2	4FE	189,138	100.5800	196,115	194,988	191,535	0	2,193	0	0	4.056	4.488	MJSD	22	5,056	08/04/2011	04/01/2018
13342B-AC-9	Cameron International Corp CORPORATE				2FE	79,664	116.2900	87,221	75,000	77,855	0	(542)	0	0	6.375	5.417	JJ	2,205	4,781	05/27/2010	07/15/2018
13342B-AE-5	Cameron International Corp CORPORATE			1	2FE	5,618,623	103.9800	5,859,543	5,635,000	5,622,830	0	1,112	0	0	4.500	4.530	JD	21,131	253,575	01/23/2012	06/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
13342B-AF-2	Cameron International Corp CORPORATE	LS		1	2FE	19,897,280	108.6500	17,644,614	16,240,000	19,809,439	0	(69,002)	0	0	5.950	4.518	JD	80,523	966,280	10/31/2012	06/01/2041
13342B-AM-7	Cameron International Corp CORPORATE				2FE	4,880,281	98.9400	4,872,879	4,925,000	4,880,184	0	(97)	0	0	5.125	5.185	JD	10,517	0	12/11/2013	12/15/2043
13357#-AA-6	Cameron, Pacific, Ridgetop LLC Senior No			2	4	20,472,792	103.4600	21,180,395	20,472,792	20,472,792	0	0	0	0	5.980	6.023	FMAN	115,626	1,241,277	12/22/2005	02/28/2018
134429-AV-1	CAMPBELL SOUP CO CORPORATE				1FE	6,481,215	104.1400	6,768,764	6,500,000	6,489,997	0	2,621	0	0	3.050	3.096	JJ	91,415	198,250	06/30/2010	07/15/2017
134429-AW-9	CAMPBELL SOUP CO CORPORATE				1FE	5,083,823	100.5700	4,522,787	4,497,000	5,019,245	0	(64,578)	0	0	4.250	2.497	AO	40,348	191,123	01/01/2013	04/15/2021
134429-AY-5	CAMPBELL SOUP CO CORPORATE				2FE	596,052	87.4700	524,827	600,000	596,544	0	355	0	0	2.500	2.575	FA	6,208	15,000	07/30/2012	08/02/2022
134429-AZ-2	CAMPBELL SOUP CO CORPORATE	LS			1FE	1,552,245	77.4800	1,212,570	1,565,000	1,552,535	0	236	0	0	3.800	3.846	FA	24,614	59,470	07/30/2012	08/02/2042
13466*-AA-8	CampusParc LP Senior Note			2	2FE	12,500,000	98.2600	12,282,035	12,500,000	12,500,000	0	0	0	0	5.138	5.171	MJSD	23,192	0	12/18/2013	12/31/2043
13885*-AA-1	Canyon Fuel Company, LLC Senior Secured			2	4Z	9,444,444	101.3900	9,575,506	9,444,444	9,444,444	0	0	0	0	6.100	6.172	MON	33,606	97,619	10/11/2013	10/11/2016
14040*-AA-1	Capital Power US Financing LP Senior Not				2	75,000,000	107.1600	80,371,005	75,000,000	75,000,000	0	0	0	0	5.210	5.210	JD	173,667	3,907,500	06/15/2011	06/15/2021
14040H-AN-5	CAPITAL ONE FINANCIAL CORP CORPORATE				2FE	354,409	111.8500	397,061	355,000	354,770	0	65	0	0	6.150	6.172	MS	7,278	21,833	09/05/2006	09/01/2016
14040H-BA-2	CAPITAL ONE FINANCIAL CORP CORPORATE				2FE	398,764	99.9600	399,826	400,000	399,233	0	408	0	0	1.000	1.105	MN	611	4,000	11/01/2012	11/06/2015
14042O-NB-2	CAPITAL ONE BANK USA NA CORPORATE				2FE	2,789,430	92.9700	2,789,040	3,000,000	2,795,543	0	6,113	0	0	3.375	4.285	FA	38,250	0	08/26/2013	02/15/2023
14149#-AD-1	Cardinal Glass Industries Term A				2	46,320,000	98.6100	47,330,833	48,000,000	46,962,084	0	633,533	0	0	0.737	3.622	JAJO	62,878	383,618	12/27/2012	07/29/2015
14149Y-AH-1	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	4,860,500	112.5800	5,629,000	5,000,000	4,936,673	0	13,686	0	0	5.850	6.215	JD	13,000	292,500	06/05/2007	12/15/2017
14149Y-AW-8	CARDINAL HEALTH INC WAS CARDIN CORPORATE	LS			2FE	3,295,621	93.3800	3,081,467	3,300,000	3,295,621	0	0	0	0	4.600	4.608	MS	44,697	85,598	03/08/2013	03/15/2043
14149Y-AX-6	CARDINAL HEALTH INC WAS CARDIN CORPORATE	LS			2FE	5,127,888	97.8600	5,042,777	5,153,000	5,126,607	0	(1,281)	0	0	1.700	1.826	MS	25,794	21,358	12/19/2013	03/15/2018
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE	LS			2FE	4,015,673	93.6300	3,833,989	4,095,000	4,019,733	0	4,060	0	0	3.200	3.434	MS	38,584	73,892	05/29/2013	03/15/2023
14150B-B@-2	CATALENT PHARMA SOLUTION TERM LOAN			2	3FE	11,606,213	100.2700	11,572,547	11,541,294	11,616,780	0	10,567	0	0	3.720	3.427	MJSD	1,176	93,498	02/28/2013	09/15/2016
141781-AC-8	Cargill Inc NOTES 144A				1FE	7,035,165	125.4100	7,963,726	6,350,000	6,818,028	0	(25,993)	0	0	7.375	6.468	AO	117,078	468,313	08/21/2002	10/01/2025
141781-AE-4	Cargill Inc SENIOR NOTES 144A				1FE	6,288,114	128.0800	7,025,298	5,485,000	6,049,293	0	(28,447)	0	0	7.500	6.307	MS	137,125	411,375	09/09/2002	09/01/2026
141781-AT-1	Cargill Inc NOTES				1FE	9,502,500	112.9200	11,291,587	10,000,000	9,575,026	0	9,853	0	0	6.125	6.504	AO	122,500	612,500	06/09/2004	04/19/2034
141781-AW-4	Cargill Inc CORPORATE				1FE	26,439,293	119.3600	30,554,829	25,600,000	26,411,185	0	(17,998)	0	0	6.625	6.350	MS	499,378	1,696,000	08/21/2012	09/15/2037
141781-AY-0	Cargill Inc CORPORATE	C			1FE	17,847,540	103.7800	16,811,485	16,200,000	17,686,377	0	(161,163)	0	0	4.307	2.914	MN	91,093	697,734	02/01/2013	05/14/2021
141781-AZ-7	Cargill Inc CORPORATE				1FE	10,313,820	96.2400	9,623,794	10,000,000	10,282,233	0	(31,587)	0	0	3.250	2.847	MN	41,528	325,000	01/01/2013	11/15/2021
141781-BB-9	Cargill Inc CORPORATE			1	1FE	4,608,090	95.7900	4,310,376	4,500,000	4,592,605	0	(10,211)	0	0	3.300	3.006	MS	49,500	148,500	06/15/2012	03/01/2022
141781-BC-7	Cargill Inc CORPORATE				1FE	25,232,713	85.7200	22,226,885	25,930,000	25,238,831	0	6,795	0	0	4.100	4.259	MN	177,188	913,578	06/12/2013	11/01/2042
141781-G*-9	Cargill Inc SRNT				1FE	58,338,259	135.7200	67,858,734	50,000,000	55,571,972	0	(331,542)	0	0	8.930	7.453	JD	272,861	4,465,000	07/01/2001	12/09/2024
14280*-AL-6	Carlson Companies Senior Note			2	3	300,000	102.8900	308,660	300,000	300,000	0	0	0	0	5.220	5.253	MJSD	653	15,660	06/16/2005	06/16/2015
14280*-AM-4	Carlson Companies Senior Note			2	3	2,857,143	103.6700	2,961,932	2,857,143	2,857,143	0	0	0	0	5.300	5.334	MJSD	6,310	151,429	09/15/2005	09/16/2015
14280*-AN-2	Carlson Companies Senior Note			2	3	1,428,571	105.0600	1,500,824	1,428,571	1,428,571	0	0	0	0	5.800	5.841	MJSD	3,452	82,857	12/16/2005	12/16/2015
14280*-AP-7	Carlson Companies Senior Note			2	3	1,785,714	105.0600	1,876,030	1,785,714	1,785,714	0	0	0	0	5.800	5.841	MJSD	4,315	103,571	12/16/2005	12/16/2015
144141-BP-2	PROGRESS ENERGY CAROLINA 1ST MORTGAGE	C			1FE	14,971,452	128.2700	16,033,625	12,500,000	13,801,659	0	(124,777)	0	0	8.625	6.860	MS	317,448	1,078,125	06/30/2000	09/15/2021
144141-CU-0	PROGRESS ENERGY CAROLINA 1ST MORTGAGE				1FE	13,529,180	112.0400	15,125,130	13,500,000	13,521,883	0	(822)	0	0	6.125	6.108	MS	243,469	826,875	01/23/2004	09/15/2033
144141-CY-2	PROGRESS ENERGY CAROLINA CORPORATE				1FE	3,843,109	121.7400	4,687,183	3,850,000	3,843,369	0	106	0	0	6.300	6.313	AO	60,638	242,550	03/10/2008	04/01/2038
147446-AR-9	CASE NEW HOLLAND INC CORPORATE				3FE	124,163	118.0000	123,900	105,000	120,544	0	(3,619)	0	0	7.875	3.772	JD	689	8,269	01/01/2013	12/01/2017
147528-E@-8	Casey's General Stores Inc Senior Note				2	38,810,000	111.8300	43,400,409	38,810,000	38,810,000	0	0	0	0	5.220	5.220	FA	799,098	2,025,882	08/09/2010	08/09/2020
147528-F*-9	Casey's General Stores Inc Senior Note			2	2Z	6,750,000	96.2100	6,494,105	6,750,000	6,750,000	0	0	0	0	3.750	3.749	JD	9,844	0	12/17/2013	12/17/2028
149123-AZ-4	CATERPILLAR INC DEBENTURES	C			1FE	12,695,524	134.7800	16,558,702	12,286,000	12,488,451	0	(20,463)	0	0	9.375	9.049	MS	339,145	1,151,813	01/27/1997	03/15/2021
149123-BD-2	CATERPILLAR INC CORPORATE				1FE	1,834,560	124.6100	1,869,105	1,500,000	1,708,817	0	(16,788)	0	0	8.000	5.995	FA	45,333	120,000	06/24/2004	02/15/2023
149123-BE-0	CATERPILLAR INC DEBENTURES			1	1FE	12,011,232	125.4000	15,008,231	11,968,000	11,997,926	0	(1,309)	0	0	7.375	7.344	MS	294,213	882,640	04/21/1998	03/01/2097
149123-BF-7	CATERPILLAR INC NOTES				1FE	2,773,440	119.6800	3,411,023	2,850,000	2,792,160	0	2,133	0	0	6.625	6.843	JJ	87,064	188,813	05/16/2002	07/15/2028
149123-BJ-9	CATERPILLAR INC DEBENTURES				1FE	9,183,840	126.5100	11,385,900	9,000,000	9,149,243	0	(5,235)	0	0	7.300	7.120	MN	109,500	657,000	12/01/2005	05/01/2031
149123-BK-6	CATERPILLAR INC BONDS				1FE	21,259,209	126.9300	21,324,576	16,800,000	21,135,423	0	(76,785)	0	0	6.950	5.149	MN	194,600	1,167,600	06/13/2012	05/01/2042
149123-BQ-3	CATERPILLAR INC CORPORATE				1FE	167,091	125.8800	188,825	150,000	160,126	0	(1,694)	0	0	7.900	6.292	JD	527	11,850	05/29/2009	12/15/2018
149123-BS-9	CATERPILLAR INC CORPORATE				1FE	55,044,966	103.7900	50,181,422	48,350,000	54,920,220	0	(124,726)	0	0	5.200	4.333	MN	237,452	1,994,200	12/04/2013	05/27/2041
149123-CB-5	CATERPILLAR INC CORP	LS			1FE	50,881,868	84.0900	42,839,191	50,943,000	50,883,515	0	1,100	0	0	3.803	3.810	FA	731,892	1,937,362	12/06/2012	08/15/2042
14912L-2M-2	CATERPILLAR FINL SVCS CORP BOND				1FE	2,158,494	104.7700	2,042,982	1,950,000	2,033,784	0	(73,594)	0	0	4.750	0.911	FA	34,477	92,625	04/17/2012	02/17/2015
14912L-2Y-6	CATERPILLAR FINL SVCS CORP CORPORATE				1FE	9,265,760	109.5700	8,765,736	8,000,000	8,722,729	0	(320,871)	0	0	5.500	1.329	MS	129,556	440,000	04/17/2012	03/15/2016
14912L-Z4-6	CATERPILLAR FINL SVCS CORP BOND				1FE	3,274,718	100.1400	3,044,256	3,040,000	3,043,208	0	(82,554)	0	0	4.600	1.845	JJ	64,482	139,840	02/18/2011	01/15/2014
149162-B*-9	Dignity Health Senior Secured Notes Seri				1	10,400,000	105.8800	11,010,965	10,400,000	10,400,000	0	0	0	0	6.090	6.091	JJ	316,680	633,360	05/28/2008	05/15/2015
149162-B@-7	Dignity Health Senior Secured Notes Seri				1	3,010,602	114.4300	3,089,713	2,700,000	2,885,340	0	(37,333)	0	0	6.450	4.696	JJ	87,075	174,150	06/09/2010	05/15/2018
14916R-AE-4	CATHOLIC HEALTH INITIATIVES CORP				1FE	17,942,461	100.3300	18,008,930	17,950,000	17,942,333	0	(128)	0	0	2.600	2.608	FA	79,080	0	10/23/2013	08/01/2018
14916R-AF-1	CATHOLIC HEALTH INITIATIVES CORP				1FE	30,967,987	98.0500	30,436,024	31,040,000	30,967,513	0	(474)	0	0	4.200	4.230	FA	220,901	0	10/23/2013	08/01/2023
14987B-AD-5	CC HOLDINGS GS V LLC/CRO CORPORATE				2FE	148,249	99.0500	148,572	150,000	148,445	0	196	0	0	2.381	2.659	JD	159	1,786	06/20/2013	12/15/2017
15089#-AG-3	CELANESE HLDGS CELANESE HLDGS LLC BK LN		0	2	3FE	2,199,275	100.7500	2,298,837	2,281,725	2,272,948	0	3,236	0	70,437	0.196	2.417	JAJO	4,082	8,083	09/16/2013	10/31/2016
15089Q-AD-6	CELANESE US CORPORATE				3FE	5,898,441	95.7500	5,971,928	6,237,000	5,904,963	0	6,522	0	0	4.625	5.385	MS	84,936	57,813	11/22/2013	11/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
151020-AG-9	Celgene Corporation CORPORATE				2FE	94,797	99.5300	94,550	95,000	94,851	0	39	0	0	1.900	1.945	FA	682	1,835	08/06/2012	08/15/2017
151020-AK-0	Celgene Corporation CORPORATE				2FE	1,852,702	99.4500	1,844,814	1,855,000	1,852,857	0	156	0	0	2.300	2.326	FA	17,185	0	08/01/2013	08/15/2018
15135#-AX-0	Centennial Energy Holdings, In Senior No				2	18,206,000	107.7600	19,618,171	18,206,000	18,206,000	0	0	0	0	6.120	6.120	MJSD	68,090	1,114,207	12/09/2002	12/09/2015
15135#-BB-7	Centennial Energy Holdings, In Senior No				2	27,000,000	104.5000	28,215,783	27,000,000	27,000,000	0	0	0	0	4.950	4.950	JAJO	334,125	1,336,500	07/01/2005	07/01/2015
15135#-BF-8	Centennial Energy Holdings, In Senior No				2	19,200,000	108.6400	20,858,002	19,200,000	19,200,000	0	0	0	0	5.540	5.578	JAJO	224,555	1,063,680	10/16/2006	10/14/2016
15135#-BH-4	Centennial Energy Holdings, In SR NT SER				2	30,000,000	105.6200	31,684,495	30,000,000	30,000,000	0	0	0	0	5.780	5.780	MJSD	57,800	1,734,000	06/19/2008	06/19/2015
15135#-BJ-0	Centennial Energy Holdings, In SR NT SER				2	16,250,000	112.9400	18,352,071	16,250,000	16,250,000	0	0	0	0	6.220	6.220	MJSD	33,692	1,010,750	06/19/2008	06/19/2018
15135#-BK-7	Centennial Energy Holdings, In Series S				2	25,400,000	112.9600	28,691,304	25,400,000	25,400,000	0	0	0	0	8.110	8.110	MJSD	68,665	2,059,940	04/15/2009	03/19/2016
15137@-AA-0	Centennial Pipeline LLC Senior Note			2	2	31,200,000	117.1000	36,535,740	31,200,000	31,200,000	0	0	0	0	8.070	8.150	MJSD	6,994	2,517,840	05/04/2001	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note			2	2	9,000,000	116.6500	10,498,772	9,000,000	9,000,000	0	0	0	0	7.990	8.068	MJSD	1,998	719,100	06/28/2001	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note			2	2	6,400,000	116.3700	7,447,818	6,400,000	6,400,000	0	0	0	0	7.870	7.946	MJSD	1,399	503,680	08/23/2001	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note			2	2	4,700,000	117.3200	5,513,963	4,700,000	4,700,000	0	0	0	0	8.090	8.173	MJSD	1,056	380,230	11/01/2001	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note			2	2	3,700,000	116.0400	4,293,486	3,700,000	3,700,000	0	0	0	0	7.920	8.000	MJSD	814	293,040	11/16/2001	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note			2	2	8,300,000	117.0200	9,712,253	8,300,000	8,300,000	0	0	0	0	8.060	8.142	MJSD	1,858	668,980	12/10/2001	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note			2	2	9,000,000	116.4300	10,479,040	9,000,000	9,000,000	0	0	0	0	7.940	8.020	MJSD	1,985	714,600	01/25/2002	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se			2	2	12,100,000	117.5200	14,219,648	12,100,000	12,100,000	0	0	0	0	8.230	8.316	MJSD	2,766	995,830	03/04/2002	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT			2	3FE	69,656,214	115.5000	80,449,901	69,656,214	69,656,214	0	0	0	0	8.200	8.276	MJSD	15,866	5,711,809	02/21/2004	09/30/2023
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE				2FE	9,284,460	121.7600	12,662,666	10,400,000	9,332,062	0	11,202	0	0	6.625	7.511	MN	114,833	689,000	10/28/2008	11/01/2037
15189Y-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE			1	2FE	2,343,926	113.4200	2,132,196	1,880,000	2,336,516	0	(7,415)	0	0	5.850	4.303	JJ	50,713	56,599	03/04/2013	01/15/2041
15189X-AD-0	CENTERPOINT ENERGY CORPORATE				1FE	23,490,123	128.4700	28,905,188	22,500,000	23,323,814	0	(21,715)	0	0	6.950	6.606	MS	460,438	1,563,750	02/13/2004	03/15/2033
15189X-AH-1	CENTERPOINT ENERGY CORPORATE				1FE	7,660,638	110.4100	8,832,720	8,000,000	7,782,414	0	16,039	0	0	5.600	5.973	JJ	224,000	448,000	01/07/2004	07/01/2023
15189X-AM-0	CENTERPOINT ENERGY CORPORATE	LS		1	1FE	25,250,883	82.0900	21,684,579	26,417,000	25,265,749	0	14,091	0	0	3.550	3.796	FA	390,751	752,613	06/26/2013	08/01/2042
15189Y-AC-0	CENTERPOINT ENERGY CORPORATE	R			2FE	12,711,897	110.4400	14,263,236	12,915,000	12,837,684	0	27,973	0	0	6.150	6.419	MN	132,379	794,273	10/28/2008	05/01/2016
15189Y-AE-6	CENTERPOINT ENERGY CORPORATE				2FE	5,950,260	114.8600	6,891,893	6,000,000	5,974,035	0	4,938	0	0	6.000	6.112	MN	46,000	360,000	05/12/2008	05/15/2018
152312-AQ-7	CENTEX CORP BOND				3FE	5,160,080	105.1200	5,117,485	4,868,000	5,130,435	0	(29,644)	0	0	5.250	1.492	JD	11,359	127,785	11/01/2013	06/15/2015
152312-AT-1	CENTEX CORP CORPORATE	LS			3FE	8,747,361	110.3800	9,850,969	8,925,000	8,867,197	0	21,730	0	0	6.500	6.799	MN	96,688	580,125	04/25/2007	05/01/2016
152320-AA-5	Centinela Solar Energy, LLC Senior Note			2	2Z	51,000,000	100.1300	51,067,793	51,000,000	51,000,000	0	0	0	0	5.800	5.841	FMAN	254,717	2,958,000	02/27/2013	05/31/2034
152320-AB-3	Centinela Solar Energy, LLC Senior Note			2	2Z	24,260,000	97.7600	23,716,176	24,260,000	24,260,000	0	0	0	0	5.650	5.689	FMAN	118,032	1,370,690	09/13/2012	05/31/2034
15642@-AA-8	Centric Group, LLC Senior Note			2	2	2,567,000	103.9400	2,668,148	2,567,000	2,567,000	0	0	0	0	5.490	5.526	MJSD	6,655	(17,935)	12/14/2007	12/14/2014
15642@-AC-4	Centric Group, LLC Senior Note				2	3,400,000	95.6400	3,251,944	3,400,000	3,400,000	0	0	0	0	3.600	3.600	MJSD	5,780	122,400	12/14/2012	12/14/2022
15642@-AE-0	Centric Group, LLC Senior Note				2	3,750,000	94.8000	3,555,006	3,750,000	3,750,000	0	0	0	0	3.850	3.850	JAJO	32,885	72,188	04/09/2013	04/09/2025
156686-AJ-6	CENTURY TEL ENTERPRISES INC SENIOR NOTES				3FE	10,523,515	97.2500	10,228,755	10,518,000	10,520,674	0	(202)	0	0	7.200	7.196	JD	63,108	757,296	09/25/2000	12/01/2025
15672J-AA-1	CEQUEL COMMUNICATIONS ESCROW 1 CORPORATE			1	4FE	11,950,500	102.5000	11,779,300	11,492,000	11,904,691	0	(45,809)	0	0	6.375	5.486	MS	215,714	366,308	06/25/2013	09/15/2020
156779-AK-6	CERIDIAN CORP CORPORATE			1	4FE	57,505	115.0000	60,950	53,000	56,813	0	(692)	0	0	8.875	6.996	JJ	2,169	4,769	01/01/2013	07/15/2019
163893-AD-2	Chemtura Corp CORPORATE	LS		1	3FE	5,294,816	101.3800	5,294,816	5,223,000	5,293,431	0	(1,385)	0	0	5.750	5.464	JJ	131,808	0	11/01/2013	07/15/2021
16524R-AE-3	ACCESS MIDSTREAM PARTNERS LP CORPORATE			1	3FE	113,138	107.0000	112,350	105,000	112,003	0	(1,135)	0	0	6.125	4.693	JJ	2,966	6,431	01/01/2013	07/15/2022
165303-D@-4	Chesapeake Utilities Corp Senior Note			2	1	4,200,000	111.5400	4,684,822	4,200,000	4,200,000	0	0	0	0	5.500	5.536	JAJO	50,692	231,000	10/12/2006	10/12/2020
16619#-AA-3	Chester S V C Partnership SR NT			2	2	4,654,758	125.5100	4,826,085	3,845,264	4,224,601	0	(46,199)	0	0	10.480	7.439	MON	12,313	402,984	12/01/1999	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT			2	2	551,356	114.7300	632,577	551,356	551,356	0	0	0	0	7.050	7.153	MON	1,296	39,411	02/21/2004	11/01/2020
16668*-AA-7	Chet Morrison Contractors, LLC Senior Se			2	4	15,017,489	99.9800	15,014,720	15,017,489	15,017,489	0	0	0	0	5.415	5.500	MON	67,766	826,733	08/12/2011	08/12/2014
166764-AA-8	CHEVRONTEXACO CORP CORPORATE	LS		1	1FE	26,815,000	97.8000	26,224,882	26,815,000	26,815,000	0	0	0	0	1.104	1.103	JD	21,381	296,038	11/28/2012	12/05/2017
166764-AB-6	CHEVRONTEXACO CORP CORPORATE	C		1	1FE	51,791,531	90.9600	48,094,466	52,875,000	51,848,782	0	57,251	0	0	2.355	2.597	JD	89,932	1,120,391	07/31/2013	12/05/2022
166764-AG-5	CHEVRONTEXACO CORP CORPORATE	LS		1	1FE	7,045,000	97.3100	6,855,208	7,045,000	7,045,000	0	0	0	0	2.427	2.425	JD	3,325	85,491	06/17/2013	06/24/2020
166764-AH-3	CHEVRONTEXACO CORP CORPORATE	C		1	1FE	116,749,169	96.0000	112,323,867	117,010,000	116,756,651	0	7,482	0	0	3.191	3.217	JD	72,601	1,866,895	08/02/2013	06/24/2023
169905-AD-8	CHOICE HOTELS CORPORATE				2FE	7,670,080	105.2500	7,657,990	7,276,000	7,651,424	0	(18,656)	0	0	5.700	4.785	FA	141,700	207,366	08/13/2013	08/28/2020
169905-AE-6	CHOICE HOTELS CORP				2FE	31,090,618	104.3800	30,851,163	29,558,000	31,036,924	0	(53,693)	0	0	5.750	5.017	JJ	849,793	115,000	12/06/2013	07/01/2022
17121E-AD-9	CHRYSLER GROUP LLC CORPORATE			1	4FE	8,666,875	113.7500	8,758,750	7,700,000	8,529,641	0	(137,234)	0	0	8.250	5.120	JD	28,233	635,250	04/10/2013	06/15/2021
171232-AQ-4	CHUBB CORPORATION CORPORATE	LS			1FE	51,711,103	116.8200	58,758,197	50,300,000	51,602,765	0	(40,390)	0	0	6.000	5.768	MN	419,167	3,018,000	08/18/2010	05/11/2037
171232-AR-2	CHUBB CORPORATION CORPORATE				1FE	1,015,837	114.5500	1,174,126	1,025,000	1,020,277	0	907	0	0	5.750	5.869	MN	7,531	58,938	05/01/2008	05/15/2018
171232-AS-0	CHUBB CORPORATION CORPORATE				1FE	13,952,740	122.3500	14,559,945	11,900,000	13,847,365	0	(44,205)	0	0	6.500	5.255	MN	98,836	773,500	12/07/2011	05/15/2038
171484-AA-6	CHURCHILL DOWNS INC CORPORATE			1	4FE	1,125,000	101.7500	1,144,688	1,125,000	1,125,000	0	0	0	0	5.375	5.375	JD	2,520	0	12/11/2013	12/15/2021
172441-AX-5	Cinemark USA, Inc. CORP	LS		1	4FE	6,007,430	96.7500	6,016,883	6,219,000	6,013,850	0	6,420	0	0	5.125	5.597	JD	14,166	159,362	09/19/2013	12/15/2022
17248R-AJ-5	AT&T MOBILITY LLC SENIOR NOTES	LS			1FE	7,530,117	121.6900	9,126,720	7,500,000	7,525,282	0	(692)	0	0	7.125	7.091	JD	23,750	534,375	08/28/2002	12/15/2031
17252M-AH-3	CINTAS CORP NO 2 NT CORPORATE				1FE	2,036,979	113.1700	1,946,561	1,720,000	1,929,755	0	(49,988)	0	0	6.125	2.814	JD	8,779	105,350	10/21/2011	12/01/2017
17275R-AC-6	CISCO SYSTEMS INC CORPORATE	C			1FE	28,501,693	110.0100	28,563,879	25,964,000	26,858,223	0	(394,255)	0	0	5.500	3.807	FA	511,707	1,428,020	11/12/2009	02/22/2016
17275R-AD-4	CISCO SYSTEMS INC CORPORATE				1FE	6,507,255	111.3200	5,565,849	5,000,000	6,473,796	0	(33,459)	0	0	5.900	4.024	FA	111,444	295,000	01/01/2013	02/15/2039
17275R-AE-2	CISCO SYSTEMS INC CORPORATE	C			1FE	52,902,669	112.4800	58,645,366	52,137,000	52,604,966	0	(80,420)	0	0	4.950	4.748	FA	974,962	2,580,782	01/19/2010	02/15/2019

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17275R-AF-9	CISCO SYSTEMS INC CORPORATE	LS			1FE	44,919,379	106.5400	49,115,000	46,100,000	44,983,943	0	18,409	0	0	5.500	5.679	JJ	1,169,147	2,535,500	11/09/2009	01/15/2040
17275R-AG-7	CISCO SYSTEMS INC CORPORATE	C			1FE	11,381,724	102.2400	11,655,474	11,400,000	11,396,372	0	3,775	0	0	2.900	2.935	MN	40,407	330,600	11/09/2009	11/17/2014
17275R-AH-5	CISCO SYSTEMS INC CORPORATE	LS			1FE	8,953,125	109.0700	9,761,479	8,950,000	8,951,650	0	(261)	0	0	4.450	4.446	JJ	183,649	398,275	12/17/2009	01/15/2020
17275R-AJ-1	CISCO SYSTEMS INC CORPORATE	C			1FE	41,550,496	100.2700	41,711,904	41,600,000	41,595,884	0	16,408	0	0	1.625	1.666	MS	200,922	676,000	03/09/2011	03/14/2014
172967-AS-0	CITIGROUP INC NOTES				1FE	7,921,608	113.2600	9,060,848	8,000,000	7,921,430	0	17	0	0	6.875	6.943	FA	207,778	550,000	06/30/2000	02/15/2098
172967-CQ-2	CITIGROUP INC CORPORATE				2FE	4,832,200	102.8500	5,142,425	5,000,000	4,981,735	0	24,155	0	0	5.000	5.523	MS	73,611	250,000	08/30/2006	09/15/2014
172967-CT-6	CITIGROUP INC CORPORATE				1FE	864,463	110.3200	1,135,214	1,029,000	878,683	0	3,014	0	0	5.850	7.212	JD	3,344	60,197	06/26/2008	12/11/2034
172967-DR-9	CITIGROUP INC CORPORATE				2FE	49,921,758	106.6200	53,015,303	49,725,000	49,893,227	0	(3,787)	0	0	6.125	6.096	FA	1,065,980	3,045,656	09/30/2011	08/25/2036
172967-EC-1	CITIGROUP INC CORPORATE				1FE	22,513,636	109.1400	27,013,264	24,750,000	22,696,218	0	36,150	0	0	5.875	6.573	MN	129,250	1,454,063	10/22/2008	05/29/2037
172967-EP-2	CITIGROUP INC CORPORATE				1FE	4,475,499	122.9700	5,472,152	4,450,000	4,473,493	0	(384)	0	0	6.875	6.829	MS	98,580	305,938	04/15/2008	03/05/2038
172967-EW-7	CITIGROUP INC CORPORATE				1FE	7,708,376	140.2700	8,577,437	6,115,000	7,650,045	0	(24,364)	0	0	8.125	6.161	JJ	229,100	496,844	06/24/2011	07/15/2039
172967-HA-2	CITIGROUP INC CORPORATE				2FE	820,000	115.0600	943,515	820,000	820,000	0	0	0	0	6.675	6.675	MS	16,421	0	09/10/2013	09/13/2043
172967-HE-4	CITIGROUP INC CORPORATE				1FE	259,242	99.6100	263,963	265,000	259,241	0	0	0	0	4.950	5.092	MN	1,968	0	12/03/2013	11/07/2043
17314@-AA-1	CitiLog Enterprises LLC Bridge Equipment				4	0	0.0000	0	0	0	0	(63,470)	0	0	4.000	0.000	MON	0	0	12/14/2011	12/31/2012
17314@-AB-9	CitiLog Enterprises LLC Term Loan			2	6*	685,554	15.2700	685,554	4,490,000	685,554	0	(103,163)	3,050,736	0	4.000	7.457	MON	0	(10,027)	12/31/2012	07/31/2018
17453B-AJ-0	FRONTIER COMMUNICATIONS SENIOR NOTES	LS			3FE	11,408,281	98.2500	11,053,125	11,250,000	11,389,430	0	(3,828)	0	0	9.000	8.856	FA	382,500	832,500	12/18/2013	08/15/2031
17453B-AS-0	FRONTIER COMMUNICATIONS CORPORATE				3FE	243,600	96.0000	230,400	240,000	243,450	0	(150)	0	0	7.875	7.698	JJ	8,715	18,900	01/01/2013	01/15/2027
17453B-AW-1	FRONTIER COMMUNICATIONS CORPORATE	LS			3FE	5,306,120	107.7500	5,245,270	4,868,000	5,294,132	0	(11,988)	0	0	7.125	5.182	MS	102,127	0	11/01/2013	03/15/2019
178002-A@-0	City National Bancshares Corpo Senior No			2	6	3,662,880	90.9100	4,545,297	5,000,000	4,229,367	0	104,460	0	0	5.000	8.568	MJSD	694	253,472	02/21/2007	02/21/2022
18055#-AE-2	Clarion Lion Prop Fd Hldg, L.P Senior No				2	15,678,872	107.1800	16,613,279	15,500,000	15,580,062	0	(38,082)	0	0	5.620	5.337	JD	38,716	871,100	04/21/2011	12/15/2015
18055#-AH-5	Clarion Lion Prop Fd Hldg, L.P Senior No				2	17,200,000	112.0800	19,276,826	17,200,000	17,200,000	0	0	0	0	5.830	5.830	JD	69,636	1,002,760	12/06/2006	12/06/2018
18055#-AJ-1	Clarion Lion Prop Fd Hldg, L.P Senior No				2	6,880,000	108.7200	7,480,195	6,880,000	6,880,000	0	0	0	0	5.690	5.690	JD	17,399	391,472	06/15/2007	06/15/2016
18055#-AK-8	Clarion Lion Prop Fd Hldg, L.P Senior No				2	12,000,000	112.1200	13,454,751	12,000,000	12,000,000	0	0	0	0	5.840	5.840	JD	31,147	700,800	06/15/2007	06/15/2019
184496-AJ-6	CLEAN HARBORS INC CORPORATE	LS		1	3FE	2,060,000	103.0000	2,060,000	2,000,000	2,052,299	0	(7,701)	0	0	5.250	4.610	FA	43,750	52,500	03/20/2013	08/01/2020
184502-AV-4	CLEAR CHANNEL COMMUNICATIONS CORPORATE	LS			6FE	357,000	99.5000	2,368,100	2,380,000	1,692,178	0	605,684	0	0	5.500	47.280	MS	38,543	130,900	04/24/2007	09/15/2014
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE				2FE	15,293,268	101.8200	15,477,218	15,200,000	15,292,705	0	(1,959)	0	0	5.950	5.900	JD	40,196	904,400	10/11/2011	12/15/2036
189054-AF-6	CLOROX COMPANY CORPORATE				2FE	1,939,008	104.3300	1,877,940	1,800,000	1,830,267	0	(28,192)	0	0	5.000	3.338	JJ	41,500	90,000	12/11/2009	01/15/2015
191216-AF-7	COCA COLA CO DEBENTURES				1FE	5,592,620	123.8200	6,810,210	5,500,000	5,592,466	0	(22)	0	0	7.375	7.252	JJ	171,264	405,625	12/22/2000	07/29/2093
191216-AK-6	COCA COLA CO CORPORATE	C			1FE	43,071,955	113.8700	45,127,299	39,630,000	41,616,184	0	(478,016)	0	0	5.350	3.921	MN	270,915	2,120,205	04/17/2012	11/15/2017
191216-AM-2	COCA COLA CO CORPORATE	LS			1FE	3,963,080	112.6300	4,505,044	4,000,000	3,978,314	0	3,518	0	0	4.875	4.993	MS	57,417	195,000	03/03/2009	03/15/2019
191216-AZ-3	COCA COLA CO CORPORATE	LS			1FE	6,871,848	92.1000	6,354,885	6,900,000	6,873,833	0	1,985	0	0	2.500	2.546	AO	43,125	98,708	02/28/2013	04/01/2023
191216-BE-9	COCA COLA CO CORPORATE	C			1FE	26,868,663	96.1800	25,834,512	26,860,000	26,868,474	0	(188)	0	0	3.200	3.196	MN	143,253	0	10/30/2013	11/01/2023
191219-AP-9	Coca Cola Enterprises Inc DEBENTURES				1FE	16,711,116	129.5500	19,339,892	14,929,000	15,856,948	0	(82,386)	0	0	8.500	7.454	FA	528,735	1,268,965	11/07/2000	02/01/2022
191219-AQ-7	Coca Cola Enterprises Inc DEBENTURES				1FE	5,685,130	127.4000	6,369,850	5,000,000	5,391,862	0	(32,172)	0	0	8.000	6.790	MS	117,778	400,000	09/25/2000	09/15/2022
191219-AW-4	Coca Cola Enterprises Inc CORPORATE				1FE	1,742,490	123.4200	1,851,360	1,500,000	1,699,950	0	(10,576)	0	0	7.000	5.528	AO	26,250	105,000	08/04/2009	10/01/2026
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES				1FE	13,115,124	120.7200	15,828,151	13,112,000	13,113,099	0	(57)	0	0	6.700	6.698	AO	185,462	878,504	04/23/1998	10/15/2036
191219-AY-0	Coca Cola Enterprises Inc DEBENTURES				1FE	14,297,243	123.1100	16,028,883	13,020,000	14,016,754	0	(50,574)	0	0	6.950	6.078	MN	115,625	904,890	08/04/2009	11/15/2026
191219-BB-9	Coca Cola Enterprises Inc DEBENTURES				1FE	27,764,158	116.7200	32,304,041	27,677,000	27,703,496	0	(6,879)	0	0	7.125	7.091	FA	821,661	1,971,986	09/25/2000	08/01/2017
191219-BC-7	Coca Cola Enterprises Inc DEBENTURES				1FE	16,733,238	118.8900	20,825,261	17,517,000	16,819,605	0	9,859	0	0	6.750	7.092	JJ	545,217	1,182,398	05/16/2002	01/15/2038
191219-BE-3	Coca Cola Enterprises Inc DEBENTURES				1FE	40,239,377	123.9300	52,388,900	42,274,000	40,727,299	0	55,730	0	0	6.750	7.150	MS	840,196	2,853,495	03/20/2001	09/15/2028
191219-BW-3	Coca Cola Enterprises Inc CORPORATE				1FE	1,633,203	108.5800	1,791,570	1,650,000	1,639,575	0	1,577	0	0	4.500	4.628	FA	28,050	74,250	08/04/2009	08/15/2019
191219-F@-8	Coca Cola Enterprises Inc SENIOR NOTE				1	518,862	128.4900	480,542	374,000	469,287	0	(21,666)	0	0	9.660	2.978	MN	6,021	36,128	09/01/2011	01/29/2018
194162-DN-7	COLGATE PALMOLIVE CO CORPORATE				1FE	5,147,212	104.2300	5,305,106	5,090,000	5,107,938	0	(10,888)	0	0	3.150	2.921	FA	65,025	160,335	03/24/2010	08/05/2015
194162-DX-5	COLGATE PALMOLIVE CO CORPORATE				1FE	447,579	99.8000	449,118	450,000	448,558	0	461	0	0	1.300	1.408	JJ	2,698	5,850	11/03/2011	01/15/2017
194162-DY-3	COLGATE PALMOLIVE CO CORPORATE				1FE	1,108,733	94.1000	1,058,624	1,125,000	1,111,857	0	1,483	0	0	2.450	2.615	MN	3,522	27,563	11/03/2011	11/15/2021
194162-DZ-0	COLGATE PALMOLIVE CO CORPORATE	C			1FE	4,587,607	92.0200	4,200,703	4,565,000	4,584,788	0	(2,202)	0	0	2.300	2.241	MN	16,916	104,995	07/03/2012	05/03/2022
194162-EA-4	COLGATE PALMOLIVE CO CORPORATE				1FE	12,214,905	87.2600	11,761,843	13,479,000	12,260,772	0	45,868	0	0	1.950	3.099	FA	109,517	0	08/07/2013	02/01/2023
194162-EC-0	COLGATE PALMOLIVE CO CORPORATE				1FE	4,455,900	88.1400	4,407,199	5,000,000	4,472,990	0	17,090	0	0	2.100	3.429	MN	17,500	52,208	08/19/2013	05/01/2023
195869-AG-7	Colonial Pipeline Co. CORPORATE				1FE	23,247,663	132.7900	21,406,296	16,120,000	22,963,190	0	(206,307)	0	0	7.630	4.263	MN	105,913	1,229,956	05/23/2013	04/15/2032
195869-AM-4	Colonial Pipeline Co. CORPORATE			1	1FE	8,629,846	100.9200	8,729,395	8,650,000	8,635,186	0	1,859	0	0	3.500	3.528	AO	63,914	302,750	10/15/2010	10/15/2020
195869-AN-2	Colonial Pipeline Co. CORPORATE			1	1FE	10,826,660	88.5300	9,729,821	10,990,000	10,828,027	0	1,367	0	0	4.200	4.288	AO	97,445	237,201	06/06/2013	04/15/2043
195891-AG-1	COLONIAL REALTY LP CORPORATE				2FE	664,695	102.4800	1,022,780	998,000	958,329	0	77,328	0	0	6.250	12.589	JD	2,772	62,375	07/13/2005	06/15/2014
19612*-AD-2	Colonial Williamsburg Found. Series A Se				2	30,156,250	112.7100	33,990,006	30,156,250	30,156,250	0	0	0	0	5.500	5.502	JD	4,607	1,658,594	11/03/2009	11/03/2019
19612*-AE-0	Colonial Williamsburg Found. Series B Se				2	16,185,048	113.3500	18,345,978	16,185,048	16,185,048	0	0	0	0	5.700	5.702	JD	2,563	922,548	11/03/2009	11/03/2021
19612*-AF-7	Colonial Williamsburg Found. Series C Se				2	21,836,417	115.1900	25,152,974	21,836,417	21,836,417	0	0	0	0	5.950	5.951	JD	3,609	1,299,267	11/03/2009	11/03/2024
196522-AE-6	COLORADO INTST GAS CO CORPORATE				2FE	12,735,569	108.0400	14,531,515	13,450,000	12,739,724	0	3,348	0	0	6.850	7.262	JD	40,948	921,325	10/28/2008	06/15/2037
196522-AK-2	COLORADO INTST GAS CO CORPORATE				2FE	26,893,075	111.0600	29,040,898	26,150,000	26,349,597	0	(98,698)	0	0	6.800	6.355	MN	227,214	1,778,200	07/12/2007	11/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES				4FE	1,441,925	104.5000	1,431,650	1,370,000	1,441,342	0	(583)	0	0	7.690	7.020	JD	4,682	52,677	11/01/2013	06/15/2025
197677-AH-0	COLUMBIA/HCA HEALTHCARE CORP DEBENTURES			2	4FE	307,152	86.5000	356,380	412,000	307,160	0	3	0	0	7.500	10.059	MN	3,948	30,900	06/30/2000	11/15/2095
197670-AK-1	HCA INC NOTES				4FE	7,649,504	107.0000	7,776,760	7,268,000	7,631,988	0	(55,673)	0	0	9.000	3.555	JD	29,072	407,970	11/01/2013	12/15/2014
000000-00-0	HCA INC Tranche B-5 Term Loan			2	3FE	9,168,079	99.9800	9,156,789	9,158,218	9,176,645	0	8,567	0	0	2.960	0.594	MJSD	743	100,777	11/01/2013	03/31/2017
000000-00-0	HCA INC Term Loan BK LN			2	3FE	5,034,401	99.9800	5,021,469	5,022,725	5,035,733	0	1,332	0	0	2.405	1.598	MJSD	372	63	11/01/2013	02/02/2016
199575-AT-8	COLUMBUS STHN PWR CO CORPORATE				2FE	1,129,720	116.2500	1,162,467	1,000,000	1,107,749	0	(3,054)	0	0	6.600	5.670	MS	22,000	66,000	03/01/2005	03/01/2033
199575-AV-3	COLUMBUS STHN PWR CO CORPORATE				2FE	5,981,877	109.1400	6,603,183	6,050,000	5,989,898	0	1,316	0	0	5.850	5.931	AO	88,481	353,925	10/11/2005	10/01/2035
20030N-AE-1	COMCAST CORP NOTES				1FE	878,240	100.1300	1,001,260	1,000,000	998,774	0	27,723	0	0	5.300	7.041	JJ	24,439	53,000	04/28/2004	01/15/2014
20030N-AF-8	COMCAST CORP BOND	LS			1FE	8,181,058	106.5100	8,734,025	8,200,000	8,183,561	0	380	0	0	5.650	5.666	JD	20,591	463,300	06/06/2005	06/15/2035
20030N-AG-6	COMCAST CORP CORPORATE				1FE	6,486,865	109.1900	7,916,493	7,250,000	7,017,053	0	84,953	0	0	4.950	6.383	JD	15,950	358,875	05/17/2006	06/15/2016
20030N-AK-7	COMCAST CORP CORPORATE	LS			1FE	10,990,794	116.6400	12,958,737	11,110,000	11,000,845	0	2,094	0	0	6.500	6.584	MN	92,275	722,150	07/08/2008	11/15/2035
20030N-AM-3	COMCAST CORP CORPORATE	LS			1FE	4,825,710	116.0500	5,222,444	4,500,000	4,806,018	0	(6,059)	0	0	6.450	5.907	MS	85,463	290,250	06/30/2010	03/15/2037
20030N-AP-6	COMCAST CORP CORPORATE				1FE	3,328,830	114.5600	3,436,794	3,000,000	3,157,180	0	(47,146)	0	0	6.500	4.631	JJ	89,917	195,000	02/09/2010	01/15/2017
20030N-AR-2	COMCAST CORP CORPORATE	M			1FE	10,643,540	114.7000	12,616,934	11,000,000	10,823,674	0	36,187	0	0	5.875	6.320	FA	244,139	646,250	04/02/2008	02/15/2018
20030N-AV-3	COMCAST CORP CORPORATE				1FE	7,246,773	122.9300	8,789,495	7,150,000	7,239,526	0	(1,583)	0	0	6.950	6.840	FA	187,727	496,925	09/29/2011	08/15/2037
20030N-BB-6	COMCAST CORP CORPORATE				1FE	1,325,714	116.3200	1,163,177	1,000,000	1,321,504	0	(4,210)	0	0	6.400	4.333	MS	21,333	32,000	05/10/2013	03/01/2040
20030N-BC-4	COMCAST CORP CORPORATE		0		2FE	212,361	108.6400	224,923	207,038	234,830	0	(479)	0	22,947	5.500	4.269	NOV	1,217	11,129	07/11/2013	11/23/2029
20030N-BE-0	COMCAST CORP CORPORATE				1FE	389,680	93.0600	362,936	390,000	389,688	0	6	0	0	4.650	4.655	JJ	8,362	18,790	06/26/2012	07/15/2042
200339-AE-9	COMERICA BK SUB NOTES	R		1	1FE	8,899,924	104.0200	9,112,415	8,760,000	8,768,118	0	(15,091)	0	0	8.375	8.184	JJ	338,294	733,650	06/30/2000	07/15/2024
200339-CG-2	COMERICA BK CORPORATE				1FE	4,988,000	112.3800	5,618,811	5,000,000	4,995,454	0	1,298	0	0	5.750	5.782	MN	31,944	287,500	11/16/2006	11/21/2016
20035C-AA-8	COMERICA INC CORPORATE				1FE	2,467,325	102.0800	3,725,957	3,650,000	3,526,829	0	263,688	0	0	5.700	11.578	JD	17,338	208,050	07/13/2005	06/01/2014
201615-CY-5	COMMERCIAL CREDIT GROUP NOTES				1FE	30,210,804	120.3700	32,500,710	27,000,000	29,067,160	0	(121,292)	0	0	7.875	6.875	FA	885,938	2,126,250	09/25/2000	02/01/2025
202795-HG-8	COMMONWEALTH EDISON SECURED				1FE	2,986,920	113.4000	3,401,988	3,000,000	2,989,252	0	293	0	0	5.875	5.906	FA	73,438	176,250	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CORPORATE				1FE	12,388,900	114.2400	11,424,510	10,000,000	12,286,650	0	(60,667)	0	0	5.900	4.292	MS	173,722	590,000	04/12/2012	03/15/2036
202795-HS-2	COMMONWEALTH EDISON CORPORATE	R			1FE	11,974,589	115.5500	14,213,142	12,300,000	12,127,327	0	36,819	0	0	6.150	6.563	MS	222,733	756,450	10/28/2008	09/15/2017
202795-HT-0	COMMONWEALTH EDISON CORPORATE				1FE	10,520,246	121.0300	9,464,225	7,820,000	10,417,780	0	(61,340)	0	0	6.450	4.234	JJ	232,580	504,390	04/13/2012	01/15/2038
202795-HW-3	COMMONWEALTH EDISON CORPORATE	C			1FE	8,003,920	100.0300	8,002,640	8,000,000	8,000,016	0	(1,369)	0	0	1.625	1.608	JJ	59,944	130,000	01/26/2011	01/15/2014
203372-AH-0	COMMSCOPE INC CORPORATE			1	4FE	2,563,550	109.6200	2,587,150	2,360,000	2,536,713	0	(26,837)	0	0	8.250	4.698	JJ	89,778	0	08/15/2013	01/15/2019
20364#-AA-2	Community Development Ventures SRNT			2	6	(23,582)	96.3100	643,527	668,211	(23,582)	(106,461)	0	0	0	5.250	11.617	MS	0	133,358	08/20/1998	09/13/2014
000000-00-0	COMMUNITY HLTH SYST INC			2	3FE	31,262,747	100.6400	31,734,241	31,532,246	31,177,345	0	(99,720)	0	0	2.024	4.050	JAJO	104,283	905,586	11/01/2013	01/25/2017
20373#-AB-9	Community Loan Fund NJ Senior Note			2	4	1,401,001	102.8900	2,057,743	2,000,000	1,883,460	0	85,021	0	0	5.000	10.168	MS	25,278	100,000	04/03/2006	04/03/2016
20373#-AC-7	Community Loan Fund NJ Senior Note			2	4	1,414,306	103.9100	2,078,233	2,000,000	1,838,627	0	78,521	0	0	5.000	10.031	MS	25,278	100,000	10/27/2006	10/27/2016
20373#-AD-5	Community Loan Fund NJ Senior Note			2	4	1,427,071	105.0200	2,100,454	2,000,000	1,783,581	0	69,570	0	0	5.000	9.794	MS	25,278	100,000	05/25/2007	05/25/2017
20373#-AE-3	Community Loan Fund NJ Secured Note			2	4	2,736,834	103.7000	4,147,854	4,000,000	3,174,992	0	161,445	0	0	4.750	11.604	MJSD	6,861	190,000	12/05/2011	12/18/2019
204028-E#-7	Community Reinvestment Fund Unsecured No			2	4	6,053,167	103.0900	10,308,607	10,000,000	8,354,607	0	539,297	0	0	6.500	13.024	MJSD	1,806	650,000	10/02/2008	05/03/2016
20449E-BT-2	COMPASS BANK CORPORATE				2FE	7,985,280	102.3400	8,187,600	8,000,000	7,991,742	0	982	0	0	5.500	5.518	AO	110,000	440,000	03/14/2005	04/01/2020
20449E-EE-2	COMPASS BANK CORPORATE				2FE	1,651,532	91.0100	1,508,085	1,657,000	1,652,817	0	217	0	0	5.900	5.928	AO	24,441	97,763	03/14/2006	04/01/2026
205363-AL-8	COMPUTER SCIENCES CORP CORPORATE				2FE	8,532,450	113.9100	10,251,536	9,000,000	8,742,088	0	50,456	0	0	6.500	7.300	MS	172,250	585,000	03/30/2009	03/15/2018
205887-AC-6	CONAGRA FOODS INC SUB NOTES				3FE	17,102,796	129.0800	21,193,011	16,418,000	16,789,640	0	(37,644)	0	0	9.750	9.297	MS	533,585	1,600,755	09/05/2001	03/01/2021
205887-AF-9	CONAGRA FOODS INC SENIOR NOTES				2FE	12,245,677	120.3000	14,580,034	12,120,000	12,219,439	0	(5,020)	0	0	7.125	7.023	AO	215,888	863,550	03/15/2006	10/01/2026
205887-AR-3	CONAGRA FOODS INC CORPORATE				2FE	11,516,268	118.2900	12,609,582	10,660,000	11,346,745	0	(27,608)	0	0	7.000	6.321	AO	186,550	746,200	01/18/2007	10/01/2028
205887-AX-0	CONAGRA FOODS INC NOTES				2FE	15,907,203	128.5500	17,913,870	13,935,000	15,504,495	0	(49,449)	0	0	8.250	7.079	MS	338,504	1,149,638	04/06/2004	09/15/2030
205887-BD-3	CONAGRA FOODS INC CORPORATE				2FE	18,879,714	112.7000	22,076,685	19,589,000	19,291,588	0	74,626	0	0	5.819	6.314	JD	50,662	1,139,884	06/21/2007	06/15/2017
205887-BS-0	CONAGRA FOODS INC CORPORATE			1	2FE	12,289,100	91.8700	11,254,185	12,250,000	12,288,638	0	(462)	0	0	4.650	4.629	JJ	246,838	284,813	02/26/2013	01/25/2043
20605P-AC-5	CONCHO RESOURCES INC CORPORATE			1	3FE	33,000	108.2500	32,475	30,000	32,532	0	(468)	0	0	6.500	4.506	JJ	899	1,950	01/01/2013	01/15/2022
20605P-AD-3	CONCHO RESOURCES INC CORPORATE	LS		1	3FE	7,096,250	103.2500	7,227,500	7,000,000	7,091,511	0	(4,739)	0	0	5.500	5.266	AO	96,250	192,500	07/30/2013	10/01/2022
207148-AB-9	Conex International LLC Term A			6	6	3	2.6100	214,159	8,211,839	3	0	0	0	0	0.000	8,888.000	FMAN	0	0	08/08/2008	08/08/2013
207148-AC-7	Conex International LLC Revolver			2	6	2	2.6100	22,494	862,538	2	0	0	0	0	0.000	8,888.000	MON	0	0	03/24/2009	08/08/2013
207597-CZ-6	CONNECTICUT LIGHT & PWR CO 1ST REF MORT				1FE	5,635,158	124.0800	6,855,531	5,525,000	5,597,434	0	(4,269)	0	0	7.875	7.691	AO	108,773	435,094	06/30/2000	10/01/2024
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	10,326,391	120.7300	12,085,490	10,010,000	10,307,288	0	(6,651)	0	0	6.350	6.099	JD	52,970	635,635	01/06/2011	06/01/2036
207597-DX-0	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	2,370,500	108.1300	2,162,540	2,000,000	2,352,143	0	(8,482)	0	0	5.750	4.516	MS	38,333	115,000	10/06/2011	03/01/2037
207597-EE-1	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	5,976,060	114.5600	6,873,324	6,000,000	5,985,776	0	2,309	0	0	5.500	5.553	FA	137,500	330,000	02/09/2009	02/01/2019
208251-AE-8	CONOCO INC SENIOR NOTES				1FE	21,330,597	126.5400	24,149,720	19,085,000	21,181,481	0	(97,905)	0	0	6.950	5.783	AO	280,019	1,323,454	06/14/2013	04/15/2029
20825C-AP-9	Conocophillips CORPORATE	LS			1FE	13,460,831	117.3800	13,764,754	11,727,000	13,414,006	0	(39,950)	0	0	5.900	4.851	MN	88,409	691,893	01/01/2013	05/15/2038
20825C-AQ-7	Conocophillips CORPORATE	LS			1FE	18,639,000	125.4000	19,938,870	15,900,000	18,572,943	0	(22,558)	0	0	6.500	5.270	FA	430,625	643,500	10/31/2013	02/01/2039
20825C-AS-3	Conocophillips CORPORATE				1FE	2,015,323	100.3100	2,016,211	2,010,000	2,010,041	0	(2,392)	0	0	4.750	4.634	FA	39,781	95,475	12/20/2010	02/01/2014
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT	LS			1FE	20,278,689	129.9900	23,170,773	17,825,000	19,834,712	0	(60,813)	0	0	7.250	6.194	AO	272,822	1,292,313	01/28/2010	10/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20825V-AB-8	CONOCOPHILLIPS CANADA CORP PUBLIC				1FE	27,311,637	116.6600	28,874,365	24,750,000	27,239,544	0	(65,055)	0	0	5.950	5.160	AO	310,887	1,472,625	01/01/2013	10/15/2036
20854P-AH-2	CONSOL ENERGY INC CORPORATE			1	4FE	1,470,000	103.2500	1,548,750	1,500,000	1,474,575	0	2,671	0	0	6.375	6.674	MS	31,875	95,625	03/07/2012	03/01/2021
20903X-AC-7	CONSOLIDATED COMMUNICATIONS FI CORP			1	4FE	43,938	115.2500	43,795	38,000	43,168	0	(769)	0	0	10.875	6.782	JD	344	4,133	05/02/2013	06/01/2020
209111-ED-1	CONS EDISON CO OF NY DEBENTURES				1FE	9,754,065	101.3000	9,623,120	9,500,000	9,740,683	0	(7,787)	0	0	5.100	4.891	JD	21,533	484,500	01/06/2012	06/15/2033
209111-EF-6	CONS EDISON CO OF NY CORPORATE				1FE	6,502,345	110.2100	6,860,822	6,225,000	6,487,862	0	(8,141)	0	0	5.700	5.339	FA	147,844	354,825	01/06/2012	02/01/2034
209111-EH-2	CONS EDISON CO OF NY CORPORATE				1FE	4,181,430	107.3600	4,437,003	4,133,000	4,178,474	0	(1,214)	0	0	5.300	5.212	MS	73,016	219,049	06/01/2011	03/01/2035
209111-EL-3	CONS EDISON CO OF NY CORPORATE				1FE	16,414,569	114.6000	18,522,460	16,163,000	16,413,280	0	(8,965)	0	0	5.850	5.705	MS	278,408	945,536	03/28/2012	03/15/2036
209111-EM-1	CONS EDISON CO OF NY CORPORATE				1FE	22,109,920	117.6600	25,884,364	22,000,000	22,100,149	0	(2,072)	0	0	6.200	6.162	JD	60,622	1,364,000	07/17/2009	06/15/2036
209111-EQ-2	CONS EDISON CO OF NY CORPORATE				1FE	23,435,445	112.7900	25,348,649	22,475,000	23,442,151	0	(32,856)	0	0	5.700	5.322	JD	106,756	1,281,075	08/21/2012	12/01/2036
209111-ES-8	CONS EDISON CO OF NY CORPORATE	LS			1FE	754,444	121.1300	788,566	651,000	749,363	0	(2,090)	0	0	6.300	5.183	FA	15,494	41,013	06/15/2011	08/15/2037
209111-ET-6	CONS EDISON CO OF NY CORPORATE				1FE	1,039,310	115.4000	1,153,976	1,000,000	1,021,199	0	(4,361)	0	0	5.850	5.284	AO	14,625	58,500	06/10/2009	04/01/2018
209111-EU-3	CONS EDISON CO OF NY CORPORATE	LS			1FE	16,975,428	126.6400	15,663,430	12,368,000	16,796,323	0	(101,494)	0	0	6.750	4.346	AO	208,710	834,840	03/28/2012	04/01/2038
209111-EV-1	CONS EDISON CO OF NY CORPORATE				1FE	2,464,893	121.8400	2,540,272	2,085,000	2,308,213	0	(39,553)	0	0	7.125	4.662	JD	12,380	148,556	09/22/2009	12/01/2018
209111-EX-7	CONS EDISON CO OF NY CORPORATE				1FE	10,219,540	120.2500	10,822,736	9,000,000	9,733,484	0	(120,047)	0	0	6.650	4.870	AO	149,625	598,500	08/10/2009	04/01/2019
209111-EY-5	CONS EDISON CO OF NY CORPORATE	LS			1FE	41,484,003	110.3900	43,364,539	39,282,000	41,400,895	0	(43,901)	0	0	5.500	5.109	JD	180,043	2,160,510	04/05/2012	12/01/2039
209111-FA-6	CONS EDISON CO OF NY CORPORATE				1FE	19,180,660	113.4800	19,485,065	17,170,000	19,104,853	0	(33,815)	0	0	5.700	4.928	JD	43,497	978,690	05/10/2013	06/15/2040
209111-FB-4	CONS EDISON CO OF NY CORPORATE	LS			1FE	5,420,634	91.5700	4,981,452	5,440,000	5,420,962	0	341	0	0	4.200	4.221	MS	67,275	228,480	03/08/2012	03/15/2042
21012@-AE-0	Consolidated Smart Systems, LL Term A1			2	6Z	400,390	14.1700	387,637	2,736,265	387,637	(12,753)	0	698,399	0	0.000	108.128	MJSD	0	0	09/11/2007	03/31/2012
21012@-AF-7	Consolidated Smart Systems, LL Revolver			2	6Z	314,979	14.1700	304,947	2,152,565	304,947	(10,032)	0	549,417	0	11.040	82.550	MON	0	0	01/21/2011	03/31/2012
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr				2FE	14,120,000	98.9100	13,966,692	14,120,000	14,120,000	0	0	0	0	4.820	4.820	JD	35,920	0	12/12/2013	12/12/2023
21017#-AB-9	Consolidated Terminals, LLC Debt in Infr				2FE	4,500,000	98.3600	4,426,108	4,500,000	4,500,000	0	0	0	0	4.930	4.930	JD	11,709	0	12/12/2013	12/12/2025
21036P-AD-0	CONSTELLATION BRANDS INC CORPORATE				3FE	570,625	113.5000	567,500	500,000	566,583	0	(4,042)	0	0	7.250	2.088	MS	12,083	0	11/01/2013	09/01/2016
21036P-AF-5	CONSTELLATION BRANDS INC CORPORATE				3FE	1,163,750	116.2500	1,162,500	1,000,000	1,156,318	0	(7,432)	0	0	7.250	2.396	MN	9,264	36,250	11/01/2013	05/15/2017
21036P-AG-3	CONSTELLATION BRANDS INC CORPORATE				3FE	1,991,975	106.5000	2,011,785	1,889,000	1,917,909	0	(28,747)	0	0	8.375	6.685	JD	7,031	158,204	12/13/2011	12/15/2014
21036P-AH-1	CONSTELLATION BRANDS INC CORPORATE				3FE	5,531,585	106.7500	5,546,730	5,196,000	5,515,587	0	(15,998)	0	0	6.000	5.083	MN	51,960	194,520	09/17/2013	05/01/2022
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE				3FE	21,757,804	93.2500	21,963,173	23,553,000	21,791,987	0	34,183	0	0	4.250	5.272	MN	166,834	336,205	12/06/2013	05/01/2023
210371-AF-7	CONSTELLATION ENERGY GROUP NOTES				2FE	19,357,460	119.5100	20,316,684	17,000,000	18,930,433	0	(54,890)	0	0	7.600	6.520	AO	323,000	1,292,000	05/11/2004	04/01/2032
210371-AK-6	CONSTELLATION ENERGY GROUP CORPORATE				2FE	1,570,771	104.9700	2,099,456	2,000,000	1,882,097	0	72,665	0	0	4.550	7.417	JD	4,044	91,000	05/11/2004	06/15/2015
210518-AT-3	Consumers Energy SENIOR NOTES				1FE	4,893,985	117.4600	5,833,064	4,966,000	4,941,115	0	4,851	0	0	6.875	7.012	MS	113,804	341,413	10/01/1998	03/01/2018
210518-CP-9	Consumers Energy CORPORATE				1FE	3,423,380	109.8800	3,768,953	3,430,000	3,424,191	0	123	0	0	5.800	5.813	MS	58,577	198,940	08/08/2005	09/15/2035
210518-CR-5	Consumers Energy CORPORATE				1FE	1,238,684	117.9600	1,179,639	1,000,000	1,213,692	0	(24,992)	0	0	6.125	1.805	MS	18,035	30,625	05/10/2013	03/15/2019
210518-CU-8	Consumers Energy CORPORATE	LS		1	1FE	13,666,467	88.3400	12,115,241	13,715,000	13,666,503	0	35	0	0	3.950	3.970	MN	69,223	267,862	05/22/2013	05/15/2043
211668@-AA-2	Continental Mills, Inc. Senior Note			2	3	6,000,000	102.0000	6,119,711	6,000,000	6,000,000	0	0	0	0	5.680	5.691	MON	28,400	426,000	09/02/2005	09/01/2020
21246#-AD-8	Convenience Store Investments Senior Not			2	2	1,016,398	101.7800	1,031,732	1,013,644	1,013,834	0	(374)	0	0	7.350	7.339	FMAN	7,657	74,503	10/01/2006	05/24/2014
21246#-AE-6	Convenience Store Investments Senior Not			2	2	3,443,224	102.5400	3,484,849	3,398,566	3,401,955	0	(7,819)	0	0	7.480	7.250	FMAN	26,127	254,213	10/01/2006	05/24/2014
21246#-AF-3	Convenience Store Investments Senior Not			2	2	6,575,781	102.6600	6,750,657	6,575,781	6,575,781	0	0	0	0	7.610	7.679	FMAN	51,432	500,417	05/24/2002	05/24/2014
21246#-AG-1	Convenience Store Investments Senior Not			2	2	7,150,881	104.2100	7,451,672	7,150,881	7,150,881	0	0	0	0	5.680	5.718	FMAN	41,745	406,170	10/04/2004	11/24/2014
21246#-AJ-5	Convenience Store Investments Senior Not			2	2	2,349,640	109.6200	2,575,755	2,349,640	2,349,640	0	0	0	0	5.980	6.024	FMAN	14,441	140,508	03/13/2006	02/24/2016
21246#-AL-0	Convenience Store Investments Senior Not			2	2	14,210,219	115.5300	16,417,413	14,210,219	14,210,219	0	0	0	0	5.970	6.013	FMAN	87,192	848,350	11/26/2007	11/24/2019
21246#-AM-8	Convenience Store Investments Series J S			2	2	19,642,496	115.1800	22,624,589	19,642,496	19,642,496	0	0	0	0	5.800	5.841	FMAN	117,091	1,139,265	11/06/2009	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S			2	2	14,651,815	113.7000	16,659,838	14,651,815	14,651,815	0	0	0	0	5.550	5.588	FMAN	83,576	813,176	02/24/2010	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S			2	2	6,705,317	105.5800	7,079,136	6,705,317	6,705,317	0	0	0	0	4.260	4.282	FMAN	29,358	285,647	09/14/2010	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec			2	2	4,697,253	101.4100	4,763,452	4,697,253	4,697,253	0	0	0	0	3.750	3.767	FMAN	18,104	176,147	01/31/2012	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec			2	2	2,948,736	98.5100	2,904,707	2,948,736	2,948,736	0	0	0	0	3.690	3.706	FMAN	11,183	64,076	04/22/2013	05/24/2033
216871-AF-0	COOPER US INC CORPORATE				2FE	823,868	102.6900	821,522	800,000	823,489	0	(379)	0	0	2.375	0.918	JJ	8,761	0	12/18/2013	01/15/2016
217020-A#-3	Coorstek, Inc Senior Note			2	2	50,000,000	106.9700	53,487,095	50,000,000	50,000,000	0	0	0	0	5.700	5.700	JD	15,833	2,850,000	12/29/2006	12/29/2016
217020-B#-2	Coorstek, Inc Series F Senior Note			2	2	42,000,000	112.0400	47,055,997	42,000,000	42,000,000	0	0	0	0	6.000	5.998	FA	847,000	2,520,000	08/31/2010	08/31/2021
217020-B@-4	Coorstek, Inc Senior Series E Note			2	2	72,850,000	113.5600	82,730,188	72,850,000	72,850,000	0	0	0	0	6.800	6.799	JD	357,774	4,953,800	06/06/2008	06/05/2018
217020-C*-5	Coorstek, Inc Senior Note			2	2	61,140,000	104.1200	63,659,072	61,140,000	61,140,000	0	0	0	0	5.150	5.149	JJ	1,574,355	3,148,710	07/01/2011	07/01/2024
217020-C@-3	Coorstek, Inc Senior Note			2	2	5,000,000	98.6100	4,930,551	5,000,000	5,000,000	0	0	0	0	3.700	3.699	JJ	83,250	0	07/19/2013	07/19/2021
219023-A*-9	Ingredion Inc (fka Corn Prod) Series A S				2	125,420,000	109.5900	137,450,483	125,420,000	125,420,000	0	0	0	0	5.620	5.620	MS	1,879,628	7,048,604	03/25/2010	03/25/2020
219350-AC-9	Corning Inc DEBENTURES				1FE	12,054,680	128.2700	28,219,620	22,000,000	14,599,367	0	453,659	0	0	8.875	16.665	FA	737,611	1,952,500	06/13/2000	08/15/2021
220027-AG-1	RETAIL PROPERTIES INC NOTES 144A				1FE	1,315,406	113.8600	1,502,909	1,320,000	1,318,828	0	371	0	0	7.875	7.910	MS	30,608	103,950	03/20/1996	03/15/2016
22160K-AD-7	COSTCO WHOLESALE CORP CORPORATE				1FE	49,940,500	100.2400	50,119,232	50,000,000	49,961,482	0	19,706	0	0	0.650	0.690	JD	21,667	325,000	11/28/2012	12/07/2015
22160K-AE-5	COSTCO WHOLESALE CORP CORPORATE				1FE	14,961,000	98.2400	14,736,150	15,000,000	14,968,200	0	7,200	0	0	1.125	1.180	JD	7,500	172,500	01/29/2013	12/15/2017
221643-AF-6	COTT BEVERAGES USA INC. CORP			1	4FE	12,124,805	108.0000	12,072,240	11,178,000	11,989,847	0	(134,958)	0	0	8.125	3.101	MS	302,737	58,013	10/11/2013	09/01/2018
222070-A@-3	Coty Inc Series B Senior Secured Note				2	3,400,000	108.4600	3,687,758	3,400,000	3,400,000	0	0	0	0	5.670	5.670	JD	8,033	192,780	06/16/2010	06/16/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
222862-AF-1	COVENTRY HEALTH CARE SENIOR NOTES 144A	R			2FE	50,508,122	105.6000	52,603,265	49,812,000	49,922,198	0	(101,386)	0	0	6.125	5.899	JJ	1,406,843	3,050,985	04/30/2007	01/15/2015
222862-AG-9	COVENTRY HEALTH CARE CORPORATE				2FE	348,960	113.0600	339,176	300,000	334,980	0	(10,431)	0	0	5.950	2.164	MS	5,256	17,850	08/22/2012	03/15/2017
222862-AJ-3	COVENTRY HEALTH CARE CORPORATE			1	2FE	154,690	111.2600	172,457	155,000	154,752	0	26	0	0	5.450	5.476	JD	375	8,448	06/02/2011	06/15/2021
224044-AN-7	COX COMMUNICATIONS INC CORPORATE				2FE	2,009,488	105.6400	2,007,160	1,900,000	1,983,117	0	(3,394)	0	0	6.800	6.335	FA	53,833	129,200	10/07/2003	08/01/2028
224044-BT-3	COX COMMUNICATIONS INC CORPORATE				2FE	6,982,570	106.8000	7,475,638	7,000,000	6,983,102	0	250	0	0	6.950	6.970	JD	40,542	486,500	05/29/2008	06/01/2038
224044-BY-2	COX COMMUNICATIONS INC CORPORATE				2FE	8,370,170	83.4900	7,096,302	8,500,000	8,372,394	0	2,224	0	0	4.700	4.796	JD	17,756	417,256	04/02/2013	12/15/2042
224044-CA-3	COX COMMUNICATIONS INC CORPORATE			1	2FE	8,089,739	87.3700	7,727,752	8,845,000	8,122,610	0	32,871	0	0	2.950	3.992	JD	725	173,227	06/20/2013	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC CORPORATE	LS		1	2FE	19,402,535	81.3100	16,139,748	19,850,000	19,408,613	0	6,079	0	0	4.500	4.637	JD	2,481	593,019	06/06/2013	06/30/2043
224050-AE-4	COX ENTERPRISES DEBENTURES 144A				2FE	3,752,360	116.1000	4,644,160	4,000,000	3,814,017	0	7,443	0	0	7.375	7.941	JJ	136,028	295,000	08/30/2001	07/15/2027
22463#-AA-8	Crawfish Cogen, LLC Term A			2	3	13,645,047	95.6600	13,052,137	13,645,047	13,645,047	0	0	0	0	2.531	2.503	MJSD	946	349,893	05/11/2007	12/31/2018
22541L-BK-8	CREDIT SUISSE FB USA INC CSFB USA	LS			1FE	8,315,899	106.7800	9,022,748	8,450,000	8,421,986	0	15,810	0	0	5.125	5.337	FA	163,601	433,063	12/21/2005	08/15/2015
22704*-AA-1	Croda, Inc. Senior Gtd Note				2	63,660,000	111.9400	71,258,407	63,660,000	63,660,000	0	0	0	0	5.940	5.940	JJ	1,607,097	3,781,404	01/28/2010	01/28/2020
228227-BD-5	CROWN CASTLE INTL CORP CORPORATE				3FE	1,977,500	98.0000	1,960,000	2,000,000	1,977,774	0	274	0	0	5.250	5.407	JJ	48,417	0	11/21/2013	01/15/2023
22861#-AA-6	Crown Two, Inc. Promissory Note			2	5Z	115,609	62.2800	93,898	150,768	116,708	0	1,099	0	0	4.000	9.478	MON	503	768	12/02/2013	05/01/2024
22889#-AA-4	Oatey Co. Senior Secured Note				3	5,000,000	104.7700	5,238,725	5,000,000	5,000,000	0	0	0	0	4.650	4.650	MJSD	5,167	232,500	09/23/2011	09/23/2018
231021-AR-7	CUMMINS ENGINE INC CORPORATE			1	1FE	6,459,794	98.6600	6,314,022	6,400,000	6,458,401	0	(1,393)	0	0	3.650	3.534	AO	62,942	0	10/17/2013	10/01/2023
23157#-AE-9	Curtiss-Wright Corp. Senior Note				2	57,000,000	97.0900	55,338,818	57,000,000	57,000,000	0	0	0	0	4.240	4.240	JD	201,400	2,416,800	12/08/2011	12/01/2026
23157#-AF-6	Curtiss-Wright Corp. Senior Note				2	6,500,000	95.8900	6,232,776	6,500,000	6,500,000	0	0	0	0	3.700	3.700	FA	83,507	120,250	02/26/2013	02/26/2023
23283P-AB-0	CYRUSONE LP / CYRUSONE FINANCE CORPORATE	LS		1	4FE	5,137,500	103.5000	5,175,000	5,000,000	5,130,391	0	(7,109)	0	0	6.375	5.906	MN	40,729	159,375	07/12/2013	11/15/2022
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note			2	2FE	9,401,262	125.3400	11,783,202	9,401,262	9,401,262	0	0	0	0	8.960	8.962	JD	37,438	842,353	09/12/2003	12/15/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec			2	2Z	37,786,068	119.7800	45,261,868	37,786,068	37,786,068	0	0	0	0	7.900	7.901	JD	132,671	2,985,099	09/04/2007	06/15/2027
23311R-AA-4	DCP MIDSTREAM LP CORPORATE	LS			2FE	10,274,700	106.8400	10,683,800	10,000,000	10,251,135	0	(4,374)	0	0	6.750	6.539	MS	198,750	675,000	10/18/2007	09/15/2037
23311R-AD-8	DCP MIDSTREAM LP CORPORATE				2FE	2,796,976	104.5200	2,926,437	2,800,000	2,797,717	0	271	0	0	5.350	5.364	MS	44,108	149,800	03/08/2010	03/15/2020
23311R-AE-6	DCP MIDSTREAM LP CORPORATE				2FE	8,795,688	99.9600	8,796,137	8,800,000	8,796,012	0	353	0	0	4.750	4.756	MS	105,661	418,000	09/14/2011	09/30/2021
23312*-AA-3	DATC Path 15 LLC Senior note			2	1FE	17,639,430	128.3500	22,639,609	17,639,430	17,639,430	0	0	0	0	8.000	7.999	JD	62,718	1,411,154	06/10/2004	12/15/2028
23314#-AF-6	DCT Indl Oper Partnership LP Senior Note				2	2,590,000	105.2300	2,725,417	2,590,000	2,590,000	0	0	0	0	4.020	4.020	FA	40,780	104,118	08/01/2011	08/01/2016
23314#-AH-2	DCT Indl Oper Partnership LP Senior Note				2	15,000,000	108.3800	16,256,806	15,000,000	15,000,000	0	0	0	0	4.970	4.970	FA	291,988	745,500	08/01/2011	08/01/2019
23314#-AK-5	DCT Indl Oper Partnership LP Senior Note				2	16,710,000	109.1600	18,241,176	16,710,000	16,710,000	0	0	0	0	5.500	5.500	FA	359,961	919,050	08/01/2011	08/01/2022
23314#-AL-3	DCT Indl Oper Partnership LP Senior Note				2	10,000,000	109.1600	10,915,548	10,000,000	10,000,000	0	0	0	0	5.570	5.570	FA	218,158	557,000	08/01/2011	08/01/2023
23314#-AM-1	DCT Indl Oper Partnership LP Senior Note				2	6,800,000	99.4400	6,762,248	6,800,000	6,800,000	0	0	0	0	4.210	4.210	MS	82,703	286,280	09/17/2012	09/17/2022
23331A-BH-1	D.R. HORTON INC CORPORATE	LS		1	3FE	10,825,000	101.7500	11,014,438	10,825,000	10,825,000	0	0	0	0	5.750	5.750	FA	252,433	0	07/31/2013	08/15/2023
233326-B#-3	DST Sys Inc. Del Series C Senior Note				2	16,550,000	108.1900	17,905,252	16,550,000	16,550,000	0	0	0	0	5.060	5.060	FA	330,320	837,430	08/09/2010	08/09/2018
233326-C*-6	DST Sys Inc. Del Series D Senior Note				2	21,524,550	108.5900	22,803,920	21,000,000	21,400,779	0	(50,288)	0	0	5.420	5.075	FA	448,957	1,138,200	06/09/2011	08/09/2020
233331-AJ-6	DTE ENERGY COMPANY SENIOR NOTES				2FE	7,324,660	113.6000	7,951,804	7,000,000	7,271,766	0	(7,328)	0	0	6.375	6.031	AO	94,208	446,250	12/10/2004	04/15/2033
233331-AN-7	DTE ENERGY COMPANY CORPORATE	R			2FE	550,000	102.5400	563,951	550,000	550,000	0	0	0	0	7.625	7.625	MN	5,359	41,938	05/06/2009	05/15/2014
23338V-AA-4	DTE ELECTRIC CO CORPORATE	LS		1	1FE	20,347,568	89.0000	18,169,983	20,415,000	20,347,862	0	293	0	0	4.000	4.019	AO	204,150	417,373	05/22/2013	04/01/2043
233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT				1FE	10,483,469	145.7900	15,344,824	10,525,000	10,490,244	0	852	0	0	8.500	8.536	JJ	405,066	894,625	04/20/2001	01/18/2031
233851-AF-1	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	297,105	100.9200	302,760	300,000	297,659	0	253	0	0	3.875	3.993	MS	3,423	11,625	09/07/2011	09/15/2021
233851-AS-3	DAIMLER FINANCE NORTH AMERICA CORP FLOAT				1FE	46,600,000	100.3400	46,756,017	46,600,000	46,600,000	0	0	0	0	0.843	0.905	JAJO	91,700	310,273	01/07/2013	01/09/2015
233851-AT-1	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	6,991,390	100.0700	7,004,942	7,000,000	6,994,137	0	2,747	0	0	1.250	1.292	JJ	41,319	43,750	01/07/2013	01/11/2016
233851-AU-8	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	16,709,530	99.1800	16,489,038	16,625,000	16,694,363	0	(15,167)	0	0	1.875	1.767	JJ	147,201	155,859	01/31/2013	01/11/2018
233851-AY-0	DAIMLER FINANCE NORTH AMERICA CORP FLOAT				1FE	45,000,000	100.2100	45,092,704	45,000,000	45,000,000	0	0	0	0	0.922	0.945	FMAN	70,295	108,675	07/24/2013	08/01/2016
23386#-AH-5	Dairy Farmers of America Senior Note				2	25,000,000	91.5700	22,892,953	25,000,000	25,000,000	0	0	0	0	3.760	3.760	JD	36,556	940,000	12/17/2012	12/17/2024
23390#-AA-4	The Chefs' Warehouse, Inc. Senior Secure			2	4	47,190,000	99.9000	47,141,897	47,190,000	47,190,000	0	0	0	0	5.900	5.943	JAJO	572,310	1,392,105	04/17/2013	04/17/2023
234048-AA-0	Daisy Brand, LLC Senior Note				2	9,320,000	94.2100	8,780,580	9,320,000	9,320,000	0	0	0	0	3.790	3.790	MN	39,248	353,228	11/21/2012	11/21/2022
235825-AD-8	Dana Holding Corp CORPORATE			1	3FE	10,000,000	100.2500	10,025,001	10,000,000	10,000,000	0	0	0	0	6.000	6.000	MS	248,333	0	07/30/2013	09/15/2023
235851-AH-5	DANAHER CORP CORPORATE				1FE	1,202,315	114.0800	1,140,808	1,000,000	1,180,942	0	(21,373)	0	0	5.400	1.724	MS	18,000	27,000	05/10/2013	03/01/2019
235851-AM-4	DANAHER CORP CORPORATE			1	1FE	11,209,585	103.9000	10,987,274	10,575,000	11,133,312	0	(70,352)	0	0	3.900	3.062	JD	9,165	412,425	01/01/2013	06/23/2021
237194-AJ-4	DARDEN RESTAURANTS INC CORPORATE	LS			2FE	4,780,848	96.1300	4,614,308	4,800,000	4,784,113	0	1,634	0	0	4.500	4.550	AO	45,600	216,000	10/05/2011	10/15/2021
23918K-AM-0	DAVITA INC CORPORATE	LS		1	4FE	3,225,000	107.2500	3,217,500	3,000,000	3,222,092	0	(2,908)	0	0	6.625	3.457	MN	33,125	0	12/18/2013	11/01/2020
239753-BG-0	DAYTON HUDSON CORP DEBENTURES				1FE	15,102,450	131.4400	19,716,750	15,000,000	15,055,108	0	(4,990)	0	0	9.700	9.628	JD	64,667	1,455,000	07/17/1991	06/15/2021
239753-BL-9	DAYTON HUDSON CORP DEBENTURES	C			1FE	10,078,763	129.4000	11,436,284	8,838,000	9,536,204	0	(59,266)	0	0	8.875	7.567	AO	196,093	784,373	06/30/2000	04/01/2022
239753-DJ-2	DAYTON HUDSON CORP DEBENTURES				1FE	12,207,800	118.5100	13,036,540	11,000,000	11,874,963	0	(39,296)	0	0	6.750	5.907	JJ	371,250	742,500	09/23/2002	01/01/2028
239753-DL-7	DAYTON HUDSON CORP TARGET CORPORATION				1FE	4,026,583	118.0100	4,543,308	3,850,000	3,985,305	0	(5,555)	0	0	6.650	6.278	FA	106,677	256,025	05/24/2004	08/01/2028
242370-AA-2	DEAN FOOD CO CORPORATE				4FE	15,435,936	110.5000	15,331,875	13,875,000	15,338,173	0	(97,763)	0	0	7.000	2.476	JD	80,938	485,625	11/01/2013	06/01/2016
244199-AU-9	DEERE & CO DEBENTURES				1FE	109,727	130.6400	125,412	96,000	103,685	0	(688)	0	0	8.500	7.170	JJ	3,899	8,160	01/25/2001	01/09/2022
244199-AZ-8	DEERE & CO DEBENTURES				1FE	7,553,326	138.8700	7,693,210	5,540,000	7,442,868	0	(40,409)	0	0	8.100	4.979	MN	57,339	293,220	07/11/2013	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
244199-BA-2	DEERE & CO NOTES				1FE	18,307,420	128.5500	23,139,774	18,000,000	18,262,021	0	(9,124)	0	0	7.125	6.970	MS	420,375	1,282,500	05/17/2006	03/03/2031
244199-BB-0	DEERE & CO SENIOR NOTES				1FE	13,258,350	102.0500	12,246,204	12,000,000	12,051,312	0	(164,628)	0	0	6.950	5.565	AO	152,900	834,000	05/20/2004	04/25/2014
244199-BC-8	DEERE & CO CORPORATE				1FE	17,725,727	110.4000	19,625,068	17,776,000	17,747,437	0	3,848	0	0	4.375	4.404	AO	162,021	777,700	12/08/2011	10/16/2019
244199-BE-4	DEERE & CO CORPORATE			1	1FE	19,852,291	93.5100	18,612,489	19,905,000	19,859,458	0	4,743	0	0	2.600	2.630	JD	33,064	517,530	06/06/2012	06/08/2022
244199-BF-1	DEERE & CO CORPORATE	LS		1	1FE	146,437,318	87.7300	124,969,329	142,441,000	146,321,595	0	(99,299)	0	0	3.900	3.737	JD	339,484	5,351,112	11/15/2013	06/09/2042
24422E-QY-8	JOHN DEERE CAPITAL CORP CORPORATE				1FE	1,798,092	102.9200	1,852,510	1,800,000	1,799,475	0	390	0	0	2.950	2.973	MS	16,520	53,100	03/03/2010	03/09/2015
24422E-RC-5	JOHN DEERE CAPITAL CORP CORPORATE				1FE	798,424	103.2200	825,788	800,000	799,205	0	312	0	0	2.250	2.292	JD	1,200	18,000	06/02/2011	06/07/2016
000000-00-0	DEL MONTE FOODS CO SR DISC 144 TERM LOAN			2	4FE	186,385	100.1400	186,223	185,959	186,206	0	(180)	0	0	0.477	3.992	FMAN	21	6,852	02/12/2013	03/08/2018
24618#-AD-2	Delaware North Companies Senior Note				2	18,050,000	112.3300	20,275,511	18,050,000	18,050,000	0	0	0	0	6.080	6.080	JD	33,533	1,097,440	12/20/2007	12/20/2017
24618#-AG-5	Delaware North Companies Senior Note				2	6,000,000	94.5300	5,672,025	6,000,000	6,000,000	0	0	0	0	3.930	3.930	JJ	98,905	0	07/31/2013	07/31/2023
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT				2FE	41,519,503	121.6300	46,375,616	38,129,000	40,914,474	0	(74,500)	0	0	9.000	8.193	AO	724,451	3,431,610	06/19/2003	04/15/2031
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE			1	1FE	17,619,861	88.5200	15,146,591	17,110,000	17,604,537	0	(9,857)	0	0	4.000	3.830	JD	57,033	684,400	06/28/2012	06/01/2042
247126-AH-8	DELPHI AUTO SYSTEMS CORP CORPORATE			1	2FE	1,068,750	102.8800	1,028,750	1,000,000	1,063,754	0	(4,996)	0	0	5.000	3.876	FA	18,889	25,139	05/28/2013	02/15/2023
24713E-AF-4	DELPHI CORP CORPORATE			1	2FE	2,150,000	110.8800	2,217,500	2,000,000	2,115,621	0	(21,216)	0	0	6.125	4.751	MN	15,653	122,500	05/11/2012	05/15/2021
24715@-AA-2	Deloitte LLP Guaranteed Series A Senior			2	1	45,454,545	112.9800	51,356,479	45,454,545	45,454,545	0	0	0	0	6.730	6.729	FA	1,113,169	3,059,091	08/20/2008	08/20/2023
24715@-AD-6	Deloitte LLP Series B Senior Note				1	6,250,000	113.4000	7,087,399	6,250,000	6,250,000	0	0	0	0	6.290	6.290	MS	113,569	393,125	09/17/2009	09/17/2019
24715@-AK-0	Deloitte LLP Senior Note				1	6,900,000	96.6100	6,666,284	6,900,000	6,900,000	0	0	0	0	4.350	4.350	MN	36,685	300,150	11/17/2011	11/17/2023
24715@-AQ-7	Deloitte LLP Senior Note		E		1	1,000,000	99.3700	993,724	1,000,000	1,000,000	0	0	0	0	4.400	4.400	AO	8,311	0	10/23/2013	10/23/2023
247748-A@-5	Delta Natural Gas Co Inc Senior Note			2	2	52,155,172	94.1200	49,089,430	52,155,172	52,155,172	0	0	0	0	4.260	4.282	MJSD	67,889	2,221,810	12/20/2011	12/20/2031
247916-AC-3	DENBURY RES INC CORPORATE			1	3FE	1,265,625	106.5000	1,331,250	1,250,000	1,261,599	0	(1,695)	0	0	6.375	6.175	FA	30,104	79,688	07/11/2011	08/15/2021
24823U-AG-3	DENBURY RES INC. CORPORATE			1	3FE	106,875	110.1200	104,619	95,000	103,205	0	(3,670)	0	0	8.250	3.932	FA	2,961	7,838	01/01/2013	02/15/2020
24823U-AH-1	DENBURY RES INC. CORPORATE			1	4FE	19,032,500	90.2500	17,147,500	19,000,000	19,028,394	0	(4,106)	0	0	4.625	4.575	JJ	405,201	390,556	05/07/2013	07/15/2023
25040#-AJ-4	NatureSweet, LTD. (Dsrt Glory) Senior Se			2	3	15,000,000	105.8500	15,878,165	15,000,000	15,000,000	0	0	0	0	6.500	6.552	JAJO	230,208	975,000	04/06/2011	04/06/2018
250847-DU-1	DTE Electric Company CORPORATE				1FE	2,824,374	115.7100	3,315,172	2,865,000	2,830,035	0	926	0	0	6.350	6.462	AO	38,407	181,928	07/24/2006	10/15/2032
250847-DV-9	DTE Electric Company CORPORATE	C			1FE	12,032,460	102.6500	12,317,976	12,000,000	12,001,826	0	(3,984)	0	0	5.400	5.364	FA	270,000	648,000	07/09/2004	08/01/2014
250847-DZ-0	DTE Electric Company CORPORATE				1FE	11,950,799	103.9000	12,467,520	12,000,000	11,957,423	0	1,031	0	0	5.450	5.478	FA	247,067	654,000	08/15/2005	02/15/2035
250847-EA-4	DTE Electric Company CORPORATE				1FE	941,689	112.8900	967,501	857,000	936,502	0	(1,712)	0	0	5.700	5.026	AO	12,212	48,849	10/26/2010	10/01/2037
250847-EB-2	DTE Electric Company CORPORATE	LS			1FE	10,620,330	124.9600	13,121,231	10,500,000	10,607,433	0	(2,118)	0	0	6.625	6.536	JD	57,969	695,625	07/25/2006	06/01/2036
250847-EH-9	DTE Electric Company CORPORATE	LS		1	1FE	10,677,528	91.9200	9,926,820	10,800,000	10,681,305	0	2,094	0	0	4.500	4.570	MS	162,000	486,000	09/06/2011	09/01/2041
250847-EJ-5	DTE Electric Company CORPORATE			1	1FE	1,497,660	93.7700	1,406,610	1,500,000	1,497,964	0	211	0	0	2.650	2.668	JD	1,767	39,750	06/19/2012	06/15/2022
250847-EK-2	DTE Electric Company CORPORATE	LS		1	1FE	9,418,964	88.3700	8,432,208	9,542,000	9,420,196	0	1,210	0	0	3.950	4.024	JD	16,752	351,728	06/26/2013	06/15/2042
251799-AA-0	DEVON ENERGY CORP NT DEBENTURES				2FE	53,949,512	130.1500	59,932,694	46,050,000	52,687,131	0	(184,929)	0	0	7.950	6.579	AO	772,873	3,660,975	02/15/2007	04/15/2032
25179M-AJ-2	DEVON ENERGY CORP CORPORATE			1	2FE	26,364,223	102.8300	27,172,563	26,425,000	26,393,143	0	11,965	0	0	2.400	2.449	JJ	292,437	634,200	07/05/2011	07/15/2016
25179M-AK-9	DEVON ENERGY CORP CORPORATE			1	2FE	1,986,140	102.2400	2,044,800	2,000,000	1,989,034	0	1,216	0	0	4.000	4.085	JJ	36,889	80,000	07/05/2011	07/15/2021
25179M-AL-7	DEVON ENERGY CORP CORPORATE	LS		1	2FE	5,636,481	104.2100	4,679,029	4,490,000	5,610,606	0	(22,439)	0	0	5.600	4.069	JJ	115,942	251,440	10/31/2012	07/15/2041
25179M-AT-0	DEVON ENERGY CORP CORPORATE			1	2FE	499,135	98.9500	494,762	500,000	499,138	0	3	0	0	2.250	2.287	JD	375	0	12/11/2013	12/15/2018
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT				2FE	60,277,461	128.6200	65,485,689	50,914,000	58,652,762	0	(229,888)	0	0	7.875	6.424	MS	1,013,507	4,009,478	08/24/2006	09/30/2031
25212#-AE-7	DEX MEDIA EAST LLC / FIN BK LN NEW TERM			2	6Z	1,230,710	67.7000	1,606,708	2,373,275	1,567,181	0	253,762	0	0	4.676	0.000	JAJO	18,211	30,419	01/29/2010	12/30/2016
25245B-AA-5	DIAGEO INVESTMENT CORP CORPORATE				1FE	2,203,560	91.5800	1,831,645	2,000,000	2,198,828	0	(3,928)	0	0	4.250	3.682	MN	11,806	85,000	10/16/2012	05/11/2042
25271C-AK-8	DIAMOND OFFSHORE DRILLIN CORPORATE	C			1FE	5,769,950	116.0000	5,800,192	5,000,000	5,566,485	0	(95,005)	0	0	5.875	3.525	MN	48,958	293,750	10/20/2011	05/01/2019
25271C-AM-4	DIAMOND OFFSHORE DRILLIN CORPORATE	LS		1	1FE	3,839,195	96.6100	3,724,373	3,855,000	3,839,278	0	83	0	0	3.450	3.499	MN	20,689	0	10/31/2013	11/01/2023
25271C-AN-2	DIAMOND OFFSHORE DRILLIN CORPORATE	LS		1	1FE	21,388,214	97.9900	21,318,639	21,755,000	21,387,736	0	(478)	0	0	4.875	4.984	MN	164,975	0	12/04/2013	11/01/2043
000000-00-0	Diamond Rental, Inc. Revolver C			2	4Z	76,000	97.2400	73,900	76,000	76,000	0	0	0	0	7.877	8.392	MON	288	1,800	09/11/2013	03/15/2016
252747-AD-2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES	R			2FE	5,000,000	108.4000	5,420,200	5,000,000	5,000,000	0	0	0	0	8.750	8.750	JD	19,444	437,500	06/30/2000	06/15/2015
253651-A#-0	Diebold, Inc. Senior Note				3	5,000,000	107.0200	5,350,973	5,000,000	5,000,000	0	0	0	0	5.500	5.501	MN	35,139	275,000	03/02/2006	03/02/2016
25389J-A#-3	Digital Realty Trust LP Series C Senior				2FE	9,000,000	113.6000	10,223,525	9,000,000	9,000,000	0	0	0	0	9.680	9.876	MON	16,940	871,200	01/06/2009	01/06/2016
25389J-B#-2	Digital Realty Trust LP Series F Senior				2FE	17,000,000	102.1500	17,365,015	17,000,000	17,000,000	0	0	0	0	4.500	4.542	MON	14,875	765,000	02/03/2010	02/03/2015
25389J-B*-6	Digital Realty Trust LP Series D Senior				2FE	31,200,000	102.1600	31,874,456	31,200,000	31,200,000	0	0	0	0	4.570	4.613	MON	27,725	1,425,840	01/20/2010	01/20/2015
25389J-B@-4	Digital Realty Trust LP Series E Senior				2FE	21,785,000	107.5800	23,435,422	21,785,000	21,785,000	0	0	0	0	5.730	5.798	MON	24,272	1,248,281	01/20/2010	01/20/2017
25459H-AN-5	DIRECTV HOLDINGS FIN INC CORPORATE				2FE	9,992,155	103.3000	10,329,660	10,000,000	9,997,624	0	1,592	0	0	3.550	3.567	MS	104,528	355,000	06/02/2010	03/15/2015
25459H-AX-3	DIRECTV HOLDINGS FIN INC CORPORATE			1	2FE	40,737,664	98.7500	35,920,349	36,375,000	40,682,077	0	(55,587)	0	0	6.000	5.171	FA	824,500	1,331,250	04/30/2013	08/15/2040
25459H-AY-1	DIRECTV HOLDINGS FIN INC CORPORATE				2FE	13,736,642	104.9700	13,784,516	13,132,000	13,425,042	0	(130,331)	0	0	3.500	2.435	MS	153,207	459,620	09/29/2011	03/01/2016
25459H-BA-2	DIRECTV HOLDINGS FIN INC CORPORATE	LS			2FE	9,032,791	104.8600	8,535,281	8,140,000	8,936,337	0	(96,454)	0	0	5.000	3.447	MS	135,667	407,000	01/01/2013	03/01/2021
25459H-BF-1	DIRECTV HOLDINGS FIN INC CORPORATE				2FE	15,048,900	96.0600	14,409,540	15,000,000	15,044,582	0	(4,318)	0	0	3.800	3.757	MS	167,833	570,000	02/26/2013	03/15/2022
25466A-AC-5	DISCOVER BANK/GREENWOOD DE CORPORATE				2FE	249,918	98.2200	245,541	250,000	249,929	0	11	0	0	2.000	2.007	FA	1,806	2,500	02/13/2013	02/21/2018
254687-AH-9	WALT DISNEY COMPANY DEBENTURES	LS		1	1FE	15,115,501	122.3700	17,896,613	14,625,000	15,069,306	0	(5,076)	0	0	7.550	7.292	JJ	509,153	1,104,188	06/30/2000	07/15/2093
25468P-BW-5	WALT DISNEY CO SENIOR NOTES				1FE	18,187,804	127.9500	21,585,570	16,870,000	17,971,350	0	(32,946)	0	0	7.000	6.379	MS	393,633	1,180,900	10/28/2010	03/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
25468P-CB-0	WALT DISNEY CO CORPORATE				1FE	2,061,920	114.1800	2,283,673	2,000,000	2,030,316	0	(6,711)	0	0	5.875	5.443	JD	5,222	117,500	09/12/2008	12/15/2017
25468P-CK-0	WALT DISNEY CO CORPORATE				1FE	23,759,029	113.4700	24,350,318	21,460,000	22,911,746	0	(247,015)	0	0	5.500	4.041	MS	347,533	1,180,300	07/08/2010	03/15/2019
25468P-CM-6	WALT DISNEY CO CORPORATE				1FE	2,182,532	101.1500	2,225,309	2,200,000	2,190,623	0	3,471	0	0	1.350	1.516	FA	11,138	29,700	08/17/2011	08/16/2016
25468P-CP-9	WALT DISNEY CO CORPORATE				1FE	34,932,840	94.3200	32,857,549	34,836,000	34,924,963	0	(4,144)	0	0	4.375	4.356	FA	571,528	1,099,875	09/05/2013	08/16/2041
25468P-CV-6	WALT DISNEY CO CORPORATE				1FE	13,344,442	98.5400	13,243,494	13,440,000	13,364,655	0	18,651	0	0	1.100	1.247	JD	12,320	148,251	11/27/2012	12/01/2017
25468P-CX-2	WALT DISNEY CO CORPORATE	LS			1FE	31,281,245	84.3300	28,390,281	33,665,000	31,299,593	0	18,402	0	0	3.700	4.114	JD	103,800	783,996	11/19/2013	12/01/2042
254709-AJ-7	DISCOVER FINANCIAL SVS CORPORATE				2FE	511,740	94.8200	474,085	500,000	510,941	0	(798)	0	0	3.850	3.560	MN	2,139	19,250	03/22/2013	11/21/2022
25470D-AA-7	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	7,875,543	112.2800	7,849,795	6,991,000	7,652,494	0	(103,935)	0	0	5.625	3.742	FA	148,559	393,244	10/18/2011	08/15/2019
25470D-AB-5	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	9,151,518	104.0500	8,948,613	8,600,000	8,806,879	0	(142,688)	0	0	3.700	1.969	JD	26,517	318,200	07/14/2011	06/01/2015
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE	LS			2FE	4,094,090	111.0800	4,276,463	3,850,000	4,082,319	0	(3,605)	0	0	6.350	5.896	JD	20,373	244,475	06/29/2010	06/01/2040
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	2,574,175	95.0100	2,375,230	2,500,000	2,569,671	0	(4,504)	0	0	3.300	2.922	MN	10,542	41,250	05/16/2013	05/15/2022
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC CORPORATE	LS			2FE	4,391,710	92.8800	4,179,816	4,500,000	4,391,107	0	(603)	0	0	4.950	5.105	MN	28,463	136,125	10/16/2013	05/15/2042
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE	LS			2FE	22,667,017	92.3700	20,599,344	22,300,000	22,662,103	0	(4,913)	0	0	4.875	4.769	AO	271,781	579,800	06/05/2013	04/01/2043
25470X-AB-1	DISH DBS CORP CORPORATE				3FE	161,160	114.5000	155,720	136,000	157,855	0	(3,305)	0	0	7.875	4.618	MS	3,570	10,710	01/01/2013	09/01/2019
25470X-AJ-4	DISH DBS CORP CORPORATE				3FE	64,500	100.0000	60,000	60,000	64,120	0	(380)	0	0	5.875	4.882	JJ	1,625	4,103	01/01/2013	07/15/2022
257375-AC-9	DOMINION GAS HOLDINGS LLC CORPORATE			1	1FE	7,254,201	96.6800	7,082,140	7,325,000	7,253,961	0	(239)	0	0	4.800	4.861	MN	67,390	0	11/15/2013	11/01/2043
25746U-AR-0	DOMINION RESOURCES INC CORPORATE				2FE	3,751,960	107.4600	4,298,244	4,000,000	3,943,079	0	25,477	0	0	5.200	5.950	JJ	95,911	208,000	06/25/2004	01/15/2016
25746U-AV-1	DOMINION RESOURCES INC CORPORATE				2FE	5,733,630	110.3800	6,622,926	6,000,000	5,764,018	0	5,009	0	0	5.950	6.284	JD	15,867	357,000	09/11/2006	06/15/2035
25746U-BM-0	DOMINION RESOURCES INC CORPORATE	LS		1	2FE	1,629,695	95.9800	1,588,505	1,655,000	1,630,555	0	404	0	0	4.900	4.999	FA	33,790	81,095	08/02/2011	08/01/2041
257559-AC-8	DOMTAR CORP CORPORATE	R			2FE	3,267,795	108.2200	3,522,574	3,255,000	3,288,559	0	710	0	0	7.125	6.417	FA	87,614	196,223	11/01/2013	08/15/2015
257559-AD-6	DOMTAR CORP CORPORATE				2FE	9,686,995	117.8200	9,726,206	8,255,000	9,603,657	0	(83,338)	0	0	9.500	2.889	FA	326,760	0	11/01/2013	08/01/2016
257867-AG-6	RR DONNELLEY & SONS CO DEBENTURES				3FE	1,633,253	88.0000	1,452,000	1,650,000	1,637,440	0	452	0	0	6.625	6.704	AO	23,077	109,313	04/13/1999	04/15/2029
260003-AJ-7	DOVER CORP CORPORATE			1	1FE	7,995,360	106.6100	8,529,119	8,000,000	7,996,152	0	402	0	0	4.300	4.307	MS	114,667	344,000	02/16/2011	03/01/2021
260003-AK-4	DOVER CORP CORPORATE			1	1FE	72,551,093	107.1600	65,713,087	61,320,000	72,279,792	0	(219,099)	0	0	5.375	4.228	MS	1,098,650	2,758,450	11/12/2013	03/01/2041
260543-BA-0	DOW CHEMICAL CO/THE CORPORATE				2FE	18,308,640	127.5000	17,850,700	14,000,000	16,371,345	0	(253,839)	0	0	9.000	6.074	AO	315,000	1,260,000	03/17/2004	04/01/2021
260543-BC-6	DOW CHEMICAL CO/THE CORPORATE				2FE	5,185,720	127.9900	5,119,600	4,000,000	4,674,656	0	(66,958)	0	0	8.850	6.074	MS	104,233	354,000	03/17/2004	09/15/2021
260543-BE-2	DOW CHEMICAL CO/THE DEBENTURES				2FE	1,656,980	117.3900	1,936,952	1,650,000	1,653,885	0	(307)	0	0	7.375	7.337	MS	40,563	121,688	12/06/1996	03/01/2023
260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES				2FE	24,915,700	128.3800	29,526,555	23,000,000	24,521,222	0	(53,262)	0	0	7.375	6.689	MN	282,708	1,696,250	07/20/2006	11/01/2029
260543-CE-1	DOW CHEMICAL CO/THE CORPORATE			1	2FE	149,798	99.6300	149,448	150,000	149,794	0	3	0	0	5.250	5.259	MN	1,006	7,875	11/04/2011	11/15/2041
260543-CF-8	DOW CHEMICAL CO/THE CORPORATE			1	2FE	217,139	103.3000	216,923	210,000	217,110	0	(29)	0	0	4.125	3.612	MN	1,107	0	12/18/2013	11/15/2021
260543-CG-6	DOW CHEMICAL CO/THE CORPORATE	LS		1	2FE	20,940,225	87.8000	18,997,100	21,636,000	20,947,410	0	7,186	0	0	4.375	4.572	MN	120,951	830,775	06/04/2013	11/15/2042
26138E-AH-2	DR PEPPER SNAPPLE GROUP CORPORATE				2FE	25,193,880	118.0000	29,500,946	25,000,000	25,140,479	0	(35,583)	0	0	6.820	6.641	MN	284,167	1,705,000	06/11/2010	05/01/2018
26153#-AD-8	The Drees Company Series A Senior Secure			2	4	4,438,176	101.5200	4,505,524	4,438,176	4,438,176	0	0	0	0	10.500	10.633	JAJO	98,380	466,008	12/11/2009	04/15/2014
26153#-AE-6	The Drees Company Series B Senior Secure			2	4	1,475,915	101.5200	1,498,312	1,475,915	1,475,915	0	0	0	0	10.500	10.633	JAJO	32,716	154,971	12/11/2009	04/15/2014
26153#-AF-3	The Drees Company Series C Senior Note			2	4	25,796,046	107.8700	27,826,753	25,796,046	25,796,046	0	0	0	0	10.500	10.631	MJSD	173,048	2,708,585	12/11/2009	09/08/2016
263534-BR-9	E.I. DU PONT DE NEMOURS CORPORATE				1FE	1,768,568	108.9200	1,906,023	1,750,000	1,767,356	0	(370)	0	0	5.600	5.523	JD	4,356	98,000	05/11/2010	12/15/2036
263534-BV-0	E.I. DU PONT DE NEMOURS CORPORATE				1FE	1,359,347	100.1800	1,217,144	1,215,000	1,216,437	0	(37,104)	0	0	5.875	2.755	JJ	32,915	71,381	03/08/2010	01/15/2014
263534-BW-8	E.I. DU PONT DE NEMOURS CORPORATE				1FE	209,559	113.8400	199,212	175,000	199,883	0	(4,383)	0	0	5.750	2.795	MS	2,963	10,063	09/28/2011	03/15/2019
263534-BY-4	E.I. DU PONT DE NEMOURS CORPORATE	C			1FE	42,860,968	102.7800	43,577,151	42,400,000	42,542,393	0	(135,308)	0	0	3.250	2.917	JJ	635,411	1,378,000	06/06/2011	01/15/2015
263534-CB-3	E.I. DU PONT DE NEMOURS CORPORATE				1FE	2,072,348	102.0500	1,929,784	1,891,000	2,043,253	0	(19,651)	0	0	3.625	2.376	JJ	31,609	68,549	06/29/2012	01/15/2021
263534-CC-1	E.I. DU PONT DE NEMOURS CORPORATE				1FE	25,654,390	98.6000	24,415,109	24,762,000	25,639,738	0	(13,325)	0	0	4.900	4.661	JJ	559,484	1,112,349	05/23/2013	01/15/2041
263534-CD-9	E.I. DU PONT DE NEMOURS CORPORATE	C			1FE	21,331,070	102.2900	22,503,560	22,000,000	21,707,705	0	137,734	0	0	1.950	2.623	JJ	197,817	429,000	03/09/2011	01/15/2016
263534-CE-7	E.I. DU PONT DE NEMOURS CORPORATE	LS			1FE	4,858,751	105.7000	4,477,411	4,236,000	4,761,505	0	(65,691)	0	0	4.250	2.377	AO	45,008	180,030	06/29/2012	04/01/2021
263534-CJ-6	E.I. DU PONT DE NEMOURS CORPORATE	LS			1FE	77,559,694	88.2200	67,910,370	76,980,000	77,549,262	0	(10,432)	0	0	4.150	4.106	FA	1,206,875	1,597,335	05/02/2013	02/15/2043
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE				1FE	2,990,460	121.8300	3,654,831	3,000,000	2,990,826	0	147	0	0	6.350	6.374	FA	71,967	190,500	08/18/2008	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE				1FE	3,398,449	124.0600	3,541,899	2,855,000	3,360,907	0	(9,564)	0	0	6.450	5.183	AO	46,037	184,148	10/06/2009	04/01/2039
26439R-AH-9	DUKE CAP CORP BOND	LS			2FE	3,535,350	121.2800	3,638,552	3,000,000	3,256,959	0	(36,247)	0	0	8.000	6.203	AO	60,000	240,000	01/20/2004	10/01/2019
26439R-AQ-9	DUKE CAP CORP BOND				2FE	867,270	100.7800	1,007,790	1,000,000	994,482	0	29,394	0	0	5.500	7.443	MS	18,333	55,000	06/15/2004	03/01/2014
26439X-AC-7	DCP MIDSTREAM LP NOTES				2FE	15,643,951	121.6100	19,092,849	15,700,000	15,652,270	0	1,254	0	0	8.125	8.157	FA	478,359	1,275,625	08/10/2010	08/16/2030
26441C-AB-1	DUKE ENERGY CORP CORPORATE				2FE	3,340,816	116.0000	4,454,490	3,840,000	3,561,003	0	49,962	0	0	6.250	8.229	JD	10,667	240,000	10/28/2008	06/15/2018
26441C-AG-0	DUKE ENERGY CORP CORPORATE				2FE	199,990	102.4800	204,969	200,000	199,992	0	2	0	0	2.150	2.151	MN	549	4,300	11/14/2011	11/15/2016
26441C-AK-1	DUKE ENERGY CORP CORPORATE			1	2FE	259,717	99.4300	258,507	260,000	259,745	0	29	0	0	2.100	2.123	JD	243	2,760	06/10/2013	06/15/2018
26441Y-AQ-0	DUKE REALTY LP CORPORATE	R			2FE	17,757,602	114.2800	20,347,501	17,805,000	17,781,086	0	4,880	0	0	6.500	6.537	JJ	533,655	1,157,325	09/06/2007	01/15/2018
26441Y-AS-6	DUKE REALTY LP CORPORATE				2FE	99,443	106.9600	106,962	100,000	99,855	0	109	0	0	7.375	7.500	FA	2,786	7,375	08/06/2009	02/15/2015
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	14,648,096	114.4000	16,758,809	14,650,000	14,647,220	0	35	0	0	6.100	6.101	JD	74,471	893,650	05/31/2007	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE	LS			1FE	16,565,599	117.0700	17,224,604	14,713,000	16,455,137	0	(36,293)	0	0	6.000	5.136	JJ	407,060	882,780	10/28/2010	01/15/2038
26442C-AD-6	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	3,095,443	112.2900	3,481,098	3,100,000	3,097,521	0	455	0	0	5.100	5.119	AO	33,377	158,100	04/09/2008	04/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	27,482,146	118.6900	31,870,451	26,852,000	27,440,081	0	(11,651)	0	0	6.050	5.876	AO	342,960	1,624,546	11/30/2010	04/15/2038
26442C-AG-9	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	947,245	121.5000	1,154,276	950,000	948,308	0	264	0	0	7.000	7.041	MN	8,497	66,500	11/12/2008	11/15/2018
26442C-AH-7	DUKE ENERGY CAROLINAS LLC CORPORATE	LS			1FE	15,314,327	108.5700	16,698,327	15,380,000	15,320,844	0	1,010	0	0	5.300	5.327	FA	307,942	815,140	11/16/2009	02/15/2040
26442E-AA-8	DUKE ENERGY OHIO INC CORPORATE	LS			1FE	4,523,058	114.2300	4,747,247	4,156,000	4,376,780	0	(36,786)	0	0	5.450	4.307	AO	56,626	226,502	09/29/2009	04/01/2019
26858*-AA-6	EIF Calypso, LLC Term A			2	4	2,906,970	98.5600	2,865,001	2,906,970	2,906,970	0	0	0	0	2.661	2.713	MJSD	212	80,210	10/02/2008	11/14/2014
26858*-AB-4	EIF Calypso, LLC Term B			2	4	16,998,143	96.2400	16,359,771	16,998,143	16,998,143	0	0	0	0	3.295	3.264	MJSD	1,535	579,233	10/02/2008	11/14/2019
268648-AQ-5	E M C CORP MASS CORPORATE	C			1FE	9,976,000	97.4700	9,746,761	10,000,000	9,977,649	0	1,649	0	0	2.650	2.688	JD	22,083	128,819	06/03/2013	06/01/2020
26875P-AA-9	EOG RESOURCES INC CORPORATE				1FE	20,250,537	115.1700	21,767,425	18,900,000	19,792,289	0	(229,114)	0	0	5.875	4.433	MS	326,944	1,110,375	12/15/2011	09/15/2017
26875P-AC-5	EOG RESOURCES INC CORPORATE	C			1FE	14,821,050	119.5900	17,937,831	15,000,000	14,897,513	0	17,224	0	0	6.875	7.043	AO	257,813	1,031,250	11/06/2008	10/01/2018
26875P-AD-3	EOG RESOURCES INC CORPORATE				1FE	6,131,231	115.5300	5,776,514	5,000,000	5,963,671	0	(167,559)	0	0	5.625	1.867	JD	23,438	281,250	01/01/2013	06/01/2019
26875P-AF-8	EOG RESOURCES INC CORPORATE				1FE	1,397,130	103.3600	1,447,027	1,400,000	1,399,130	0	578	0	0	2.950	2.994	JD	3,442	41,300	05/17/2010	06/01/2015
26875P-AK-7	EOG RESOURCES INC CORPORATE			1	1FE	24,539,203	90.9600	22,226,624	24,435,000	24,529,943	0	(9,261)	0	0	2.625	2.576	MS	188,862	650,327	01/01/2013	03/15/2023
000000-00-0	EOP Operating LP Senior Unsecured Term L			2	2Z	80,000,000	98.2200	78,575,586	80,000,000	80,000,000	0	0	0	0	1.668	0.000	MJSD	106,037	0	12/02/2013	12/03/2016
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2FE	27,212,348	111.0000	30,230,012	27,234,000	27,213,709	0	408	0	0	6.700	6.706	JD	152,057	1,824,678	12/15/2010	06/01/2034
26882P-AT-9	ERAC USA FINANCE COMPANY CORPORATE				2FE	8,348,190	108.9700	9,262,620	8,500,000	8,462,235	0	18,131	0	0	5.900	6.150	MN	64,081	501,500	04/28/2006	11/15/2015
26882P-AX-0	ERAC USA FINANCE COMPANY CORPORATE	R			2FE	499,125	113.2200	566,086	500,000	499,653	0	92	0	0	6.200	6.223	MN	5,167	31,000	04/24/2006	11/01/2016
26882P-BB-7	ERAC USA FINANCE COMPANY CORPORATE	R			2FE	12,976,296	115.7200	14,464,788	12,500,000	12,874,029	0	(94,601)	0	0	6.375	5.444	AO	168,229	796,875	01/01/2013	10/15/2017
26882P-BE-1	ERAC USA FINANCE COMPANY CORPORATE				2FE	11,758,643	118.3400	14,733,616	12,450,000	11,805,535	0	9,424	0	0	7.000	7.465	AO	183,983	871,500	12/05/2007	10/15/2037
26884A-AS-2	ERP OPERATING LP US DOMESTIC				2FE	3,884,742	103.2000	5,469,812	5,300,000	5,071,801	0	290,257	0	0	5.250	9.398	MS	81,929	278,250	09/28/2011	09/15/2014
26884A-AX-1	ERP OPERATING LP CORPORATE	LS			2FE	3,855,210	111.6900	5,584,439	5,000,000	4,427,792	0	133,491	0	0	5.750	9.729	JJ	132,569	287,500	10/28/2008	06/15/2017
26884T-AK-8	ERAC USA FINANCE LLC CORPORATE				2FE	818,786	101.0500	828,640	820,000	818,844	0	58	0	0	2.800	2.831	MN	3,827	6,250	07/18/2013	11/01/2018
269871-AA-7	EAGLE SPINCO INC CORPORATE	LS		1	3FE	13,357,500	98.0000	13,230,000	13,500,000	13,365,851	0	8,351	0	0	4.625	4.783	FA	235,875	338,203	06/06/2013	02/15/2021
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr			2	2FE	5,240,000	99.4500	5,211,391	5,240,000	5,240,000	0	0	0	0	4.580	4.580	JJ	59,998	0	10/01/2013	01/15/2039
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES				2FE	37,157,272	115.8200	39,302,838	33,935,000	36,609,962	0	(72,213)	0	0	7.250	6.169	JJ	1,134,466	1,735,288	12/18/2013	01/15/2024
277432-AD-2	EASTMAN CHEMICAL CO DEBENTURES	LS			2FE	15,908,108	121.9600	16,953,135	13,900,000	15,382,513	0	(71,019)	0	0	7.600	6.383	FA	440,167	1,056,400	10/01/2004	02/01/2027
277432-AG-5	EASTMAN CHEMICAL CO CORPORATE				2FE	3,350,867	112.5900	3,636,528	3,230,000	3,282,787	0	(9,151)	0	0	6.300	5.907	MN	26,002	203,490	08/04/2004	11/15/2018
277432-AM-2	EASTMAN CHEMICAL CO CORPORATE	LS			2FE	6,838,837	101.0700	6,822,333	6,750,000	6,832,811	0	(6,155)	0	0	2.400	2.026	JD	13,500	85,380	09/18/2013	06/01/2017
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE	LS		1	2FE	2,964,270	96.0100	2,880,177	3,000,000	2,965,707	0	1,437	0	0	3.600	3.756	FA	40,800	54,000	07/17/2013	08/15/2022
278058-AM-4	Eaton Corporation DEBENTURES				2FE	2,367,160	125.4200	2,991,386	2,385,000	2,374,879	0	755	0	0	8.100	8.167	FA	72,981	193,185	08/11/1992	08/15/2022
278058-AW-2	Eaton Corporation DEBENTURES				2FE	9,572,240	128.7200	10,297,520	8,000,000	9,204,276	0	(43,847)	0	0	7.650	6.150	MN	78,200	612,000	10/09/2002	11/15/2029
27876G-AY-4	DISH DBS CORP COMPANY GUARNT 144A				3FE	9,639,688	104.0000	9,620,000	9,250,000	9,355,529	0	(136,084)	0	0	6.625	5.041	AO	153,203	612,813	12/12/2011	10/01/2014
27876G-BE-7	DISH DBS CORP CORPORATE				3FE	22,187,321	110.7500	23,475,676	21,197,000	22,135,963	0	(70,040)	0	0	7.125	4.820	FA	629,286	816,525	11/01/2013	02/01/2016
27876G-BH-0	DISH DBS CORP CORPORATE				3FE	9,916,875	108.5000	11,121,250	10,250,000	10,164,517	0	54,001	0	0	7.750	8.379	MN	68,405	794,375	07/15/2008	05/31/2015
278865-AM-2	Ecolab Inc CORPORATE	LS			2FE	35,044,557	107.0900	32,262,131	30,127,000	34,949,008	0	(82,687)	0	0	5.500	4.475	JD	105,863	1,292,005	09/13/2013	12/08/2041
278865-B#-6	Ecolab Inc Senior Note				2	10,536,245	103.9300	10,393,403	10,000,000	10,451,012	0	(85,233)	0	0	3.690	2.699	MN	41,000	369,000	01/01/2013	11/21/2018
28103*-AN-7	Edison Properties Senior Note			2	2	8,451,228	109.0600	9,217,057	8,451,228	8,451,228	0	0	0	0	6.130	6.207	MON	5,756	518,060	02/27/2006	02/27/2021
28103*-AR-8	Edison Properties Senior Note			2	2	9,674,486	102.6500	9,930,474	9,674,486	9,674,486	0	0	0	0	4.310	4.348	MON	17,374	416,970	09/16/2011	09/16/2021
28103*-AS-6	Edison Properties Revolver C			2	2	260,000	100.0000	260,000	260,000	260,000	0	0	0	0	2.236	2.491	MON	352	4,521	07/01/2013	10/21/2014
28103*-AT-4	Edison Properties Senior Note			2	2	41,369,886	105.3700	43,590,706	41,369,886	41,369,886	0	0	0	0	5.250	5.307	MON	60,331	2,171,919	10/21/2011	10/21/2026
281504-A*-1	Educational Ventures, Inc. Senior Note			2	1	122,999,087	112.3800	138,227,234	122,999,087	122,997,961	0	(244)	0	0	5.810	5.880	MON	456,566	7,146,247	02/28/2007	02/08/2027
283677-AW-2	El Paso Electric Company CORPORATE	LS			2FE	8,247,055	103.7400	8,604,860	8,295,000	8,252,798	0	934	0	0	6.000	6.042	MN	63,595	497,700	05/11/2005	05/15/2035
283677-AX-0	El Paso Electric Company CORPORATE				2FE	3,866,694	125.0800	4,878,159	3,900,000	3,867,521	0	452	0	0	7.500	7.574	MS	86,125	292,500	05/29/2008	03/15/2038
28368E-AE-6	EL PASO CORPORATION 7.75000 01/15/2032	LS			3FE	2,639,431	101.5000	2,415,819	2,380,000	2,605,018	0	(6,200)	0	0	7.750	6.830	JJ	85,052	184,450	04/05/2007	01/15/2032
283695-BP-8	EL PASO NATURAL GAS CORPORATE				2FE	2,220,998	111.3300	2,505,006	2,250,000	2,237,724	0	3,209	0	0	5.950	6.132	AO	28,263	133,875	12/07/2007	04/15/2017
285659-AF-5	Electronic Data Sys Corp BOND				2FE	9,597,350	114.1400	10,552,591	9,245,000	9,540,386	0	(9,969)	0	0	7.450	7.108	AO	145,403	688,753	10/09/2007	10/15/2029
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK			2	1FE	5,186,363	107.2200	4,865,777	4,538,294	5,148,546	0	(37,816)	0	0	5.209	3.455	FA	91,933	236,400	01/01/2013	02/11/2030
29078E-AA-3	EMBARQ CORPORATION CORPORATE				3FE	53,482,774	101.2400	53,841,559	53,180,000	53,453,340	0	(4,636)	0	0	7.995	7.944	JD	354,312	4,251,741	08/19/2008	06/01/2036
29078E-AB-1	EMBARQ CORPORATION CORPORATE	R			3FE	6,792,703	111.7400	6,707,746	6,003,000	6,566,665	0	(226,002)	0	0	7.082	2.984	JD	35,428	425,132	01/01/2013	06/01/2016
291011-AQ-7	EMERSON ELEC CO NOTES				1FE	16,693,150	113.3900	19,276,997	17,000,000	16,750,726	0	6,981	0	0	6.000	6.132	FA	385,333	1,020,000	08/23/2002	08/15/2032
291011-AU-8	EMERSON ELEC CO CORPORATE				1FE	1,610,560	107.4000	1,718,379	1,600,000	1,603,101	0	(1,681)	0	0	4.750	4.632	AO	16,044	76,000	03/06/2009	10/15/2015
291011-AX-2	EMERSON ELEC CO CORPORATE				1FE	10,796,100	112.8800	11,287,642	10,000,000	10,473,075	0	(87,702)	0	0	5.250	4.149	AO	110,833	525,000	02/02/2010	10/15/2018
291011-AY-0	EMERSON ELEC CO CORPORATE				1FE	5,963,268	111.9400	6,520,190	5,825,000	5,913,580	0	(13,327)	0	0	4.875	4.569	AO	59,949	283,969	12/11/2009	10/15/2019
291011-AZ-7	EMERSON ELEC CO CORPORATE				1FE	10,174,806	104.4300	10,651,656	10,200,000	10,193,510	0	4,411	0	0	4.125	4.172	AO	88,825	420,750	04/14/2009	04/15/2015
291011-BA-1	EMERSON ELEC CO CORPORATE				1FE	1,371,246	112.2600	1,543,649	1,375,000	1,372,688	0	356	0	0	5.000	5.035	AO	14,514	68,750	04/28/2009	04/15/2019
291011-BB-9	EMERSON ELEC CO CORPORATE				1FE	3,468,990	118.5400	3,556,104	3,000,000	3,440,490	0	(8,430)	0	0	6.125	5.086	AO	38,792	183,750	05/24/2010	04/15/2039
291011-BD-5	EMERSON ELEC CO CORPORATE				1FE	24,413,644	105.1700	23,400,770	22,250,000	24,328,366	0	(45,483)	0	0	5.250	4.609	MN	149,260	1,168,125	01/04/2012	11/15/2039
29137*-AH-8	Emkay, Inc. Senior Secured Note				2	5,000,000	103.9200	5,195,909	5,000,000	5,000,000	0	0	0	0	3.670	3.670	MON	6,626	183,500	01/18/2011	01/18/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
291641-A#-5	Empire District Electric Co Senior Secur				1	23,300,000	89.8300	20,930,035	23,300,000	23,300,000	0	0	0	0	3.730	3.730	MN	74,838	434,545	05/30/2013	05/30/2033
29206#-AB-3	Empire Southwest LLC Senior Note				2	29,500,000	95.4400	28,156,130	29,500,000	29,500,000	0	0	0	0	3.910	3.910	JJ	499,828	1,153,450	07/25/2012	07/25/2022
29206#-AC-1	Empire Southwest LLC Senior Note				2	6,250,000	93.5500	5,847,039	6,250,000	6,250,000	0	0	0	0	3.650	3.650	JJ	98,854	228,125	07/25/2012	07/25/2022
29250R-AP-1	ENBRIDGE ENERGY PARTNERS CORPORATE				2FE	12,309,200	118.0900	11,809,226	10,000,000	12,213,773	0	(40,960)	0	0	7.500	5.790	AO	158,333	750,000	07/25/2011	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS CORPORATE	LS		1	2FE	4,266,365	100.8000	4,309,212	4,275,000	4,267,812	0	750	0	0	4.200	4.225	MS	52,868	179,550	09/06/2011	09/15/2021
292554-A*-3	Encore Capital Group Inc. Senior Secured			2	3	7,312,500	107.9700	7,895,156	7,312,500	7,312,500	0	0	0	0	7.750	7.823	MJSD	22,039	566,719	09/20/2010	09/17/2017
292554-A@-1	Encore Capital Group Inc. Senior Secured			2	3	11,900,000	107.4600	12,788,174	11,900,000	11,900,000	0	0	0	0	7.375	7.440	FMAN	124,330	877,625	02/10/2011	02/10/2018
29266M-AE-9	ENERGY EAST CORP NT NOTES				2FE	36,122,722	105.6700	37,369,311	35,365,000	35,999,198	0	(15,879)	0	0	6.750	6.584	MS	702,879	2,387,138	08/17/2004	09/15/2033
29266R-L#-3	Energizer Holdings, Inc. Senior Note				2	7,100,000	112.0300	7,954,317	7,100,000	7,100,000	0	0	0	0	6.550	6.550	AO	98,177	465,050	10/15/2007	10/15/2017
29266R-L*-7	Energizer Holdings, Inc. Senior Note				2	3,700,000	107.0000	3,958,880	3,700,000	3,700,000	0	0	0	0	6.360	6.360	AO	49,679	235,320	10/15/2007	10/15/2015
29266R-L@-5	Energizer Holdings, Inc. Senior Note				2	6,250,000	110.1200	6,882,272	6,250,000	6,250,000	0	0	0	0	6.480	6.480	AO	85,500	405,000	10/15/2007	10/15/2016
29271L-AA-2	ENDO FINANCE CO CORPORATE	LS		1	4FE	3,000,000	100.5000	3,015,000	3,000,000	3,000,000	0	0	0	0	5.750	5.750	JJ	5,750	0	12/11/2013	01/15/2022
29273R-AE-9	ENERGY TRANSFER PARTNERS LP CORPORATE	R			2FE	14,784,880	112.3000	18,649,750	16,607,000	15,767,829	0	222,072	0	0	6.125	7.956	FA	384,268	1,017,179	10/28/2008	02/15/2017
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE				2FE	4,947,271	117.7400	5,622,345	4,775,000	4,935,477	0	(2,354)	0	0	7.500	7.206	JJ	179,063	358,125	04/22/2008	07/01/2038
29273R-AM-1	ENERGY TRANSFER PARTNERS LP CORPORATE				2FE	2,426,680	126.9000	2,538,059	2,000,000	2,267,507	0	(41,876)	0	0	9.000	6.007	AO	38,000	180,000	10/30/2009	04/15/2019
29273R-BB-4	ENERGY TRANSFER PARTNERS LP			1	2FE	11,878,045	118.7500	11,875,394	10,000,000	11,872,171	0	(5,874)	0	0	7.600	5.149	FA	316,667	0	12/16/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS LP			1	2FE	24,904,747	120.9000	26,434,363	21,865,000	24,899,325	0	(5,422)	0	0	8.250	6.783	MN	230,494	0	12/16/2013	11/15/2029
29273V-AC-4	Energy Transfer Equity, L.P. CORPORATE				3FE	144,375	112.2500	140,313	125,000	142,287	0	(2,088)	0	0	7.500	5.065	AO	1,979	9,375	01/01/2013	10/15/2020
29357#-AB-0	Ensign US Fncl (Delaware) LP Senior Note				2	2,800,000	101.3500	2,837,801	2,800,000	2,800,000	0	0	0	0	3.970	3.973	MN	9,572	111,160	02/22/2012	02/22/2019
29364G-AG-8	Entergy Corporation CORPORATE			1	2FE	364,580	107.5200	392,454	365,000	364,727	0	80	0	0	4.700	4.726	JJ	7,910	17,155	01/10/2012	01/15/2017
29364L-AL-6	ENTERGY GULF STATES CORPORATE	R			1FE	24,873,344	100.2800	25,070,250	25,000,000	24,896,312	0	2,671	0	0	6.200	6.237	JJ	775,000	1,550,000	02/17/2004	07/01/2033
29364W-AB-4	ENTERGY LOUISIANA LLC CORPORATE	R			1FE	9,998,800	100.0200	10,001,700	10,000,000	9,997,617	0	25	0	0	6.400	6.401	AO	160,000	640,000	09/30/2004	10/01/2034
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE	LS		1	1FE	6,499,723	101.3800	6,609,820	6,520,000	6,500,033	0	310	0	0	4.050	4.088	MS	93,888	0	08/19/2013	09/01/2023
29365P-AN-2	ENTERGY GULF STATES LA CORPORATE				1FE	11,123,750	114.3400	14,292,489	12,500,000	11,728,325	0	144,678	0	0	6.000	7.699	MN	125,000	750,000	03/09/2009	05/01/2018
29375*-AB-2	Enterprise Housing Fin Svcs. Senior Note			2	4	689,721	100.8500	749,173	742,857	718,039	0	13,109	0	0	4.000	10.355	JUL	13,702	29,632	04/30/2012	07/15/2014
29375@-AC-8	Enterprise Community Loan Fund Term Note			2	4	4,399,889	102.2700	6,136,270	6,000,000	5,143,204	0	257,344	0	0	4.000	9.929	OCT	50,667	240,000	10/15/2010	10/15/2017
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	28,152,873	119.5400	32,482,822	27,172,000	28,010,482	0	(21,855)	0	0	6.875	6.586	MS	622,692	1,867,559	06/12/2013	03/01/2033
293791-AN-9	ENTERPRISE PRODUCTS OPER SENIOR NOTES 1				2FE	5,784,540	103.8600	6,231,540	6,000,000	5,974,340	0	30,069	0	0	5.600	6.150	AO	70,933	336,000	04/24/2006	10/15/2014
293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE	LS			2FE	5,826,660	116.2400	6,974,325	6,000,000	5,844,530	0	3,103	0	0	6.650	6.882	AO	84,233	399,000	07/11/2006	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	4,840,150	105.0800	5,253,879	5,000,000	4,861,308	0	3,188	0	0	5.750	5.982	MS	95,833	287,500	08/25/2005	03/01/2035
29379V-AA-1	ENTERPRISE PROD OPER L.P. CORPORATE	R			2FE	19,990,600	115.5200	23,104,398	20,000,000	19,993,736	0	906	0	0	6.300	6.306	MS	371,000	1,260,000	08/27/2007	09/15/2017
29379V-AC-7	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	14,533,850	117.3000	17,009,254	14,500,000	14,516,851	0	(2,930)	0	0	6.500	6.471	JJ	395,326	942,500	04/28/2008	01/31/2019
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	2,434,611	108.9000	2,227,113	2,045,000	2,427,649	0	(6,987)	0	0	5.950	4.714	FA	50,699	121,678	01/01/2013	02/01/2041
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE	LS			2FE	5,396,397	105.4300	4,690,603	4,449,000	5,377,325	0	(16,476)	0	0	5.700	4.399	FA	95,802	253,593	10/31/2012	02/15/2042
29379V-AW-3	ENTERPRISE PROD OPER L.P. CORPORATE			1	2FE	214,015	94.1800	202,480	215,000	214,032	0	15	0	0	4.850	4.879	FA	3,939	10,428	02/08/2012	08/15/2042
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE	LS		1	2FE	27,569,558	94.0400	26,025,598	27,675,000	27,568,652	0	(906)	0	0	4.850	4.874	MS	395,214	659,933	03/11/2013	03/15/2044
294429-AF-2	EQUIFAX INC CORPORATE				2FE	9,977,900	113.3900	11,338,592	10,000,000	9,990,701	0	2,305	0	0	6.300	6.330	JJ	315,000	630,000	06/25/2007	07/01/2017
29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES				1FE	20,029,893	111.9600	22,392,107	20,000,000	20,019,528	0	(933)	0	0	7.000	6.987	AO	350,000	1,400,000	06/30/2000	04/01/2028
29481#-AB-9	Ergon Inc Senior Note			2	2FE	1,177,500	102.1300	1,202,601	1,177,500	1,177,500	0	0	0	0	5.170	5.202	FMAN	8,624	60,877	02/10/2005	02/10/2015
29481#-AD-5	Ergon Inc Senior GTD Note Series A				2FE	24,850,000	115.9400	28,811,960	24,850,000	24,850,000	0	0	0	0	6.640	6.640	FMAN	229,172	1,650,040	02/11/2010	02/11/2019
29587#-AF-3	Ernst&YoungUS LLP/Ernst&Young Senior Not			2	1	3,864,626	109.2800	4,016,926	3,675,940	3,762,481	0	(19,012)	0	0	7.660	6.395	JJ	122,017	281,577	01/09/2008	07/25/2017
29717P-A*-8	Essex Portfolio LP Senior Note				2	36,360,000	105.2500	38,268,223	36,360,000	36,360,000	0	0	0	0	4.360	4.360	MS	400,728	1,585,296	03/31/2011	03/31/2016
29717P-A@-6	Essex Portfolio LP Senior Note				2FE	16,527,143	106.7000	17,634,532	16,527,143	16,527,143	0	0	0	0	4.500	4.500	MS	187,996	743,721	06/30/2011	09/30/2017
29717P-B*-7	Essex Portfolio LP Senior Note				2	11,480,000	101.1400	11,610,557	11,480,000	11,480,000	0	0	0	0	4.270	4.270	AO	83,061	490,196	04/30/2012	04/30/2021
297425-AH-3	ESTERLINE TECHNOLOGIES CORP CORPORATE			1	3FE	3,850,433	108.0000	3,811,320	3,529,000	3,801,096	0	(49,337)	0	0	7.000	4.081	FA	102,929	123,515	06/12/2013	08/01/2020
29977H-AD-2	EP ENERGY EP FINANCE INC CORPORATE			1	4FE	78,120	107.6200	77,490	72,000	76,601	0	(1,519)	0	0	6.875	4.413	MN	825	4,950	01/01/2013	05/01/2019
29989#-AD-2	Everett Smith Group, Ltd. Senior Note			2	3	1,518,124	103.1500	1,547,266	1,500,000	1,509,012	0	(1,792)	0	0	6.580	5.732	MJSD	5,209	90,475	06/06/2013	09/12/2014
29989#-AG-5	Everett Smith Group, Ltd. Senior Note			2	3	3,610,909	104.4600	3,771,994	3,610,909	3,610,909	0	0	0	0	4.960	4.989	JAJO	39,303	179,101	10/12/2004	10/12/2016
300674-AA-6	Excel Paralubes SRNT			2	2FE	48,104,745	106.5400	51,162,967	48,024,000	48,031,934	0	(4,530)	0	0	7.430	7.410	MN	594,697	3,568,183	02/21/2004	11/01/2015
300698-AA-1	Excel Trust, L.P. Senior Note				2Z	26,355,000	98.7900	26,035,741	26,355,000	26,355,000	0	0	0	0	4.400	4.400	FMAN	157,837	0	11/12/2013	11/12/2020
300698-AB-9	Excel Trust, L.P. Senior Note				2Z	7,200,000	99.6100	7,172,181	7,200,000	7,200,000	0	0	0	0	5.190	5.223	FMAN	50,862	0	11/12/2013	11/13/2023
30161M-AD-5	EXELON GEN CO LLC CORPORATE				2FE	9,890,941	100.1200	10,012,200	10,000,000	9,998,899	0	13,907	0	0	5.350	5.498	JJ	246,694	535,000	06/24/2004	01/15/2014
30161M-AE-3	EXELON GEN CO LLC CORPORATE	LS			2FE	9,984,616	113.0000	11,323,061	10,020,000	10,002,572	0	3,727	0	0	6.200	6.249	AO	155,310	621,240	08/20/2008	10/01/2017
30161M-AG-8	EXELON GEN CO LLC CORPORATE				2FE	84,884	101.3400	86,138	85,000	84,882	0	2	0	0	6.250	6.260	AO	1,328	5,313	09/16/2009	10/01/2039
30161N-AD-3	EXELON CORPORATION CORPORATE	R			2FE	164,560	105.4300	184,503	175,000	173,030	0	1,260	0	0	4.900	5.715	JD	381	8,575	11/03/2005	06/15/2015
30162A-AF-5	EXELIS INC CORP				2FE	4,153,552	105.6100	4,224,292	4,000,000	4,103,198	0	(35,368)	0	0	4.250	3.260	AO	42,500	170,000	07/25/2012	10/01/2016
302182-AE-0	EXPRESS SCRIPTS INC CORPORATE				2FE	4,629,120	122.1500	4,886,152	4,000,000	4,403,368	0	(62,661)	0	0	7.250	5.108	JD	12,889	290,000	02/11/2010	06/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
302182-AF-7	EXPRESS SCRIPTS INC CORPORATE				2FE	253,175	104.3700	260,928	250,000	251,681	0	(678)	0	0	3.125	2.829	MN	998	7,813	09/28/2011	05/15/2016
30219G-AB-4	EXPRESS SCRIPTS HOLDINGS CORPORATE				2FE	142,859	101.4500	142,029	140,000	141,542	0	(1,316)	0	0	2.100	1.102	FA	1,135	2,940	01/15/2013	02/12/2015
30219G-AC-2	EXPRESS SCRIPTS HOLDINGS CORPORATE				2FE	268,045	105.7200	264,304	250,000	263,620	0	(4,425)	0	0	3.500	1.553	MN	1,118	8,750	01/15/2013	11/15/2016
30219G-AG-3	EXPRESS SCRIPTS HOLDINGS CORPORATE				2FE	17,736,345	112.8000	15,768,718	13,980,000	17,673,112	0	(63,232)	0	0	6.125	4.459	MN	109,413	856,275	01/15/2013	11/15/2041
30224P-AE-1	EXTENDED STAY AMERICA INC SR SUB NOTES				6	28,619	1.0000	36,850	3,685,000	28,619	0	0	0	0	9.875	587.059	JD	0	0	10/27/2005	06/28/2013
302508-AQ-9	FMR LLC BONDS 144A				1FE	52,490,813	124.4000	65,428,462	52,595,000	52,507,606	0	1,589	0	0	7.570	7.586	JD	176,953	3,981,442	04/11/2001	06/15/2029
302788-AJ-9	FMT Heavy Oil Transportation Senior Secu			2	4	6,537,633	96.9500	6,338,069	6,537,633	6,537,633	0	0	0	0	4.115	4.216	MON	22,419	270,971	09/26/2012	09/26/2017
302788-AK-6	FMT Heavy Oil Transportation Senior Secu			2	4	7,608,706	96.9500	7,376,446	7,608,706	7,608,706	0	0	0	0	4.115	4.202	MON	26,092	315,364	10/31/2012	10/31/2017
302788-AL-4	FMT Heavy Oil Transportation Senior Secu			2	4	3,915,167	96.9500	3,795,654	3,915,167	3,915,167	0	0	0	0	4.115	4.199	MON	13,426	153,672	12/20/2012	12/20/2017
302788-AM-2	FMT Heavy Oil Transportation Senior Secu			2	4	1,305,056	96.9500	1,265,218	1,305,056	1,305,056	0	0	0	0	4.115	4.193	MON	4,475	45,945	01/25/2013	12/31/2017
302788-AN-0	FMT Heavy Oil Transportation Senior Note			2	4	21,047,279	102.7500	21,625,341	21,047,279	21,047,279	0	0	0	0	5.600	5.663	MON	98,221	297,936	08/30/2013	01/01/2021
30284@-AC-6	FNBM LLC Secured Senior Note				1Z	17,660,000	102.2600	18,058,830	17,660,000	17,660,000	0	0	0	0	4.250	4.225	MON	64,631	154,280	09/18/2013	09/18/2018
30302#-AA-6	Fabrico, Inc. Term			2	5	11,063,750	94.8500	10,493,696	11,063,750	11,063,750	0	0	0	0	6.759	6.814	MJSD	2,305	841,306	07/12/2010	07/12/2015
30302#-AB-4	Fabrico, Inc. Revolver			2	5	3,600,000	94.8500	3,414,512	3,600,000	3,600,000	0	0	0	0	2.861	7.794	MON	958	135,928	12/30/2013	07/12/2015
303250-B@-2	Fair Isaac Corporation Series D Senior N				3	1,000,000	116.5200	1,165,233	1,000,000	1,000,000	0	0	0	0	7.180	7.180	MN	10,770	71,800	05/07/2008	05/07/2018
307040-AB-0	Family Dollar Stores, Inc. Senior Note			2	2	400,000	103.3800	413,504	400,000	400,000	0	0	0	0	5.240	5.239	MS	5,473	20,960	09/27/2005	09/27/2015
313309-AP-1	FEDERAL EXPRESS CORP 7.6000 07/01/2097				2FE	19,845,496	120.6200	21,348,873	17,700,000	19,840,621	0	(1,134)	0	0	7.600	6.774	JJ	672,600	1,345,200	10/28/2008	07/01/2097
31410H-AQ-4	FEDERATED DEPT STORES DEBENTURES				2FE	13,780,546	114.9200	16,097,337	14,007,000	13,836,250	0	5,547	0	0	6.900	7.027	AO	241,621	966,483	08/18/2006	04/01/2029
314275-AA-6	MACYS RETAIL HLDGS INC CORPORATE				2FE	12,249,447	112.1700	12,450,626	11,100,000	12,189,493	0	(60,602)	0	0	5.900	2.367	JD	54,575	389,400	11/01/2013	12/01/2016
31428X-AQ-9	FedEx Corporation CORPORATE				2FE	338,922	100.1700	300,519	300,000	300,671	0	(17,212)	0	0	7.375	1.567	JJ	10,202	22,125	09/28/2011	01/15/2014
31428X-AR-7	FedEx Corporation CORPORATE				2FE	125,465	124.2700	124,274	100,000	116,851	0	(2,941)	0	0	8.000	4.249	JJ	3,689	8,000	12/07/2010	01/15/2019
31428X-AS-5	FedEx Corporation CORPORATE	LS			2FE	1,483,980	90.6600	1,359,840	1,500,000	1,484,936	0	956	0	0	2.625	2.757	FA	16,406	19,688	05/16/2013	08/01/2022
31428X-AU-0	FedEx Corporation CORPORATE	LS			2FE	9,339,800	85.0800	8,507,650	10,000,000	9,345,848	0	6,048	0	0	4.100	4.504	AO	86,556	209,556	06/04/2013	04/15/2043
31428X-AV-8	FedEx Corporation CORPORATE	LS			2FE	393,934	89.8700	354,982	395,000	393,993	0	60	0	0	2.700	2.731	AO	2,252	5,451	04/08/2013	04/15/2023
314300-BA-4	FELCOR LODGING LP SR NT CORPORATE				4FE	3,603,204	105.7500	3,593,385	3,398,000	3,454,265	0	(71,302)	0	0	10.000	7.653	AO	84,950	339,800	12/12/2011	10/01/2014
314300-BE-6	FELCOR LODGING LP SR NT CORP			1	4FE	2,314,550	97.5000	2,320,500	2,380,000	2,317,027	0	2,477	0	0	5.625	6.003	MS	44,625	66,938	07/01/2013	03/01/2023
31620M-AD-8	Fidelity National Information CORPORATE			1	2FE	339,000	109.1000	327,288	300,000	326,822	0	(12,178)	0	0	7.875	2.059	JJ	10,894	11,813	04/03/2013	07/15/2020
316773-CK-4	FIFTH THIRD BANCORP CORPORATE				2FE	510,030	105.0600	525,295	500,000	504,979	0	(2,301)	0	0	3.625	3.123	JJ	7,854	18,125	09/29/2011	01/25/2016
316773-CL-2	FIFTH THIRD BANCORP CORPORATE			1	2FE	4,013,680	97.3700	3,894,671	4,000,000	4,013,425	0	(255)	0	0	3.500	3.452	MS	41,222	0	10/30/2013	03/15/2022
000000-00-0	FIRST DATA CORP Term Loan USD LN			2	4FE	4,508,725	100.1200	4,503,804	4,498,182	4,506,399	0	(2,327)	0	0	4.222	4.124	MJSD	4,162	134,939	04/10/2013	03/24/2017
000000-00-0	FIRST DATA CORP Term Loan EUR LN		0	2	4FE	8,142,485	100.0000	8,590,408	8,590,408	8,576,054	0	1,623	0	431,946	1.422	4.285	FIMAN	8,030	243,872	04/10/2013	03/24/2017
32055R-AN-7	FIRST INDUSTRIAL LP CORPORATE				3FE	2,491,325	106.8900	2,672,200	2,500,000	2,497,744	0	981	0	0	5.750	5.796	JJ	66,285	143,750	01/05/2006	01/15/2016
32055R-AR-8	FIRST INDUSTRIAL LP CORPORATE				3FE	5,983,800	108.5900	6,515,160	6,000,000	5,993,002	0	1,692	0	0	5.950	5.986	MN	45,617	357,000	05/01/2007	05/15/2017
336130-AA-7	FIRST QUALITY FINANCE CO INC CORPORATE			1	4FE	12,815,800	95.0000	12,540,000	13,200,000	12,833,234	0	17,434	0	0	4.625	5.063	MN	78,008	306,946	08/06/2013	05/15/2021
337358-BA-2	FIRST UNION NATL BANK SUB DEBENTURES				1FE	11,126,678	124.9600	12,870,581	10,300,000	10,978,000	0	(13,757)	0	0	7.500	6.904	AO	163,083	772,500	11/21/1995	04/15/2035
337358-BD-6	FIRST UNION NATL BANK SUB DEBENTURES				1FE	6,557,054	111.9200	6,983,695	6,240,000	6,507,706	0	(5,724)	0	0	6.550	6.188	AO	86,285	408,720	05/17/2002	10/15/2035
337638-AB-2	FirstService Delaware LP Senior Note		G	2	2	12,500,000	105.8800	13,234,964	12,500,000	12,500,000	0	0	0	0	6.400	6.399	MS	202,222	800,000	10/01/2003	09/30/2015
337738-AK-4	FISERV INC CORPORATE				2FE	1,497,865	104.3500	1,549,606	1,485,000	1,495,102	0	(2,095)	0	0	3.125	2.833	JD	2,063	42,891	07/17/2013	06/15/2016
337738-AL-2	FISERV INC CORPORATE	LS			2FE	18,586,777	103.7600	19,352,252	18,650,000	18,599,753	0	5,442	0	0	4.750	4.793	JD	39,372	885,875	06/06/2011	06/15/2021
337738-AM-0	FISERV INC CORPORATE			1	2FE	2,642,194	92.8600	2,414,378	2,600,000	2,639,596	0	(2,636)	0	0	3.500	3.292	AO	22,750	56,350	04/26/2013	10/01/2022
337932-AC-1	FIRSTENERGY CORP NOTES				3FE	44,992,466	108.6600	47,532,617	43,745,000	44,786,702	0	(32,930)	0	0	7.375	7.126	MN	412,236	3,226,194	05/18/2006	11/15/2031
33852@-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note			2	3	32,624,584	99.3500	32,411,955	32,624,584	32,624,584	0	0	0	0	5.750	5.750	JD	5,211	1,959,288	12/14/2012	06/30/2035
338915-AH-4	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	31,733,525	111.7000	33,011,522	29,554,000	31,140,080	0	(74,642)	0	0	6.875	6.275	JJ	936,903	2,031,838	02/04/2004	01/15/2028
338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	27,482,099	108.4900	29,834,695	27,500,000	27,487,507	0	452	0	0	6.700	6.705	JJ	849,597	1,842,500	09/25/2000	07/15/2028
341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	19,252,833	113.0900	21,028,900	18,595,000	19,183,536	0	(17,773)	0	0	5.850	5.574	FA	453,253	1,087,808	10/06/2009	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	19,948,173	113.4700	24,005,361	21,155,000	20,093,036	0	26,023	0	0	5.625	6.057	AO	297,492	1,189,969	06/10/2008	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	LS			1FE	27,816,569	117.7400	31,918,152	27,108,000	27,711,219	0	(16,878)	0	0	5.950	5.757	AO	403,232	1,612,926	05/29/2009	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CORPORATE				1FE	8,768,560	111.2600	10,013,400	9,000,000	8,797,346	0	4,665	0	0	5.650	5.835	FA	211,875	508,500	08/09/2006	02/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CORP				1FE	15,531,067	110.2400	17,990,744	16,320,000	15,620,953	0	15,684	0	0	5.400	5.746	MS	293,760	881,280	01/15/2008	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CORPORATE				1FE	4,929,350	112.6100	5,630,385	5,000,000	4,936,909	0	1,282	0	0	5.650	5.749	FA	117,708	282,500	03/27/2007	02/01/2037
341081-EY-9	FLORIDA POWER & LIGHT CORPORATE				1FE	37,982,852	115.4800	42,497,818	36,800,000	37,943,977	0	(31,494)	0	0	5.850	5.588	MN	358,800	2,152,800	01/03/2012	05/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE	LS			1FE	32,486,627	117.1800	36,133,070	30,835,000	32,391,912	0	(36,889)	0	0	5.950	5.546	FA	764,451	1,834,683	01/04/2012	02/01/2038
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE				1FE	226,375	116.9400	198,804	170,000	225,195	0	(1,180)	0	0	5.960	3.922	AO	2,533	10,132	01/22/2013	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE	LS			1FE	28,611,279	114.5600	29,792,212	26,005,000	28,509,490	0	(45,161)	0	0	5.690	5.010	MS	493,228	1,422,785	05/10/2013	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	LS		1	1FE	15,285,574	108.4600	16,485,084	15,200,000	15,284,935	0	(78)	0	0	5.250	5.209	FA	332,500	719,250	09/12/2013	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE	LS		1	1FE	19,888,933	107.4000	18,990,888	17,683,000	19,848,013	0	(40,662)	0	0	5.125	4.334	JD	75,521	906,254	02/11/2013	06/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE	LS		1	1FE	5,181,888	92.0400	4,532,709	4,925,000	5,177,023	0	(4,865)	0	0	4.125	3.823	FA	84,648	203,156	01/22/2013	02/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE	LS		1	1FE	27,623,512	91.4000	25,462,296	27,858,000	27,624,661	0	1,086	0	0	4.050	4.099	JD	94,021	824,499	07/23/2013	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE			1	1FE	22,141,748	87.3400	19,608,369	22,450,000	22,146,810	0	5,156	0	0	3.800	3.878	JD	37,916	841,251	02/05/2013	12/15/2042
341099-CB-3	FLORIDA POWER CORP 1ST MORTGAGE				1FE	49,042,790	110.4200	54,104,330	49,000,000	49,031,539	0	(1,046)	0	0	5.900	5.893	MS	963,667	2,891,000	02/27/2003	03/01/2033
341099-CH-0	FLORIDA POWER CORP CORPORATE	LS			1FE	10,701,148	122.6900	12,949,581	10,555,000	10,689,090	0	(2,588)	0	0	6.350	6.244	MS	197,349	670,243	03/06/2009	09/15/2037
341099-CL-1	FLORIDA POWER CORP CORPORATE	LS			1FE	22,857,760	123.3000	25,398,770	20,600,000	22,694,381	0	(41,375)	0	0	6.400	5.620	JD	58,596	1,318,400	09/10/2009	06/15/2038
341099-CN-7	FLORIDA POWER CORP CORPORATE	LS			1FE	4,879,567	113.5000	5,561,294	4,900,000	4,880,242	0	313	0	0	5.650	5.679	AO	69,213	276,850	03/22/2010	04/01/2040
34487@-AA-7	Football Club Term Notes 2012 Senior Not			2	1FE	35,864,986	109.9600	39,436,101	35,864,986	35,864,986	0	0	0	0	7.638	7.525	OCT	654,404	2,351,291	12/02/2012	12/02/2015
34487@-AB-5	Football Club Term Notes 2012 Senior Not			2	1FE	18,400,000	114.9300	21,147,042	18,400,000	18,400,000	0	0	0	0	7.702	7.574	OCT	338,546	1,216,403	12/02/2012	12/02/2018
345370-CA-6	FORD MOTOR CO NOTES				2FE	10,536,450	122.4700	14,928,703	12,190,000	10,525,129	0	(41,314)	0	0	7.450	8.092	JJ	416,238	630,643	06/05/2013	07/16/2031
345370-CQ-1	FORD MOTOR CO CORPORATE	LS			2FE	22,807,860	90.1900	21,644,976	24,000,000	22,819,044	0	11,184	0	0	4.750	5.074	JJ	525,667	592,167	06/03/2013	01/15/2043
345397-VX-8	FORD MOTOR CREDIT CO LLC CORPORATE				2FE	730,807	107.5800	753,038	700,000	726,976	0	(3,831)	0	0	4.250	2.935	FA	12,231	14,875	07/10/2013	02/03/2017
345397-WB-5	FORD MOTOR CREDIT CO LLC				2FE	8,965,836	106.5500	9,067,728	8,510,000	8,807,183	0	(124,494)	0	0	4.207	2.624	AO	75,581	358,016	09/21/2012	04/15/2016
345397-WJ-8	FORD MOTOR CREDIT CO LLC CORPORATE				2FE	12,987,520	101.1200	13,145,709	13,000,000	12,990,049	0	2,529	0	0	1.700	1.733	MN	31,922	110,500	05/06/2013	05/09/2016
34583@-AA-4	FOREST LABS INC CORPORATE	LS			3FE	8,325,000	100.3800	8,356,219	8,325,000	8,325,000	0	0	0	0	5.000	5.000	JD	24,281	0	12/05/2013	12/15/2021
346091-AZ-4	FOREST OIL CORP GLOBAL			1	4FE	1,063,530	97.3800	1,025,359	1,053,000	1,062,552	0	(978)	0	0	7.250	6.583	JD	3,393	38,171	11/01/2013	06/15/2019
353514-C#-7	Franklin Electric Co. Inc. Senior Note			2	2	65,758,000	110.4500	72,627,967	65,758,000	65,758,000	0	0	0	0	5.790	5.837	JAJO	645,141	3,807,388	04/30/2007	04/30/2019
353514-D*-0	Franklin Electric Co. Inc. Senior Note			2	2	23,912,000	110.4400	26,409,594	23,912,000	23,912,000	0	0	0	0	5.790	5.831	JAJO	234,597	1,384,505	09/07/2007	04/30/2019
35652@-AA-3	Freelancers Union Inc. Promissory Note			2	5S	2,636,096	86.5800	4,037,058	4,662,552	3,480,785	0	123,627	0	0	3.000	9.792	JUL	70,513	(22,803)	10/03/2008	10/03/2019
35669#-AA-2	Freeport LNG Development LP Senior Note			2	2FE	50,023,412	111.1400	55,598,619	50,023,412	50,023,412	0	0	0	0	6.500	6.553	MJSD	9,032	3,251,522	12/19/2005	12/19/2025
35671D-AZ-8	FREEPORT MCMORAN C G CORPORATE	LS		1	2FE	14,758,010	94.5600	15,130,320	16,000,000	14,781,032	0	23,023	0	0	3.875	4.913	MS	182,556	0	10/10/2013	03/15/2023
35671D-BC-8	FREEPORT MCMORAN C G CORPORATE	LS		1	2FE	3,291,705	95.7000	3,531,463	3,690,000	3,292,598	0	893	0	0	5.450	6.257	MS	59,214	0	10/10/2013	03/15/2043
35671D-BD-6	FREEPORT MCMORAN C G CORPORATE	LS			2FE	3,911,045	99.7600	4,040,106	4,050,000	3,917,589	0	6,545	0	0	2.375	3.212	MS	28,322	0	10/10/2013	03/15/2018
000000-00-0	The Friends of Team Admy Chtr Junior Loa			2	4Z	7,309,538	96.0000	7,326,719	7,632,246	7,311,376	0	1,838	0	0	8.000	8.649	MON	50,882	43,267	11/26/2013	10/01/2033
35906A-AA-6	FRONTIER COMMUNICATIONS CORP CORPORATE	LS			3FE	7,899,000	102.2500	7,694,313	7,525,000	7,576,249	0	(154,003)	0	0	8.250	6.082	MN	103,469	620,813	11/03/2011	05/01/2014
35906A-AB-4	FRONTIER COMMUNICATIONS CORP CORPORATE				3FE	2,508,125	114.2500	2,570,625	2,250,000	2,418,407	0	(29,797)	0	0	8.125	6.270	AO	45,703	182,813	10/18/2010	10/01/2018
35906A-AF-5	FRONTIER COMMUNICATIONS CORP CORPORATE				3FE	987,778	116.0000	1,160,000	1,000,000	993,006	0	1,721	0	0	8.250	8.491	AO	17,417	82,500	08/13/2010	04/15/2017
35906A-AH-1	FRONTIER COMMUNICATIONS CORP CORPORATE				3FE	120,750	112.0000	117,600	105,000	118,964	0	(1,786)	0	0	8.500	5.933	AO	1,884	8,925	01/01/2013	04/15/2020
359694-E@-1	Fuller Company H B Senior Note				2	5,000,000	94.2200	4,710,947	5,000,000	5,000,000	0	0	0	0	4.120	4.120	MS	66,378	206,000	03/05/2012	03/05/2022
361841-AC-3	GLP CAPITAL LP CORPORATE	LS		1	3FE	6,630,000	100.0000	6,645,000	6,645,000	6,630,096	0	96	0	0	4.875	4.912	MN	54,890	0	11/13/2013	11/01/2020
362320-AZ-6	GTE CORP DEBENTURES				2FE	13,982,530	116.9300	16,556,180	14,159,000	14,094,511	0	11,999	0	0	6.840	6.960	AO	204,456	968,476	08/20/1999	04/15/2018
362333-AH-9	G T E FLORIDA INC DEBENTURES				2FE	11,414,690	105.1000	12,912,880	12,286,000	11,629,399	0	24,657	0	0	6.860	7.471	FA	351,175	842,820	06/07/2000	02/01/2028
362338-AQ-8	G T E SOUTHWEST INC 1ST MORTGAGE				1FE	15,088,308	121.6100	15,626,628	12,850,000	14,620,426	0	(48,056)	0	0	8.500	7.123	MN	139,565	1,092,250	06/30/2000	11/15/2031
36389*-AP-0	E J Gallo Winery SRNT			2	1	2,250,000	126.4400	2,844,987	2,250,000	2,250,000	0	0	0	0	7.960	7.960	MN	24,378	178,603	05/11/1994	05/11/2020
36389*-AQ-8	E J Gallo Winery SRNT			2	1	4,005,000	129.7500	5,196,500	4,005,000	4,005,000	0	0	0	0	7.560	7.631	FMAN	41,211	301,937	08/11/1995	08/11/2023
36389*-AR-6	E J Gallo Winery SRNT			2	1	50,000,000	125.5700	62,783,080	50,000,000	50,000,000	0	0	0	0	6.860	6.917	JAJO	857,500	3,430,000	03/31/1998	04/01/2026
36389*-AS-4	E J Gallo Winery SRNT				1	50,000,000	125.3900	62,692,783	50,000,000	50,000,000	0	0	0	0	6.800	6.858	JAJO	850,000	3,400,000	06/10/1998	04/01/2024
36389*-AT-2	E J Gallo Winery Senior Note			2	1	100,000,000	127.1900	127,186,330	100,000,000	100,000,000	0	0	0	0	6.750	6.806	JAJO	1,162,500	6,750,000	01/29/1999	01/29/2027
364725-AZ-4	GANNETT CO INC CORPORATE			1	3FE	9,908,600	103.5000	10,350,000	10,000,000	9,908,915	0	315	0	0	6.375	6.500	AO	155,833	0	09/26/2013	10/15/2023
36714#-AA-5	The Gas Company, LLC Senior Secured Note				2	18,000,000	94.4500	17,001,224	18,000,000	18,000,000	0	0	0	0	4.220	4.220	FA	301,730	759,600	08/08/2012	08/08/2022
36734*-AA-5	Gate Technologies LLC Senior Term Loan			2	5Z	1,260,000	70.0000	1,260,000	1,800,000	1,260,000	0	46,322	397,687	0	7.500	10.332	JAJO	236,250	0	04/10/2012	04/09/2022
36828#-AB-6	The Gazette Company Senior Note			2	4	22,475,365	111.3400	24,577,963	22,074,320	22,389,531	0	(47,596)	0	0	7.290	6.948	MON	71,521	1,607,379	01/31/2012	10/15/2018
368710-AC-3	GENENTECH INC CORPORATE				1FE	7,606,300	106.0600	8,219,361	7,750,000	7,625,958	0	2,908	0	0	5.250	5.375	JJ	187,615	406,875	12/15/2005	07/15/2035
368710-AG-4	GENENTECH INC CORPORATE	LS			1	5,379,970	106.3500	5,104,810	4,800,000	4,998,168	0	(125,566)	0	0	4.750	2.011	JJ	105,133	228,000	11/23/2010	07/15/2015
369300-AM-0	GENERAL CABLE CORP DEL N CORPORATE			1	4FE	2,341,606	98.0000	2,347,100	2,395,000	2,348,312	0	6,706	0	0	6.500	6.793	AO	37,921	68,956	07/10/2013	10/01/2022
369550-AQ-1	GENERAL DYNAMICS CORP CORPORATE				1FE	4,817,616	103.4200	4,783,065	4,625,000	4,741,589	0	(44,932)	0	0	2.250	1.238	JJ	47,984	104,063	04/17/2012	07/15/2016
369550-AR-9	GENERAL DYNAMICS CORP CORPORATE			1	1FE	9,025,672	103.1500	9,031,093	8,755,000	8,995,004	0	(31,897)	0	0	3.875	3.411	JJ	156,435	339,256	01/01/2013	07/15/2021
369550-AT-5	GENERAL DYNAMICS CORP CORPORATE			1	1FE	3,559,985	81.6900	2,920,493	3,575,000	3,560,232	0	327	0	0	3.600	3.623	MN	16,445	131,918	11/01/2012	11/15/2042
369550-AU-2	GENERAL DYNAMICS CORP CORPORATE			1	1FE	4,578,500	89.7900	4,489,355	5,000,000	4,596,036	0	17,536	0	0	2.250	3.308	MN	14,375	56,250	07/16/2013	11/15/2022
369604-BC-6	GENERAL ELECTRIC CO CORPORATE	R			1FE	31,967,658	113.1900	35,152,459	31,055,000	31,752,238	0	(169,668)	0	0	5.250	4.593	JD	113,221	1,630,388	04/17/2012	12/06/2017
369604-BD-4	GENERAL ELECTRIC CO CORPORATE	C			1FE	5,705,340	93.5900	5,615,188	6,000,000	5,717,874	0	12,534	0	0	2.700	3.322	AO	36,900	81,000	07/12/2013	10/09/2022
369604-BF-9	GENERAL ELECTRIC CO CORPORATE	LS			1FE	3,789,880	92.3900	3,695,432	4,000,000	3,791,832	0	1,952	0	0	4.125	4.447	AO	37,583	82,500	06/06/2013	10/09/2042
369622-SM-8	General Elec Cap Corp CORPORATE				1FE	154,869	111.8600	167,793	150,000	153,893	0	(449)	0	0	5.300	4.863	FA	3,092	7,950	09/29/2011	02/11/2021
36962G-2T-0	GENERAL ELEC CAP CORP CORPORATE				1FE	11,969,479	115.0700	13,751,188	11,950,000	11,960,405	0	(1,462)	0	0	5.550	5.532	MN	105,011	663,225	05/10/2007	05/04/2020
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE				1FE	209,240	116.6700	233,336	200,000	208,871	0	(173)	0	0	6.150	5.802	FA	4,920	12,300	09/29/2011	08/07/2037
36962G-3P-7	GENERAL ELEC CAP CORP CORPORATE	LS			1FE	987,178	113.9100	1,093,549	960,000	987,054	0	(232)	0	0	5.875	5.657	JJ	26,163	38,481	06/25/2013	01/14/2038
36962G-4B-7	GENERAL ELEC CAP CORP CORPORATE				1FE	6,845,571	128.5600	8,266,382	6,430,000	6,825,120	0	(6,308)	0	0	6.875	6.380	JJ	209,980	442,063	05/28/2010	01/10/2039
36962G-4D-3	GENERAL ELEC CAP CORP CORPORATE				1FE	2,469,315	117.3300	2,370,090	2,020,000	2,425,573	0	(43,460)	0	0	6.000	2.171	FA	48,480	61,200	05/10/2013	08/07/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36962G-6W-9	GENERAL ELEC CAP CORP CORPORATE	C			1FE	9,534,375	98.9400	9,399,120	9,500,000	9,530,210	0	(4,165)	0	0	1.625	1.547	AO	38,165	77,188	05/21/2013	04/02/2018
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES				1FE	38,080,318	123.8300	45,321,963	36,600,000	37,845,071	0	(39,151)	0	0	6.750	6.419	MS	727,425	2,470,500	11/20/2006	03/15/2032
370334-BJ-2	GENERAL MILLS INC CORPORATE				2FE	11,509,080	107.4300	11,817,488	11,000,000	11,482,565	0	(8,506)	0	0	5.400	5.096	JD	26,400	594,000	07/28/2010	06/15/2040
370334-BP-8	GENERAL MILLS INC CORPORATE	LS		1	2FE	14,965,511	88.5800	12,666,604	14,300,000	14,957,704	0	(7,807)	0	0	4.150	3.882	FA	224,192	321,452	05/02/2013	02/15/2043
37045V-AB-6	General Motors Co CORPORATE				3FE	7,500,000	101.2500	7,593,750	7,500,000	7,500,000	0	0	0	0	4.875	4.875	AO	95,469	0	09/24/2013	10/02/2023
37045V-AC-4	General Motors Co CORPORATE				3FE	415,000	103.8800	431,081	415,000	415,000	0	0	0	0	6.250	6.250	AO	6,773	0	09/24/2013	10/02/2043
372460-B#-1	Genuine Parts Company Senior Note				1Z	62,038,200	93.6600	58,103,004	62,038,200	62,038,200	0	0	0	0	2.990	2.990	JD	149,426	0	12/02/2013	12/04/2023
372917-AS-3	GENZYME CORP TISSUE REPAIR DIV CORP				1FE	108,928	110.9900	110,993	100,000	106,699	0	(899)	0	0	5.000	3.819	JD	222	5,000	06/08/2011	06/15/2020
373200-AY-0	GEORGIA GULF CORP CORPORATE	LS		1	3FE	13,526,250	94.5000	12,757,500	13,500,000	13,507,287	0	(18,963)	0	0	4.875	4.797	MN	84,094	346,125	11/12/2013	05/15/2023
373298-BM-9	GEORGIA PACIFIC LLC NOTES				2FE	7,544,269	109.4900	7,462,975	6,816,000	7,470,068	0	(74,201)	0	0	7.700	1.040	JD	23,326	262,416	11/01/2013	06/15/2015
373298-BR-8	GEORGIA PACIFIC LLC NOTES				2FE	13,903,641	126.6200	12,453,313	9,835,000	13,785,769	0	(117,872)	0	0	7.750	4.245	MN	97,394	762,213	04/23/2013	11/15/2029
373298-BU-1	GEORGIA PACIFIC LLC NOTES	LS			2FE	10,483,313	139.6000	15,112,269	10,825,000	10,528,276	0	6,153	0	0	8.875	9.187	MN	122,759	960,719	08/19/2005	05/15/2031
37331N-AB-7	GEORGIA-PACIFIC LLC CORPORATE				2FE	2,660,358	111.7300	2,549,681	2,282,000	2,623,125	0	(35,325)	0	0	5.400	2.965	MN	20,538	123,228	03/18/2013	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE				2FE	4,999,850	95.9300	4,796,592	5,000,000	4,999,899	0	49	0	0	3.734	3.734	JJ	98,536	0	06/18/2013	07/15/2023
373334-FS-5	GEORGIA POWER COMPANY SENIOR NOTES				1FE	9,997,600	111.7600	11,176,000	10,000,000	9,996,274	0	(41)	0	0	5.750	5.751	AO	121,389	575,000	04/11/2003	04/15/2023
373334-GC-9	GEORGIA POWER COMPANY CORPORATE	LS			1FE	4,913,400	108.1900	5,409,600	5,000,000	4,922,154	0	1,564	0	0	5.650	5.772	MS	94,167	282,500	04/30/2007	03/01/2037
373334-JN-2	GEORGIA POWER COMPANY CORPORATE	LS			1FE	13,449,780	111.7100	15,080,660	13,500,000	13,452,162	0	795	0	0	5.950	5.977	FA	334,688	803,250	02/04/2009	02/01/2039
373334-JP-7	GEORGIA POWER COMPANY CORPORATE				1FE	11,413,940	107.9200	10,792,342	10,000,000	11,221,603	0	(192,337)	0	0	4.250	2.047	JD	35,417	425,000	01/01/2013	12/01/2019
373334-JR-3	GEORGIA POWER COMPANY CORPORATE	LS			1FE	1,490,085	104.8300	1,572,497	1,500,000	1,490,528	0	157	0	0	5.400	5.445	JD	6,750	81,000	05/24/2010	06/01/2040
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note				2FE	1,000,000	108.0800	1,080,841	1,000,000	1,000,000	0	0	0	0	5.010	5.010	JD	139	50,100	06/30/2010	06/30/2020
375558-AS-2	GILEAD SCIENCES INC CORPORATE			1	2FE	18,340,698	111.3200	15,730,039	14,130,000	18,244,572	0	(82,660)	0	0	5.650	3.909	JD	66,529	798,345	10/31/2012	12/01/2041
375558-AU-7	GILEAD SCIENCES INC CORPORATE			1	2FE	344,207	106.8000	368,442	345,000	344,327	0	68	0	0	4.400	4.429	JD	1,265	15,180	12/06/2011	12/01/2021
37569#-AA-9	Gill Ranch Storage, LLC Term			2	4	11,630,000	101.2400	11,774,075	11,630,000	11,630,000	0	0	0	0	7.279	7.060	FMAN	74,626	823,146	11/30/2011	11/30/2016
377372-AA-5	GLAXOSMITHKLINE CAP INC CORPORATE				1FE	2,559,900	101.1200	2,527,925	2,500,000	2,503,431	0	(12,510)	0	0	4.375	3.859	AO	23,090	109,375	02/06/2009	04/15/2014
377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE				1FE	5,094,665	107.4500	5,523,057	5,140,000	5,099,433	0	1,064	0	0	5.375	5.439	AO	58,325	276,275	01/13/2009	04/15/2034
377372-AD-9	GLAXOSMITHKLINE CAP INC CORP FOREIGN	LS			1FE	39,169,455	115.1100	41,342,042	35,914,000	37,716,131	0	(368,130)	0	0	5.650	4.373	MN	259,279	2,029,141	11/30/2009	05/15/2018
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN				1FE	104,397,642	122.4000	121,494,074	99,264,000	104,321,625	0	(136,413)	0	0	6.375	5.931	MN	808,588	6,328,080	01/01/2013	05/15/2038
378272-AB-4	GLENCORE FUNDING LLC CORPORATE				2FE	499,795	100.0800	500,421	500,000	499,831	0	36	0	0	1.700	1.714	MN	803	4,179	05/22/2013	05/27/2016
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu			2	1	32,402,610	104.9500	32,384,602	30,857,243	32,325,681	0	(76,929)	0	0	4.350	3.740	FA	529,561	1,342,290	01/01/2013	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu			2	1	36,832,882	107.5500	39,614,819	36,832,882	36,832,882	0	0	0	0	4.950	4.949	FA	719,301	1,823,228	08/11/2011	08/10/2041
38141E-A2-5	GOLDMAN SACHS CORPORATE				1FE	1,074,836	121.8000	1,217,969	1,000,000	1,060,019	0	(10,152)	0	0	7.500	6.083	FA	28,333	75,000	04/23/2012	02/15/2019
38141E-A5-8	GOLDMAN SACHS CORPORATE				1FE	108,116	111.2100	122,334	110,000	108,538	0	191	0	0	5.375	5.630	MS	1,741	5,913	08/25/2011	03/15/2020
38141G-CM-4	GOLDMAN SACHS GROUP INC NOTES	C			1FE	2,912,152	104.1000	3,123,000	3,000,000	2,990,216	0	10,379	0	0	5.500	5.880	MN	21,083	165,000	07/21/2004	11/15/2014
38141G-EA-8	GOLDMAN SACHS GROUP INC CORPORATE				1FE	1,884,880	104.4600	2,089,176	2,000,000	1,982,906	0	15,445	0	0	5.125	5.983	JJ	47,264	102,500	05/03/2006	01/15/2015
38141G-EE-0	GOLDMAN SACHS GROUP INC CORPORATE				1FE	11,094,767	108.2200	11,151,803	10,305,000	10,680,711	0	(174,910)	0	0	5.350	3.481	JJ	254,219	551,318	07/25/2011	01/15/2016
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE				2FE	12,151,843	111.2600	13,200,346	11,865,000	12,149,863	0	(2,329)	0	0	6.750	6.548	AO	200,222	408,881	09/06/2013	10/01/2037
38141G-FG-4	GOLDMAN SACHS GROUP INC CORPORATE				1FE	414,048	113.6900	454,775	400,000	409,930	0	(2,151)	0	0	5.950	5.260	JJ	10,776	23,800	01/11/2012	01/18/2018
38141G-FM-1	GOLDMAN SACHS GROUP INC CORPORATE	LS			1FE	4,811,131	114.6700	5,526,983	4,820,000	4,815,003	0	887	0	0	6.150	6.175	AO	74,108	296,430	03/25/2008	04/01/2018
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE	C			1FE	18,187,464	109.4800	19,926,124	18,200,000	18,189,146	0	1,058	0	0	5.250	5.259	JJ	408,742	955,500	09/30/2011	07/27/2021
38143Y-AC-7	GOLDMAN SACHS CORPORATE				2FE	54,757,985	107.0900	58,723,789	54,835,000	54,762,287	0	1,282	0	0	6.450	6.460	MN	589,476	3,536,858	10/16/2006	05/01/2036
38144L-AB-6	GOLDMAN SACHS GROUP INC CORPORATE				1FE	159,854	114.4900	228,972	200,000	179,101	0	4,541	0	0	6.250	9.699	MS	4,167	12,500	11/21/2008	09/01/2017
38212@-AA-0	Good Source, Inc. Term			2	4	18,963,687	99.4300	18,855,179	18,963,687	18,963,687	0	0	0	0	7.351	7.323	MJSD	3,819	1,398,859	12/21/2010	12/21/2015
382388-AL-0	GOODRICH CORP CORPORATE				1FE	1,146,690	125.2200	1,252,200	1,000,000	1,130,646	0	(2,353)	0	0	7.000	5.973	AO	14,778	70,000	08/09/2005	04/15/2038
382388-AU-0	GOODRICH CORP				1FE	20,136,868	121.6000	25,592,778	21,046,000	20,202,287	0	13,894	0	0	6.800	7.157	JJ	715,564	1,431,128	10/28/2008	07/01/2036
382380-AH-9	GOODRICH CORP BOND				1FE	2,227,820	119.3400	2,386,720	2,000,000	2,160,506	0	(8,908)	0	0	7.280	6.306	AO	30,738	145,600	03/25/2004	11/07/2025
382380-AL-0	GOODRICH CORP BOND				1FE	11,044,959	120.9800	12,847,545	10,620,000	10,939,730	0	(13,775)	0	0	7.100	6.760	MN	96,347	754,020	03/25/2004	11/15/2027
384109-B#-0	Graco Inc Senior Note				2	75,000,000	108.1900	81,142,731	75,000,000	75,000,000	0	0	0	0	4.880	4.908	MJSD	203,333	3,660,000	07/26/2011	01/26/2020
384109-B*-4	Graco Inc Senior Note				2	1,000,000	105.6400	1,056,380	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MJSD	2,222	40,000	03/11/2011	03/11/2018
384109-B@-2	Graco Inc Senior Note				2	55,600,000	106.1900	59,043,697	55,600,000	55,600,000	0	0	0	0	5.010	5.010	MJSD	154,753	2,785,560	03/11/2011	03/11/2023
384109-C*-3	Graco Inc Senior Note				2	37,500,000	108.3500	40,632,632	37,500,000	37,500,000	0	0	0	0	5.350	5.384	MJSD	111,458	2,006,250	07/26/2011	07/26/2026
38479*-AM-4	Grain Processing Corporation Series H Se			2	3	52,927,367	112.1000	54,150,519	48,303,571	50,697,146	0	(319,636)	0	0	7.480	7.328	MJSD	160,583	3,485,639	09/29/2009	12/15/2018
38479*-AN-2	Grain Processing Corporation Series I Se			2	3	10,299,793	120.9300	10,762,444	8,900,000	9,837,741	0	(104,045)	0	0	8.430	8.027	MJSD	33,345	726,784	09/29/2009	09/15/2020
38479*-AP-7	Grain Processing Corporation Senior Note			2	3	7,500,000	106.4400	7,982,875	7,500,000	7,500,000	0	0	0	0	6.250	5.031	FMAN	59,896	445,313	09/16/2011	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note			2	3	4,450,000	114.0100	5,073,516	4,450,000	4,450,000	0	0	0	0	7.220	6.014	MJSD	14,280	309,547	12/15/2011	12/15/2026
387328-A#-4	Granite Construction Inc. Senior Note			2	2	19,965,000	108.4500	21,652,079	19,965,000	19,965,000	0	0	0	0	6.110	6.109	JD	64,382	1,219,862	12/12/2007	12/12/2019
38807#-AA-9	Grant County Wind, LLC Senior Note			2	3Z	9,837,625	109.5800	10,780,353	9,837,625	9,837,625	0	0	0	0	7.500	7.567	MJSD	2,050	737,822	09/20/2011	06/30/2030
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE			1	3FE	2,906,250	99.0000	2,970,000	3,000,000	2,910,093	0	3,843	0	0	4.750	5.249	AO	30,083	76,396	08/09/2013	04/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39029#-AG-6	Great Clips Inc Senior Secured Note			2	3	3,500,000	108.1500	3,785,108	3,500,000	3,500,000	0	0	0	0	7.250	7.314	JAJO	63,438	253,750	10/29/2010	10/01/2020
390568-AB-5	Great Lakes Cheese Senior Note			2	2	16,628,571	107.2000	17,824,946	16,628,571	16,628,571	0	0	0	0	5.830	5.872	FMAN	148,110	969,446	11/26/2007	11/06/2017
390568-AC-3	Great Lakes Cheese Senior Note			2	2	28,310,000	105.4500	29,852,275	28,310,000	28,310,000	0	0	0	0	5.100	5.132	FMAN	220,582	1,443,810	08/04/2011	08/06/2021
39063#-AA-6	Great Lakes Hydro America LLC Senior Not				2	44,120,000	101.6600	44,849,978	44,120,000	44,120,000	0	0	0	0	5.540	5.540	FMAN	224,056	2,444,248	05/28/2004	05/28/2014
39063#-AC-2	Great Lakes Hydro America LLC Senior Sec				2	7,500,000	101.8600	7,639,325	7,500,000	7,500,000	0	0	0	0	6.040	6.040	FMAN	41,525	453,000	09/03/2004	05/28/2014
391164-AB-6	GREAT PLAINS ENERGY INC CORPORATE				2FE	9,948,400	113.5200	11,352,100	10,000,000	9,975,083	0	5,386	0	0	6.875	6.948	MS	202,431	687,500	09/20/2007	09/15/2017
391164-AE-0	GREAT PLAINS ENERGY INC CORPORATE			1	2FE	47,414	105.3600	44,965	45,000	44,965	0	4	0	0	4.850	4.862	JD	182	2,183	05/16/2011	06/01/2021
39121J-A*-1	Great River Energy First Mortgage Bonds			2	1	18,873,795	114.1700	18,121,248	15,872,093	18,466,562	0	(407,233)	0	0	5.810	1.994	JJ	461,084	945,814	01/01/2013	07/01/2021
39121J-AA-8	Great River Energy CORP SINKING FUND			2	1FE	3,836,524	106.0700	3,787,666	3,571,047	3,785,858	0	(50,666)	0	0	5.829	2.651	JJ	104,078	104,078	01/01/2013	07/01/2017
39265*-AG-3	Green Bay Packaging Senior Note			2	1	13,636,364	108.4500	14,788,632	13,636,364	13,636,364	0	0	0	0	4.990	5.020	FMAN	86,947	680,455	11/15/2004	11/15/2019
39265*-AH-1	Green Bay Packaging Senior Note			2	1	6,819,545	112.2100	7,652,033	6,819,545	6,819,545	0	0	0	0	5.760	5.800	MJSD	10,911	392,806	12/21/2007	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note			2	1	25,000,000	103.9600	25,990,246	25,000,000	25,000,000	0	0	0	0	4.240	4.262	MJSD	2,944	1,060,000	06/30/2011	06/30/2026
393154-L@-6	Green Mountain Power Corp Series UU Bond				1	5,000,000	127.3200	6,366,090	5,000,000	5,000,000	0	0	0	0	6.830	6.830	MN	43,636	341,500	05/15/2008	05/15/2028
395260-AC-5	Greenheck Fan Corporation Senior Secured			2	2	61,265,000	103.8600	63,630,877	61,265,000	61,265,000	0	0	0	0	5.100	5.132	MJSD	130,188	3,124,515	09/16/2011	09/16/2021
397624-AE-7	GREIF INC CORPORATE				3FE	14,571,063	110.7500	16,091,975	14,530,000	14,739,514	0	19,440	0	0	6.750	6.195	FA	408,656	754,650	11/01/2013	02/01/2017
39985#-AB-9	Growmark Inc. Series B Senior Note				2	6,000,000	106.8700	6,411,932	6,000,000	6,000,000	0	0	0	0	4.920	4.920	JD	9,020	295,200	12/20/2010	12/20/2019
39985#-AC-7	Growmark Inc. Series C Senior Note				2	11,000,000	106.1300	11,673,826	11,000,000	11,000,000	0	0	0	0	5.290	5.290	JD	17,780	581,900	12/20/2010	12/20/2022
39985#-AD-5	Growmark Inc. Series D Senior Note				2	40,000,000	107.0700	42,829,090	40,000,000	40,000,000	0	0	0	0	5.540	5.540	JD	67,711	2,216,000	12/20/2010	12/20/2025
400640-AA-5	Guadalupe Valley Elec Coop Inc Senior Se			2	1	35,607,330	94.4200	33,622,025	35,607,330	35,607,330	0	0	0	0	3.770	3.770	JD	111,866	1,342,396	12/23/2011	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note			2	2	6,575,167	120.2600	7,907,162	6,575,167	6,575,167	0	0	0	0	7.610	7.683	MJSD	1,390	500,370	11/08/2001	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note			2	2	2,796,806	120.9100	3,381,702	2,796,806	2,796,806	0	0	0	0	7.830	7.907	MJSD	608	218,990	12/10/2001	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note			2	2	3,729,206	121.5800	4,534,078	3,729,206	3,729,206	0	0	0	0	7.990	8.070	MJSD	828	297,964	01/09/2002	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note			2	2	2,397,150	120.0800	2,878,480	2,397,150	2,397,150	0	0	0	0	7.630	7.704	MJSD	508	182,903	02/11/2002	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note			2	2	3,462,637	121.2900	4,199,820	3,462,637	3,462,637	0	0	0	0	7.920	7.999	MJSD	762	274,241	03/04/2002	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note			2	2	3,729,206	122.7600	4,577,828	3,729,206	3,729,206	0	0	0	0	8.270	8.353	MJSD	857	308,405	04/01/2002	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note			2	2	5,327,044	122.0400	6,501,315	5,327,044	5,327,044	0	0	0	0	8.100	8.180	MJSD	1,199	431,491	05/01/2002	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note			2	2	1,997,887	121.0800	2,419,054	1,997,887	1,997,887	0	0	0	0	7.870	7.945	MJSD	437	157,234	06/03/2002	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note			2	2	6,659,100	121.0800	8,062,879	6,659,100	6,659,100	0	0	0	0	7.870	7.945	MJSD	1,456	524,071	07/01/2002	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note			2	2	8,789,681	120.2800	10,572,605	8,789,681	8,789,681	0	0	0	0	7.680	7.755	MJSD	1,875	675,047	11/01/2002	09/30/2022
40157*-AB-3	Guckenheimer Ent Inc/Svcs LLC Term B			2	5	18,546,451	89.2800	17,454,107	19,550,523	18,501,785	0	(44,666)	0	0	1.456	9.575	FMAN	3,796	762,340	11/01/2013	03/31/2017
402479-CB-3	GULF POWER CO CORPORATE				1FE	9,993,600	95.1600	9,516,300	10,000,000	9,993,372	0	100	0	0	5.100	5.104	AO	127,500	510,000	09/09/2010	10/01/2040
40256#-AF-0	Gulf States Toyota Inc/Friedki Series C			2	2	11,960,733	111.5500	13,342,094	11,960,733	11,960,733	0	0	0	0	9.100	9.203	MJSD	3,023	1,088,427	12/30/2008	12/30/2015
40256#-AJ-2	Gulf States Toyota Inc/Friedki Senior No			2	2	1,240,000	98.5600	1,222,095	1,240,000	1,240,000	0	0	0	0	3.620	3.636	MJSD	3,367	44,888	06/04/2012	06/04/2024
40256#-AK-9	Gulf States Toyota Inc/Friedki Senior No			2	2Z	11,700,000	100.9000	11,805,259	11,700,000	11,700,000	0	0	0	0	4.160	4.180	MJSD	1,352	0	12/31/2013	12/31/2025
404119-BF-5	HCA INC CORPORATE	LS		1	3FE	3,382,500	106.0000	3,180,000	3,000,000	3,149,816	0	(77,268)	0	0	8.500	5.548	AO	53,833	255,000	10/15/2010	04/15/2019
404119-BK-4	HCA INC CORPORATE			1	3FE	99,675	109.0000	98,100	90,000	96,829	0	(2,846)	0	0	7.250	3.717	MS	1,921	6,525	01/01/2013	09/15/2020
40415R-AF-2	HD Supply Inc CORPORATE	LS		1	4FE	6,139,375	111.3800	6,125,625	5,500,000	6,097,112	0	(42,263)	0	0	8.125	4.041	AO	94,340	0	10/09/2013	04/15/2019
40426W-AR-2	HRPT PROPERTIES TRUST BD CORPORATE			1	2FE	4,942,950	106.4800	5,323,800	5,000,000	4,983,242	0	5,543	0	0	6.250	6.387	FA	118,056	312,500	07/27/2004	08/15/2016
40426W-AU-5	HRPT PROPERTIES TRUST BD CORPORATE	R		1	2FE	22,017,750	107.1100	23,564,365	22,000,000	22,005,110	0	(2,209)	0	0	6.250	6.238	JD	61,111	1,375,000	07/19/2007	06/15/2017
40428H-PG-1	HSBC USA INC CORPORATE	C			1FE	15,459,964	102.0400	15,586,106	15,275,000	15,346,534	0	(62,904)	0	0	2.375	1.948	FA	139,066	362,781	03/02/2012	02/13/2015
40429C-CR-1	HSBC FINANCE CORPORATION CORPORATE				1FE	3,292,556	105.1200	3,941,820	3,750,000	3,638,533	0	78,978	0	0	5.250	6.968	AO	41,563	196,875	04/21/2005	04/15/2015
404201-AB-3	HSBC BANK USA CORPORATE				1FE	992,550	106.0800	1,060,783	1,000,000	993,495	0	149	0	0	5.625	5.677	FA	21,250	56,250	08/10/2005	08/15/2035
404201-AE-7	HSBC BANK USA CORPORATE				1FE	4,572,484	107.9200	4,937,482	4,575,000	4,572,916	0	225	0	0	4.875	4.882	FA	78,680	223,031	08/17/2010	08/24/2020
40447@-AD-7	HMSHost Corporation Senior Note				3	52,450,000	107.2400	56,245,176	52,450,000	52,450,000	0	0	0	0	5.730	5.730	MN	434,111	3,005,385	05/09/2007	05/09/2017
40447@-AE-5	HMSHost Corporation Senior Note				3	50,000,000	97.5900	48,794,538	50,000,000	50,000,000	0	0	0	0	5.120	5.120	JJ	1,166,222	1,280,000	01/17/2013	01/17/2023
40537Q-AB-6	HALCON RESOURCES CORP CORPORATE			1	5FE	55,755	104.2500	56,295	54,000	55,600	0	(155)	0	0	9.750	8.940	JJ	2,428	2,633	06/04/2013	07/15/2020
406216-AH-4	HALLIBURTON COMPANY CORPORATE				1FE	10,971,576	129.4800	10,997,538	8,493,750	9,903,829	0	(155,665)	0	0	8.750	5.937	FA	280,766	743,203	12/14/2004	02/15/2021
406216-AS-0	HALLIBURTON COMPANY	LS			1FE	3,589,350	132.4400	3,973,056	3,000,000	3,588,537	0	(205)	0	0	7.600	6.347	FA	86,133	228,000	01/08/2010	08/15/2096
406216-AV-3	HALLIBURTON COMPANY CORPORATE	C			1FE	7,945,992	116.4600	8,385,211	7,200,000	7,626,399	0	(79,808)	0	0	5.900	4.488	MS	125,080	424,800	09/10/2009	09/15/2018
406216-AW-1	HALLIBURTON COMPANY CORPORATE				1FE	2,650,495	123.2100	2,895,538	2,350,000	2,631,242	0	(5,049)	0	0	6.700	5.783	MS	46,360	157,450	11/03/2009	09/15/2038
406216-AX-9	HALLIBURTON COMPANY CORPORATE				1FE	27,350,132	118.7800	28,269,268	23,800,000	26,238,173	0	(372,239)	0	0	6.150	4.116	MS	430,978	1,463,700	11/18/2010	09/15/2019
406216-AY-7	HALLIBURTON COMPANY CORPORATE	LS			1FE	19,086,066	134.5900	19,643,761	14,595,000	18,958,390	0	(84,238)	0	0	7.450	5.257	MS	320,158	1,087,328	02/20/2013	09/15/2039
406216-BA-8	HALLIBURTON COMPANY CORPORATE	LS		1	1FE	25,823,668	95.0400	24,668,852	25,955,000	25,827,100	0	2,232	0	0	4.500	4.531	MN	149,241	1,167,975	11/08/2011	11/15/2041
406216-BD-2	HALLIBURTON COMPANY CORPORATE			1	1FE	17,896,860	96.9400	17,448,714	18,000,000	17,897,976	0	1,116	0	0	3.500	3.570	FA	255,500	0	12/11/2013	08/01/2023
406216-BE-0	HALLIBURTON COMPANY CORPORATE	LS			1FE	80,321,395	98.2000	79,523,301	80,977,000	80,321,142	0	(253)	0	0	4.750	4.801	FA	1,559,932	0	12/05/2013	08/01/2043
40621P-AB-5	HALLIBURTON CO CORPORATE				1FE	11,449,700	115.2800	11,528,500	10,000,000	10,534,527	0	(140,130)	0	0	7.530	5.760	FA	313,750	753,000	02/14/2006	05/12/2017
40624@-AD-2	Hallmark Cards, Inc. SR NT			2	2	104,158,000	144.5900	144,593,840	100,000,000	103,385,757	0	(93,057)	0	0	8.500	8.125	AO	1,794,444	8,500,000	07/01/2001	10/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
406248-AH-3	Hallmark Cards, Inc. Senior Note				2	75,000,000	126.0200	94,519,102	75,000,000	75,000,000	0	0	0	0	7.910	7.910	JD	296,625	5,932,500	02/21/2004	12/13/2020
000000-00-0	Harley Marine Services, Inc. First Lien			2	3Z	16,830,417	97.3300	16,380,976	16,830,417	16,830,417	0	0	0	0	3.543	3.513	MJSD	19,606	0	12/20/2013	12/20/2018
41283D-AB-9	HARLEY-DAVIDSON FUNDING CORPOR CORPORATE	LS			1FE	3,992,200	116.9300	4,677,240	4,000,000	3,995,878	0	733	0	0	6.800	6.826	JD	12,089	272,000	05/15/2008	06/15/2018
41283L-AB-1	HARLEY-DAVIDSON FINANCIAL CORPORATE				1FE	413,042	102.5100	420,309	410,000	412,047	0	(609)	0	0	2.700	2.536	MS	3,260	11,070	04/27/2012	03/15/2017
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt			2	4Z	25,735,631	99.5200	25,611,928	25,735,631	25,735,631	0	0	0	0	8.022	12.026	MJSD	253,546	522,062	12/09/2013	03/30/2017
415864-AJ-6	HARSCO CORP CORPORATE				3FE	9,989,500	104.9600	10,495,601	10,000,000	9,993,896	0	1,044	0	0	5.750	5.764	MN	73,472	575,000	05/12/2008	05/15/2018
415864-AK-3	HARSCO CORP CORPORATE				3FE	3,696,448	101.5100	3,755,922	3,700,000	3,698,628	0	694	0	0	2.700	2.720	AO	21,090	99,900	09/15/2010	10/15/2015
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE	LS			2FE	11,832,053	114.3400	13,540,616	11,842,000	11,831,215	0	128	0	0	6.100	6.106	AO	180,591	722,362	09/29/2006	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	12,183,700	110.7200	13,286,508	12,000,000	12,163,020	0	(3,407)	0	0	5.950	5.840	AO	150,733	714,000	11/08/2006	10/15/2036
416515-AY-0	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	342,171	103.8900	353,224	340,000	340,802	0	(630)	0	0	4.000	3.800	MS	3,438	13,600	09/29/2011	03/30/2015
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	5,272,020	87.9700	4,618,283	5,250,000	5,271,541	0	(480)	0	0	4.300	4.275	AO	47,658	110,994	05/02/2013	04/15/2043
416518-AA-6	HARTFORD FINANCIAL SERVICES GR CORPORATE				2FE	349,720	106.3600	372,267	350,000	349,787	0	47	0	0	4.000	4.016	AO	2,956	14,000	04/02/2012	10/15/2017
416592-AC-7	HARTFORD LIFE DEBENTURES				2FE	13,970,618	119.6500	16,186,523	13,528,000	13,835,755	0	(13,536)	0	0	7.650	7.376	JD	45,995	1,034,892	05/20/1998	06/15/2027
416592-AE-3	HARTFORD LIFE SENIOR NOTES				2FE	5,066,800	118.8500	5,942,400	5,000,000	5,052,730	0	(1,532)	0	0	7.375	7.265	MS	122,917	368,750	02/22/2001	03/01/2031
418056-AP-2	HASBRO INC CORPORATE				2FE	12,768,798	111.6400	16,746,546	15,000,000	13,859,278	0	250,198	0	0	6.300	8.741	MS	278,250	945,000	10/28/2008	09/15/2017
419870-E@-5	Hawaiian Electric Ind Inc Senior Note				2	9,813,320	105.6400	10,367,088	9,813,320	9,813,320	0	0	0	0	4.410	4.410	MS	116,607	432,767	03/24/2011	03/24/2016
419870-F*-6	Hawaiian Electric Ind Inc Senior Note				2	17,000,000	96.9600	16,483,351	17,000,000	17,000,000	0	0	0	0	3.990	3.990	MS	216,679	339,150	03/06/2013	03/06/2023
421915-AG-4	HCP Inc US DOMESTIC				2FE	3,087,360	108.2100	4,869,315	4,500,000	4,063,869	0	254,620	0	0	7.072	12.707	JD	20,332	318,240	06/08/2005	06/08/2015
421924-BH-3	HEALTHSOUTH CORP CORPORATE			1	3FE	3,655,958	106.8800	3,626,269	3,393,000	3,625,367	0	(30,591)	0	0	7.250	2.769	AO	61,498	0	10/09/2013	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP CORPORATE			1	3FE	6,135,963	109.5000	6,187,845	5,651,000	6,085,732	0	(50,230)	0	0	7.750	5.174	MS	128,953	218,976	07/29/2013	09/15/2022
422328-AC-4	Hearst Cable SRNT				1	44,028,804	103.9600	41,585,285	40,000,000	40,251,491	0	(466,926)	0	0	8.500	7.306	JJ	1,652,778	3,400,000	10/01/2006	07/06/2014
422418-AB-5	Hearst Communications, Inc. Guaranteed S				1	40,310,000	112.3800	45,301,862	40,310,000	40,310,000	0	0	0	0	5.290	5.290	JD	177,700	2,132,399	12/01/2009	12/01/2019
422418-AC-3	Hearst Communications, Inc. GTD Series A				1	29,315,749	103.0400	28,844,560	27,995,000	29,195,439	0	(120,310)	0	0	4.220	3.626	AO	295,347	1,181,389	01/01/2013	10/01/2022
42251#-AD-6	HEB Grocery Company, LP Senior Note				1	1,250,000	101.7700	1,272,157	1,250,000	1,250,000	0	0	0	0	5.720	5.720	JD	5,958	71,500	05/26/2006	06/01/2014
42251#-AE-4	HEB Grocery Company, LP Senior Note				1	2,000,000	105.8800	2,117,570	2,000,000	2,000,000	0	0	0	0	5.770	5.770	JD	9,617	115,400	05/26/2006	06/01/2015
42251#-AG-9	HEB Grocery Company, LP Senior Note				1	6,000,000	114.0600	6,843,821	6,000,000	6,000,000	0	0	0	0	6.120	6.120	JD	30,600	367,200	05/26/2006	06/01/2022
42251#-AK-0	HEB Grocery Company, LP Series A Senior				1	50,000,000	96.2600	48,130,948	50,000,000	50,000,000	0	0	0	0	4.160	4.160	FMAN	346,667	2,080,000	11/19/2010	11/01/2025
42251#-AM-6	HEB Grocery Company, LP Senior Note				1	1,000,000	93.3700	933,712	1,000,000	1,000,000	0	0	0	0	4.050	4.050	JD	1,800	40,500	12/15/2011	12/15/2027
42251#-AN-4	HEB Grocery Company, LP Senior Note				1	5,000,000	93.9800	4,699,044	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD	9,444	212,500	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Company, LP Senior Note				1	4,000,000	94.2700	3,770,762	4,000,000	4,000,000	0	0	0	0	4.350	4.350	JD	7,733	174,000	12/15/2011	12/16/2030
42307T-AG-3	HEINZ (H.J.) FINANCE CO COMPANY GUARNT				3FE	23,688,969	102.0000	24,480,000	24,000,000	23,740,933	0	6,852	0	0	6.750	6.853	MS	477,000	1,620,000	03/21/2003	03/15/2032
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE				3FE	14,626,116	102.7500	11,097,000	10,800,000	14,558,775	0	(67,341)	0	0	7.125	4.758	FA	320,625	384,750	02/04/2013	08/01/2039
42778#-AH-1	Herschend Family Entertainment Senior No				3	15,000,000	108.2400	16,236,064	15,000,000	15,000,000	0	0	0	0	6.200	6.200	MJSD	7,750	930,000	09/28/2007	09/28/2016
42778#-AJ-7	Herschend Family Entertainment SENIOR NO			2	3	600,000	102.1900	613,126	600,000	600,000	0	0	0	0	5.590	5.625	MJSD	1,025	33,540	12/17/2007	09/20/2014
42778#-AK-4	Herschend Family Entertainment Senior No			2	3	11,400,000	108.7400	12,396,943	11,400,000	11,400,000	0	0	0	0	6.040	6.085	JAJO	164,489	688,560	12/17/2007	04/05/2018
42778#-AL-2	Herschend Family Entertainment Senior No			2	3	19,294,859	104.0800	20,081,803	19,294,859	19,294,859	0	0	0	0	5.450	5.486	MJSD	14,605	788,677	03/26/2013	03/26/2023
42778#-AM-0	Herschend Family Entertainment Senior No			2	3	18,330,055	104.0800	19,077,649	18,330,055	18,330,055	0	0	0	0	5.450	5.486	MJSD	13,875	749,241	03/26/2013	03/26/2023
427866-AR-9	HERSHEY CO CORPORATE	C			1FE	5,400,705	106.6100	5,005,335	4,695,000	5,342,584	0	(58,122)	0	0	4.125	1.981	JD	16,139	193,669	04/25/2013	12/01/2020
427866-AT-5	HERSHEY CO CORPORATE			1	1FE	15,914,000	91.9000	14,703,666	16,000,000	15,918,162	0	4,162	0	0	2.625	2.687	MN	70,000	191,333	05/29/2013	05/01/2023
428040-CG-2	HERTZ CORP CORP	LS		1	4FE	3,186,000	109.7500	3,237,625	2,950,000	3,170,691	0	(15,309)	0	0	7.375	5.197	JJ	100,320	0	09/10/2013	01/15/2021
428040-CJ-6	HERTZ CORP CORPORATE	LS		1	4FE	1,555,706	107.7500	1,567,763	1,455,000	1,540,098	0	(15,609)	0	0	6.750	4.589	AO	20,734	52,650	06/13/2013	04/15/2019
42809H-AB-3	HESS CORP CORPORATE				2FE	299,031	124.2100	372,634	300,000	299,375	0	88	0	0	8.125	8.172	FA	9,208	24,375	01/29/2009	02/15/2019
42809H-AD-9	HESS CORP CORPORATE	LS			2FE	42,844,071	104.2000	43,002,687	41,270,000	42,810,432	0	(30,040)	0	0	5.600	5.326	FA	873,090	2,311,120	10/31/2012	02/15/2041
428236-AT-0	HEWLETT-PACKARD CO CORPORATE				2FE	41,957,891	100.8500	37,313,353	37,000,000	37,236,951	0	(1,416,585)	0	0	6.125	2.223	MS	755,417	2,266,250	11/23/2010	03/01/2014
428236-AV-5	HEWLETT-PACKARD CO CORPORATE				2FE	7,976,919	101.6000	7,904,581	7,780,000	7,798,096	0	(43,577)	0	0	4.750	4.170	JD	29,769	369,550	09/01/2009	06/02/2014
428236-BC-6	HEWLETT-PACKARD CO CORPORATE				2FE	199,774	101.8300	203,655	200,000	199,918	0	45	0	0	2.125	2.149	MS	1,275	4,250	09/08/2010	09/13/2015
428236-BJ-1	HEWLETT-PACKARD CO CORP FLOATER				2FE	23,711,520	100.0200	24,005,184	24,000,000	23,942,601	0	139,345	0	0	0.638	1.471	FMAN	14,027	165,616	05/02/2012	05/30/2014
428236-BN-2	HEWLETT-PACKARD CO CORPORATE				2FE	503,305	101.5600	507,825	500,000	501,177	0	(959)	0	0	2.350	2.150	MS	3,460	11,750	09/29/2011	03/15/2015
42833@-AA-1	HFOTCO LLC Senior Note			2	2	13,420,000	113.1800	15,188,061	13,420,000	13,420,000	0	0	0	0	5.950	5.994	MJSD	35,488	798,490	01/17/2008	12/15/2026
42833@-AF-0	HFOTCO LLC Series F Senior Note				2	10,800,000	107.1600	11,572,729	10,800,000	10,800,000	0	0	0	0	5.810	5.810	MJSD	1,743	627,480	09/30/2009	09/30/2015
42833@-AG-8	HFOTCO LLC Series G Senior Note				2	5,000,000	113.9300	5,696,438	5,000,000	5,000,000	0	0	0	0	6.340	6.340	MJSD	881	317,000	09/30/2009	09/30/2017
42833@-AH-6	HFOTCO LLC Series H Senior Note				2	13,000,000	110.8200	14,407,182	13,000,000	13,000,000	0	0	0	0	5.410	5.410	FMAN	68,376	703,300	02/26/2010	02/26/2018
431282-AK-8	HIGHWOODS REALTY LIMITED CORPORATE	LS			2FE	2,927,580	108.4300	3,252,827	3,000,000	2,970,838	0	7,903	0	0	5.850	6.185	MS	51,675	175,500	07/20/2007	03/15/2017
432891-AC-3	HILTON WORLDWIDE FINANCE LLC CORPORATE			1	4FE	3,213,000	103.7500	3,268,125	3,150,000	3,211,702	0	(1,298)	0	0	5.625	5.156	AO	42,820	0	11/19/2013	10/15/2021
43507@-AA-4	Holiday Companies, Inc. Senior Note				2	17,770,000	111.3100	19,779,194	17,770,000	17,770,000	0	0	0	0	5.670	5.670	JAJO	204,311	1,007,559	01/18/2007	01/18/2017
43507@-AB-2	Holiday Companies, Inc. SER B Senior Not				2	6,600,000	115.4700	7,620,947	6,600,000	6,600,000	0	0	0	0	6.220	6.220	FMAN	63,859	410,520	05/05/2008	05/05/2018
43507@-AC-0	Holiday Companies, Inc. Series C Senior				2	7,890,000	107.2800	8,464,434	7,890,000	7,890,000	0	0	0	0	4.220	4.220	MJSD	2,775	332,958	12/28/2010	12/28/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43507@-AF-3	Holiday Companies, Inc. Senior Note				2	1,000,000	97.4000	974,006	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MJSD	1,277	11,277	09/03/2013	09/19/2023
435596-B#-7	Hollingsworth & Vose Company Senior Note			2	2	1,363,636	111.3400	1,518,285	1,363,636	1,363,636	0	0	0	0	7.150	7.212	MJSD	813	97,500	12/28/2010	12/28/2018
435596-C*-0	Hollingsworth & Vose Company Senior Note		0	2	2	4,545,455	110.2000	5,246,690	4,761,066	4,761,066	0	0	0	205,591	6.230	5.263	MJSD	2,472	285,765	12/28/2006	12/28/2018
435596-D@-7	Hollingsworth & Vose Company Senior Secu		0	2	2	5,051,718	104.4200	5,768,577	5,524,414	5,524,414	0	0	0	238,553	4.210	4.232	JAJO	54,914	221,526	07/06/2012	07/08/2024
436440-AF-8	HOLOGIC INC. CORPORATE			1	4FE	32,976	105.5000	32,705	31,000	32,662	0	(314)	0	0	6.250	4.622	FA	807	969	03/28/2013	08/01/2020
437076-AP-7	Home Depot Inc CORPORATE	LS			1FE	3,463,160	109.6900	3,510,038	3,200,000	3,302,615	0	(44,664)	0	0	5.400	3.841	MS	57,600	172,800	03/19/2010	03/01/2016
437076-AS-1	Home Depot Inc CORPORATE	C			1FE	51,924,210	115.3900	67,791,508	58,750,000	52,270,395	0	51,923	0	0	5.875	6.713	JD	143,815	3,451,563	04/17/2012	12/16/2036
437076-AU-6	Home Depot Inc CORPORATE			1	1FE	19,285,075	108.2600	19,635,927	18,138,000	19,247,127	0	(21,896)	0	0	5.400	4.971	MS	288,394	979,452	04/02/2012	09/15/2040
437076-AV-4	Home Depot Inc CORPORATE			1	1FE	12,517,487	116.1100	11,825,579	10,185,000	12,444,726	0	(42,918)	0	0	5.950	4.513	AO	151,502	606,008	04/17/2012	04/01/2041
437076-BA-9	Home Depot Inc CORPORATE	LS		1	1FE	9,898,489	91.1300	9,267,901	10,170,000	9,900,938	0	2,449	0	0	4.200	4.361	AO	106,785	208,824	06/04/2013	04/01/2043
437076-BD-3	Home Depot Inc CORPORATE			1	1FE	15,334,049	101.2600	15,581,427	15,388,000	15,334,014	0	(35)	0	0	4.875	4.897	FA	231,301	0	12/09/2013	02/15/2044
43730E-A#-3	Home Properties, L.P. Senior Note				2FE	17,500,000	100.6400	17,612,193	17,500,000	17,500,000	0	0	0	0	4.160	4.160	JD	8,089	728,000	06/27/2012	06/27/2019
43730E-A*-7	Home Properties, L.P. Senior Note				2	25,000,000	102.9900	25,747,869	25,000,000	25,000,000	0	0	0	0	4.460	4.460	JD	37,167	1,115,000	12/19/2011	12/19/2018
43741@-AB-1	HOMER CITY FUNDING LLC COMPANY GUARNT			1	5FE	1,732,844	105.0000	2,045,997	1,948,569	1,735,980	0	3,135	0	0	8.734	10.946	AO	42,547	171,087	04/01/2013	10/01/2026
438506-AS-6	HONEYWELL INC DEBENTURES				1FE	9,607,780	118.7900	11,285,335	9,500,000	9,574,005	0	(4,794)	0	0	6.625	6.523	JD	27,972	629,375	05/28/2003	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE				1FE	35,364,048	112.7200	37,551,968	33,315,000	35,237,654	0	(40,819)	0	0	5.700	5.249	MS	559,137	1,819,155	06/10/2013	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE				1FE	9,884,400	113.0400	9,042,824	8,000,000	9,809,586	0	(45,584)	0	0	5.700	4.169	MS	134,267	456,000	04/30/2012	03/15/2037
438516-AX-4	HONEYWELL INTERNATIONAL CORPORATE				1FE	6,139,240	113.0400	6,782,478	6,000,000	6,071,439	0	(15,200)	0	0	5.300	4.978	MS	106,000	318,000	02/06/2009	03/01/2018
438516-AZ-9	HONEYWELL INTERNATIONAL CORPORATE	LS			1FE	5,690,573	112.3600	6,179,998	5,500,000	5,615,463	0	(19,820)	0	0	5.000	4.533	FA	103,889	275,000	12/11/2009	02/15/2019
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE				1FE	36,675,117	109.8800	37,447,922	34,080,000	36,613,027	0	(51,267)	0	0	5.375	4.859	MS	610,600	1,831,800	01/01/2013	03/01/2041
439223-AA-6	Hoosier Energy Rural Electric Senior Not			2	1FE	60,390,000	94.0500	56,796,073	60,390,000	60,390,000	0	0	0	0	4.860	4.860	MS	864,181	2,934,954	09/30/2011	09/15/2039
441060-AJ-9	HOSPIRA INC CORPORATE				3FE	3,074,640	110.3400	3,310,170	3,000,000	3,030,587	0	(8,436)	0	0	6.050	5.698	MS	45,879	181,500	01/04/2008	03/30/2017
44108E-BA-5	HOST HOTELS & RESORTS LP	R		1	2FE	4,604,061	101.4400	4,622,685	4,557,000	4,583,771	0	(16,593)	0	0	6.750	4.935	JD	25,633	208,238	11/01/2013	06/01/2016
000000-00-0	Hotel Indigo Redevelopment Area Bonds			2	4Z	3,080,564	75.9600	3,038,495	4,000,000	3,089,652	0	9,088	0	0	5.000	8.347	FMAN	33,333	1,111	10/31/2013	11/01/2033
44216#-AC-8	HFOTC LLC fka HoustonFuelOil Senior Note			2	2	8,333,333	109.0900	9,091,036	8,333,333	8,333,333	0	0	0	0	5.560	5.598	MJSD	20,593	463,333	01/08/2007	12/15/2016
44216#-AD-6	HFOTC LLC fka HoustonFuelOil Senior Note			2	2	3,950,000	111.8300	4,417,297	3,950,000	3,950,000	0	0	0	0	5.740	5.781	MJSD	10,077	226,730	01/08/2007	12/15/2021
44216#-AE-4	HFOTC LLC fka HoustonFuelOil Senior Note			2	2	10,000,000	113.6600	11,366,337	10,000,000	10,000,000	0	0	0	0	5.960	6.004	MJSD	26,489	596,000	01/08/2007	12/15/2031
442488-BA-9	K HOVNANIAN ENTERPRISES INC CORPORATE				5FE	287,500	110.7500	1,384,375	1,250,000	452,185	0	28,718	0	0	8.625	40.402	JJ	49,714	107,813	06/05/2006	01/15/2017
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note			2	2	53,014,651	102.9200	54,559,969	53,014,651	53,014,651	0	0	0	0	6.250	6.298	MJSD	9,204	3,313,416	08/30/2012	03/31/2042
444859-AY-8	HUMANA INC CORPORATE				2FE	294,263	119.2900	298,226	250,000	280,776	0	(6,169)	0	0	7.200	4.145	JD	800	18,000	09/28/2011	06/15/2018
44565#-AE-1	JB Hunt Transport Inc. Senior Note			2	2	4,425,000	102.5500	4,537,650	4,425,000	4,425,000	0	0	0	0	6.080	6.077	JJ	115,837	269,040	07/26/2007	07/26/2014
44569*-BF-7	Hunt Oil Company Senior Note				2	61,885,000	125.0900	77,410,529	61,885,000	61,885,000	0	0	0	0	9.000	9.000	FMAN	526,023	5,569,650	02/27/2009	02/27/2019
44569*-BK-6	Hunt Oil Company Series C Senior Note				2	18,450,000	109.4100	20,186,271	18,450,000	18,450,000	0	0	0	0	6.250	6.250	JJ	493,281	1,153,125	07/27/2010	07/27/2026
446150-AG-9	HUNTINGTON BANCSHARES INC CORPORATE				2FE	35,000	115.9600	40,587	35,000	35,000	0	0	0	0	7.000	7.000	JD	109	2,450	12/15/2010	12/15/2020
44855#-AM-2	Hy Vee, Inc. Senior Note				1	8,250,000	110.0600	9,080,317	8,250,000	8,250,000	0	0	0	0	5.990	5.990	JAJO	87,853	494,175	04/27/2006	04/27/2016
44855#-AN-0	Hy Vee, Inc. Senior Note			2	1	30,000,000	109.1500	32,743,661	30,000,000	30,000,000	0	0	0	0	5.490	5.528	MJSD	86,925	1,647,000	12/12/2006	12/12/2016
44855#-AP-5	Hy Vee, Inc. Senior Note				1	3,430,000	113.2600	3,884,972	3,430,000	3,430,000	0	0	0	0	5.810	5.847	FMAN	18,821	199,283	11/27/2007	11/27/2017
44855#-AQ-3	Hy Vee, Inc. Senior Note				1	1,000,000	107.8700	1,078,731	1,000,000	1,000,000	0	0	0	0	5.630	5.666	FMAN	5,317	56,300	11/27/2007	11/27/2015
44855#-AS-9	Hy Vee, Inc. Series Q Senior Note				1	45,000,000	119.8700	53,939,511	45,000,000	45,000,000	0	0	0	0	7.080	7.143	JAJO	672,600	3,186,000	10/15/2008	10/15/2018
44855#-AU-4	Hy Vee, Inc. Seires S Senior Note				1	10,000,000	104.2000	10,420,075	10,000,000	10,000,000	0	0	0	0	3.950	3.968	MJSD	16,458	393,903	12/15/2010	12/15/2019
44855#-AV-2	Hy Vee, Inc. Series T Senior Note				1	20,000,000	104.2000	20,839,162	20,000,000	20,000,000	0	0	0	0	4.190	4.212	MJSD	34,917	835,672	12/15/2010	12/15/2020
44855#-AW-0	Hy Vee, Inc. Senior Note			2	1	4,217,500	101.4200	4,277,527	4,217,500	4,217,500	0	0	0	0	3.940	3.959	MJSD	7,385	166,170	12/15/2011	12/15/2021
44855#-AX-8	Hy Vee, Inc. Senior Note				1	20,000,000	94.1500	18,829,541	20,000,000	20,000,000	0	0	0	0	3.250	3.250	MJSD	30,694	650,000	12/14/2012	12/14/2022
44855#-AY-6	Hy Vee, Inc. Senior Note			2	1Z	2,800,000	98.4200	2,755,740	2,800,000	2,800,000	0	0	0	0	4.290	4.290	MJSD	6,006	0	12/13/2013	12/13/2028
44860#-AB-9	Hybrid Design Associates LLC Senior Secu			2	5	7,315,000	95.1000	6,956,785	7,315,000	7,315,000	0	0	0	0	0.771	10.129	JAJO	2,032	629,831	01/07/2011	01/07/2017
44914@-AA-9	Hypertherm, Inc Senior Secured Note			2	2Z	5,000,000	99.3300	4,966,507	5,000,000	5,000,000	0	0	0	0	4.950	4.979	MJSD	8,250	0	12/19/2013	12/20/2021
45031#-AB-0	ITC Holdings Corp. Senior Note				2	1,200,000	103.4200	1,241,096	1,200,000	1,200,000	0	0	0	0	6.040	6.040	MS	20,335	72,480	09/20/2007	09/20/2014
450319-A*-9	ITC Midwest LLC First Mortgage Bonds Ser				1	3,333,334	119.0000	3,966,619	3,333,334	3,333,334	0	0	0	0	7.120	7.119	JD	659	237,333	12/22/2008	12/22/2017
45068H-AF-3	HARTFORD FINANCIAL SER GRP INC DEBENTURE				2FE	11,354,036	111.1200	12,339,987	11,105,000	11,155,174	0	(26,025)	0	0	7.300	7.023	MN	135,111	810,665	05/24/2004	11/01/2015
450912-AC-4	SHERATON HOLDING CORP DEBENTURES	R			2FE	15,365,260	110.9000	20,964,914	18,904,000	18,146,330	0	349,341	0	0	7.375	9.754	MN	178,144	1,394,170	08/25/2006	11/15/2015
45138L-AZ-6	IDAHO PWR CO CORPORATE			1	1FE	4,991,450	95.0100	4,750,600	5,000,000	4,992,585	0	768	0	0	2.950	2.970	AO	36,875	147,500	04/10/2012	04/01/2022
45138L-BA-0	IDAHO PWR CO CORPORATE			1	1FE	3,497,690	90.5200	3,168,060	3,500,000	3,497,510	0	41	0	0	4.300	4.304	AO	37,625	150,500	04/10/2012	04/01/2042
451663-B*-8	SUPERMEDIA INC SuperMedia Inc Bk Ln			2	5FE	1,781,587	74.1700	3,341,219	4,505,013	2,182,559	0	5,995	0	0	4.277	0.000	MON	1,452	395,332	12/31/2009	12/30/2016
451866-SX-6	ILLINOIS CENTRAL CORP DEBENTURES			1	1FE	9,959,305	127.1500	12,715,200	10,000,000	9,959,305	0	5	0	0	7.700	7.730	MS	226,722	770,000	06/30/2000	09/15/2096
451ESC-7C-5	IDEARC (ESCROW) CORPORATE	@		1	6	0	0.0100	300	3,000,000	0	0	0	0	0	0.000	0.000	N/A	0	0	01/04/2010	12/31/2049
452308-AJ-8	Illinois Tool Wks Inc CORPORATE				1FE	6,243,942	117.2200	6,224,500	5,310,000	5,949,893	0	(95,649)	0	0	6.250	3.685	AO	82,969	300,625	05/10/2013	04/01/2019
452308-AP-4	Illinois Tool Wks Inc CORPORATE			1	1FE	630,000	100.1200	600,702	600,000	625,486	0	(3,042)	0	0	3.375	2.741	MS	5,963	20,250	07/03/2012	09/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
452308-AQ-2	Illinois Tool Wks Inc CORPORATE			1	1FE	31,035,080	99.6800	26,758,687	26,844,000	30,925,222	0	(82,456)	0	0	4.875	3.957	MS	385,323	1,308,645	01/01/2013	09/15/2041
452308-AR-0	Illinois Tool Wks Inc CORPORATE	LS		1	1FE	102,719,699	85.5400	86,399,300	101,000,000	102,678,236	0	(35,314)	0	0	3.900	3.801	MS	1,313,000	3,971,825	01/01/2013	09/01/2042
454889-AM-8	INDIANA MICH PWR CO CORPORATE				2FE	2,485,800	107.9000	2,697,409	2,500,000	2,486,770	0	249	0	0	6.050	6.092	MS	44,535	151,250	11/09/2006	03/15/2037
455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE				2FE	4,967,900	111.3200	5,566,200	5,000,000	4,970,735	0	573	0	0	6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE				2FE	11,980,800	91.8300	11,019,360	12,000,000	11,980,442	0	(358)	0	0	4.650	4.660	JD	46,500	271,250	06/03/2013	06/01/2043
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE			2	2FE	6,996,161	108.6200	6,974,907	6,421,265	7,023,945	0	27,784	0	0	9.770	6.170	JD	27,883	313,679	11/01/2013	12/15/2020
45686X-CE-1	INGERSOLL RAND NOTES				2FE	5,000,000	112.1400	5,606,750	5,000,000	5,000,000	0	0	0	0	6.230	6.229	MN	39,803	311,500	06/30/2000	11/19/2027
45686X-CF-8	INGERSOLL RAND NOTES				2FE	5,000,000	110.1200	5,506,100	5,000,000	5,000,000	0	0	0	0	6.015	6.015	FA	113,617	300,750	06/30/2000	02/15/2028
457030-AJ-3	INGLES MKTS INC CORPORATE			1	4FE	18,036,958	98.0000	18,176,060	18,547,000	18,037,948	0	990	0	0	5.750	6.136	JD	47,398	0	12/17/2013	06/15/2023
458068-AL-3	Insurance Services Office Inc Series I S			2	2	78,795,000	105.8600	83,410,679	78,795,000	78,795,000	0	0	0	0	6.280	6.329	JAJO	852,212	4,948,326	04/29/2008	04/29/2015
458140-AL-4	INTEL CORP CORPORATE	C			1FE	25,103,362	98.8300	24,836,959	25,130,000	25,108,786	0	5,196	0	0	1.350	1.372	JD	15,078	343,025	12/04/2012	12/15/2017
459200-AG-6	IBM CORP DEBENTURES	C			1FE	13,021,275	130.2400	16,280,288	12,500,000	12,733,335	0	(30,739)	0	0	8.375	7.964	MN	174,479	1,046,875	11/08/2000	11/01/2019
459200-AM-3	IBM CORP DEBENTURES				1FE	14,054,444	125.5000	16,184,054	12,896,000	13,732,917	0	(46,934)	0	0	7.000	6.215	AO	152,961	902,720	09/27/2010	10/30/2025
459200-AN-1	IBM CORP DEBENTURES				1FE	6,054,602	116.5900	7,228,704	6,200,000	6,062,413	0	773	0	0	7.000	7.171	AO	73,539	434,000	02/05/2004	10/30/2045
459200-AR-2	IBM CORP DEBENTURES				1FE	1,405,834	118.2700	1,632,181	1,380,000	1,397,272	0	(803)	0	0	6.220	6.083	FA	35,765	85,836	01/20/1998	08/01/2027
459200-AS-0	IBM CORP DEBENTURES	LS			1FE	3,202,890	122.9200	3,687,589	3,000,000	3,159,264	0	(7,111)	0	0	6.500	5.937	JJ	89,917	195,000	08/18/2006	01/15/2028
459200-GJ-4	IBM CORP CORPORATE	C			1FE	6,151,940	114.5700	6,364,541	5,555,000	5,859,626	0	(74,834)	0	0	5.700	4.087	MS	94,111	316,635	10/30/2009	09/14/2017
459200-GP-0	IBM CORP CORPORATE		0		1FE	1,537,635	100.4000	1,452,623	1,446,795	1,447,767	0	(16,469)	0	63,395	6.625	5.372	JAN	88,235	94,396	12/23/2008	01/30/2014
459200-GS-4	IBM CORP CORPORATE	LS			1FE	31,431,000	111.0600	34,906,932	31,431,000	31,431,000	0	0	0	0	5.600	5.600	MN	151,567	1,760,136	11/30/2009	11/30/2039
459200-HA-2	IBM CORP CORPORATE				1FE	3,577,985	96.8700	3,294,596	3,401,000	3,559,651	0	(18,334)	0	0	2.900	2.247	MN	16,438	98,629	01/01/2013	11/01/2021
459200-HF-1	IBM CORP CORP				1FE	43,164,735	89.2900	52,376,067	58,657,000	43,469,911	0	203,088	0	0	4.000	5.885	JD	71,692	2,346,280	06/20/2012	06/20/2042
459200-HN-4	IBM CORP CORP FLOATER				1FE	25,804,056	100.0000	25,800,387	25,800,000	25,802,124	0	(1,933)	0	0	0.267	0.266	JAJO	12,240	18,816	07/31/2013	07/29/2015
459200-HP-9	IBM CORP CORPORATE	C			1FE	32,964,176	97.4300	32,220,233	33,070,000	32,967,250	0	3,074	0	0	3.375	3.413	FA	465,047	0	07/29/2013	08/01/2023
459506-B#-7	Intl Flavors & Fragrances Senior Note				2	15,000,000	116.6600	17,498,961	15,000,000	15,000,000	0	0	0	0	6.350	6.350	MS	248,708	952,500	09/27/2007	09/27/2019
459506-B@-9	Intl Flavors & Fragrances Senior Note				2	6,000,000	114.2600	6,855,708	6,000,000	6,000,000	0	0	0	0	6.250	6.250	MS	97,917	375,000	09/27/2007	09/27/2017
459506-C*-0	Intl Flavors & Fragrances Senior Note				2	11,250,000	118.2300	13,300,422	11,250,000	11,250,000	0	0	0	0	6.500	6.500	MS	190,938	731,250	09/27/2007	09/27/2022
459745-GN-9	INTERNATIONAL LEASE FIN CORP CORPORATE				3FE	400,000	99.7500	399,000	400,000	400,000	0	0	0	0	5.875	5.875	FA	8,878	23,108	08/16/2012	08/15/2022
460146-CA-9	INTL PAPER CORP CORPORATE				2FE	255,010	121.4700	267,232	220,000	244,014	0	(4,681)	0	0	7.950	5.174	JD	777	17,490	09/29/2011	06/15/2018
460146-CF-8	INTL PAPER CORP CORPORATE				2FE	6,846,050	123.4700	6,173,610	5,000,000	6,821,915	0	(24,135)	0	0	7.300	4.820	MN	46,639	365,000	04/23/2013	11/15/2039
460146-CH-4	INTL PAPER CORP CORPORATE			1	2FE	30,465,381	108.6000	27,037,047	24,897,000	30,369,169	0	(85,860)	0	0	6.000	4.582	MN	190,877	1,493,820	05/03/2013	11/15/2041
460377-AB-0	ARCELORMITTAL USA INC CORPORATE	LS			3FE	9,243,125	101.3100	9,624,669	9,500,000	9,486,277	0	35,401	0	0	6.500	6.915	AO	130,361	617,500	07/13/2005	04/15/2014
461070-AC-8	INTERSTATE POWER & LIGHT CORPORATE				1FE	5,985,840	116.7600	7,005,420	6,000,000	5,986,926	0	247	0	0	6.450	6.468	AO	81,700	387,000	10/14/2003	10/15/2033
461070-AD-6	INTERSTATE POWER & LIGHT CORPORATE				1FE	9,965,400	115.1400	11,513,800	10,000,000	9,969,414	0	699	0	0	6.300	6.326	MN	105,000	630,000	05/03/2004	05/01/2034
461070-AE-4	INTERSTATE POWER & LIGHT CORPORATE				1FE	4,970,700	105.6400	5,281,800	5,000,000	4,979,193	0	1,250	0	0	5.500	5.549	JJ	126,806	275,000	07/18/2005	07/15/2025
461070-AK-0	INTERSTATE POWER & LIGHT CORPORATE	LS		1	1FE	1,227,411	98.6500	1,208,486	1,225,000	1,227,322	0	(89)	0	0	4.700	4.687	AO	13,274	0	10/07/2013	10/15/2043
46123*-AA-3	Invenergy III. Wind HIdgs LLC Senior Sec			2	2	32,372,011	98.4100	31,857,130	32,372,011	32,372,011	0	0	0	0	5.500	5.427	JAN	1,691,438	1,177,082	05/31/2012	01/24/2031
46123*-AB-1	Invenergy III. Wind HIdgs LLC PIK Note			2	2	805,844	80.2100	646,402	805,844	805,844	0	0	0	0	5.500	5.424	JAN	42,105	0	01/24/2013	01/24/2031
462613-AE-0	IPALCO ENTERPRISES INC CORPORATE	LS			3FE	1,970,520	109.7500	2,195,000	2,000,000	1,989,487	0	4,010	0	0	7.250	7.500	AO	36,250	145,000	04/02/2008	04/01/2016
46301@-AA-5	Ironbound Film and Television Note				6Z	649,875	83.6300	649,875	777,073	649,875	0	(29,654)	80,761	0	7.000	9.255	MJSD	0	0	05/06/2011	12/31/2013
000000-00-0	Ironbound Film and Television Bridge/Ter				6Z	1,083,125	75.3600	1,083,125	1,437,322	1,083,125	0	(6,573)	303,151	0	7.000	9.880	MJSD	0	0	06/30/2012	03/31/2016
463556-AD-2	Iroquois Gas Transmission Syst Senior No			2	1FE	8,104,356	113.1300	9,168,207	8,104,356	8,104,356	0	0	0	0	6.100	6.097	AO	83,768	494,366	08/13/2002	10/31/2027
46361#-AC-6	Irvine/Land Co LLC Senior Note				1	10,125,000	109.6100	11,098,250	10,125,000	10,125,000	0	0	0	0	5.520	5.520	AO	139,725	558,900	03/31/2006	04/01/2016
46361#-AF-9	Irvine/Land Co LLC Senior Note				1FE	60,000,000	114.7600	68,859,256	60,000,000	60,000,000	0	0	0	0	5.820	5.820	JD	291,000	3,492,000	07/06/2007	12/01/2017
46361#-AG-7	Irvine/Land Co LLC Senior Note				1FE	75,000,000	106.3100	79,734,811	75,000,000	74,999,888	0	0	0	0	3.750	3.750	MN	460,938	2,812,500	11/02/2010	11/02/2018
46361#-AH-5	Irvine/Land Co LLC Series 2010-A Senior				1FE	140,000,000	106.3100	148,838,314	140,000,000	140,000,000	0	0	0	0	3.750	3.750	MN	860,417	5,250,000	11/02/2010	11/02/2018
46361#-AK-8	Irvine/Land Co LLC Senior Note				1FE	98,230,000	105.9900	104,115,608	98,230,000	98,230,000	0	0	0	0	3.820	3.820	JJ	1,834,500	3,752,386	07/05/2011	07/05/2019
46457*-AA-9	Island Ventures II, LLC Senior Secured N			2	3	35,020,642	104.6700	36,657,074	35,020,642	35,020,642	0	0	0	0	7.750	7.871	MON	226,175	2,714,100	12/17/2009	01/01/2015
464592-AQ-7	ISLE OF CAPRI CASINOS IN CORPORATE	LS		1	4FE	7,276,875	98.2500	7,368,750	7,500,000	7,285,112	0	8,237	0	0	5.875	6.373	MS	129,740	155,035	11/04/2013	03/15/2021
465685-AD-7	ITC HOLDINGS CORP CORPORATE				2FE	9,991,000	109.9500	10,994,595	10,000,000	9,990,447	0	159	0	0	6.375	6.382	MS	161,146	637,500	10/04/2006	09/30/2036
465685-AE-5	ITC HOLDINGS CORP CORPORATE	R			2FE	4,979,500	112.0900	5,604,386	5,000,000	4,989,878	0	2,059	0	0	6.050	6.105	JJ	126,882	302,500	01/15/2008	01/31/2018
46607*-AA-8	J.A Riggs Tractor Co Series A Senior Not			2	3	3,000,000	103.4900	3,104,769	3,000,000	3,000,000	0	0	0	0	5.090	5.121	JAJO	36,054	152,700	10/06/2010	10/06/2022
466112-AH-2	JBS USA LLC/JBS USA FINANCE IN CORPORATE			1	3FE	120,840	108.5000	123,690	114,000	119,670	0	(1,170)	0	0	8.250	6.831	FA	3,919	9,405	01/01/2013	02/01/2020
46625H-BJ-8	JP MORGAN CHASE & CO CORPORATE				1FE	2,705,553	100.8400	3,025,080	3,000,000	2,985,655	0	62,907	0	0	4.875	6.226	MS	43,063	146,250	06/24/2004	03/15/2014
46625H-GY-0	JP MORGAN CHASE & CO CORPORATE				1FE	422,001	115.1500	518,165	450,000	435,472	0	3,017	0	0	6.000	6.929	JJ	12,450	27,000	11/21/2008	01/15/2018
46625H-HF-0	JP MORGAN CHASE & CO CORPORATE	LS			1FE	5,921,150	119.3500	5,967,525	5,000,000	5,865,641	0	(17,515)	0	0	6.400	5.145	MN	40,889	320,000	08/13/2010	05/15/2038
46625H-HL-7	JP MORGAN CHASE & CO CORPORATE				1FE	22,104,232	118.0200	26,124,922	22,135,000	22,113,764	0	2,879	0	0	6.300	6.319	AO	263,407	1,394,505	04/16/2009	04/23/2019
46625H-HP-8	JP MORGAN CHASE & CO CORPORATE	C			1FE	10,599,923	103.1200	10,972,011	10,640,000	10,631,169	0	7,912	0	0	3.700	3.780	JJ	176,062	393,680	09/24/2009	01/20/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46625H-HQ-6	JP MORGAN CHASE & CO CORPORATE				1FE	2,315,710	110.6600	2,213,284	2,000,000	2,288,398	0	(27,312)	0	0	4.950	2.441	MS	26,400	49,500	05/10/2013	03/25/2020
46625H-HR-4	JP MORGAN CHASE & CO CORPORATE				1FE	9,979,500	103.8400	10,384,036	10,000,000	9,993,507	0	4,169	0	0	3.400	3.445	JD	6,611	340,000	06/17/2010	06/24/2015
46625H-HS-2	JP MORGAN CHASE & CO CORPORATE				1FE	7,081,256	107.5000	7,632,209	7,100,000	7,086,627	0	1,699	0	0	4.400	4.433	JJ	137,977	312,400	07/15/2010	07/22/2020
46625H-HU-7	JP MORGAN CHASE & CO CORPORATE				1FE	2,389,950	106.0000	2,650,093	2,500,000	2,416,488	0	10,152	0	0	4.250	4.832	AO	22,431	106,250	04/01/2011	10/15/2020
46625H-JA-9	JP MORGAN CHASE & CO CORPORATE	R			1FE	25,403,884	104.8400	26,697,048	25,465,000	25,433,178	0	11,956	0	0	3.150	3.202	JJ	392,161	802,148	06/22/2011	07/05/2016
466480-AD-1	Huber, J.M. Corporation SRNT				3	50,000,000	107.9900	53,993,329	50,000,000	50,000,000	0	0	0	0	7.400	7.400	AO	626,944	3,700,000	02/21/2004	10/30/2027
47033@-AA-8	James Marine, Inc. Senior Secured Term L			2	4	3,566,441	101.4400	3,617,631	3,566,441	3,566,441	0	0	0	0	6.250	6.330	MON	19,194	212,894	10/19/2012	11/01/2017
47033@-AB-6	James Marine, Inc. Senior Secured Term L			2	4	1,443,571	101.4400	1,464,291	1,443,571	1,443,571	0	0	0	0	6.250	6.327	MON	7,769	85,881	10/19/2012	11/01/2017
47102X-AF-2	JANUS CAPITAL GROUP INC CORPORATE				2FE	1,994,820	110.8900	2,217,719	2,000,000	1,994,224	0	1,447	0	0	6.700	6.793	JD	5,956	134,000	06/07/2007	06/15/2017
471109-AB-4	JARDEN CORP CORPORATE	LS			4FE	8,006,410	115.7500	8,366,410	7,228,000	7,962,914	0	(56,958)	0	0	7.500	4.164	MN	90,350	187,500	11/01/2013	05/01/2017
472319-AJ-1	JEFFERIES GROUP INC (NEW) CORPORATE				2FE	520,405	104.3300	521,656	500,000	518,376	0	(2,029)	0	0	3.875	1.850	MN	2,799	9,688	10/10/2013	11/09/2015
475ESC-9B-7	JEFFERSON SMURFIT CO INACTIVE COMPANY GU				6FE	0	0.1000	2,200	2,200,000	0	0	0	0	0	8.250	0.000	AO	0	0	07/01/2010	10/01/2012
475ESC-9D-3	JEFFERSON SMURFIT CO INACTIVE COMPANY GU				6FE	0	0.1000	4,375	4,375,000	0	0	0	0	0	0.000	0.000	JD	0	0	07/01/2010	06/01/2013
476556-CP-8	JERSEY CENTRAL PWR & LT CORPORATE				2FE	8,007,450	102.4600	7,684,200	7,500,000	7,950,164	0	(9,513)	0	0	6.400	5.912	MN	61,333	480,000	11/17/2006	05/15/2036
478160-AN-4	JOHNSON & JOHNSON CORPORATE				1FE	9,558,584	118.2700	10,319,180	8,725,000	9,498,059	0	(15,287)	0	0	5.950	5.274	FA	196,119	495,189	06/20/2013	08/15/2037
478160-AQ-7	JOHNSON & JOHNSON CORPORATE	C			1FE	39,130,815	114.1400	37,202,465	32,593,000	36,605,421	0	(1,060,786)	0	0	5.550	2.003	FA	683,367	1,808,912	04/17/2012	08/15/2017
478160-AT-1	JOHNSON & JOHNSON CORPORATE	LS			1FE	63,222,464	118.3400	68,710,046	58,062,000	62,976,527	0	(70,786)	0	0	5.850	5.222	JJ	1,566,222	2,881,535	10/16/2013	07/15/2038
478160-AU-8	JOHNSON & JOHNSON CORPORATE	LS			1FE	4,232,360	113.7900	4,551,612	4,000,000	4,129,291	0	(25,257)	0	0	5.150	4.357	JJ	94,989	206,000	08/07/2009	07/15/2018
478160-AV-6	JOHNSON & JOHNSON CORPORATE	LS			1FE	23,025,351	98.3900	20,711,811	21,050,000	22,972,058	0	(41,270)	0	0	4.500	3.937	MS	315,750	864,000	10/03/2013	09/01/2040
478160-BA-1	JOHNSON & JOHNSON CORPORATE	LS			1FE	36,157,589	104.7300	36,535,642	34,885,000	36,150,577	0	(9,701)	0	0	4.850	4.611	MN	216,190	1,281,249	10/08/2013	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON CORPORATE			1	1FE	25,474,735	100.6500	25,786,786	25,620,000	25,474,309	0	(426)	0	0	4.375	4.418	JD	80,952	0	12/03/2013	12/05/2033
478160-BK-9	JOHNSON & JOHNSON CORPORATE			1	1FE	64,418,555	99.2700	64,151,040	64,625,000	64,417,033	0	(1,522)	0	0	4.500	4.519	JD	210,031	0	12/23/2013	12/05/2043
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE				1FE	59,061,831	97.1300	56,430,015	58,100,000	59,051,524	0	(22,077)	0	0	4.800	4.687	MS	929,600	2,457,600	12/05/2013	09/01/2040
478366-AN-7	JOHNSON CONTROLS INC CORPORATE				2FE	5,918,700	107.4700	6,448,416	6,000,000	5,928,322	0	1,511	0	0	6.000	6.099	JJ	166,000	360,000	01/09/2006	01/15/2036
478366-AR-8	JOHNSON CONTROLS INC CORPORATE				2FE	193,753	108.6200	190,091	175,000	183,075	0	(3,778)	0	0	5.500	3.145	JJ	4,438	9,625	01/31/2011	01/15/2016
478366-AV-9	JOHNSON CONTROLS INC CORPORATE				2FE	8,235,145	100.2200	8,268,117	8,250,000	8,249,027	0	4,829	0	0	1.750	1.810	MS	48,125	144,375	02/03/2011	03/01/2014
478366-AZ-0	JOHNSON CONTROLS INC CORPORATE	LS			2FE	301,188	103.6600	310,988	300,000	300,710	0	(233)	0	0	2.600	2.515	JD	650	7,800	12/01/2011	12/01/2016
48121@-AA-9	JRD Holdings LLC Senior Note			2	2FE	7,010,000	102.0000	7,150,179	7,010,000	7,010,000	0	0	0	0	4.040	4.039	AO	47,987	283,204	04/30/2012	04/30/2022
48121C-JN-7	JP MORGAN CHASE BANK NA CORPORATE	LS			1FE	9,940,525	110.9100	11,029,890	9,945,000	9,943,274	0	497	0	0	5.875	5.881	JD	29,213	584,269	06/06/2006	06/13/2016
48121C-YK-6	JP MORGAN CHASE BANK NA CORPORATE	R			1FE	16,384,363	114.4100	18,734,949	16,375,000	16,383,308	0	(2,483)	0	0	6.000	5.981	AO	245,625	982,500	09/29/2011	10/01/2017
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	LS			1FE	9,883,665	107.6600	10,657,895	9,900,000	9,884,322	0	234	0	0	5.400	5.411	JJ	259,875	534,600	12/15/2011	01/06/2042
481927-AE-1	JUNIPER GENERATION, LLC CORPORATE			2	3FE	328,160	96.4500	316,511	328,160	328,160	0	0	0	0	5.040	5.040	JD	46	16,539	08/28/2008	12/31/2014
48203R-AD-6	Juniper Networks Inc CORPORATE				2FE	5,921,305	98.7200	4,935,917	5,000,000	5,902,633	0	(15,988)	0	0	5.950	4.759	MS	87,597	297,500	10/31/2012	03/15/2041
48252@-AA-0	KDC Solar P, LLC Term			2	2	13,457,108	100.0000	13,457,108	13,457,108	13,457,108	0	0	0	0	1.586	2.571	MON	3,614	333,027	01/28/2013	02/20/2014
48256@-AA-6	KMG Chemicals, Inc Senior Secured Note				3	10,000,000	104.8200	10,482,303	10,000,000	10,000,000	0	0	0	0	7.430	7.430	MJSD	2,064	743,000	12/31/2007	12/31/2014
485134-BH-2	KANSAS CITY PWR & LT CO CORPORATE				2FE	4,969,957	109.6900	5,484,711	5,000,000	4,973,191	0	566	0	0	6.050	6.094	MN	38,653	302,500	05/22/2006	11/15/2035
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE			1	2FE	6,436,490	100.0600	6,419,195	6,415,000	6,435,626	0	(343)	0	0	5.300	5.277	AO	84,999	339,995	10/12/2011	10/01/2041
48666K-AM-1	KB HOME CORPORATE	LS			4FE	1,261,751	105.7500	1,334,565	1,262,000	1,285,392	0	835	0	0	6.250	4.889	JD	3,506	68,156	11/01/2013	06/15/2015
48666K-AN-9	KB HOME CORPORATE				4FE	1,316,005	110.2500	1,378,125	1,250,000	1,314,715	0	(2,026)	0	0	7.250	5.892	JD	4,028	63,438	11/01/2013	06/15/2018
487836-AT-5	KELLOGG COMPANY DEBENTURES				2FE	38,088,359	126.1300	47,297,559	37,500,000	37,976,493	0	(15,299)	0	0	7.450	7.313	AO	698,438	2,793,750	05/24/2004	04/01/2031
487836-BB-3	KELLOGG COMPANY CORPORATE	LS			2FE	10,773,800	108.0400	10,804,327	10,000,000	10,327,683	0	(129,025)	0	0	4.450	3.031	MN	38,319	445,000	05/25/2010	05/30/2016
487836-BC-1	KELLOGG COMPANY CORPORATE				2FE	2,703,619	107.3300	2,817,403	2,625,000	2,677,292	0	(7,832)	0	0	4.150	3.768	MN	13,920	108,938	06/21/2010	11/15/2019
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE	LS		1	1FE	4,527,418	105.8200	4,761,713	4,500,000	4,526,299	0	(474)	0	0	5.125	5.084	MN	38,438	230,625	07/07/2011	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE			1	1FE	15,770,628	99.6000	15,820,856	15,885,000	15,770,032	0	(596)	0	0	4.650	4.695	MN	96,435	0	11/06/2013	11/15/2043
49228R-AC-7	KERN RIVER FDG CORP CO GTY COMPANY GUARN			2	1FE	3,283,333	109.5800	3,597,870	3,283,333	3,283,333	0	0	0	0	6.676	6.770	MON	609	219,201	08/08/2001	07/31/2016
49228R-AE-3	KERN RIVER FDG CORP CO GTY COMPANY GUARN	LS		2	1FE	8,400,000	107.0200	8,989,680	8,400,000	8,400,000	0	0	0	0	4.893	4.944	MON	1,142	411,012	04/28/2003	04/30/2018
492386-AK-3	KERR-MCGEE CORP DEBENTURES				2FE	9,926,500	112.5900	11,258,900	10,000,000	9,944,814	0	2,220	0	0	7.125	7.187	AO	150,417	712,500	03/26/2001	10/15/2027
492386-AU-1	KERR-MCGEE CORP NOTES				2FE	2,851,097	116.1700	3,252,654	2,800,000	2,844,429	0	(3,130)	0	0	6.950	6.727	JJ	97,300	194,600	09/29/2011	07/01/2024
49239@-AB-4	KerrMcGee Gunnison Trst KMG II Senior No			2	2	5,111,086	108.3400	4,933,153	4,553,267	4,963,781	0	(147,305)	0	0	6.720	2.801	JJ	128,341	305,980	01/01/2013	01/30/2020
49306C-AB-7	KEY BANK NA SUB DEBENTURES				2FE	2,242,534	118.6800	3,038,090	2,560,000	2,321,471	0	8,856	0	0	6.950	8.068	FA	74,133	177,920	09/09/1999	02/01/2028
49326E-ED-1	KEYCORP CORPORATE	LS			2FE	84,921	109.2900	92,898	85,000	84,932	0	7	0	0	5.100	5.112	MS	1,168	4,335	03/21/2011	03/24/2021
49327M-2A-1	KEYBANK NA CORPORATE				1FE	2,577,152	98.3400	2,606,052	2,650,000	2,582,314	0	5,163	0	0	1.650	2.309	FA	18,219	0	08/28/2013	02/01/2018
49327X-AA-8	KEY BANK NA CORPORATE				2FE	1,665,108	106.5100	1,917,194	1,800,000	1,769,402	0	16,469	0	0	4.950	6.008	MS	26,235	89,100	05/03/2006	09/15/2015
49337@-AB-5	Keystone Air & Drill Supply Co Revolver			2	6Z	6,300,000	82.2500	5,181,805	6,300,000	5,181,805	(1,118,195)	0	0	0	8.250	8.086	FMAN	0	519,750	01/11/2011	05/23/2013
49337@-AC-3	Keystone Air & Drill Supply Co Term A			2	6Z	1,283,810	82.2500	1,055,945	1,283,810	1,055,945	(189,351)	0	0	0	5.841	8.346	FMAN	0	130,164	05/23/2008	12/31/2012
49337W-AJ-9	KEYSPAN CORPORATION CORPORATE				1FE	20,000,000	106.4100	21,282,814	20,000,000	20,000,000	0	0	0	0	5.803	5.803	AO	290,150	1,160,600	03/29/2005	04/01/2035
49338#-AA-4	Keyspan Energy Delivery LI Senior Note				1	670,000	111.5800	747,559	670,000	670,000	0	0	0	0	5.600	5.600	MN	3,335	37,520	11/29/2006	11/29/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE				1FE	19,062,933	111.3700	16,706,048	15,000,000	18,985,490	0	(77,443)	0	0	5.819	4.176	AO	218,213	872,850	01/01/2013	04/01/2041
494368-AT-0	KIMBERLY CLARK CORP DEBENTURES	LS			1FE	5,468,500	118.3200	5,915,765	5,000,000	5,176,647	0	(33,565)	0	0	6.250	5.362	JJ	144,097	312,500	09/25/2002	07/15/2018
494368-BC-6	KIMBERLY CLARK CORP CORPORATE				1FE	34,295,907	124.8400	31,328,478	25,094,765	33,971,176	0	(222,276)	0	0	6.625	4.220	FA	692,720	1,662,528	01/01/2013	08/01/2037
494368-BD-4	KIMBERLY CLARK CORP CORPORATE				1FE	395,488	123.9600	396,665	320,000	364,054	0	(8,040)	0	0	7.500	4.312	MN	4,000	24,000	10/23/2009	11/01/2018
494368-BE-2	KIMBERLY CLARK CORP CORPORATE				1FE	3,429,465	104.2100	3,543,149	3,400,000	3,424,777	0	(3,453)	0	0	3.625	3.496	FA	51,354	123,250	04/05/2012	08/01/2020
494368-BG-7	KIMBERLY CLARK CORP CORPORATE				1FE	18,320,994	107.6000	19,826,279	18,425,000	18,325,077	0	1,584	0	0	5.300	5.337	MS	325,508	976,525	01/28/2011	03/01/2041
494368-BJ-1	KIMBERLY CLARK CORP CORPORATE	C			1FE	7,820,800	90.4300	7,234,625	8,000,000	7,830,275	0	9,475	0	0	2.400	2.656	JD	16,000	100,267	05/20/2013	06/01/2023
494368-BL-6	KIMBERLY CLARK CORP CORPORATE				1FE	1,240,720	83.5100	1,085,580	1,300,000	1,241,332	0	612	0	0	3.700	3.961	JD	4,008	25,119	05/20/2013	06/01/2043
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	18,487,644	117.7600	19,538,009	16,592,000	18,205,442	0	(41,935)	0	0	7.300	6.412	FA	457,570	1,211,216	10/01/2009	08/15/2033
494550-AT-3	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	14,935,632	102.0100	17,137,243	16,800,000	15,111,728	0	35,348	0	0	5.800	6.693	MS	286,907	974,400	05/06/2008	03/15/2035
494550-AU-0	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	4,337,589	112.0900	4,819,827	4,300,000	4,324,677	0	(7,643)	0	0	6.000	5.785	FA	107,500	258,000	01/23/2012	02/01/2017
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	13,134,815	114.8800	15,106,694	13,150,000	13,137,174	0	163	0	0	6.950	6.958	JJ	421,421	913,925	10/17/2011	01/15/2038
494550-BG-0	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	3,624,348	104.6000	3,791,630	3,625,000	3,624,576	0	132	0	0	3.500	3.504	MS	42,292	126,875	02/23/2011	03/01/2016
494550-BH-8	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	9,984,100	109.1800	10,917,490	10,000,000	9,983,460	0	208	0	0	6.375	6.387	MS	212,500	637,500	02/23/2011	03/01/2041
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE	LS			2FE	4,076,491	99.6000	4,063,830	4,080,000	4,077,018	0	281	0	0	4.150	4.160	MS	56,440	169,320	08/03/2011	03/01/2022
494550-BL-9	KINDER MORGAN ENERGY PARTNERS CORPORATE			1	2FE	249,535	97.4500	243,615	250,000	249,588	0	38	0	0	3.950	3.972	MS	3,292	9,875	03/07/2012	09/01/2022
494558-AA-3	Kinder Morgan Texas Pipeline SRNT			2	2	689,099	100.0200	643,201	643,095	643,117	0	(4,324)	0	0	8.850	7.742	MON	4,585	56,914	07/01/2001	01/02/2014
494568-AA-9	Kinder Morgan Inc/DE CORPORATE	LS		1	3FE	5,920,000	98.5000	5,831,117	5,920,000	5,920,000	0	0	0	0	5.000	5.000	FA	46,044	0	10/31/2013	02/15/2021
49725V-AB-8	Kiowa Power Partners LLC KIOWA PWR PARTN	R		2	2FE	4,000,000	106.7900	4,271,438	4,000,000	4,000,000	0	0	0	0	5.737	5.777	MJSD	637	229,480	11/19/2004	03/30/2021
499040-AH-6	KNIGHT RIDDER INC DEBENTURES				5FE	1,200,000	69.5000	6,950,000	10,000,000	1,673,726	0	1,739	0	0	7.150	59.546	MN	119,167	715,000	10/30/1997	11/01/2027
499040-AL-7	KNIGHT RIDDER INC DEBENTURES				5FE	900,000	69.5000	5,212,500	7,500,000	1,225,387	0	(1,283)	0	0	6.875	57.153	MS	151,823	515,625	11/15/2000	03/15/2029
500255-AN-4	KOHLS CORPORATION BONDS				2FE	4,962,650	100.6200	5,031,020	5,000,000	4,970,145	0	814	0	0	6.000	6.053	JJ	138,333	300,000	11/18/2002	01/15/2033
500255-AQ-7	KOHLS CORPORATION CORPORATE				2FE	9,977,600	111.5200	11,151,970	10,000,000	9,982,040	0	282	0	0	6.875	6.890	JD	30,556	687,500	09/25/2007	12/15/2037
500255-AR-5	KOHLS CORPORATION CORPORATE	LS		1	2FE	21,794,644	99.9600	21,840,626	21,850,000	21,804,052	0	4,647	0	0	4.000	4.030	MN	145,667	874,000	10/13/2011	11/01/2021
500605-AE-0	KOPPERS INDS INC CORPORATE			1	4FE	5,377,500	108.0000	5,400,000	5,000,000	5,313,111	0	(64,389)	0	0	7.875	5.042	JD	32,813	196,875	06/24/2013	12/01/2019
50075N-AC-8	KRAFT FOODS INC BONDS	LS			2FE	10,089,684	115.6700	11,659,813	10,080,000	10,087,009	0	(240)	0	0	6.500	6.492	MN	109,200	655,200	04/16/2002	11/01/2031
50075N-AR-5	KRAFT FOODS INC CORPORATE				2FE	1,480,710	122.3500	1,345,871	1,100,000	1,472,885	0	(7,825)	0	0	7.000	4.625	FA	29,944	77,000	02/01/2013	08/11/2037
50075N-AS-3	KRAFT FOODS INC CORPORATE	R			2FE	4,325,076	116.4100	5,820,283	5,000,000	4,660,374	0	76,815	0	0	6.500	8.730	FA	126,389	325,000	10/28/2008	08/11/2017
50075N-AT-1	KRAFT FOODS INC CORPORATE				2FE	4,349,617	121.3400	3,883,048	3,200,000	4,324,052	0	(25,566)	0	0	6.875	4.476	FA	91,667	220,000	01/01/2013	02/01/2038
50075N-AU-8	KRAFT FOODS INC CORPORATE	R			2FE	6,186,350	115.9300	7,229,674	6,236,000	6,261,018	0	(1,291)	0	0	6.125	6.036	FA	159,148	366,643	05/20/2013	02/01/2018
50075N-AW-4	KRAFT FOODS INC CORPORATE				2FE	934,234	122.2600	855,845	700,000	930,119	0	(4,115)	0	0	6.875	4.642	JJ	20,720	24,063	02/19/2013	01/26/2039
50075N-AX-2	KRAFT FOODS INC CORPORATE	R			2FE	449,532	100.7800	453,487	450,000	449,884	0	65	0	0	6.750	6.777	FA	11,138	30,375	12/16/2008	02/19/2014
50075N-AZ-7	KRAFT FOODS INC CORPORATE				2FE	43,380,320	119.3200	39,628,815	33,211,000	43,231,847	0	(148,473)	0	0	6.500	4.517	FA	851,493	1,404,358	06/20/2013	02/09/2040
50075N-BA-1	KRAFT FOODS INC CORPORATE				2FE	4,724,745	112.8200	5,374,861	4,764,000	4,737,291	0	3,552	0	0	5.375	5.483	FA	100,292	256,065	02/04/2010	02/10/2020
50076Q-AE-6	KRAFT FOODS INC CORP	LS			2FE	23,620,136	98.5800	22,042,309	22,360,000	23,602,486	0	(17,649)	0	0	5.000	4.644	JD	83,850	759,500	06/04/2013	06/04/2042
50076Q-AR-7	KRAFT FOODS INC CORP	LS			2FE	88,864,833	121.7800	81,041,163	66,545,000	88,443,915	0	(420,919)	0	0	6.875	4.637	JJ	1,969,778	4,215,063	06/25/2013	01/26/2039
50076Q-AU-0	KRAFT FOODS INC CORPORATE				2FE	6,286,944	112.8200	5,907,266	5,236,000	6,154,705	0	(132,238)	0	0	5.375	2.281	FA	110,229	281,435	01/18/2013	02/10/2020
50076Q-AX-4	KRAFT FOODS INC CORP	LS			2FE	13,214,997	116.5600	12,581,735	10,794,000	12,820,487	0	(394,510)	0	0	6.125	1.884	FA	235,069	661,133	01/18/2013	08/23/2018
50077#-AB-5	Krayn Wind LLC Term			2	3	8,015,105	100.0000	8,015,105	8,015,105	8,015,105	0	0	0	0	4.000	3.486	MJSD	878	320,602	12/22/2010	12/31/2019
50077#-AC-3	Krayn Wind LLC Senior Note			2	3	57,722,267	113.4000	65,454,721	57,722,267	57,722,267	0	0	0	0	6.350	6.350	JD	10,182	3,665,364	12/21/2010	12/31/2030
501044-BM-2	KROGER COMPANY NOTES				2FE	430,570	119.6300	555,065	464,000	450,324	0	2,199	0	0	6.800	7.522	JD	1,402	31,552	03/30/2000	12/15/2018
501044-BT-7	KROGER COMPANY COMPANY GUARNT				2FE	35,591,400	123.9000	41,668,997	33,630,000	35,172,547	0	(56,570)	0	0	7.700	7.193	JD	215,792	2,589,510	06/27/2005	06/01/2029
501044-BZ-3	KROGER COMPANY COMPANY GUARNT				2FE	10,712,300	121.3900	12,139,130	10,000,000	10,570,066	0	(16,822)	0	0	7.500	6.927	AO	187,500	750,000	01/23/2002	04/01/2031
501044-CG-4	KROGER COMPANY CORPORATE				2FE	843,336	114.5700	802,017	700,000	813,302	0	(30,034)	0	0	6.400	1.767	FA	16,924	44,800	01/01/2013	08/15/2017
501044-CK-5	KROGER COMPANY CORPORATE	LS			2FE	5,385,808	117.9400	6,368,787	5,400,000	5,386,343	0	197	0	0	6.900	6.920	AO	78,660	372,600	03/20/2008	04/15/2038
501044-CR-0	KROGER COMPANY CORPORATE			1	2FE	9,819,234	95.4100	8,345,626	8,747,000	9,796,227	0	(19,465)	0	0	5.000	4.259	AO	92,329	437,350	10/31/2012	04/15/2042
501044-CS-8	KROGER COMPANY CORPORATE			1	2FE	1,084,544	98.4600	1,068,243	1,085,000	1,084,537	0	(7)	0	0	3.850	3.855	FA	18,101	0	07/18/2013	08/01/2023
501044-CT-6	KROGER COMPANY CORPORATE			1	2FE	1,494,975	97.5500	1,463,256	1,500,000	1,494,948	0	(27)	0	0	5.150	5.172	FA	33,475	0	07/18/2013	08/01/2043
501797-AJ-3	L Brands Inc CORPORATE	LS			3FE	18,980,000	101.5000	19,076,925	18,795,000	18,977,194	0	(2,806)	0	0	5.625	5.495	AO	220,254	0	11/01/2013	10/15/2023
502175-A#-9	LTC Properties Inc Senior Note			2	2	16,600,000	103.1200	17,117,581	16,600,000	16,600,000	0	0	0	0	4.800	4.828	JAJO	157,147	796,800	07/20/2011	07/20/2021
502175-A*-3	LTC Properties Inc Series A-1 Senior Not				2	25,000,000	103.9800	25,995,211	25,000,000	25,000,000	0	0	0	0	5.260	5.260	JAJO	281,264	1,315,000	07/14/2010	07/14/2015
502175-B@-0	LTC Properties Inc Senior Note			2	2Z	15,130,000	98.3000	14,873,185	15,130,000	15,130,000	0	0	0	0	3.990	4.009	FMAN	68,753	0	11/20/2013	11/22/2021
50246*-AB-5	LVNV Funding LLC Senior Secured Note				2Z	23,250,000	102.1500	23,750,795	23,250,000	23,250,000	0	0	0	0	4.000	4.019	MON	2,583	142,083	11/07/2013	03/15/2018
50540R-AF-9	LAB CORP OF AMERICA HOLDINGS CORPORATE				2FE	984,080	108.5800	1,085,759	1,000,000	996,030	0	1,849	0	0	5.625	5.841	JD	2,500	56,250	03/30/2006	12/15/2015
50540R-AJ-1	LAB CORP OF AMERICA HOLDINGS CORPORATE			1	2FE	522,367	104.6000	522,989	500,000	517,366	0	(2,301)	0	0	4.625	4.013	MN	2,955	23,125	09/28/2011	11/15/2020
50540R-AK-8	LAB CORP OF AMERICA HOLDINGS CORPORATE				2FE	99,793	100.3300	100,326	100,000	99,846	0	40	0	0	2.200	2.244	FA	782	2,218	08/20/2012	08/23/2017
50540R-AM-4	LAB CORP OF AMERICA HOLDINGS CORPORATE				2FE	7,993,280	98.6200	7,889,992	8,000,000	7,993,352	0	72	0	0	2.500	2.518	MN	33,333	0	10/29/2013	11/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
505588-BJ-1	LACLEDE GAS CO CORPORATE			1	1FE	13,558,792	97.1400	13,210,405	13,600,000	13,559,772	0	980	0	0	3.400	3.436	FA	177,253	0	08/06/2013	08/15/2023
505754-B@-9	Ladish Company Inc Senior Note, Series C			2	2	6,100,000	104.5000	6,374,292	6,100,000	6,100,000	0	0	0	0	6.410	6.408	MS	129,251	391,010	09/02/2008	09/02/2015
50576#-AF-2	La Dove Holdings, LLC Senior Secured Not			2	4	9,000,000	106.1000	9,548,890	9,000,000	9,000,000	0	0	0	0	8.750	8.845	MJSD	2,188	798,437	05/09/2011	05/09/2016
50576#-AG-0	La Dove Holdings, LLC Revolver B			2	4	2,500,000	98.4900	2,462,212	2,500,000	2,500,000	0	0	0	0	2.063	5.658	MON	6,188	61,983	12/13/2013	05/09/2016
51222*-AA-3	Lakeview Green Energy Senior Secured Not			2	2	9,414,996	122.6600	11,548,568	9,414,996	9,414,996	0	0	0	0	7.160	6.207	JAJO	168,528	674,114	11/24/2009	10/01/2029
51467*-AN-9	Land O'Lakes Series B Senior Secured Not				2	9,500,000	117.0900	11,123,319	9,500,000	9,500,000	0	0	0	0	6.670	6.670	JD	28,162	633,650	12/15/2009	12/15/2019
51467*-AP-4	Land O'Lakes Series C Senior Secured Not				2	18,000,000	118.1000	21,257,237	18,000,000	18,000,000	0	0	0	0	6.770	6.770	JD	54,160	1,218,600	12/15/2009	12/15/2021
51509B-AC-8	LANDRYS ACQUISITION CO CORPORATE			1	5FE	83,345	109.0000	86,110	79,000	82,661	0	(684)	0	0	9.375	8.080	MN	1,234	7,406	01/01/2013	05/01/2020
51802*-AA-1	LaSalle Pipeline LP Senior Secured Note			2	2	19,655,607	114.7700	22,558,046	19,655,607	19,655,607	0	0	0	0	6.300	6.349	MJSD	3,440	1,238,303	12/18/2009	12/30/2028
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT				2FE	89,059,727	124.4400	110,689,396	88,950,000	88,983,312	0	(4,435)	0	0	7.300	7.291	MN	829,706	6,493,350	12/21/2000	11/15/2027
52107Q-AE-5	LAZARD GROUP LLC CORPORATE	R			2FE	2,998,020	112.7600	3,382,943	3,000,000	2,999,153	0	176	0	0	6.850	6.858	JD	9,133	205,500	08/16/2007	06/15/2017
521865-AS-4	LEAR CORP CORPORATE			1	3FE	5,612,500	110.2500	5,512,500	5,000,000	5,456,782	0	(155,718)	0	0	8.125	3.631	MS	119,618	203,125	03/21/2013	03/15/2020
525555-AB-4	STANFORD UNIVERSITY DEBENTURES	C			1FE	68,899,837	126.0400	96,598,331	76,638,000	71,951,415	0	292,980	0	0	6.875	7.754	FA	2,195,359	5,268,863	11/18/1997	02/01/2024
52742#-AC-4	Leviton Manufacturing Company Series B S			2	2	80,656,250	108.7000	87,669,526	80,656,250	80,656,250	0	0	0	0	6.750	6.551	MJSD	105,861	5,444,297	06/24/2008	06/24/2018
53079E-AZ-7	Liberty Mutual Group Inc. CORPORATE				2FE	6,868,689	109.7400	6,255,476	5,700,000	6,857,139	0	(11,550)	0	0	6.500	5.132	MN	61,750	185,250	05/14/2013	05/01/2042
53117C-AH-5	LIBERTY PROPERTY LP SR NT CORPORATE				2FE	5,347,545	102.8600	5,657,328	5,500,000	5,489,596	0	14,961	0	0	5.650	5.951	FA	117,394	310,750	09/28/2011	08/15/2014
53117E-AD-0	LIBERTY PROPERTY LP SENIOR NOTES				2FE	5,681,575	117.6600	6,694,626	5,690,000	5,685,979	0	570	0	0	7.500	7.514	MS	125,654	426,750	09/25/2000	01/15/2018
53154*-AF-0	Liberty Utilities Finance GP1 Senior Not				2	1,000,000	89.9300	899,324	1,000,000	1,000,000	0	0	0	0	4.260	4.260	JJ	17,868	0	07/31/2013	07/31/2028
53217V-AB-5	LIFE TECHNOLOGIES CORP CORPORATE				2FE	6,536,550	104.1100	6,446,566	6,192,000	6,310,460	0	(98,874)	0	0	4.400	2.720	MS	90,816	272,448	10/24/2011	03/01/2015
53217V-AC-3	LIFE TECHNOLOGIES CORP CORPORATE				2FE	2,307,379	114.9100	2,298,116	2,000,000	2,305,893	0	(1,486)	0	0	6.000	3.243	MS	40,000	0	12/18/2013	03/01/2020
53217V-AD-1	LIFE TECHNOLOGIES CORP CORPORATE				2FE	5,262,915	104.1600	5,468,673	5,250,000	5,255,783	0	(2,719)	0	0	3.500	3.443	JJ	84,729	183,750	03/02/2011	01/15/2016
53217V-AE-9	LIFE TECHNOLOGIES CORP CORPORATE			1	2FE	483,910	108.2700	511,031	472,000	481,421	0	(1,154)	0	0	5.000	4.654	JJ	10,882	23,600	09/28/2011	01/15/2021
53219L-AK-5	LIFEPOINT HOSPITALS INC CORPORATE	LS		1	3FE	9,518,405	106.5000	9,484,890	8,906,000	9,480,578	0	(37,827)	0	0	6.625	4.581	AO	147,506	165,625	12/18/2013	10/01/2020
53219L-AL-3	LIFEPOINT HOSPITALS INC CORPORATE	LS		1	3FE	6,675,000	100.3800	6,700,031	6,675,000	6,675,000	0	0	0	0	5.500	5.500	JD	25,495	0	11/21/2013	12/01/2021
532457-AM-0	Eli Lilly & Co NOTES				1FE	2,293,765	127.2800	2,747,968	2,159,000	2,249,791	0	(5,207)	0	0	7.125	6.594	JD	12,819	153,829	05/16/2002	06/01/2025
532457-AP-3	Eli Lilly & Co NOTES				1FE	4,808,769	125.0700	6,531,333	5,222,000	4,859,924	0	6,231	0	0	6.770	7.388	JJ	176,765	353,529	05/16/2002	01/01/2036
532457-BB-3	Eli Lilly & Co CORPORATE				1FE	8,245,050	112.0800	8,966,205	8,000,000	8,106,799	0	(30,331)	0	0	5.200	4.744	MS	122,489	416,000	02/03/2009	03/15/2017
532457-BC-1	Eli Lilly & Co CORPORATE				1FE	6,036,434	115.2200	6,912,942	6,000,000	6,032,571	0	(647)	0	0	5.950	5.906	MN	45,617	357,000	03/06/2009	11/15/2037
532716-AT-4	L Brands Inc CORPORATE				3FE	3,273,750	109.7500	3,292,500	3,000,000	3,262,015	0	(11,735)	0	0	6.625	5.164	AO	49,688	99,375	08/06/2013	04/01/2021
532716-AU-1	L Brands Inc CORPORATE	LS			3FE	32,893,565	102.2500	32,362,125	31,650,000	32,825,989	0	(67,576)	0	0	5.625	5.058	FA	672,563	590,288	12/11/2013	02/15/2022
534187-AR-0	LINCOLN NATL CORP IND CORPORATE				2FE	31,441,653	113.2200	36,083,501	31,870,000	31,486,012	0	7,698	0	0	6.150	6.250	AO	457,335	1,960,005	07/23/2007	04/07/2036
534187-AW-9	LINCOLN NATL CORP IND CORPORATE	LS			2FE	11,541,155	114.9800	13,480,901	11,725,000	11,555,067	0	2,822	0	0	6.300	6.415	AO	168,254	735,053	05/23/2013	10/09/2037
534187-AX-7	LINCOLN NATL CORP IND CORPORATE				2FE	2,720,182	128.7200	2,574,312	2,000,000	2,649,889	0	(70,293)	0	0	8.750	2.407	JJ	87,500	87,500	05/10/2013	07/01/2019
53575#-AG-5	Link Snacks Inc. Senior Secured Note			2	2	29,300,000	105.3800	30,877,412	29,300,000	29,300,000	0	0	0	0	5.100	5.131	MJSD	74,715	1,494,300	12/13/2010	12/13/2020
53575#-AH-3	Link Snacks Inc. Senior Secured Note			2	2	15,685,714	102.8300	16,129,493	15,685,714	15,685,714	0	0	0	0	4.230	4.251	MJSD	1,843	663,506	06/30/2011	06/30/2019
53734#-AD-0	Little Rapids Corporation Senior Secured			2	3	2,238,889	112.3800	2,516,025	2,238,889	2,238,889	0	0	0	0	7.500	7.568	MJSD	1,399	167,917	06/28/2010	06/28/2020
538021-AC-0	LITTON INDS INC DEBENTURES				2FE	9,610,300	124.9200	12,492,350	10,000,000	9,730,764	0	12,478	0	0	7.750	8.099	MS	228,194	775,000	09/05/1996	03/15/2026
538021-AH-9	LITTON INDS INC DEBENTURES				2FE	7,000,000	112.1200	7,848,750	7,000,000	7,000,000	0	0	0	0	6.980	6.980	MS	143,866	488,600	03/14/1996	03/15/2036
538021-AK-2	LITTON INDS INC DEBENTURES				2FE	5,532,660	116.3300	5,235,030	4,500,000	5,118,709	0	(132,312)	0	0	6.750	3.285	AO	64,125	303,750	10/08/2010	04/15/2018
53961*-BC-9	Local Initiatives Support Corp Senior No			2	4	7,089,645	89.5900	9,403,006	10,495,311	7,803,590	0	229,894	0	0	4.250	11.224	JAJO	111,513	446,051	12/18/2009	01/01/2022
53961*-BF-2	Local Initiatives Support Corp Term Note			2	4	3,583,728	102.3200	6,139,518	6,000,000	4,822,950	0	332,110	0	0	4.000	12.411	OCT	50,667	240,000	10/15/2010	10/15/2017
53961*-BG-0	Local Initiatives Support Corp Senior No			2	4	4,659,107	96.9400	8,724,813	9,000,000	5,672,175	0	303,984	0	0	4.000	12.400	JAJO	90,000	360,000	01/10/2011	09/01/2021
53961*-BH-8	Local Initiatives Support Corp Senior No				4	3,572,356	103.2500	5,162,342	5,000,000	3,872,059	0	132,794	0	0	5.000	10.233	MJSD	18,750	250,000	12/01/2011	12/04/2019
53961*-BK-1	Local Initiatives Support Corp Term			2	4	469,388	103.4300	535,039	517,310	474,005	0	4,618	0	0	0.936	5.786	MJSD	1,065	4,917	12/18/2013	09/07/2018
539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT				2FE	6,847,821	118.8700	7,322,638	6,160,000	6,770,998	0	(12,325)	0	0	7.200	6.359	MN	73,920	443,520	06/15/2006	05/01/2036
539830-AE-9	LOCKHEED MARTIN CORP COMPANY GUARNT	LS			2FE	5,126,293	115.3500	5,137,702	4,454,000	4,605,374	0	(59,494)	0	0	7.650	6.053	MN	56,789	340,731	09/18/2002	05/01/2016
539830-AK-5	LOCKHEED MARTIN CORP BONDS				2FE	26,292,070	132.8700	27,903,540	21,000,000	25,195,211	0	(147,867)	0	0	8.500	6.469	JD	148,750	1,785,000	05/22/2006	12/01/2029
539830-AR-0	LOCKHEED MARTIN CORP CORPORATE				2FE	23,345,205	113.3400	24,962,556	22,025,000	23,197,200	0	(24,833)	0	0	6.150	5.727	MS	451,513	1,354,538	12/18/2006	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP CORP				1FE	19,598,670	108.2400	21,570,804	19,929,000	19,607,860	0	3,751	0	0	5.720	5.832	JD	94,995	1,139,939	07/28/2011	06/01/2040
539830-AZ-2	LOCKHEED MARTIN CORP CORPORATE	LS			1FE	66,249,333	97.9600	56,133,112	57,299,000	66,048,607	0	(171,997)	0	0	4.850	3.939	MS	818,262	2,779,002	10/31/2012	09/15/2041
540424-AP-3	LOEWS CORP CORP				1FE	11,964,887	110.2200	11,022,419	10,000,000	11,911,880	0	(53,007)	0	0	6.000	4.576	FA	250,000	600,000	01/01/2013	02/01/2035
543859-AG-7	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	1,048,027	116.7100	1,143,768	980,000	1,021,083	0	(3,052)	0	0	8.375	7.721	JJ	37,846	82,075	03/30/2000	01/15/2023
543859-AH-5	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	1,830,340	117.6900	2,353,880	2,000,000	1,898,663	0	6,775	0	0	7.000	7.750	MS	41,222	140,000	04/16/1996	09/15/2023
543859-AK-8	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	9,661,000	127.6200	12,762,400	10,000,000	9,783,727	0	12,259	0	0	8.375	8.693	JD	37,222	837,500	08/24/1994	06/15/2024
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No			2	2	2,045,455	108.2000	2,213,207	2,045,455	2,045,455	0	0	0	0	5.880	5.922	MJSD	7,350	120,273	03/09/2007	03/09/2022
54388*-AE-9	Loram Maintenance of Way, Inc. Senior No			2	2	1,714,286	105.5900	1,810,124	1,714,286	1,714,286	0	0	0	0	5.790	5.831	MJSD	6,066	99,257	03/09/2007	03/09/2017
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No			2	2	2,045,455	108.2000	2,213,207	2,045,455	2,045,455	0	0	0	0	5.880	5.922	MJSD	7,350	120,273	06/08/2007	03/09/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No			2	2	2,045,455	108.2000	2,213,207	2,045,455	2,045,455	0	0	0	0	5.880	5.922	MJSD	7,350	120,273	09/07/2007	03/09/2022
54388*-AJ-8	Loram Maintenance of Way, Inc. Senior No			2	2	5,000,000	105.6100	5,280,414	5,000,000	5,000,000	0	0	0	0	4.850	4.879	MJSD	10,778	242,500	06/15/2010	06/15/2020
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No			2	2	1,000,000	101.4100	1,014,115	1,000,000	1,000,000	0	0	0	0	4.000	4.019	MJSD	333	40,000	09/28/2011	09/28/2021
54401P-A#-3	Lord Corporation Sr. Unsecured Notes		0		2	11,553,144	106.4500	11,627,054	10,922,711	11,751,216	0	(304,247)	0	502,320	4.763	1.688	JJ	244,202	498,335	01/01/2013	07/12/2016
54401P-B#-2	Lord Corporation Senior Note				2	19,000,000	94.3000	17,916,421	19,000,000	19,000,000	0	0	0	0	3.990	3.990	MS	225,324	758,100	09/14/2012	09/14/2022
54401P-B*-6	Lord Corporation Series C Senior Note				2	10,050,000	106.9200	10,745,382	10,050,000	10,050,000	0	0	0	0	8.290	8.290	FA	321,687	833,145	02/12/2009	02/12/2015
54401P-B@-4	Lord Corporation Series D Senior Note				2	7,500,000	107.4100	8,055,618	7,500,000	7,500,000	0	0	0	0	8.000	8.005	FA	231,667	600,000	04/03/2009	04/03/2015
544152-AA-9	LORILLARD TOBACCO CO CORPORATE				2FE	294,268	121.8200	304,537	250,000	283,206	0	(5,101)	0	0	8.125	5.299	JD	451	20,313	09/28/2011	06/23/2019
544152-AB-7	LORILLARD TOBACCO CO CORPORATE				2FE	24,975	115.4100	28,852	25,000	24,980	0	2	0	0	6.875	6.888	MN	286	1,719	04/07/2010	05/01/2020
544152-AD-3	LORILLARD TOBACCO CO CORPORATE	LS			2FE	64,823	105.2200	68,396	65,000	64,903	0	35	0	0	3.500	3.560	FA	929	2,275	08/01/2011	08/04/2016
546268-AG-8	LOUISIANA LAND & EXPL CO DEBENTURES				1FE	9,278,200	127.2100	12,720,900	10,000,000	9,560,811	0	27,585	0	0	7.650	8.307	JD	63,750	765,000	03/31/1994	12/01/2023
546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE	LS		1	1FE	10,590,544	105.4200	11,385,263	10,800,000	10,598,563	0	3,332	0	0	5.125	5.255	MN	70,725	553,500	07/07/2011	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE			1	1FE	10,508,788	99.2800	10,508,534	10,585,000	10,508,391	0	(397)	0	0	4.650	4.695	MN	64,260	0	11/06/2013	11/15/2043
54738#-AE-2	Love's Travel Stops & Country Series 201				2	41,860,000	103.0600	43,139,732	41,860,000	41,860,000	0	0	0	0	4.500	4.500	FMAN	313,950	1,909,863	11/02/2010	11/02/2020
548661-AK-3	LOWES COMPANIES INC CORPORATE				1FE	5,177,200	118.6100	5,930,275	5,000,000	5,153,207	0	(5,960)	0	0	6.500	6.185	MS	95,694	325,000	07/17/2009	03/15/2029
548661-CJ-4	LOWES COMPANIES INC CORPORATE				1FE	26,573,795	106.6400	29,512,734	27,675,000	26,706,572	0	21,070	0	0	5.500	5.781	AO	321,338	1,522,125	05/18/2006	10/15/2035
548661-CL-9	LOWES COMPANIES INC CORPORATE				1FE	3,875,235	110.1400	3,854,800	3,500,000	3,850,156	0	(8,052)	0	0	5.800	5.055	AO	42,856	203,000	09/21/2010	10/15/2036
548661-CP-0	LOWES COMPANIES INC CORPORATE				1FE	28,669,418	122.0400	32,370,606	26,525,000	28,554,609	0	(40,039)	0	0	6.650	6.030	MS	519,374	1,763,913	12/15/2010	09/15/2037
548661-CR-6	LOWES COMPANIES INC CORPORATE			1	1FE	30,714,928	112.3400	33,419,871	29,750,000	30,660,172	0	(15,992)	0	0	5.800	5.573	AO	364,272	1,725,500	07/20/2010	04/15/2040
548661-CU-9	LOWES COMPANIES INC CORPORATE			1	1FE	11,675,582	102.8500	10,135,483	9,855,000	11,640,296	0	(35,286)	0	0	5.125	4.026	MN	64,537	505,069	01/01/2013	11/15/2041
548661-CX-3	LOWES COMPANIES INC CORPORATE			1	1FE	22,824,803	96.7100	19,825,632	20,500,000	22,780,517	0	(44,286)	0	0	4.650	3.984	AO	201,242	953,250	01/01/2013	04/15/2042
548661-DA-2	LOWES COMPANIES INC CORPORATE			1	1FE	86,556,153	102.2400	88,058,334	86,125,000	86,554,861	0	(1,292)	0	0	5.000	4.967	MS	1,315,799	0	11/12/2013	09/15/2043
549271-AF-1	LUBRIZOL CORP BOND				1FE	37,255,022	120.7500	42,581,376	35,265,000	36,968,876	0	(41,332)	0	0	6.500	6.083	AO	573,056	2,292,225	03/15/2006	10/01/2034
549463-AE-7	LUCENT TECHNOLOGIES, INC. CORPORATE				5FE	339,500	88.5000	354,000	400,000	351,241	0	1,625	0	0	6.450	7.834	MS	7,597	25,800	01/13/2004	03/15/2029
54949@-AA-7	Luck Stone Corporation Series A Senior N			2	2	11,050,000	109.0400	12,049,446	11,050,000	11,050,000	0	0	0	0	6.420	6.470	FMAN	108,382	709,410	05/06/2010	05/06/2020
55068#-AE-9	Luxottica U.S. Holdings Corp Series B Se				2	17,900,000	106.8900	19,133,490	17,900,000	17,900,000	0	0	0	0	6.420	6.420	JJ	574,590	1,149,180	07/01/2008	07/01/2015
55068#-AG-4	Luxottica U.S. Holdings Corp Series D Sr				2	4,550,000	108.5100	4,937,342	4,550,000	4,550,000	0	0	0	0	5.190	5.190	JJ	99,706	236,145	01/29/2010	01/29/2017
55068#-AH-2	Luxottica U.S. Holdings Corp Series E Sr				2	40,000,000	111.3400	44,534,021	40,000,000	40,000,000	0	0	0	0	5.750	5.750	JJ	971,111	2,300,000	01/29/2010	01/29/2020
55068#-AJ-8	Luxottica U.S. Holdings Corp Series F Sr				2	55,000,000	109.8900	60,439,669	55,000,000	55,000,000	0	0	0	0	5.390	5.390	JJ	1,251,678	2,964,500	01/29/2010	01/29/2019
55068#-AK-5	Luxottica U.S. Holdings Corp Senior Note				2	26,448,000	100.5800	26,600,379	26,448,000	26,448,000	0	0	0	0	4.350	4.350	JD	51,133	1,150,488	12/15/2011	12/15/2021
552690-A#-6	MDU Resources Group Senior Notes				2	10,148,416	113.4200	9,640,912	8,500,000	9,875,460	0	(272,956)	0	0	6.040	2.385	MS	149,742	513,400	01/01/2013	09/16/2018
55294#-AC-9	MDU Energy Capital, LLC Senior Note				2	3,090,000	112.8400	3,486,903	3,090,000	3,090,000	0	0	0	0	6.120	6.120	FMAN	16,284	189,108	08/28/2007	08/31/2017
55294#-AD-7	MDU Energy Capital, LLC Senior Note, Ser				2	9,940,000	107.3600	10,672,065	9,940,000	9,940,000	0	0	0	0	5.970	5.970	JAJO	148,355	593,418	10/01/2008	10/01/2015
552953-AG-6	MGM RESORTS INTL SENIOR NOTES			2	4FE	938,000	100.5000	2,693,400	2,680,000	2,457,178	0	615,702	0	0	5.875	23.025	FA	54,233	157,450	09/09/2004	02/27/2014
552953-AY-7	MGM RESORTS INTL CORPORATE	LS			4FE	1,054,000	110.0000	3,410,000	3,100,000	1,965,558	0	305,435	0	0	6.875	25.685	AO	53,281	213,125	08/30/2006	04/01/2016
552953-BB-6	MGM RESORTS INTL CORPORATE	LS		2	4FE	7,671,875	113.7500	7,791,875	6,850,000	7,627,449	0	(44,426)	0	0	7.625	3.729	JJ	240,844	114,375	11/01/2013	01/15/2017
552953-BC-4	MGM RESORTS INTL CORPORATE				4FE	3,577,063	112.0000	4,407,200	3,935,000	3,771,684	0	69,036	0	0	7.500	6.902	JD	24,594	186,938	09/13/2013	06/01/2016
552953-CA-7	MGM RESORTS INTL CORPORATE				4FE	8,080,000	105.7500	7,931,250	7,500,000	8,051,093	0	(28,907)	0	0	6.625	5.469	JD	22,083	345,052	07/29/2013	12/15/2021
55303Q-AC-4	MGM RESORTS INTL CORPORATE				4FE	2,459,310	120.0000	2,469,600	2,058,000	2,412,675	0	(46,635)	0	0	10.000	3.549	MN	34,300	102,900	08/06/2013	11/01/2016
553918-AA-7	MVT Leasing LLC, MVT Services Senior Sec			2	3	14,979,340	99.9500	14,971,609	14,979,340	14,979,340	0	0	0	0	4.415	4.533	MON	55,111	673,175	04/25/2012	04/25/2018
55478#-AA-1	Macmillan Holdings, LLC Senior Note			2	2	85,405,000	108.5000	92,667,240	85,405,000	85,405,000	0	0	0	0	5.562	5.561	MN	461,828	4,750,226	05/26/2011	05/26/2022
55616X-AB-3	Macys Retail Holdings Inc BONDS				2FE	8,288,766	111.4300	9,239,610	8,292,000	8,289,454	0	97	0	0	6.790	6.793	JJ	259,618	563,027	07/09/1997	07/15/2027
55616X-AC-1	Macys Retail Holdings Inc DEBENTURES				2FE	28,404,272	113.4600	34,490,471	30,400,000	28,888,336	0	58,092	0	0	7.000	7.578	FA	803,911	2,128,000	09/07/2001	02/15/2028
55616X-AF-4	Macys Retail Holdings Inc CORPORATE			1	2FE	302,526	98.5700	300,632	305,000	302,935	0	214	0	0	3.875	3.974	JJ	5,450	11,819	01/10/2012	01/15/2022
55616X-AG-2	Macys Retail Holdings Inc CORPORATE	LS		1	2FE	10,807,577	95.4300	9,668,562	10,132,000	10,793,073	0	(12,642)	0	0	5.125	4.692	JJ	239,439	263,015	08/09/2013	01/15/2042
55616X-AK-3	Macys Retail Holdings Inc CORPORATE	LS		1	2FE	9,932,659	100.3800	10,032,641	9,995,000	9,933,725	0	1,066	0	0	4.375	4.453	MS	139,687	0	09/23/2013	09/01/2023
557497-E*-1	Madison Gas & Electric Company Senior No				1	13,175,000	116.0300	15,286,663	13,175,000	13,175,000	0	0	0	0	5.590	5.590	MS	225,036	3,088,788	09/11/2008	09/11/2018
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP CORPORATE				2FE	19,398,361	103.5500	19,233,967	18,575,000	19,259,700	0	(65,291)	0	0	4.250	3.654	FA	328,932	576,938	08/30/2013	02/01/2021
559080-AA-4	MAGELLAN MIDSTREAM PRTNS NOTES				2FE	1,846,956	102.4300	2,048,512	2,000,000	1,985,489	0	31,772	0	0	6.450	7.568	JD	10,750	129,000	10/13/2004	06/01/2014
559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE				2FE	4,978,000	114.7000	5,734,735	5,000,000	4,979,638	0	359	0	0	6.400	6.433	MN	53,333	320,000	04/12/2007	05/01/2037
56135*-AJ-9	MOM Brands Co fka Malt O Meal Senior Not			2	1	1,080,429	102.9600	1,112,395	1,080,429	1,080,429	0	0	0	0	4.860	4.889	JAJO	11,085	52,946	10/12/2004	10/12/2014
56135*-AK-6	MOM Brands Co fka Malt O Meal Senior Not				1	27,333,236	104.8800	27,750,035	26,460,000	26,611,271	0	(139,118)	0	0	5.840	5.317	JAJO	326,222	1,545,264	01/15/2008	01/15/2015
56135*-AL-4	MOM Brands Co fka Malt O Meal Senior Ser			2	1	3,214,286	109.3900	3,516,213	3,214,286	3,214,286	0	0	0	0	5.710	5.750	FMAN	29,060	183,536	08/04/2008	08/04/2018
56135*-AM-2	MOM Brands Co fka Malt O Meal Senior Not			2	1	24,814,286	111.4700	27,660,650	24,814,286	24,814,286	0	0	0	0	6.500	6.553	JAJO	403,232	1,612,929	04/01/2009	04/01/2019
56135*-AN-0	MOM Brands Co fka Malt O Meal Senior Not				1	12,500,000	107.4000	13,424,616	12,500,000	12,500,000	0	0	0	0	4.990	5.021	FMAN	62,375	623,750	02/24/2011	02/24/2026
565849-AB-2	MARATHON OIL CORP NOTES				2FE	743,267	116.2700	813,881	700,000	735,251	0	(1,012)	0	0	6.800	6.329	MS	14,016	47,600	09/12/2003	03/15/2032
56585A-AE-2	MARATHON PETROLEUM CORP CORP				2FE	3,672,000	104.4200	3,759,196	3,600,000	3,637,568	0	(16,585)	0	0	3.500	2.998	MS	42,000	126,000	11/21/2011	03/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE			1	2FE	8,407,908	113.5000	7,610,148	6,705,000	8,377,555	0	(30,353)	0	0	6.500	4.826	MS	145,275	435,825	01/01/2013	03/01/2041
570535-AG-9	MARKEL CORP BOND				2FE	6,472,123	120.5400	7,817,220	6,485,000	6,472,962	0	223	0	0	7.350	7.366	FA	180,067	476,648	12/03/2004	08/15/2034
570535-AK-0	MARKEL CORP CORPORATE				2FE	199,704	104.1900	208,380	200,000	199,739	0	24	0	0	4.900	4.919	JJ	4,900	9,773	06/27/2012	07/01/2022
570535-AM-6	MARKEL CORP CORPORATE				2FE	30,052,962	94.1200	28,080,732	29,835,000	30,039,726	0	(13,237)	0	0	3.625	3.536	MS	273,384	606,852	05/06/2013	03/30/2023
570535-AP-9	MARKEL CORP CORPORATE				2FE	4,483,559	93.5200	4,259,809	4,555,000	4,484,249	0	690	0	0	5.000	5.102	MS	57,570	127,793	03/26/2013	03/30/2043
57169*-AM-9	Mars Inc. Series E Senior Note				1	130,350,000	117.9100	153,699,968	130,350,000	130,350,000	0	0	0	0	6.720	6.720	AO	2,068,220	8,759,520	10/06/2008	10/06/2023
57169*-AT-4	Mars Inc. Senior Note				1	14,000,000	90.2500	12,635,338	14,000,000	14,000,000	0	0	0	0	3.490	3.490	AO	108,578	488,600	10/11/2012	10/11/2024
57169*-AU-1	Mars Inc. Senior Note				1	32,995,000	89.3600	29,483,006	32,995,000	32,995,000	0	0	0	0	3.740	3.740	AO	274,225	1,234,013	10/11/2012	10/11/2027
571748-AK-8	MARSH & MCLENNAN COS INC SENIOR NOTES				2FE	4,769,270	107.0000	5,350,109	5,000,000	4,806,719	0	4,945	0	0	5.875	6.219	FA	122,396	293,750	07/08/2004	08/01/2033
571748-AR-3	MARSH & MCLENNAN COS INC CORPORATE	LS		1	2FE	4,992,550	106.1200	5,305,779	5,000,000	4,993,966	0	639	0	0	4.800	4.819	JJ	110,667	240,000	07/12/2011	07/15/2021
571748-AT-9	MARSH & MCLENNAN COS INC CORPORATE			1	2FE	294,844	100.1500	295,435	295,000	294,845	0	1	0	0	2.550	2.561	AO	1,964	0	09/24/2013	10/15/2018
573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE				3FE	5,025,600	93.6600	4,682,800	5,000,000	5,022,731	0	(436)	0	0	6.250	6.212	MN	52,083	312,500	05/03/2007	05/01/2037
574599-AR-7	MASCO CORP DEBENTURES	LS			3FE	6,628,982	111.0000	7,215,000	6,500,000	6,706,002	0	1,083	0	0	6.625	5.747	AO	90,910	251,750	11/01/2013	04/15/2018
574599-AT-3	MASCO CORP DEBENTURES				3FE	4,464,713	109.8100	4,573,711	4,165,000	4,399,164	0	(8,006)	0	0	7.750	7.145	FA	134,495	322,788	05/16/2002	08/01/2029
574599-AY-2	MASCO CORP BONDS				3FE	14,861,400	98.2500	14,737,500	15,000,000	14,885,044	0	3,045	0	0	6.500	6.571	FA	368,333	975,000	08/15/2002	08/15/2032
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE			2	5	263,656	13.7500	242,712	1,765,178	240,344	0	(23,312)	0	0	6.500	47.437	MS	29,003	27,982	09/30/2013	07/01/2036
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE	LS			1FE	24,768,973	112.2700	25,417,122	22,639,000	24,725,636	0	(44,089)	0	0	5.900	5.218	MN	170,673	1,335,701	01/01/2013	11/15/2039
57863-E#-7	Matson Navigation Company Senior Note			2	2	37,966,652	109.3100	41,500,886	37,966,652	37,966,652	0	0	0	0	5.790	5.014	MN	256,465	2,198,269	05/19/2005	05/19/2020
57686G-A#-2	Matson Inc Senior Note			2	2	14,315,000	98.1800	14,054,954	14,315,000	14,315,000	0	0	0	0	4.310	4.309	JD	3,428	616,977	06/29/2012	06/29/2032
57686G-A*-6	Matson Inc Senior Noe			2	2	54,800,000	100.2400	54,934,104	54,800,000	54,800,000	0	0	0	0	3.660	3.659	JD	11,143	2,005,680	06/29/2012	06/29/2023
57686G-A@-4	Matson Inc Senior Note			2	2	42,025,548	99.4700	41,804,203	42,025,548	42,025,548	0	0	0	0	4.160	4.159	JD	9,713	1,748,263	06/29/2012	06/29/2027
577081-AX-0	MATTEL INC CORPORATE				2FE	899,784	97.8500	880,669	900,000	899,811	0	27	0	0	1.700	1.705	MS	4,505	7,990	03/04/2013	03/15/2018
57771*-AA-5	Maverik, Inc. Senior Note				2	1,000,000	112.5400	1,125,431	1,000,000	1,000,000	0	0	0	0	5.480	5.480	MS	17,049	54,800	03/09/2011	03/09/2018
57771*-AB-3	Maverik, Inc. Senior Note				2	8,950,000	116.5900	10,434,412	8,950,000	8,950,000	0	0	0	0	6.110	6.110	MS	170,130	546,845	03/09/2011	03/09/2021
577778-BS-1	MACYS RETAIL HLDGS INC NOTES 144A				2FE	267,713	102.6800	256,690	250,000	253,550	0	(6,442)	0	0	5.750	3.070	JJ	6,628	14,375	09/29/2011	07/15/2014
579780-AF-4	MCCORMICK & CO INC CORPORATE	R			1FE	4,498,200	113.5800	5,110,992	4,500,000	4,499,056	0	174	0	0	5.750	5.755	JD	11,500	258,750	12/04/2007	12/15/2017
579780-AJ-6	MCCORMICK & CO INC CORPORATE	LS		1	1FE	5,452,590	98.3300	5,407,910	5,500,000	5,453,869	0	1,279	0	0	3.500	3.603	MS	70,583	0	08/14/2013	09/01/2023
58013M-EC-4	MCDONALDS CORP CORPORATE				1FE	66,319,193	121.8600	68,593,044	56,289,000	65,823,269	0	(224,138)	0	0	6.300	5.035	AO	748,644	3,546,207	10/10/2012	10/15/2037
58013M-EF-7	MCDONALDS CORP CORPORATE				1FE	35,420,890	121.5600	34,193,309	28,130,000	35,181,918	0	(165,945)	0	0	6.300	4.540	MS	590,730	1,728,720	04/11/2013	03/01/2038
58013M-EG-5	MCDONALDS CORP CORPORATE	C			1FE	10,132,950	112.0800	11,207,706	10,000,000	10,074,954	0	(12,793)	0	0	5.000	4.831	FA	208,333	500,000	01/13/2009	02/01/2019
58013M-EH-3	MCDONALDS CORP CORPORATE	LS			1FE	11,553,228	112.3300	12,822,709	11,415,000	11,546,010	0	(2,430)	0	0	5.700	5.613	FA	271,106	650,655	04/20/2010	02/01/2039
58013M-EJ-9	MCDONALDS CORP CORPORATE	LS			1FE	1,992,040	104.1800	2,083,560	2,000,000	1,994,423	0	742	0	0	3.500	3.548	JJ	32,278	70,000	07/28/2010	07/15/2020
58013M-EK-6	MCDONALDS CORP CORPORATE	LS			1FE	7,148,592	102.1000	7,351,387	7,200,000	7,151,091	0	879	0	0	4.875	4.921	JJ	161,850	351,000	07/28/2010	07/15/2040
58013M-EL-4	MCDONALDS CORP CORPORATE				1FE	11,685,064	102.7300	10,786,243	10,500,000	11,554,620	0	(130,444)	0	0	3.625	2.147	MN	43,349	380,625	01/01/2013	05/20/2021
58013M-EN-0	MCDONALDS CORP CORPORATE	LS			1FE	3,812,944	84.6900	3,345,306	3,950,000	3,817,203	0	2,514	0	0	3.700	3.897	FA	55,212	139,583	04/11/2013	02/15/2042
58013M-ER-1	MCDONALDS CORP CORPORATE	LS			1FE	53,605,120	84.4400	54,043,428	64,000,000	53,624,453	0	19,333	0	0	3.625	4.642	MN	386,667	0	11/12/2013	05/01/2043
580589-A#-6	McGrath Rentcorp Senior Note			2	2	96,400,000	103.3000	99,585,869	96,400,000	96,400,000	0	0	0	0	4.030	4.029	AO	755,401	3,884,920	04/21/2011	04/21/2018
581557-AM-7	MCKESSON CORP DEBENTURES				1FE	14,517,752	125.8100	16,607,052	13,200,000	14,160,490	0	(44,188)	0	0	7.650	6.802	MS	336,600	1,009,800	02/27/2003	03/01/2027
581557-AX-3	MCKESSON CORP CORPORATE				1FE	10,202,693	121.5800	10,340,753	8,505,000	9,568,369	0	(179,686)	0	0	7.500	4.722	FA	240,975	637,875	05/13/2011	02/15/2019
581557-AY-1	MCKESSON CORP CORPORATE				1FE	9,989,700	99.9400	9,993,570	10,000,000	9,993,341	0	3,402	0	0	0.950	0.985	JD	7,125	95,000	11/29/2012	12/04/2015
581557-AZ-8	MCKESSON CORP CORPORATE	LS		1	1FE	9,740,600	89.5400	8,954,340	10,000,000	9,754,289	0	13,689	0	0	2.700	3.015	JD	12,000	278,250	05/29/2013	12/15/2022
58155Q-AC-7	MCKESSON CORP CORPORATE				1FE	2,566,271	104.2200	2,683,626	2,575,000	2,570,966	0	1,733	0	0	3.250	3.324	MS	27,896	83,688	02/23/2011	03/01/2016
58155Q-AE-3	MCKESSON CORP CORPORATE	LS		1	1FE	2,660,472	110.7600	2,990,381	2,700,000	2,661,655	0	539	0	0	6.000	6.107	MS	54,000	162,000	02/23/2011	03/01/2041
58155Q-AG-8	MCKESSON CORP CORPORATE			1	1FE	11,935,421	90.4400	10,807,636	11,950,000	11,936,208	0	787	0	0	2.850	2.864	MS	100,280	176,910	03/05/2013	03/15/2023
582839-AD-8	MEAD JOHNSON NUTRITION CO CORPORATE				2FE	3,148,690	102.1900	3,065,796	3,000,000	3,037,945	0	(44,816)	0	0	3.500	1.960	MN	17,500	105,000	07/26/2011	11/01/2014
583334-AB-3	MEADWESTVACO CORP COMPANY GUARNT				2FE	3,952,040	98.4800	3,939,120	4,000,000	3,959,668	0	1,008	0	0	6.800	6.895	MN	34,756	272,000	11/18/2002	11/15/2032
583334-AE-7	MEADWESTVACO CORP CORPORATE				2FE	153,788	118.6900	183,964	155,000	154,187	0	108	0	0	7.375	7.487	MS	3,810	11,431	08/17/2009	09/01/2019
583421-A*-3	Measurement Specialties Series A Senior				2	7,000,000	104.0600	7,284,056	7,000,000	7,000,000	0	0	0	0	5.700	5.700	MJSD	33,250	399,000	06/01/2010	06/01/2015
58405U-AD-4	MEDCO HEALTH SOLUTIONS CORPORATE	R			2FE	8,560,343	118.8300	11,122,188	9,360,000	8,912,629	0	82,064	0	0	7.125	8.470	MS	196,365	666,900	10/28/2008	03/15/2018
585055-AP-1	MEDTRONIC INC CORPORATE	C			1FE	25,744,473	100.8000	25,235,580	25,035,000	25,066,380	0	(158,641)	0	0	4.500	3.847	MS	331,714	1,126,575	06/01/2009	03/15/2014
585055-AQ-9	MEDTRONIC INC CORPORATE				1FE	30,621,183	121.4200	28,242,123	23,260,000	30,372,255	0	(155,687)	0	0	6.500	4.449	MS	445,171	1,511,900	01/01/2013	03/15/2039
585055-AR-7	MEDTRONIC INC CORPORATE	LS			1FE	11,099,001	103.1800	11,452,736	11,100,000	11,099,443	0	206	0	0	3.000	3.002	MS	98,050	333,000	03/11/2010	03/15/2015
585055-AT-3	MEDTRONIC INC CORPORATE				1FE	34,092,482	108.8100	35,581,807	32,700,000	34,061,956	0	(30,139)	0	0	5.550	5.237	MS	534,373	1,814,850	01/01/2013	03/15/2040
585055-AW-6	MEDTRONIC INC CORPORATE			1	1FE	47,030,326	94.7200	43,048,573	45,448,000	46,997,947	0	(29,488)	0	0	4.500	4.284	MS	602,186	1,698,480	07/10/2013	03/15/2042
585055-AZ-9	MEDTRONIC INC CORPORATE	LS		1	1FE	27,672,915	92.1900	25,536,183	27,700,000	27,674,365	0	1,450	0	0	2.750	2.761	AO	190,438	391,455	05/21/2013	04/01/2023
585907-AM-0	MELLON BANK, NA CORPORATE				1FE	857,880	104.0200	832,166	800,000	812,035	0	(12,229)	0	0	4.750	3.138	JD	1,689	38,000	01/26/2010	12/15/2014
58646#-AE-4	Menasha Corporation Senior Note			2	2	3,000,000	100.1400	3,004,127	3,000,000	3,000,000	0	0	0	0	6.720	6.775	JAJO	45,360	201,600	01/10/2002	01/10/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58646#-AF-1	Menasha Corporation Senior Note			2	2	2,000,000	100.4500	2,009,018	2,000,000	2,000,000	0	0	0	0	6.780	6.837	JAJO	22,977	135,600	01/31/2002	01/31/2014
58646#-AG-9	Menasha Corporation Senior Note			2	2	1,872,800	104.1200	1,949,965	1,872,800	1,872,800	0	0	0	0	5.680	5.720	MJSD	8,569	106,375	12/02/2002	12/02/2014
58646#-AH-7	Menasha Corporation Senior Note				2	2,500,000	108.8400	2,721,107	2,500,000	2,500,000	0	0	0	0	4.950	4.950	FMAN	20,625	123,750	02/01/2011	02/01/2021
58646#-AJ-3	Menasha Corporation Senior Note				2	4,500,000	109.8000	4,940,829	4,500,000	4,500,000	0	0	0	0	5.270	5.270	FMAN	39,525	237,150	02/01/2011	11/01/2022
58646#-AK-0	Menasha Corporation Senior Note			2	2	12,500,000	107.7500	13,468,878	12,500,000	12,500,000	0	0	0	0	4.990	5.020	JAJO	135,146	623,750	04/13/2011	04/13/2026
58646#-AL-8	Menasha Corporation Senior Note				2	12,500,000	102.6200	12,827,693	12,500,000	12,500,000	0	0	0	0	4.210	4.210	FMAN	78,938	526,250	02/07/2012	02/07/2022
58646#-AM-6	Menasha Corporation Senior Note			2	2	11,550,000	102.0500	11,786,833	11,550,000	11,550,000	0	0	0	0	4.370	4.393	MJSD	23,835	504,735	03/16/2012	03/14/2027
58646#-AN-4	Menasha Corporation Senior Note				2	3,750,000	95.0300	3,563,782	3,750,000	3,750,000	0	0	0	0	3.410	3.410	FMAN	20,247	95,906	02/04/2013	02/04/2023
58646#-AP-9	Menasha Corporation Senior Note			2	2	3,930,000	94.1800	3,701,309	3,930,000	3,930,000	0	0	0	0	3.580	3.596	FMAN	22,277	105,521	02/04/2013	02/04/2028
589331-AC-1	MERCK AND CO DEBENTURES				1FE	11,070,000	119.5700	11,956,890	10,000,000	10,714,338	0	(41,170)	0	0	6.300	5.480	JJ	315,000	630,000	09/24/2002	01/01/2026
589331-AE-7	MERCK AND CO CORPORATE				1FE	27,963,933	116.6200	31,197,107	26,750,000	27,675,775	0	(38,974)	0	0	5.950	5.604	JD	132,635	1,591,625	11/01/2004	12/01/2028
589331-AN-7	MERCK AND CO CORPORATE				1FE	12,157,308	113.2700	13,184,512	11,640,000	11,996,495	0	(58,388)	0	0	5.000	4.353	JD	1,617	582,000	12/08/2011	06/30/2019
589331-AQ-0	MERCK AND CO CORPORATE	LS			1FE	17,298,087	116.2400	17,221,400	14,815,000	17,226,590	0	(52,208)	0	0	5.850	4.694	JD	2,407	866,678	04/11/2013	06/30/2039
589331-AS-6	MERCK AND CO CORPORATE	C		1	1FE	28,764,365	82.8300	23,946,326	28,910,000	28,767,104	0	2,758	0	0	3.600	3.627	MS	306,446	1,046,542	10/09/2012	09/15/2042
58933Y-AF-2	Merck & Co Inc CORPORATE				1FE	219,809	92.5800	203,672	220,000	219,815	0	6	0	0	2.800	2.810	MN	736	3,046	05/15/2013	05/18/2023
58933Y-AJ-4	Merck & Co Inc CORPORATE	LS			1FE	30,099,928	91.3600	27,517,331	30,120,000	30,098,988	0	(939)	0	0	4.150	4.154	MN	149,303	618,046	06/06/2013	05/18/2043
590188-JN-9	MERRILL LYNCH & CO NOTES				1FE	5,970,540	119.0000	7,139,913	6,000,000	5,988,087	0	1,882	0	0	6.875	6.921	MN	52,708	412,500	11/17/1998	11/15/2018
59018Y-UW-9	MERRILL LYNCH CO CORPORATE				1FE	20,026,230	104.1900	21,880,446	21,000,000	20,857,590	0	128,739	0	0	5.000	5.679	JJ	484,167	1,050,000	06/20/2006	01/15/2015
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE				2FE	15,001,992	107.8500	16,387,367	15,195,000	15,019,605	0	3,319	0	0	6.110	6.204	JJ	391,997	928,415	06/18/2012	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE				2FE	794,208	129.1100	774,639	600,000	791,868	0	(2,340)	0	0	7.750	5.379	MN	6,071	23,250	05/20/2013	05/14/2038
59112@-AA-7	Metal Technologies, Inc. Senior Note			2	2	9,633,333	104.0700	10,025,359	9,633,333	9,633,333	0	0	0	0	6.040	6.083	MJSD	6,465	581,853	12/27/2007	12/27/2015
59112@-AB-5	Metal Technologies, Inc. Series B Senior			2	2	3,750,000	107.4100	4,027,812	3,750,000	3,750,000	0	0	0	0	5.750	5.791	JAJO	38,932	215,625	07/26/2010	07/26/2017
59112@-AD-1	Metal Technologies, Inc. Senior Note			2	2Z	3,860,000	99.5700	3,843,329	3,860,000	3,860,000	0	0	0	0	4.050	4.070	FMAN	23,015	0	11/08/2013	11/08/2019
59156R-AJ-7	METLIFE INC CORPORATE				1FE	40,280,973	118.2700	47,064,273	39,795,000	40,209,986	0	(9,947)	0	0	6.375	6.283	JD	112,753	2,536,931	10/05/2004	06/15/2034
59156R-AM-0	METLIFE INC CORPORATE	LS			1FE	35,898,815	109.2100	39,317,112	36,000,000	35,907,934	0	1,988	0	0	5.700	5.720	JD	91,200	2,052,000	04/20/2007	06/15/2035
59156R-AT-5	METLIFE INC CORPORATE				1FE	141,723	123.9500	142,543	115,000	134,035	0	(3,278)	0	0	7.717	4.100	FA	3,353	8,875	07/29/2011	02/15/2019
59156R-AY-4	METLIFE INC CORPORATE	LS			1FE	31,911,133	111.3800	32,844,384	29,490,000	31,794,582	0	(37,487)	0	0	5.875	5.326	FA	697,828	1,732,538	09/28/2010	02/06/2041
59156R-BD-9	METLIFE INC CORPORATE				1FE	12,501,675	86.9600	10,870,313	12,500,000	12,501,637	0	(38)	0	0	4.125	4.124	FA	197,656	515,625	01/01/2013	08/13/2042
59156R-BE-7	METLIFE INC CORP				1FE	185,794	98.9400	183,038	185,000	185,611	0	(148)	0	0	1.756	1.673	MJSD	144	3,249	09/27/2012	12/15/2017
59156R-BF-4	METLIFE INC CORP FLOATER	C			1FE	16,215,089	93.2600	15,005,148	16,090,000	16,201,786	0	(10,759)	0	0	3.048	2.970	MJSD	21,797	490,423	09/28/2012	12/15/2022
59156R-BG-2	METLIFE INC CORPORATE				1FE	263,386	98.1400	260,082	265,000	263,374	0	(12)	0	0	4.875	4.914	MN	1,723	0	11/07/2013	11/13/2043
59157B-AH-5	METLIFE INSTITUTIONAL FUNDING CORPORATE				1FE	74,952,000	101.2200	75,914,578	75,000,000	74,979,019	0	15,951	0	0	1.625	1.647	AO	301,302	1,218,750	03/27/2012	04/02/2015
59157B-AM-4	METLIFE INSTITUTIONAL FUNDING CORP FLOAT				1FE	46,100,000	100.3100	46,244,298	46,100,000	46,100,000	0	0	0	0	0.613	0.675	JAJO	67,492	226,541	01/07/2013	01/06/2015
59447#-AB-9	Michigan Electric Transmission Senior No				1	5,666,667	108.6900	6,158,888	5,666,667	5,666,667	0	0	0	0	5.750	5.749	JD	905	325,833	12/10/2003	12/10/2015
594918-AC-8	MICROSOFT CORP CORPORATE	C			1FE	40,607,009	110.2200	44,530,213	40,400,000	40,527,239	0	(20,866)	0	0	4.200	4.134	JD	141,400	1,696,800	12/11/2009	06/01/2019
594918-AD-6	MICROSOFT CORP CORPORATE	LS			1FE	50,250,926	105.9100	49,444,084	46,685,000	50,173,005	0	(79,930)	0	0	5.200	4.674	JD	202,302	2,427,620	01/01/2013	06/01/2039
594918-AL-8	MICROSOFT CORP CORPORATE				1FE	9,974,700	105.6500	10,564,906	10,000,000	9,980,696	0	2,265	0	0	4.000	4.031	FA	158,889	400,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP CORPORATE				1FE	22,773,096	107.1400	23,195,117	21,650,000	22,752,450	0	(23,517)	0	0	5.300	4.937	FA	455,793	1,147,450	01/01/2013	02/08/2041
59531#-AA-8	Mid-America Apartments LP Senior Note				2FE	10,000,000	107.6800	10,768,250	10,000,000	10,000,000	0	0	0	0	4.680	4.682	FA	157,300	468,000	07/29/2011	07/29/2018
59531#-AB-6	Mid-America Apartments LP Senior Note				2	12,500,000	109.1800	13,646,830	12,500,000	12,500,000	0	0	0	0	5.400	5.403	FA	226,875	675,000	07/29/2011	07/29/2021
59531#-AF-7	Mid-America Apartments LP Senior Note				2	10,000,000	98.7700	9,877,072	10,000,000	10,000,000	0	0	0	0	4.170	4.170	MN	35,908	521,250	11/30/2012	11/30/2022
59531#-AG-5	Mid-America Apartments LP Senior Note				2FE	20,000,000	97.8400	19,568,762	20,000,000	20,000,000	0	0	0	0	4.330	4.330	MN	74,572	1,082,500	11/30/2012	11/30/2024
59562V-AM-9	MIDAMERICAN ENERGY HLDGS CORPORATE	LS			2FE	6,980,910	113.6100	7,952,448	7,000,000	6,982,478	0	345	0	0	6.125	6.145	AO	107,188	428,750	10/11/2006	04/01/2036
59562V-AP-2	MIDAMERICAN ENERGY HLDGS CORPORATE	LS			2FE	16,471,175	109.4300	19,149,638	17,500,000	16,564,650	0	16,986	0	0	5.950	6.393	MN	133,049	1,041,250	07/11/2007	05/15/2037
598326-B*-6	Midwest ISO Senior Note			2	1FE	9,585,758	108.9200	9,257,946	8,500,000	9,379,733	0	(206,025)	0	0	4.320	1.690	FA	143,820	367,200	01/01/2013	02/10/2020
59862*-AA-1	Mike Albert Leasing Inc. Senior Secured				2Z	10,000,000	99.7000	9,969,787	10,000,000	10,000,000	0	0	0	0	1.750	1.758	MON	486	7,292	12/16/2013	12/16/2016
59934#-AC-7	Milestone Aviation Holdco No 8 Senior Se				2FE	12,240,000	99.6300	12,194,179	12,240,000	12,240,000	0	0	0	0	5.860	5.860	JD	23,909	0	12/19/2013	12/19/2022
59934#-AD-5	Milestone Aviation Holdco No 8 Senior Se				2FE	1,517,000	100.4500	1,523,849	1,517,000	1,517,000	0	0	0	0	6.120	6.120	JD	3,095	0	12/19/2013	12/19/2023
59934@-AA-3	The Milestone Aviation Holdco Senior Sec			2	4	20,465,715	111.3400	22,786,047	20,465,715	20,465,715	0	0	0	0	6.750	6.844	MON	115,120	625,483	06/18/2013	09/28/2020
60040#-AA-0	Millennium Pipeline Co Series A Senior S			2	2FE	9,811,869	108.0100	10,018,455	9,275,871	9,778,221	0	(33,648)	0	0	5.330	4.406	MJSD	1,373	494,404	01/01/2013	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S			2	2FE	7,458,559	112.9200	8,422,538	7,458,559	7,458,559	0	0	0	0	6.000	6.044	MJSD	1,243	447,514	08/26/2010	06/30/2032
600544-C#-5	Herman Miller Inc. SENIOR NOTE				2	33,600,000	113.3600	38,088,485	33,600,000	33,600,000	0	0	0	0	6.000	6.000	MJSD	168,000	2,016,000	03/01/2011	03/01/2021
600544-C@-7	Herman Miller Inc. Senior Note				2	39,500,000	114.3600	45,170,619	39,500,000	39,500,000	0	0	0	0	6.420	6.420	JJ	1,253,862	2,535,900	01/03/2008	01/03/2018
602720-B@-2	Mine Safety Appliances Co Series A Senio			2	2	77,500,000	102.3700	79,334,585	77,500,000	77,500,000	0	0	0	0	4.000	4.019	JAJO	671,667	3,100,000	10/13/2010	10/13/2021
60467P-AQ-7	MIRANT AMERICAS GENR LLC 8.50000 10/01/2	LS			4FE	4,916,250	105.2500	4,736,250	4,500,000	4,909,236	0	(7,014)	0	0	8.500	6.959	AO	95,625	0	11/01/2013	10/01/2021
607828-D#-4	Modine Manufacturing Company Series A Se			2	3	100,000,000	112.1200	112,122,347	100,000,000	100,000,000	0	0	0	0	6.830	6.887	FMAN	929,639	6,830,000	08/12/2010	08/12/2020
608190-AH-7	MOHAWK INDUSTRIES INC CORPORATE				2FE	15,969,190	109.5000	16,425,000	15,000,000	15,900,594	0	(69,275)	0	0	6.375	3.273	JJ	440,938	318,750	11/01/2013	01/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60871R-AD-2	MOLSON COORS BREWING CO CORPORATE	LS			2FE	20,555,564	97.8400	17,598,348	17,986,000	20,502,032	0	(45,694)	0	0	5.000	4.154	MN	149,883	899,300	02/22/2013	05/01/2042
60876@-AA-1	MOM Brands Company Senior Note				1	12,500,000	91.9100	11,488,975	12,500,000	12,500,000	0	0	0	0	3.540	3.556	MJSD	22,125	442,500	09/13/2012	09/13/2027
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE			1	2FE	17,643,008	103.8700	18,358,404	17,675,000	17,642,071	0	(937)	0	0	5.400	5.412	JD	90,143	0	11/19/2013	12/15/2043
61166W-AC-5	MONSANTO CO CORPORATE				1FE	13,814,725	108.6900	14,890,829	13,700,000	13,857,053	0	(15,422)	0	0	5.500	5.326	JJ	316,051	753,500	05/23/2012	07/30/2035
61166W-AE-1	MONSANTO CO CORPORATE				1FE	24,676,626	112.7600	29,899,682	26,515,000	25,158,711	0	77,859	0	0	5.500	6.120	FA	550,923	1,458,325	09/12/2006	08/15/2025
61166W-AG-6	MONSANTO CO CORPORATE				1FE	6,181,450	113.8200	5,690,731	5,000,000	6,137,033	0	(25,984)	0	0	5.875	4.349	AO	62,014	293,750	04/05/2012	04/15/2038
61166W-AH-4	MONSANTO CO CORPORATE			1	1FE	8,106,716	90.4300	7,324,486	8,100,000	8,105,746	0	(643)	0	0	2.200	2.190	JJ	82,170	179,685	07/09/2012	07/15/2022
61166W-AJ-0	MONSANTO CO CORPORATE			1	1FE	11,299,281	81.5300	9,400,775	11,531,000	11,301,886	0	2,574	0	0	3.600	3.711	JJ	191,415	368,598	06/03/2013	07/15/2042
61166W-AK-7	MONSANTO CO CORPORATE	LS		1	1FE	38,317,879	98.4800	37,827,579	38,410,000	38,315,944	0	(1,936)	0	0	4.650	4.665	MN	267,910	0	11/08/2013	11/15/2043
615369-A#-2	Moody's Corp Senior Note				2	40,130,000	110.5300	44,356,417	40,130,000	40,130,000	0	0	0	0	6.060	6.060	MS	770,095	2,431,878	09/07/2007	09/07/2017
617446-6Q-7	MORGAN STANLEY CORPORATE				2FE	7,822,848	117.0100	9,126,733	7,800,000	7,814,516	0	(2,948)	0	0	6.625	6.573	AO	129,188	516,750	04/23/2012	04/01/2018
617446-C2-3	MORGAN STANLEY CORPORATE	R			2FE	41,292,440	110.9000	45,940,366	41,425,000	41,376,483	0	14,189	0	0	5.450	5.492	JJ	1,078,661	2,257,663	01/04/2007	01/09/2017
61746B-CY-0	MORGAN STANLEY CORPORATE				2FE	3,033,030	115.0500	3,451,584	3,000,000	3,025,036	0	(1,296)	0	0	6.250	6.153	FA	73,958	187,500	08/29/2006	08/09/2026
61746S-BR-9	MORGAN STANLEY CORPORATE	R			2FE	4,964,550	107.5600	5,539,191	5,150,000	5,098,363	0	25,168	0	0	5.375	5.957	AO	58,438	276,813	09/26/2008	10/15/2015
61747W-AE-9	MORGAN STANLEY CORP FLOATER				1FE	7,026,810	100.0800	7,005,621	7,000,000	7,000,565	0	(9,104)	0	0	1.838	1.777	JAJO	24,307	134,082	01/24/2011	01/24/2014
61747W-AF-6	MORGAN STANLEY CORPORATE				2FE	10,184,100	113.1300	11,312,640	10,000,000	10,142,577	0	(16,163)	0	0	5.750	5.503	JJ	249,167	575,000	04/06/2011	01/25/2021
61747W-AK-5	MORGAN STANLEY CORPORATE				2FE	499,885	101.3000	506,473	500,000	499,971	0	39	0	0	2.875	2.883	JJ	6,109	14,375	07/21/2011	07/28/2014
61747W-AL-3	MORGAN STANLEY CORPORATE				2FE	8,447,465	111.7500	9,442,520	8,450,000	8,447,556	0	212	0	0	5.500	5.504	JJ	197,519	464,750	07/21/2011	07/28/2021
61747Y-CF-0	MORGAN STANLEY CORPORATE				2FE	13,274,730	101.9100	13,553,644	13,300,000	13,295,593	0	4,321	0	0	6.000	6.044	MN	106,400	798,000	05/28/2009	05/13/2014
61747Y-CG-8	MORGAN STANLEY CORPORATE				2FE	2,507,758	121.4400	2,428,816	2,000,000	2,457,255	0	(50,503)	0	0	7.300	2.695	MN	19,467	146,000	05/10/2013	05/13/2019
61747Y-CJ-2	MORGAN STANLEY CORPORATE	LS			2FE	515,150	113.6700	596,760	525,000	518,314	0	938	0	0	5.625	5.886	MS	8,039	29,531	05/19/2010	09/23/2019
61747Y-DU-6	MORGAN STANLEY CORPORATE				2FE	469,732	96.7800	454,843	470,000	469,729	0	(3)	0	0	4.100	4.107	MN	2,088	9,689	05/16/2013	05/22/2023
617482-4M-3	MORGAN STANLEY CORPORATE				2FE	549,626	102.3700	547,659	535,000	549,590	0	(35)	0	0	4.875	4.497	MN	4,347	0	12/19/2013	11/01/2022
617482-V9-2	MORGAN STANLEY CORPORATE				1FE	9,921,574	117.1300	11,753,805	10,035,000	9,922,896	0	1,334	0	0	6.375	6.461	JJ	278,994	639,731	08/03/2012	07/24/2042
61748A-AE-6	MORGAN STANLEY CORPORATE	LS			2FE	1,060,190	100.8000	2,015,900	2,000,000	1,931,682	0	233,529	0	0	4.750	13.454	AO	23,750	95,000	04/30/2004	04/01/2014
617734-AC-2	Morongo Band of Mission Indian Senior Se			2	2	12,200,000	108.4300	13,228,962	12,200,000	12,200,000	0	0	0	0	6.900	6.900	MS	280,600	841,800	03/31/2008	03/01/2018
61945C-AA-1	THE MOSAIC CO CORPORATE	LS		1	2FE	5,747,104	97.8900	5,677,533	5,800,000	5,756,847	0	4,588	0	0	3.750	3.860	MN	27,792	217,500	10/17/2011	11/15/2021
61945C-AB-9	THE MOSAIC CO CORPORATE	LS		1	2FE	1,699,229	90.5400	1,561,881	1,725,000	1,700,059	0	406	0	0	4.875	4.971	MN	10,745	84,094	10/17/2011	11/15/2041
61945C-AD-5	THE MOSAIC CO CORPORATE	LS		1	2FE	4,383,544	101.8800	4,482,931	4,400,000	4,383,289	0	(255)	0	0	5.450	5.481	MN	31,973	0	11/07/2013	11/15/2033
61945C-AE-3	THE MOSAIC CO CORPORATE			1	2FE	10,920,776	101.4500	11,088,288	10,930,000	10,919,959	0	(817)	0	0	5.625	5.631	MN	81,975	0	11/19/2013	11/15/2043
61980A-AC-7	MOTIVA ENTERPRISES LLC CORPORATE				2FE	1,421,483	114.0400	1,333,070	1,169,000	1,388,140	0	(33,343)	0	0	5.750	2.397	JJ	30,995	67,218	01/01/2013	01/15/2020
61980A-AD-5	MOTIVA ENTERPRISES LLC CORPORATE				2FE	29,652,384	123.4600	26,340,528	21,335,000	29,486,901	0	(165,483)	0	0	6.850	4.376	JJ	673,890	1,461,448	01/01/2013	01/15/2040
620076-AH-2	Motorola Solutions Inc DEBENTURES				2FE	4,751,910	120.4400	5,156,044	4,281,000	4,604,521	0	(18,710)	0	0	7.500	6.546	MN	41,026	321,075	06/27/2003	05/15/2025
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure			2	2FE	51,324,967	101.2000	51,941,295	51,324,967	51,324,967	0	0	0	0	6.560	6.555	JD	149,641	3,366,918	03/25/2010	03/25/2030
62452*-AG-8	Mountaineer Gas Company Senior Note				3FE	20,000,000	119.0600	23,812,675	20,000,000	20,000,000	0	0	0	0	7.580	7.580	JD	46,322	1,516,000	12/20/2007	12/20/2017
628198-AA-7	Mustang Machinery Company, Ltd Senior No			2	2	12,500,000	95.2900	11,910,709	12,500,000	12,500,000	0	0	0	0	3.950	3.969	FMAN	63,090	493,750	05/15/2012	05/15/2024
628530-AZ-0	MYLAN LABORATORIES INC CORPORATE				2FE	2,033,474	101.9500	2,074,595	2,035,000	2,033,727	0	254	0	0	1.800	1.826	JD	712	18,213	06/18/2013	06/24/2016
628788-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te			2	2Z	34,520,638	102.1000	35,243,763	34,520,638	34,520,638	0	0	0	0	5.360	5.420	MON	82,236	364,921	10/04/2013	09/15/2037
628931-AB-3	NBD BK NA SUB NT SUB DEBENTURES				1FE	25,672,435	128.8000	28,786,671	22,350,000	24,561,695	0	(133,589)	0	0	8.250	6.934	MN	307,313	1,843,875	05/16/2002	11/01/2024
62913M-A*-8	NGL Energy Partners L.P. Senior Secured			2	3	40,150,000	107.3100	43,086,128	40,150,000	40,150,000	0	0	0	0	6.650	6.704	MJSD	88,999	2,669,975	06/19/2012	06/20/2022
62925*-AA-0	NHP Foundation Promissory Note			2	5	857,978	95.6200	2,390,401	2,500,000	1,711,549	0	254,231	0	0	4.500	24.387	MJSD	313	112,500	11/26/2008	03/06/2017
62927*-AA-8	New Gulf Resources Texas, LLC Mezzanine			2	5*	3,381,198	100.4200	3,395,542	3,381,198	3,381,198	0	0	0	0	2.667	10.162	MON	926	136,837	10/01/2013	08/09/2016
629337-B*-6	NN, Inc Series A Senior Note			2	2	2,857,143	100.7500	2,878,550	2,857,143	2,857,143	0	0	0	0	4.890	4.889	AO	25,226	139,913	04/26/2004	04/26/2014
629337-B@-4	NN, Inc Senior Secured Note			2	2	20,000,000	103.6400	20,729,072	20,000,000	20,000,000	0	0	0	0	4.640	4.665	MJSD	28,356	928,000	12/20/2011	12/20/2018
629377-BG-6	NRG ENERGY INC CORPORATE			1	4FE	181,500	106.7500	176,138	165,000	175,037	0	(6,463)	0	0	8.500	4.205	JD	623	14,025	01/01/2013	06/15/2019
629377-BJ-0	NRG ENERGY INC CORP			1	4FE	1,110,000	110.7500	1,107,500	1,000,000	1,108,700	0	(1,300)	0	0	8.250	3.867	MS	27,500	0	12/18/2013	09/01/2020
629527-AU-6	NABISCO INC DEBENTURES				2FE	313,252	109.5100	353,704	323,000	321,668	0	821	0	0	7.550	7.851	JD	1,084	24,387	08/04/1995	06/15/2015
629568-AQ-9	NABORS INDS INC CORPORATE				2FE	12,738,369	112.3700	16,855,935	15,000,000	13,779,268	0	237,647	0	0	6.150	8.530	FA	348,500	922,500	10/28/2008	02/15/2018
629568-AX-4	NABORS INDS INC CORPORATE	LS			2FE	5,751,698	100.1200	5,556,505	5,550,000	5,718,131	0	(18,199)	0	0	4.625	4.161	MS	75,580	256,688	02/17/2012	09/15/2021
629568-AY-2	NABORS INDS INC CORPORATE	R			2FE	4,442,422	101.0100	4,489,783	4,445,000	4,442,599	0	177	0	0	2.350	2.370	MS	31,627	0	09/04/2013	09/15/2016
629628-AA-2	NRG Energy Ctr Minneapolis LLC Senior No			2	2	9,508,733	110.0500	10,463,937	9,508,733	9,508,733	0	0	0	0	7.250	7.316	FMAN	114,897	689,383	07/03/2002	08/01/2017
629628-AB-0	NRG Energy Ctr Minneapolis LLC Senior No			2	2	3,560,566	109.8000	3,909,324	3,560,566	3,560,566	0	0	0	0	7.120	7.184	FMAN	42,252	253,512	07/03/2002	08/01/2017
629628-AC-8	NRG Energy Ctr Minneapolis LLC Series C			2	2	100,000,000	112.9400	112,938,933	100,000,000	100,000,000	0	0	0	0	5.950	5.993	MJSD	148,750	5,950,000	06/22/2010	06/23/2025
62963#-AD-3	NRP (Operating) LLC Senior Note			2	2	538,462	97.2900	523,889	538,462	538,462	0	0	0	0	5.050	5.049	JJ	12,237	27,192	01/19/2006	07/19/2020
62963#-AF-8	NRP (Operating) LLC Series F Senior Note			2	2	1,714,286	107.1200	1,836,267	1,714,286	1,714,286	0	0	0	0	8.380	8.378	MS	38,309	143,657	03/25/2009	03/25/2019
62963#-AG-6	NRP (Operating) LLC Series G Senior Note			2	2	10,230,000	109.1700	11,167,907	10,230,000	10,230,000	0	0	0	0	8.920	8.918	MS	243,338	912,516	03/25/2009	03/25/2024
631103-AE-8	NASDAQ STOCK MARKET INC CORPORATE				2FE	59,501	108.2300	64,938	60,000	59,693	0	66	0	0	5.250	5.392	JJ	1,444	3,150	12/17/2010	01/16/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
635300-AE-9	NATIONAL CNEMDIA CORPORATE			1	3FE	3,011,040	103.2500	3,047,940	2,952,000	3,008,715	0	(2,325)	0	0	6.000	5.631	AO	37,392	88,560	09/11/2013	04/15/2022
635405-AM-5	NATIONAL CITY CORP SUB NOTES				2FE	6,125,000	118.4900	20,736,380	17,500,000	8,695,365	0	749,464	0	0	6.875	20.612	MN	153,733	1,203,125	09/25/2000	05/15/2019
63615#-AA-9	National Football League 1 Senior Note			2	1	4,838,265	107.4300	5,184,897	4,826,199	4,830,502	0	(1,693)	0	0	6.690	6.616	AO	68,162	322,873	05/06/2009	10/15/2016
63615#-AB-7	National Football League 1 Senior Note -			2	1	9,298,673	109.0400	9,960,457	9,134,924	9,277,426	0	(21,247)	0	0	6.560	5.743	AO	126,509	548,989	06/06/2013	10/15/2017
637071-AH-4	National Oilwell Varco CORPORATE				1FE	2,550,000	100.1100	2,502,775	2,500,000	2,500,000	0	(6,484)	0	0	6.125	5.682	FA	57,847	153,125	04/15/2008	08/15/2015
637071-AJ-0	National Oilwell Varco CORPORATE			1	1FE	29,677,738	92.0300	27,905,458	30,322,000	29,694,107	0	16,138	0	0	2.600	2.860	JD	65,698	538,970	12/19/2013	12/01/2022
637071-AK-7	National Oilwell Varco CORPORATE	LS		1	1FE	42,125,213	88.2800	37,721,360	42,730,000	42,133,772	0	8,993	0	0	3.950	4.031	JD	140,653	1,739,408	05/23/2013	12/01/2042
638585-AN-9	BANK OF AMERICA CORP SUB NOTES	LS			2FE	10,604,900	110.1700	11,017,162	10,000,000	10,085,894	0	(48,970)	0	0	7.750	7.171	FA	292,778	775,000	11/02/1995	08/15/2015
638585-AP-4	BANK OF AMERICA CORP SUB NOTES				2FE	33,123,786	114.5000	36,409,410	31,800,000	32,660,711	0	(47,673)	0	0	7.250	6.905	AO	486,717	2,305,500	11/08/2000	10/15/2025
638585-AU-3	BANK OF AMERICA CORP SUB NOTES				2FE	5,626,250	115.4400	5,771,922	5,000,000	5,162,898	0	(53,706)	0	0	7.800	6.462	MS	114,833	390,000	01/25/2002	09/15/2016
638585-BF-5	BANK OF AMERICA CORP SUB NOTES				2FE	6,900,283	109.7200	7,526,744	6,860,000	6,886,956	0	(1,188)	0	0	6.800	6.754	MS	137,352	466,480	06/30/2000	03/15/2028
63858S-AA-7	NATIONSBANK CORP SUB NOTES				2FE	19,316,293	122.0400	20,135,940	16,500,000	18,302,626	0	(107,097)	0	0	8.570	7.109	MN	180,684	1,414,050	09/25/2000	11/15/2024
63902@-AA-3	NatureSweet, Ltd Senior Note				3	2,170,000	102.8000	2,230,867	2,170,000	2,170,000	0	0	0	0	6.000	6.000	JAJO	27,125	65,100	04/16/2013	07/16/2018
63909@-AB-4	Nautical Solutions, LLC Senior Secured N			2	2FE	66,064,000	99.6200	65,812,102	66,064,000	66,064,000	0	0	0	0	5.750	5.791	FMAN	495,939	0	11/14/2013	11/14/2023
63945*-AB-2	NCB Capital Impact Term Note			2	4	219,289	98.9000	259,001	261,876	228,756	0	4,962	0	0	5.172	6.745	MON	615	6,816	12/30/2013	12/14/2018
63946B-AE-0	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	16,235,979	105.8400	17,141,144	16,195,000	16,226,960	0	(3,811)	0	0	4.375	4.342	AO	177,133	708,531	09/29/2011	04/01/2021
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE	LS			1FE	8,489,553	114.9600	8,026,710	6,982,000	8,444,610	0	(26,550)	0	0	6.400	4.965	AO	75,716	446,848	04/12/2012	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	16,112,436	109.3800	14,098,465	12,889,000	16,043,265	0	(59,103)	0	0	5.950	4.399	AO	191,724	766,896	10/31/2012	04/01/2041
641423-BP-2	NEVADA POWER CO CORPORATE				2FE	5,990,501	122.0700	7,324,056	6,000,000	5,990,907	0	159	0	0	6.650	6.662	AO	99,750	399,000	10/10/2006	04/01/2036
641423-BS-6	NEVADA POWER CO CORPORATE				1FE	11,685,024	117.8700	13,555,016	11,500,000	11,590,495	0	(17,829)	0	0	6.500	6.288	MN	95,514	747,500	10/19/2007	05/15/2018
641423-BU-1	NEVADA POWER CO CORPORATE				1FE	7,419,720	124.1100	8,687,889	7,000,000	7,383,584	0	(7,000)	0	0	6.750	6.300	JJ	236,250	472,500	10/29/2007	07/01/2037
641423-BZ-0	NEVADA POWER CO CORPORATE			1	1FE	1,894,091	107.1000	2,034,976	1,900,000	1,894,218	0	93	0	0	5.375	5.396	MS	30,070	102,125	09/09/2010	09/15/2040
641423-CA-4	NEVADA POWER CO CORPORATE			1	1FE	6,997,900	108.7000	7,609,109	7,000,000	6,997,533	0	31	0	0	5.450	5.452	MN	48,747	381,500	05/09/2011	05/15/2041
64382#-AB-6	New Economics Women SRNT			2	5Z	737,708	93.0900	686,761	737,708	737,708	0	0	0	0	7.000	6.951	MON	143	51,637	12/31/2012	12/31/2020
645869-C#-3	New Jersey Natural Gas Company Senior No			2	1	18,225,058	111.7100	20,108,412	18,000,000	18,133,723	0	(27,130)	0	0	5.600	5.405	FA	380,800	1,008,000	06/09/2010	05/15/2018
64756#-AY-4	New NGC, Inc. Senior Series D Note			3	2	20,544,000	103.4300	21,248,869	20,544,000	20,544,000	0	0	0	0	8.020	7.060	FMAN	224,261	1,745,110	01/17/2008	08/12/2014
64756#-AZ-1	New NGC, Inc. Senior Series E Note			3	2	4,653,000	103.4300	4,812,645	4,653,000	4,653,000	0	0	0	0	8.020	7.080	FMAN	50,793	395,249	01/17/2008	08/12/2014
64884#-AA-1	New Sunrise Beauty Studio LLC Revolver			2	5Z	50,000	99.6700	49,837	50,000	50,000	0	0	0	0	2.317	8.326	MON	11	3,648	03/20/2013	05/01/2014
649778-AA-1	New York Small Bus. Venture Fd Senior St			2	1	119,243	109.0000	129,968	119,243	119,243	0	0	0	0	7.780	7.629	DEC	0	(27,054)	12/14/2004	12/14/2015
649778-AB-9	New York Small Bus. Venture Fd Senior St			2	1	123,013	110.4200	135,832	123,013	123,013	0	0	0	0	8.780	8.589	DEC	0	(4,402)	12/14/2004	12/14/2015
649840-CM-5	NY STATE ELECTRIC & GAS BONDS				2FE	4,968,400	107.9600	5,398,000	5,000,000	4,980,297	0	1,517	0	0	5.750	5.804	MN	47,917	287,500	05/05/2003	05/01/2023
650094-CJ-2	VERIZON NEW YORK INC DEBENTURES				2FE	22,852,474	98.5600	23,896,099	24,244,000	23,193,370	0	38,647	0	0	6.500	6.970	AO	332,682	1,575,860	09/25/2000	04/15/2028
651290-AK-4	NEWFIELD EXPLORATION COMPANY CORPORATE	LS		1	3FE	22,615,000	103.8500	22,847,000	22,000,000	22,525,785	0	(76,550)	0	0	7.125	5.189	MN	200,292	1,033,125	11/01/2013	05/15/2018
651290-AN-8	NEWFIELD EXPLORATION COMPANY CORPORATE			1	3FE	53,500	107.1200	53,563	50,000	52,666	0	(834)	0	0	6.875	4.885	FA	1,432	3,438	01/01/2013	02/01/2020
651290-AQ-1	NEWFIELD EXPLORATION COMPANY CORPORATE				3FE	2,095,000	99.5000	1,990,000	2,000,000	2,090,475	0	(4,525)	0	0	5.625	5.064	JJ	56,250	56,250	04/03/2013	07/01/2024
651639-AM-8	NEWMONT MINING CORP CORPORATE			2	2FE	38,154,596	88.4500	29,569,504	33,430,000	37,996,015	0	(83,862)	0	0	6.250	5.269	AO	522,344	2,089,375	01/01/2013	10/01/2039
652478-AL-2	NEWS AMERICA HLDGS DEBENTURES				2FE	9,908,800	127.5600	12,756,530	10,000,000	9,942,890	0	3,644	0	0	8.875	8.963	AO	160,243	887,500	04/19/1993	04/26/2023
652478-AU-2	NEWS AMERICA HLDGS DEBENTURES				2FE	14,513,661	115.0800	15,536,205	13,500,000	14,129,707	0	(41,672)	0	0	7.750	7.093	FA	435,938	1,046,250	07/28/2006	02/01/2024
652478-AV-0	NEWS AMERICA HLDGS DEBENTURES				2FE	7,060,672	130.8500	7,850,880	6,000,000	6,682,859	0	(40,407)	0	0	9.500	7.888	JJ	262,833	570,000	06/30/2000	07/15/2024
652478-AW-8	NEWS AMERICA HLDGS DEBENTURES				2FE	580,720	129.6500	648,255	500,000	567,945	0	(1,416)	0	0	8.450	7.176	FA	17,604	42,250	06/30/2000	08/01/2034
652478-AY-4	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	9,754,380	110.8600	9,977,481	9,000,000	9,179,420	0	(93,135)	0	0	7.600	6.387	AO	152,000	684,000	06/26/2006	10/11/2015
652478-AZ-1	NEWS AMERICA HLDGS DEBENTURES				2FE	19,660,865	124.8300	24,079,868	19,290,000	19,565,776	0	(14,735)	0	0	7.700	7.511	AO	251,681	1,485,330	07/28/2006	10/30/2025
652478-BA-5	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	11,811,300	128.2700	16,707,964	13,026,000	11,872,059	0	6,760	0	0	7.750	8.563	JD	84,126	1,009,515	09/21/2000	12/01/2045
652478-BB-3	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	33,921,354	112.7200	39,453,120	35,000,000	33,923,501	0	77	0	0	7.900	8.150	JD	230,417	2,765,000	09/25/2000	12/01/2095
652478-BC-1	NEWS AMERICA HLDGS COMPANY GUARNT	LS			2FE	24,912,279	121.6700	28,471,482	23,400,000	24,445,286	0	(50,064)	0	0	7.430	6.896	AO	434,655	1,738,620	06/30/2000	10/01/2026
652478-BX-5	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	6,160,060	117.7000	5,885,095	5,000,000	5,861,325	0	(298,735)	0	0	8.000	1.664	AO	82,222	400,000	01/01/2013	10/17/2016
652478-BY-3	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	10,051,078	127.7600	12,904,103	10,100,000	10,056,622	0	610	0	0	8.150	8.190	AO	169,203	823,150	06/30/2000	10/17/2036
652482-AJ-9	21ST CENTURY FOX AMERICA COMPANY GUARNT				2FE	3,594,242	117.0600	4,122,994	3,522,000	3,579,218	0	(2,288)	0	0	7.300	7.115	AO	43,565	257,106	01/28/2009	04/30/2028
652482-AT-7	21ST CENTURY FOX AMERICA DEBENTURES				2FE	3,612,576	117.1500	4,676,612	3,992,000	3,650,732	0	10,743	0	0	7.125	8.106	AO	65,577	284,430	10/23/2008	04/08/2028
652482-AU-4	21ST CENTURY FOX AMERICA DEBENTURES				2FE	16,953,017	118.8900	19,105,366	16,070,000	16,795,230	0	(29,887)	0	0	7.280	6.779	JD	3,250	1,169,896	10/28/2008	06/30/2028
652482-AX-8	21ST CENTURY FOX AMERICA COMPANY GUARNT				2FE	14,926,962	124.0300	17,141,526	13,820,000	14,682,487	0	(35,804)	0	0	7.625	6.922	MN	90,742	1,053,775	10/28/2008	11/30/2028
652482-BC-3	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	93,801	113.7000	102,327	90,000	93,549	0	(95)	0	0	6.550	6.195	MS	1,719	5,895	03/31/2011	03/15/2033
652482-BJ-8	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	4,936,965	110.7000	5,534,825	5,000,000	4,945,517	0	1,216	0	0	6.200	6.294	JD	13,778	310,000	12/05/2005	12/15/2034
652482-BL-3	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	4,617,259	112.1300	5,606,632	5,000,000	4,656,324	0	6,454	0	0	6.400	7.018	JD	14,222	320,000	05/26/2006	12/15/2035
652482-BQ-2	21ST CENTURY FOX AMERICA CORP FOREIGN	LS			2FE	18,010,494	116.7300	23,281,041	19,945,000	18,092,132	0	18,514	0	0	6.650	7.440	MN	169,477	1,326,343	06/01/2012	11/15/2037
652482-BY-5	21ST CENTURY FOX AMERICA CORPORATE				2FE	1,303,705	119.1800	1,191,850	1,000,000	1,299,964	0	(3,741)	0	0	6.900	4.843	FA	26,067	34,500	05/10/2013	08/15/2039
652482-CE-8	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	8,953,677	111.4500	10,030,725	9,000,000	8,954,547	0	626	0	0	6.150	6.188	FA	209,100	553,500	08/26/2011	02/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
65340@-AB-6	nextSource. Inc. Term Loan A			2	4	19,700,000	96.4400	18,998,825	19,700,000	19,700,000	0	0	0	0	2.803	6.318	FMAN	72,865	456,014	08/05/2013	08/05/2018
65364U-AA-4	NIAGARA MOHAWK PWR CORP CORPORATE				1FE	2,375,000	110.5400	2,625,453	2,375,000	2,375,000	0	0	0	0	4.881	4.881	FA	43,793	115,924	08/03/2009	08/15/2019
653650-D@-7	NIBCO, Inc. Senior Note			2	2	1,056,000	101.3900	1,013,928	1,000,000	1,004,691	0	(7,197)	0	0	5.810	4.575	JAJO	10,329	58,100	04/27/2007	04/27/2014
654090-AY-8	NIELSEN FINANCE LLC/CO CORPORATE			1	3FE	117,338	108.0000	113,400	105,000	112,767	0	(4,571)	0	0	7.750	3.069	AO	1,718	8,138	01/01/2013	10/15/2018
65410*-AE-7	NIELSEN FINANCE LLC TERM NOTE			2	3Z	13,872,969	100.1100	13,850,418	13,835,047	13,832,004	0	(40,965)	0	0	2.280	2.870	FMAN	25,853	203,321	11/01/2013	05/02/2016
654106-AC-7	NIKE INC CORPORATE			1	1FE	6,019,347	90.0600	5,756,941	6,392,000	6,033,834	0	14,487	0	0	2.250	2.936	MN	23,970	73,908	07/18/2013	05/01/2023
654106-AD-5	NIKE INC CORPORATE			1	1FE	3,719,146	85.2800	3,181,019	3,730,000	3,719,165	0	20	0	0	3.625	3.641	MN	22,535	69,484	04/23/2013	05/01/2043
65473Q-A@-2	NiSource Finance Corp Senior Unsecured N				2	16,486,843	105.9300	15,889,240	15,000,000	15,984,439	0	(502,404)	0	0	5.360	1.843	MN	73,700	804,000	01/01/2013	11/28/2015
65473Q-AQ-6	NiSource Finance Corp CORPORATE	R			2FE	4,981,800	110.4200	5,520,860	5,000,000	4,992,703	0	1,640	0	0	5.250	5.291	MS	77,292	262,500	09/07/2005	09/15/2017
65473Q-AR-4	NiSource Finance Corp CORPORATE				2FE	16,483,593	111.2000	18,792,648	16,900,000	16,656,941	0	28,316	0	0	5.450	5.707	MS	271,198	921,050	09/29/2011	09/15/2020
65473Q-AS-2	NiSource Finance Corp CORPORATE	R			2FE	15,988,200	115.0800	18,413,104	16,000,000	15,992,762	0	1,062	0	0	6.400	6.409	MS	301,511	1,024,000	09/26/2007	03/15/2018
65473Q-AW-3	NiSource Finance Corp CORPORATE	LS			2FE	5,430,150	109.3400	6,013,835	5,500,000	5,432,703	0	926	0	0	6.250	6.345	JD	15,278	343,750	12/01/2010	12/15/2040
655044-AE-5	NOBLE ENERGY INC CORPORATE			1	2FE	28,082,395	106.9300	24,413,710	22,832,000	28,001,068	0	(81,328)	0	0	6.000	4.528	MS	456,640	1,025,610	04/19/2013	03/01/2041
655044-AF-2	NOBLE ENERGY INC CORPORATE			1	2FE	229,848	102.8200	236,497	230,000	229,872	0	13	0	0	4.150	4.158	JD	424	9,545	12/05/2011	12/15/2021
65505#-AA-7	Noble Environmental Power 2006 Term Loan			2	5	8,069,398	91.7000	7,399,659	8,069,398	8,069,398	0	0	0	0	13.486	1.740	MJSD	24,112	146,703	05/13/2008	04/30/2018
000000-00-0	Noble Environmental Power 2006 DSRA LC F			2	3Z	921,575	87.6300	807,592	921,575	921,575	0	0	0	0	19.545	2.245	MON	3,547	13,433	10/31/2013	03/31/2018
65505*-AA-1	Noble Environmental Power 2008 Construct			2	4	20,091,301	92.7900	18,642,120	20,091,301	20,091,301	0	0	0	0	2.155	2.005	MJSD	1,186	433,408	03/20/2009	03/31/2024
65505*-AD-5	Noble Environmental Power 2008 DSRA LN			2	4	1,441,712	92.7900	1,337,722	1,441,712	1,441,712	0	0	0	0	0.084	0.250	MON	10	4,159	09/28/2012	03/31/2024
65505*-AE-3	Noble Environmental Power 2008 Revolving			2	4	283,694	87.6300	248,605	283,694	283,694	0	0	0	0	0.253	0.250	MON	2	818	10/21/2011	03/31/2017
65537*-AB-1	Nonprofit Finance Fnd Term Note			2	4	1,643,882	93.0100	1,860,266	2,000,000	1,706,806	0	55,748	0	0	2.125	5.854	JD	118	43,090	11/13/2012	05/31/2019
65537*-AB-1	Nonprofit Finance Fnd Term Note			2	4	1,425,572	96.7200	1,934,428	2,000,000	1,623,066	0	67,487	0	0	3.010	8.061	JD	167	61,036	10/25/2010	05/31/2019
65537*-AB-1	Nonprofit Finance Fnd Term Note			2	4	544,986	99.2800	992,773	1,000,000	717,723	0	45,559	0	0	3.620	11.871	JD	101	36,703	05/14/2009	05/31/2019
655664-AN-0	NORDSTROM INC CORPORATE				1FE	8,117,340	109.4400	7,660,527	7,000,000	7,920,082	0	(132,560)	0	0	4.750	2.493	MN	55,417	332,500	06/27/2012	05/01/2020
655664-AP-5	NORDSTROM INC CORPORATE	LS		1	1FE	4,542,174	103.7200	4,719,092	4,550,000	4,543,448	0	680	0	0	4.000	4.021	AO	38,422	182,000	10/05/2011	10/15/2021
655664-AQ-3	NORDSTROM INC CORPORATE	LS		1	1FE	9,855,400	98.9900	9,898,808	10,000,000	9,855,210	0	(190)	0	0	5.000	5.094	JJ	26,389	0	12/04/2013	01/15/2044
655844-AA-6	NORFOLK SOUTHERN CORP DEBENTURES				1	18,366,471	122.4300	19,216,456	15,696,000	17,051,736	0	(139,241)	0	0	9.000	7.421	MS	470,880	1,412,640	09/25/2000	03/01/2021
655844-AE-8	NORFOLK SOUTHERN CORP BONDS				2FE	10,953,180	118.7000	10,682,559	9,000,000	9,595,631	0	(156,844)	0	0	7.700	5.519	MN	88,550	693,000	09/18/2002	05/15/2017
655844-AF-5	NORFOLK SOUTHERN CORP NOTES				2FE	37,831,067	123.0300	44,503,497	36,172,000	37,620,389	0	(25,314)	0	0	7.050	6.701	MN	425,021	2,525,451	06/19/2013	05/01/2037
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	3,332,612	126.9800	3,733,365	2,940,000	3,229,049	0	(13,154)	0	0	7.800	6.673	MN	29,302	229,320	08/27/2003	05/15/2027
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES				2FE	42,353,381	124.4000	50,589,429	40,665,000	42,013,140	0	(42,828)	0	0	7.250	6.910	FA	1,113,769	2,948,213	08/28/2003	02/15/2031
655844-AU-2	NORFOLK SOUTHERN CORP BOND				2FE	4,578,160	103.3200	5,166,045	5,000,000	4,938,952	0	80,194	0	0	5.257	7.031	MS	75,934	262,850	10/28/2008	09/17/2014
655844-AV-0	NORFOLK SOUTHERN CORP BOND				2FE	40,104,055	106.2400	43,027,889	40,500,000	40,104,164	0	74	0	0	6.000	6.059	MS	715,500	2,430,000	04/04/2006	03/15/2105
655844-AW-8	NORFOLK SOUTHERN CORP BOND				2FE	9,310,441	109.2800	9,694,264	8,871,000	9,258,580	0	(19,944)	0	0	5.590	5.052	MN	60,609	495,889	04/25/2013	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP BOND				2FE	13,668,484	108.2000	15,514,146	14,338,000	13,777,642	0	21,192	0	0	5.640	6.030	MN	98,837	808,663	12/04/2007	05/17/2029
655844-BD-9	NORFOLK SOUTHERN CORP CORPORATE				2FE	4,029,513	105.8800	4,208,845	3,975,000	4,029,566	0	(13)	0	0	6.000	5.918	MN	25,175	238,500	09/28/2011	05/23/2111
655844-BH-0	NORFOLK SOUTHERN CORP Corp	LS			2FE	5,467,155	95.4700	4,463,223	4,675,000	5,449,149	0	(15,379)	0	0	4.837	3.859	AO	56,532	226,130	10/31/2012	10/01/2041
655844-BL-1	NORFOLK SOUTHERN CORP CORPORATE			1	2FE	15,122,351	92.3700	14,169,236	15,340,000	15,134,183	0	11,831	0	0	2.903	3.073	FA	168,232	222,660	05/23/2013	02/15/2023
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE	LS		1	2FE	18,818,900	84.1400	16,702,028	19,850,000	18,827,098	0	8,620	0	0	3.950	4.258	AO	196,019	500,597	06/05/2013	10/01/2042
655855-FA-7	NORFOLK SOUTHERN RAILWAY CORP				2FE	15,966,619	136.1100	17,540,496	12,887,000	15,374,978	0	(333,892)	0	0	9.750	5.938	JD	55,844	1,256,483	01/01/2013	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP				2FE	5,987,840	133.5800	7,747,640	5,800,000	5,976,883	0	(1,604)	0	0	7.875	7.613	MN	58,363	456,750	08/23/2004	05/15/2043
665772-CA-5	NORTHERN STATES PWR MINN CORPORATE				1FE	12,957,119	107.4600	14,124,171	13,144,000	12,980,516	0	3,841	0	0	5.250	5.347	JJ	318,194	690,060	11/17/2006	07/15/2035
665772-CC-1	NORTHERN STATES PWR MINN CORPORATE				1FE	10,966,860	119.6800	11,967,780	10,000,000	10,890,819	0	(19,420)	0	0	6.200	5.508	JJ	310,000	620,000	09/02/2009	07/01/2037
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE				1FE	16,653,731	109.7400	18,161,656	16,550,000	16,648,316	0	(1,790)	0	0	5.350	5.307	MN	147,571	885,425	03/01/2011	11/01/2039
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE			1	1FE	7,387,635	80.4000	6,596,648	8,205,000	7,397,396	0	9,710	0	0	3.400	3.970	FA	105,389	234,626	06/26/2013	08/15/2042
665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE				1FE	5,298,986	121.0600	5,423,264	4,480,000	5,239,454	0	(15,037)	0	0	6.375	5.152	MS	95,200	285,600	09/25/2009	09/01/2038
665859-AK-0	NORTHERN TRUST CORP CORPORATE				1FE	16,679,905	101.3700	15,816,761	15,603,000	15,705,084	0	(303,711)	0	0	4.625	2.625	MN	120,273	721,639	12/15/2010	05/01/2014
665859-AM-6	NORTHERN TRUST CORP CORPORATE				1FE	7,473,871	101.4800	7,407,690	7,300,000	7,459,094	0	(14,777)	0	0	3.375	3.049	FA	87,600	52,313	09/17/2013	08/23/2021
666807-AP-7	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2FE	8,277,915	112.5200	8,592,027	7,636,000	7,870,898	0	(102,400)	0	0	7.750	6.179	MS	197,263	591,790	03/04/2010	03/01/2016
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2FE	16,242,655	123.9200	19,486,467	15,725,000	16,063,983	0	(19,534)	0	0	7.875	7.581	MS	412,781	1,238,344	04/29/2011	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS COMPANY GUARNT				2FE	7,063,471	127.6600	8,691,141	6,808,000	7,021,703	0	(7,066)	0	0	7.750	7.408	FA	199,323	527,620	07/20/2006	02/15/2031
667281-F@-3	Delta Air Lines Inc. Asset Based			2	4	23,517,651	96.5600	22,405,420	23,204,391	23,297,415	0	(38,553)	0	0	3.870	8.613	MS	241,933	952,522	02/27/2007	03/26/2016
667746-B#-7	Northwest Pipe Company Senior Secured No			2	3	1,147,429	103.7200	1,190,163	1,147,429	1,147,429	0	0	0	0	9.110	7.426	JAJO	18,874	104,531	10/26/2004	10/26/2014
667746-B*-1	Northwest Pipe Company Senior Note			2	3	2,142,857	100.8800	2,161,789	2,142,857	2,142,857	0	0	0	0	10.500	8.844	FMAN	22,500	225,000	02/25/2004	02/25/2014
667746-B@-9	Northwest Pipe Company Senior Secured Nt			2	3	1,062,286	102.6900	1,090,820	1,062,286	1,062,286	0	0	0	0	10.220	8.557	MJSD	3,016	108,566	06/21/2004	06/21/2014
667746-C*-0	Northwest Pipe Company Senior Secured No			2	3	642,857	102.5000	658,952	642,857	642,857	0	0	0	0	9.070	7.385	JAJO	10,852	58,307	01/24/2005	01/24/2015
667748-AP-2	NORTHWEST PIPELINE CORP CORPORATE				2FE	5,847,500	109.6900	6,581,520	6,000,000	5,936,465	0	16,684	0	0	5.950	6.307	AO	75,367	357,000	03/05/2008	04/15/2017
667752-AB-5	NORTHWEST PIPELINE CORP CORPORATE				2FE	73,483	115.1500	86,364	75,000	74,193	0	152	0	0	6.050	6.330	JD	202	4,538	09/26/2008	06/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
668444-AC-6	NORTHWESTERN UNIVERSITY CORP MUNI			2	1FE	8,450,000	98.4500	8,318,721	8,450,000	8,450,000	0	0	0	0	4.643	4.642	JD	67,569	0	10/22/2013	12/01/2044
66989H-AA-6	NOVARTIS CAPITAL CORP CORPORATE	C			1FE	16,746,131	100.3900	16,363,668	16,300,000	16,309,626	0	(95,993)	0	0	4.125	3.521	FA	263,347	672,375	02/11/2009	02/10/2014
66989H-AC-2	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	4,976,100	103.1800	5,159,220	5,000,000	4,993,409	0	4,754	0	0	2.900	3.001	AO	26,986	145,000	03/09/2010	04/24/2015
66989H-AD-0	NOVARTIS CAPITAL CORP CORPORATE				1FE	2,877,873	108.9100	3,158,492	2,900,000	2,884,991	0	1,992	0	0	4.400	4.494	AO	23,748	127,600	03/09/2010	04/24/2020
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	106,553,617	85.5200	94,008,557	109,928,000	106,581,196	0	30,613	0	0	3.700	3.874	MS	1,129,816	2,675,988	06/11/2013	09/21/2042
67018T-B#-1	Nu Skin Enterprises Inc Senior Secured N			2	2	505,322	106.0800	536,059	505,322	505,322	0	0	0	0	6.140	6.139	JJ	13,876	31,027	01/19/2007	01/20/2017
67018T-B*-5	Nu Skin Enterprises Inc Senior Note		0	2	2	2,727,286	100.0900	2,700,955	2,698,613	2,698,613	0	0	0	(581,763)	1.723	1.722	AO	7,896	49,966	02/07/2005	04/30/2014
67018T-B@-3	Nu Skin Enterprises Inc Senior Note			2	2	5,464,286	106.2400	5,805,330	5,464,286	5,464,286	0	0	0	0	6.190	6.191	JJ	165,361	338,239	10/05/2006	07/05/2016
67018T-C#-0	Nu Skin Enterprises Inc JPY Series F Sen		0	2	2	6,443,485	102.7400	7,265,608	7,071,557	7,071,557	0	0	0	(1,524,476)	2.590	2.589	MS	47,670	199,922	09/28/2007	09/28/2017
67018T-C@-2	Nu Skin Enterprises Inc Senior Note		0	2	2	11,428,571	102.9100	12,140,870	11,797,726	11,797,726	0	0	0	(2,543,337)	3.275	3.274	JJ	174,663	428,181	01/22/2008	01/20/2017
67018T-D*-3	Nu Skin Enterprises Inc Senior Note		0	2	2	50,494,747	101.4200	38,723,293	38,181,532	38,181,532	0	0	0	(8,231,120)	1.676	1.676	MN	55,104	661,574	05/31/2012	05/31/2022
67021C-AB-3	NSTAR ELECTRIC COMPANY				1FE	1,043,308	101.2500	1,113,715	1,100,000	1,096,826	0	9,791	0	0	4.875	5.554	AO	11,321	53,625	04/13/2004	04/15/2014
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE				1FE	15,445,480	108.6400	16,839,355	15,500,000	15,456,594	0	674	0	0	5.750	5.770	MS	262,424	891,250	08/27/2009	03/15/2036
67021C-AE-7	NSTAR ELECTRIC COMPANY CORPORATE				1FE	6,795,945	112.8900	7,337,917	6,500,000	6,646,513	0	(33,618)	0	0	5.625	4.976	MN	46,719	365,625	02/10/2009	11/15/2017
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE				1FE	3,542,328	111.2400	4,004,470	3,600,000	3,545,150	0	899	0	0	5.500	5.611	MS	58,300	198,000	03/11/2010	03/15/2040
670346-AN-5	NUCOR CORP CORPORATE			1	2FE	3,825,940	97.4200	3,731,163	3,830,000	3,825,795	0	(145)	0	0	5.200	5.207	FA	84,090	0	07/24/2013	08/01/2043
674215-AF-5	OASIS PETROLEUM INC CORPORATE			1	4FE	4,000,000	106.0000	4,240,000	4,000,000	4,000,000	0	0	0	0	6.875	6.875	MS	74,097	0	09/10/2013	03/15/2022
674599-BE-4	Occidental Pete Corp DEBENTURES				1FE	11,007,330	132.3200	11,247,540	8,500,000	9,635,171	0	(164,717)	0	0	9.250	6.368	FA	327,604	786,250	09/24/2002	08/01/2019
674599-BT-1	Occidental Pete Corp SENIOR NOTES				1FE	18,305,831	129.4600	22,878,701	17,672,000	18,160,293	0	(16,637)	0	0	8.450	8.125	FA	564,130	1,493,284	03/30/2001	02/15/2029
674599-BY-0	Occidental Pete Corp CORPORATE	LS		1	1FE	4,895,150	104.9700	5,248,680	5,000,000	4,921,348	0	9,274	0	0	4.100	4.360	FA	85,417	205,000	02/04/2011	02/01/2021
674599-CD-5	Occidental Pete Corp CORPORATE			1	1FE	12,571,469	98.2700	12,323,468	12,540,000	12,566,299	0	(5,593)	0	0	1.500	1.446	FA	71,060	215,793	02/06/2013	02/15/2018
674599-CE-3	Occidental Pete Corp CORPORATE	LS		1	1FE	9,039,343	91.7500	8,312,620	9,060,000	9,040,942	0	1,598	0	0	2.700	2.726	FA	92,412	280,634	01/29/2013	02/15/2023
67461F-ED-5	OCCIDENTAL PETROLEUM CORP SENIOR NOTES				1FE	985,021	126.9400	1,226,240	966,000	977,929	0	(851)	0	0	8.750	8.550	JJ	38,975	84,525	03/30/2000	01/15/2023
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon			2	1FE	50,000,000	107.0100	53,504,320	50,000,000	50,000,000	0	0	0	0	6.191	6.190	JJ	1,547,750	3,095,500	10/03/2007	01/01/2031
677347-CE-4	OHIO EDISON CORPORATE				2FE	14,139,476	117.2800	16,149,112	13,770,000	14,100,524	0	(6,606)	0	0	6.875	6.665	JJ	436,528	946,688	09/14/2006	07/15/2036
677347-CF-1	OHIO EDISON CORPORATE				2FE	486,515	141.3900	706,953	500,000	487,055	0	149	0	0	8.250	8.500	AO	8,708	41,250	10/15/2008	10/15/2038
677730-A@-2	Ohio Valley Electric Corp Senior Note			2	2	11,784,546	105.9600	12,487,135	11,784,546	11,784,546	0	0	0	0	6.500	6.500	JD	34,044	765,996	11/17/2011	06/15/2040
677864-B@-8	Oil-Dri Corporation Of America Senior No			2	2	5,650,000	103.1000	5,825,441	5,650,000	5,650,000	0	0	0	0	3.960	3.960	FA	93,225	223,740	11/12/2010	08/01/2020
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE				1FE	3,763,620	113.2600	3,397,827	3,000,000	3,736,393	0	(14,800)	0	0	5.850	4.288	JD	14,625	175,500	02/09/2012	06/01/2040
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE			1	1FE	22,709,963	106.1000	23,792,858	22,425,000	22,702,129	0	(6,194)	0	0	5.250	5.158	MN	150,434	1,177,313	08/21/2012	05/15/2041
678858-BN-0	Oklahoma Gas & Elec Co CORPORATE			1	1FE	12,245,835	86.7800	10,630,824	12,250,000	12,245,230	0	(605)	0	0	3.900	3.902	MN	79,625	222,950	05/08/2013	05/01/2043
679580-B#-6	Old Dominion Freight Line Inc Senior Not			2	2	1,281,976	102.1500	1,303,680	1,276,190	1,284,804	0	(6,657)	0	0	4.680	3.610	FA	20,904	59,726	11/01/2011	02/25/2015
679580-C#-5	Old Dominion Freight Line Inc Senior Not			2	2	1,500,687	105.5800	1,512,539	1,432,653	1,469,499	0	(13,675)	0	0	5.850	3.802	AO	15,365	83,810	11/01/2011	04/25/2016
679580-C*-9	Old Dominion Freight Line Inc Senior Not			2	2	369,567	102.1500	359,971	352,381	358,681	0	(4,780)	0	0	4.680	1.886	FA	5,772	16,491	11/01/2011	02/25/2015
679580-C@-7	Old Dominion Freight Line Inc Senior Not			2	2	2,000,916	105.5800	2,016,719	1,910,204	1,959,332	0	(18,233)	0	0	5.850	3.801	AO	20,487	111,747	11/01/2011	04/25/2016
679580-D*-8	Old Dominion Freight Line Inc Senior Not				2	4,400,000	105.9400	4,661,145	4,400,000	4,400,000	0	0	0	0	4.000	4.000	JJ	87,022	176,000	01/03/2011	01/03/2018
679580-D@-6	Old Dominion Freight Line Inc Senior Not				2	5,000,000	107.0100	5,350,313	5,000,000	5,000,000	0	0	0	0	4.790	4.790	JJ	118,419	239,500	01/03/2011	01/03/2021
681628-AA-7	Olympic Tug & Barge Inc Initial Loan Not			2	4	15,506,737	106.9300	16,582,044	15,506,737	15,506,737	0	0	0	0	7.770	7.896	MON	53,550	1,204,874	09/15/2008	09/15/2015
68233D-AL-1	ONCOR ELECTRIC DELIVERY CORPORATE	R			2FE	391,929	105.5000	416,728	395,000	394,606	0	342	0	0	6.375	6.472	JJ	11,611	25,181	10/21/2003	01/15/2015
68233D-AP-2	ONCOR ELECTRIC DELIVERY CORPORATE				2FE	16,491,492	125.6400	17,614,223	14,020,000	16,069,092	0	(57,090)	0	0	7.250	5.954	JJ	468,696	1,016,450	07/12/2005	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES				2FE	47,335,844	119.3000	54,245,210	45,470,000	46,653,509	0	(99,159)	0	0	7.000	6.599	MS	1,060,967	3,182,900	08/08/2006	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE				2FE	35,029,354	121.8300	39,508,611	32,430,000	34,578,350	0	(61,282)	0	0	7.000	6.379	MN	378,350	2,270,100	04/18/2006	05/01/2032
68233J-AF-1	ONCOR ELECTRIC DELIVERY CO CORPORATE	LS			2FE	7,512,282	130.1500	9,695,861	7,450,000	7,509,028	0	(839)	0	0	7.500	7.428	MS	186,250	558,750	05/18/2009	09/01/2038
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO CORPORATE			1	2FE	7,856,592	104.5500	7,187,753	6,875,000	7,836,626	0	(17,218)	0	0	5.300	4.422	JD	30,365	364,375	10/31/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY CO CORPORATE			1	2FE	4,847,950	94.5200	4,726,014	5,000,000	4,849,149	0	1,199	0	0	4.550	4.746	JD	18,958	113,750	07/29/2013	12/01/2041
68249#-AB-0	111 Center Street LP Senior Note			2	1Z	8,000,000	100.1500	8,012,286	8,000,000	8,000,000	0	0	0	0	4.200	4.221	MJSD	17,733	0	12/12/2013	12/12/2033
682680-AN-3	ONEOK INC CORPORATE	LS			2FE	15,052,620	93.1000	13,964,949	15,000,000	15,045,007	0	(1,028)	0	0	6.000	5.975	JD	40,000	900,000	06/15/2005	06/15/2035
68268N-AC-7	ONEOK PARTNERS LP CORPORATE				2FE	20,115,475	110.0500	21,899,413	19,900,000	20,092,444	0	(3,763)	0	0	6.650	6.566	AO	330,838	1,323,350	01/12/2007	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP CORPORATE				2FE	11,230,338	113.8000	12,802,298	11,250,000	11,230,960	0	286	0	0	6.850	6.863	AO	162,688	770,625	09/26/2007	10/15/2037
68268N-AF-0	ONEOK PARTNERS LP CORPORATE			1	2FE	10,335,900	104.2800	10,427,713	10,000,000	10,154,266	0	(75,385)	0	0	3.250	2.445	FA	135,417	325,000	07/19/2011	02/01/2016
68268N-AH-6	ONEOK PARTNERS LP CORPORATE			1	2FE	179,483	99.5100	179,120	180,000	179,610	0	99	0	0	2.000	2.060	AO	900	3,780	09/10/2012	10/01/2017
68268N-AM-5	ONEOK PARTNERS LP CORPORATE	LS		1	2FE	8,936,138	107.9400	9,687,678	8,975,000	8,935,253	0	(885)	0	0	6.200	6.232	MS	168,481	0	09/09/2013	09/15/2043
68389X-AC-9	ORACLE CORP CORPORATE	LS			1FE	5,305,100	115.5600	5,777,840	5,000,000	5,165,125	0	(33,917)	0	0	5.750	4.885	AO	60,694	287,500	07/02/2009	04/15/2018
68389X-AE-5	ORACLE CORP CORPORATE	LS			1FE	41,847,085	121.8200	46,000,459	37,760,000	41,644,718	0	(83,564)	0	0	6.500	5.685	AO	518,151	2,454,400	01/01/2013	04/15/2038
68389X-AG-0	ORACLE CORP CORPORATE	C			1FE	25,006,377	113.2100	28,415,359	25,100,000	25,042,339	0	8,808	0	0	5.000	5.048	JJ	603,097	1,255,000	06/30/2009	07/08/2019
68389X-AH-8	ORACLE CORP CORPORATE				1FE	32,328,575	116.5200	36,670,797	31,472,000	32,287,988	0	(14,538)	0	0	6.125	5.923	JJ	926,348	1,927,660	06/27/2011	07/08/2039
68389X-AK-1	ORACLE CORP				1FE	3,268,098	105.5500	3,050,279	2,890,000	3,221,140	0	(46,958)	0	0	3.875	1.997	JJ	51,639	111,988	01/01/2013	07/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
68389X-AM-7	ORACLE CORP CORP				1FE	36,055,480	106.7800	31,259,377	29,275,000	35,837,875	0	(137,131)	0	0	5.375	3.996	JJ	725,573	1,573,531	01/01/2013	07/15/2040
68389X-AS-4	ORACLE CORP CORPORATE	LS			1FE	4,930,126	99.2000	4,935,036	4,975,000	4,931,777	0	1,651	0	0	3.625	3.734	JJ	82,658	0	07/09/2013	07/15/2023
68402L-AC-8	ORACLE CORP CORPORATE				1FE	8,048,903	109.2700	7,648,775	7,000,000	7,577,564	0	(278,419)	0	0	5.250	1.144	JJ	169,458	367,500	04/17/2012	01/15/2016
690742-AA-9	OWENS CORNING CORPORATE				2FE	1,377,349	110.2200	1,420,670	1,289,000	1,386,305	0	(2,688)	0	0	6.500	3.695	JD	6,982	50,798	11/01/2013	12/01/2016
690742-AB-7	OWENS CORNING CORPORATE				2FE	4,822,700	107.7200	5,386,115	5,000,000	4,837,152	0	2,696	0	0	7.000	7.294	JD	29,167	350,000	06/12/2007	12/01/2036
69088*-AG-5	Owensboro Grain Company, LLC Senior Note			2	2	5,000,000	100.9300	5,046,613	5,000,000	5,000,000	0	0	0	0	5.810	5.810	MJSD	807	290,500	04/02/2007	03/31/2014
69088*-AJ-9	Owensboro Grain Company, LLC GTD Senior			2	2	2,222,222	105.0500	2,334,472	2,222,222	2,222,222	0	0	0	0	5.670	5.707	FMAN	11,900	126,000	02/27/2008	02/27/2017
69088*-AK-6	Owensboro Grain Company, LLC GTD Senior			2	2	5,000,000	107.8600	5,393,018	5,000,000	5,000,000	0	0	0	0	5.400	5.400	FMAN	33,750	270,000	02/16/2010	02/16/2017
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE				1FE	13,967,100	115.8800	14,931,396	12,885,000	13,886,585	0	(22,931)	0	0	5.950	5.349	AO	191,664	766,658	09/26/2011	10/01/2036
693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE				1FE	4,532,950	110.3500	5,517,300	5,000,000	4,569,797	0	7,896	0	0	5.700	6.417	MS	83,917	285,000	08/13/2008	03/15/2037
693476-BE-2	PNC FUNDING CORP CORPORATE	C			1FE	13,053,960	102.1100	12,253,560	12,000,000	12,122,663	0	(272,767)	0	0	5.400	3.045	JD	37,800	648,000	06/09/2010	06/10/2014
693476-BH-5	PNC FUNDING CORP CORPORATE	C			1FE	25,900,593	103.4400	26,584,723	25,700,000	25,750,578	0	(45,079)	0	0	3.625	3.439	FA	370,062	931,625	07/27/2010	02/08/2015
693476-BJ-1	PNC FUNDING CORP CORPORATE	LS			1FE	9,737,130	112.3200	10,057,880	8,955,000	9,497,415	0	(77,100)	0	0	5.125	3.996	FA	182,303	458,944	09/28/2010	02/08/2020
693476-BK-8	PNC FUNDING CORP CORPORATE	C			1FE	26,345,246	100.9300	26,363,438	26,120,000	26,144,686	0	(66,083)	0	0	3.000	2.741	MN	91,420	783,600	12/15/2010	05/19/2014
693492-B@-8	TOMKINS LLC BK LN Term B-2			2	3FE	96,306	100.2000	96,498	96,306	96,306	0	0	0	0	3.042	1.882	MJSD	10	2,006	01/29/2013	09/29/2016
69349L-AG-3	PNC BANK NA CORPORATE			1	1FE	1,199,892	90.7000	1,088,424	1,200,000	1,199,884	0	16	0	0	2.700	2.701	MN	5,400	33,210	10/17/2012	11/01/2022
69349L-AK-4	PNC BANK NA CORPORATE	LS		1	1FE	12,003,517	92.0300	12,094,767	13,142,000	12,037,423	0	33,906	0	0	2.950	4.066	JJ	162,614	0	08/26/2013	01/30/2023
69349L-AM-0	PNC BANK NA CORPORATE	LS		1	1FE	14,140,515	96.9800	13,999,612	14,435,000	14,145,155	0	4,640	0	0	3.800	4.055	JJ	237,696	0	12/10/2013	07/25/2023
693506-BB-2	PPG INDUSTRIES INC CORPORATE				2FE	2,427,660	116.0800	2,321,680	2,000,000	2,290,475	0	(63,987)	0	0	6.650	2.951	MS	39,161	133,000	10/21/2011	03/15/2018
693506-BC-0	PPG INDUSTRIES INC CORPORATE				2FE	9,943,300	130.9200	13,092,197	10,000,000	9,944,987	0	736	0	0	7.700	7.749	MS	226,722	770,000	03/13/2008	03/15/2038
693506-BG-1	PPG INDUSTRIES INC CORPORATE				2FE	2,030,076	91.7900	1,904,559	2,075,000	2,032,362	0	2,286	0	0	2.700	2.970	FA	21,165	28,013	06/19/2013	08/15/2022
69351H-AF-9	PPF Funding Senior Note				2	191,555,000	103.3800	198,039,555	191,555,000	191,555,000	0	0	0	0	4.990	4.990	MON	424,826	9,558,595	07/15/2011	07/15/2021
69351U-AH-6	PPL Electric Utilities Corp CORPORATE				1FE	7,416,156	121.6200	7,479,864	6,150,000	7,338,825	0	(25,770)	0	0	6.450	5.040	FA	149,855	396,675	10/29/2010	08/15/2037
69351U-AM-5	PPL Electric Utilities Corp CORPORATE				1FE	10,605,342	119.5600	11,457,291	9,583,000	10,567,871	0	(18,620)	0	0	6.250	5.475	MN	76,531	598,938	02/04/2013	05/15/2039
69351U-AN-3	PPL Electric Utilities Corp CORPORATE			1	1FE	21,239,481	106.8800	21,027,875	19,675,000	21,185,875	0	(29,864)	0	0	5.200	4.684	JJ	471,763	1,023,100	03/27/2012	07/15/2041
69351U-AR-4	PPL Electric Utilities Corp CORPORATE			1	1FE	21,090,323	100.8500	21,184,071	21,005,000	21,089,900	0	(423)	0	0	4.750	4.724	JJ	471,154	0	11/21/2013	07/15/2043
69352J-AH-0	PPL ENERGY SUP LLC CORPORATE				2FE	10,047,373	110.0600	11,055,382	10,045,000	10,044,776	0	(258)	0	0	6.200	6.197	MN	79,579	622,790	05/16/2006	05/15/2016
69352J-AL-1	PPL ENERGY SUP LLC CORPORATE	LS			2FE	1,184,192	111.1600	1,111,616	1,000,000	1,161,675	0	(22,517)	0	0	6.500	2.536	MN	10,833	32,500	05/10/2013	05/01/2018
693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE				1FE	8,445,695	109.9000	9,341,135	8,500,000	8,451,111	0	1,021	0	0	6.120	6.167	AO	109,820	520,200	09/20/2006	10/15/2035
69362B-AJ-1	PSEG POWER COMPANY GUARNT	LS			2FE	17,141,478	134.6200	21,001,222	15,600,000	16,832,639	0	(38,923)	0	0	8.625	7.750	AO	284,050	1,345,500	10/07/2003	04/15/2031
69362B-AS-1	PSEG POWER CORPORATE	R			2FE	3,922,295	108.8500	4,489,995	4,125,000	4,023,788	0	33,168	0	0	5.320	6.317	MS	64,616	219,450	09/15/2010	09/15/2016
69362B-AY-8	PSEG POWER CORPORATE			1	2FE	7,318,481	101.6000	7,442,028	7,325,000	7,319,338	0	571	0	0	4.150	4.161	MS	89,507	303,988	09/14/2011	09/15/2021
693656-AA-8	PVH Corp CORPORATE	LS		1	3FE	15,509,544	94.7500	15,147,683	15,987,000	15,517,821	0	8,277	0	0	4.500	4.888	JD	31,974	440,842	12/05/2013	12/15/2022
000000-00-0	Pacific Community Mgmt II, LLC Fixed Deb			2	5Z	236,406	84.3800	234,689	278,125	244,836	0	8,430	0	0	10.000	18.978	MJSD	77	17,151	05/23/2013	08/31/2023
694188-AA-7	Pacific Dunlop Invstms USA Inc Senior No				2	5,258,000	98.6000	5,184,155	5,258,000	5,258,000	0	0	0	0	3.750	3.750	JD	13,693	197,175	06/06/2012	06/09/2020
694188-AB-5	Pacific Dunlop Invstms USA Inc Senior No				2	29,000,000	92.3000	26,766,378	29,000,000	29,000,000	0	0	0	0	4.050	4.050	MN	166,388	587,250	05/10/2013	05/10/2025
694308-GE-1	PACIFIC GAS & ELEC CO CORPORATE	LS			1FE	118,599,140	114.5500	133,725,086	116,740,000	118,332,053	0	(45,804)	0	0	6.050	5.928	MS	2,354,257	7,062,770	10/26/2010	03/01/2034
694308-GJ-0	PACIFIC GAS & ELEC CO CORPORATE				1FE	8,965,121	110.2400	9,645,948	8,750,000	8,982,501	0	(3,134)	0	0	5.800	5.565	MS	169,167	449,500	05/10/2013	03/01/2037
694308-GL-5	PACIFIC GAS & ELEC CO CORPORATE	LS			1FE	6,617,892	113.2300	7,246,457	6,400,000	6,509,603	0	(25,107)	0	0	5.625	5.131	MN	31,000	360,000	10/20/2009	11/30/2017
694308-GM-3	PACIFIC GAS & ELEC CO CORPORATE				1FE	16,211,350	115.7700	15,050,542	13,000,000	16,136,877	0	(73,278)	0	0	6.350	4.647	FA	311,856	825,500	01/01/2013	02/15/2038
694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE	LS			1FE	11,732,110	116.5700	12,822,987	11,000,000	11,692,391	0	(13,449)	0	0	6.250	5.760	MS	229,167	687,500	10/26/2010	03/01/2039
694308-GS-0	PACIFIC GAS & ELEC CO CORPORATE				1FE	24,187,013	106.3200	26,260,348	24,700,000	24,214,897	0	8,163	0	0	5.400	5.543	JJ	615,030	1,333,800	11/15/2010	01/15/2040
694308-HF-7	PACIFIC GAS & ELEC CO CORPORATE	LS		1	1FE	7,698,204	103.2700	7,961,785	7,710,000	7,697,731	0	(473)	0	0	5.125	5.135	MN	53,783	0	11/06/2013	11/15/2043
694476-AA-0	PACIFIC LIFE FNDG LLC BONDS 144A				2FE	9,990,700	109.3600	10,936,346	10,000,000	9,991,072	0	161	0	0	6.600	6.607	MS	192,500	660,000	09/03/2003	09/15/2033
695114-BZ-0	PACIFICORP BOND				1FE	9,964,000	106.7400	10,673,817	10,000,000	9,969,112	0	755	0	0	5.250	5.274	JD	23,333	525,000	06/08/2005	06/15/2035
695114-CB-2	PACIFICORP CORPORATE	LS			1FE	9,148,162	117.8600	10,201,160	8,655,000	9,113,807	0	(9,840)	0	0	6.100	5.680	FA	219,981	527,955	03/12/2010	08/01/2036
695114-CD-8	PACIFICORP CORPORATE				1FE	13,101,099	114.3600	15,066,970	13,175,000	13,107,138	0	1,308	0	0	5.750	5.790	AO	189,391	757,563	02/06/2008	04/01/2037
695114-CG-1	PACIFICORP CORPORATE				1FE	29,703,651	119.2300	32,850,615	27,553,000	29,558,338	0	(41,102)	0	0	6.250	5.681	AO	363,547	1,722,063	04/28/2010	10/15/2037
695114-CL-0	PACIFICORP CORPORATE	LS			1FE	11,543,061	115.8500	12,105,949	10,450,000	11,468,509	0	(19,214)	0	0	6.000	5.293	JJ	289,117	627,000	09/24/2009	01/15/2039
69888*-AA-0	Pappas Restaurants, Inc. Senior Note			2	2	3,990,000	107.9000	4,305,125	3,990,000	3,990,000	0	0	0	0	4.910	4.939	MJSD	544	195,909	03/31/2011	03/31/2021
701081-AT-8	PARKER DRILLING CO CORPORATE			1	4FE	55,510	106.0000	55,120	52,000	54,507	0	(1,003)	0	0	9.125	6.770	AO	1,186	4,745	01/01/2013	04/01/2018
701081-AV-3	PARKER DRILLING CO CORPORATE			1	4FE	1,000,000	105.0000	1,050,000	1,000,000	1,000,000	0	0	0	0	7.500	7.500	FA	31,458	0	07/25/2013	08/01/2020
70213H-AB-4	PARTNERS HEALTHCARE SYSTEM INC CORPORATE	C			1FE	7,946,925	97.6400	7,323,265	7,500,000	7,889,556	0	(46,321)	0	0	3.443	2.674	JJ	129,113	258,225	09/27/2012	07/01/2021
70342@-AB-4	Patterson Companies Inc. Senior Note Ser				2	7,310,000	104.7400	7,656,360	7,310,000	7,310,000	0	0	0	0	5.170	5.170	MS	100,781	377,927	03/19/2008	03/25/2015
70342@-AE-8	Patterson Companies Inc. Senior Note				2	1,000,000	98.0200	980,158	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JD	2,294	35,900	12/08/2011	12/08/2021
70342@-AF-5	Patterson Companies Inc. Senior Note				2	7,000,000	95.9300	6,715,397	7,000,000	7,000,000	0	0	0	0	3.740	3.740	JD	16,726	261,800	12/08/2011	12/08/2023
70343#-AD-7	Patriot Rail Corp Senior Secured Note			2	4	26,682,183	107.5700	28,703,159	26,682,183	26,682,183	0	0	0	0	7.000	7.102	MON	155,646	1,888,505	06/21/2012	06/21/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
703481-A*-2	Patterson-UTI Energy Inc Series A Senior				2	5,000,000	105.4000	5,269,898	5,000,000	5,000,000	0	0	0	0	4.970	4.970	AO	59,364	248,500	10/05/2010	10/05/2020
703481-A@-0	Patterson-UTI Energy Inc Senior Note				2	13,070,000	98.2200	12,836,682	13,070,000	13,070,000	0	0	0	0	4.270	4.271	AO	133,321	558,089	06/14/2012	06/14/2022
704549-AE-4	PEABODY ENERGY CORP CORPORATE	LS			3FE	3,807,000	112.5000	3,807,000	3,384,000	3,784,269	0	(22,731)	0	0	7.375	2.988	MN	41,595	0	11/01/2013	11/01/2016
705322-AG-0	Pedernales Electric Coop SRNT			2	1FE	11,403,852	108.9700	12,426,315	11,403,852	11,403,852	0	0	0	0	7.550	7.544	MN	110,016	860,991	02/21/2004	11/15/2015
705322-AK-1	Pedernales Electric Coop Senior Note			2	1FE	18,966,170	126.0000	22,969,106	18,230,000	18,920,828	0	(21,288)	0	0	6.202	5.783	MN	144,469	1,075,737	06/06/2013	11/15/2032
70602#-AA-9	Pella Corporation Senior Note			2	2	6,300,000	103.7700	6,537,747	6,300,000	6,300,000	0	0	0	0	5.660	5.698	FMAN	36,649	356,580	08/24/2007	08/24/2015
70602#-AD-3	Pella Corporation Senior Note			2	2	5,500,000	104.4300	5,743,585	5,500,000	5,500,000	0	0	0	0	5.600	5.637	FMAN	31,656	308,000	11/26/2007	11/24/2015
709599-AC-8	PENSKE TRUCK LEASING COMPANY L CORPORATE				2FE	554,462	102.8500	570,806	555,000	554,736	0	177	0	0	3.125	3.159	MN	2,409	17,344	05/08/2012	05/11/2015
709599-AG-9	PENSKE TRUCK LEASING COMPANY L CORPORATE				2FE	104,959	100.8100	105,855	105,000	104,989	0	21	0	0	2.500	2.520	JJ	1,240	2,610	07/10/2012	07/11/2014
709599-AJ-3	PENSKE TRUCK LEASING COMPANY L CORPORATE				2FE	99,852	102.4500	102,452	100,000	99,902	0	41	0	0	2.500	2.545	MS	736	2,417	09/24/2012	03/15/2016
709599-AL-8	PENSKE TRUCK LEASING COMPANY L CORPORATE				2FE	174,620	100.5900	176,030	175,000	174,680	0	60	0	0	2.875	2.918	JJ	2,292	2,516	01/14/2013	07/17/2018
713291-AH-5	PEPCO HOLDINGS INC. NOTES				2FE	2,358,100	119.3300	2,386,620	2,000,000	2,302,239	0	(8,572)	0	0	7.450	6.082	FA	56,289	149,000	01/20/2006	08/15/2032
713291-AP-7	PEPCO HOLDINGS INC. CORPORATE				2FE	4,973,950	108.4100	5,420,700	5,000,000	4,988,894	0	2,754	0	0	6.125	6.196	JD	25,521	306,250	06/05/2007	06/01/2017
713409-AC-4	PEPSI BOTTLING GROUP SENIOR NOTES				1FE	11,072,306	125.9200	13,566,815	10,774,000	11,011,295	0	(9,393)	0	0	7.000	6.759	MS	251,393	754,180	08/29/2006	03/01/2029
71343P-AC-5	PEPSIAMERICAS INC CORPORATE				1FE	3,976,760	107.5400	4,301,672	4,000,000	3,979,824	0	478	0	0	5.500	5.540	MN	28,111	220,000	05/11/2005	05/15/2035
71343P-AF-8	PEPSIAMERICAS INC CORPORATE				1FE	4,032,450	100.4600	4,018,348	4,000,000	4,000,544	0	(7,157)	0	0	4.375	4.194	FA	66,111	175,000	02/10/2009	02/15/2014
713448-BH-0	PEPSICO INC CORPORATE				1FE	994,860	112.1700	1,121,723	1,000,000	997,372	0	510	0	0	5.000	5.066	JD	4,167	50,000	05/19/2008	06/01/2018
713448-BJ-6	PEPSICO INC CORPORATE	LS			1FE	598,548	125.5400	753,224	600,000	599,068	0	136	0	0	7.900	7.935	MN	7,900	47,400	10/21/2008	11/01/2018
713448-BN-7	PEPSICO INC CORPORATE	C			1FE	14,949,750	108.7600	16,314,525	15,000,000	14,966,756	0	4,648	0	0	4.500	4.542	JJ	311,250	675,000	01/11/2010	01/15/2020
713448-BP-2	PEPSICO INC CORPORATE	LS			1FE	32,645,910	108.0600	35,660,872	33,000,000	32,665,583	0	5,601	0	0	5.500	5.574	JJ	836,917	1,815,000	01/11/2010	01/15/2040
713448-BW-7	PEPSICO INC CORPORATE				1FE	5,294,630	97.6000	4,880,270	5,000,000	5,263,397	0	(31,233)	0	0	3.000	2.246	FA	52,500	150,000	01/01/2013	08/25/2021
713448-CH-9	PEPSICO INC CORP FLOATER				1FE	70,000,000	100.1600	70,111,303	70,000,000	70,000,000	0	0	0	0	0.436	0.465	JAJO	51,697	83,183	07/25/2013	07/30/2015
716495-AD-8	PETROHAWK ENERGY CORP CORPORATE	R		1	2FE	713,000	102.6200	795,344	775,000	757,052	0	11,238	0	0	7.875	9.653	JD	5,086	61,031	05/18/2009	06/01/2015
71672V-AA-7	PETROLOGISTICS LP / PETROLOGIS CORPORATE			1	4FE	2,133,875	100.2500	2,155,375	2,150,000	2,134,938	0	1,063	0	0	6.250	6.385	AO	33,594	68,307	06/06/2013	04/01/2020
717081-CY-7	PFIZER INC CORPORATE	LS			1FE	38,480,889	134.4100	41,196,880	30,650,000	38,054,345	0	(129,968)	0	0	7.200	5.423	MS	649,780	2,134,800	05/10/2013	03/15/2039
717081-DA-8	PFIZER INC CORPORATE	C			1FE	26,807,050	105.6600	27,261,647	25,800,000	26,058,539	0	(208,890)	0	0	5.350	4.477	MS	406,422	1,380,300	03/30/2010	03/15/2015
71713U-AQ-5	PHARMACIA CORPORATION DEBENTURES				1FE	16,447,062	119.1200	19,750,343	16,580,000	16,525,404	0	8,838	0	0	6.500	6.577	JD	89,808	1,077,700	04/05/2001	12/01/2018
71713U-AT-9	PHARMACIA CORPORATION DEBENTURES				1FE	2,109,661	122.3500	3,039,199	2,484,000	2,202,396	0	10,571	0	0	6.750	8.122	JD	7,452	167,670	01/20/2000	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION DEBENTURES				1FE	1,213,866	123.1600	1,485,339	1,206,000	1,211,960	0	(244)	0	0	6.600	6.546	JD	6,633	79,596	08/01/2002	12/01/2028
717265-AM-4	PHELPS DODGE CORP BOND				2FE	6,749,490	95.7500	6,606,819	6,900,000	6,770,638	0	2,945	0	0	6.125	6.287	MS	124,440	422,625	06/28/2004	03/15/2034
718172-AA-7	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	102,003,960	114.8500	116,000,722	101,000,000	101,564,027	0	(115,340)	0	0	5.650	5.501	MN	713,313	5,706,500	09/23/2009	05/16/2018
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	12,736,114	118.5300	14,462,848	12,202,000	12,699,618	0	(8,878)	0	0	6.375	6.052	MN	97,235	777,878	06/17/2009	05/16/2038
718172-AE-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE		0		1FE	1,956,128	108.4800	2,466,285	2,273,535	2,218,761	0	27,307	0	96,396	5.875	7.295	SEP	43,548	127,938	10/23/2008	09/04/2015
718172-AG-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE	C			1FE	20,393,155	101.3300	19,253,023	19,000,000	19,064,484	0	(317,870)	0	0	6.875	5.148	MS	377,361	1,306,250	07/09/2009	03/17/2014
718172-AH-2	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	1,734,452	108.1300	1,621,997	1,500,000	1,713,930	0	(20,522)	0	0	4.500	2.051	MS	17,813	33,750	05/10/2013	03/26/2020
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	23,998,485	91.1400	22,330,011	24,500,000	24,015,141	0	8,570	0	0	4.375	4.500	MN	136,962	1,071,875	11/08/2011	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	16,681,905	93.4100	15,972,785	17,100,000	16,692,813	0	6,859	0	0	4.500	4.652	MS	215,888	769,500	03/14/2012	03/20/2042
718172-BC-2	PHILIP MORRIS INTERNATIONAL IN CORPORATE		0		1FE	250,923	94.8100	261,285	275,580	259,282	0	192	0	8,167	3.125	3.520	JUN	5,002	0	08/23/2013	06/03/2033
718172-BE-8	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	297,831	97.1000	291,303	300,000	297,846	0	15	0	0	3.600	3.687	MN	1,470	0	11/04/2013	11/15/2023
718507-BK-1	CONOCOPHILLIPS DEBENTURES				1FE	13,291,225	124.2600	14,414,276	11,600,000	13,110,337	0	(51,399)	0	0	7.000	5.673	MS	205,256	724,500	05/02/2013	03/30/2029
718546-AC-8	PHILLIPS 66 CORPORATE				2FE	7,785,440	101.4700	7,103,078	7,000,000	7,735,497	0	(49,943)	0	0	4.300	2.861	AO	75,250	150,500	05/16/2013	04/01/2022
718592-AB-4	PHILLIPS VAN HEUSEN BOND				3FE	6,574,536	115.8200	6,968,032	6,016,000	6,400,673	0	(26,605)	0	0	7.750	6.846	MN	59,575	466,240	01/01/2013	11/15/2023
718592-AK-4	PHILLIPS VAN HEUSEN CORPORATE			1	3FE	2,796,875	110.1200	2,753,125	2,500,000	2,727,248	0	(69,627)	0	0	7.375	3.198	MN	23,559	184,375	04/03/2013	05/15/2020
720186-AG-0	Piedmont Natural Gas Co Inc. CORPORATE			1	1FE	10,182,910	97.7200	9,894,029	10,125,000	10,182,141	0	(769)	0	0	4.650	4.614	FA	196,172	0	07/29/2013	08/01/2043
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note				1	14,000,000	94.2700	13,198,408	14,000,000	14,000,000	0	0	0	0	3.470	3.470	JD	40,483	485,800	07/16/2012	07/16/2027
720186-E@-0	Piedmont Natural Gas Co Inc. Senior Note				1	8,000,000	106.4100	8,512,445	8,000,000	8,000,000	0	0	0	0	4.240	4.239	JD	28,267	339,200	06/06/2011	06/06/2021
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note				1	32,660,000	95.3400	31,139,421	32,660,000	32,660,000	0	0	0	0	3.570	3.570	JD	97,164	1,165,962	10/15/2012	07/16/2027
72142*-AA-6	Pilesgrove Solar, LLC Senior Secured Not			2	2	3,949,009	103.3900	4,082,973	3,949,009	3,949,009	0	0	0	0	6.000	6.046	MJSD	658	236,941	12/19/2011	12/31/2016
72146*-AA-2	Pilgrims Pride Corp Term B-2 Loan			2	4	8,749,359	104.2300	9,119,732	8,749,359	8,749,359	0	0	0	0	9.000	8.983	JAJO	201,235	798,379	03/01/2011	12/28/2014
723456-AP-4	PINNACLE ENTMT INC CORPORATE	LS		1	4FE	2,087,500	109.0000	2,180,000	2,000,000	2,084,323	0	(3,177)	0	0	7.750	7.064	AO	38,750	77,500	07/25/2013	04/01/2022
723787-AE-7	PIONEER NATURAL RESOURCE CORPORATE	R			2FE	18,362,923	111.0800	19,955,795	17,965,000	18,572,583	0	(7,482)	0	0	5.875	4.401	JJ	486,677	670,338	11/01/2013	07/15/2016
723787-AF-4	PIONEER NATURAL RESOURCE CORPORATE				2FE	16,928,640	117.0900	18,617,485	15,900,000	17,079,394	0	(11,584)	0	0	6.875	4.849	MN	182,188	577,500	11/01/2013	05/01/2018
723787-AG-2	PIONEER NATURAL RESOURCE CORPORATE	LS			2FE	7,491,113	114.0200	8,068,006	7,076,000	7,538,694	0	(423)	0	0	6.650	4.358	MS	138,552	237,804	12/18/2013	03/15/2017
724479-AG-5	PITNEY BOWES INC CORPORATE				2FE	3,097,998	103.5700	3,003,533	2,900,000	2,948,557	0	(38,862)	0	0	5.000	3.564	MS	42,694	145,000	12/11/2009	03/15/2015
726505-AM-2	PLAINS EXPLORATION & PRODUCT CORPORATE			1	2FE	140,610	110.0000	141,900	129,000	138,503	0	(2,107)	0	0	6.125	4.136	JD	351	7,901	01/01/2013	06/15/2019
726505-AN-0	PLAINS EXPLORATION & PRODUCT CORPORATE			1	2FE	5,612,500	110.4400	5,521,900	5,000,000	5,526,389	0	(86,111)	0	0	6.500	3.206	MN	41,528	162,500	05/22/2013	11/15/2020
726505-AP-5	PLAINS EXPLORATION & PRODUCT CORPORATE			1	2FE	5,756,250	111.5000	5,575,000	5,000,000	5,688,792	0	(67,458)	0	0	6.875	3.991	FA	129,861	171,875	05/22/2013	02/15/2023

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
72650R-AF-9	PLAINS ALL AMER PIPELINE CORPORATE				2FE	755,030	110.1900	1,101,930	1,000,000	894,027	0	33,385	0	0	5.875	9.429	FA	22,194	58,750	03/25/2005	08/15/2016
72650R-AP-7	PLAINS ALL AMER PIPELINE CORPORATE				2FE	11,881,716	113.4100	13,608,993	12,000,000	11,954,007	0	13,226	0	0	6.125	6.264	JJ	338,917	735,000	07/18/2007	01/15/2017
72650R-AR-3	PLAINS ALL AMER PIPELINE CORPORATE				2FE	9,697,841	117.1600	11,657,243	9,950,000	9,717,482	0	3,964	0	0	6.650	6.852	JJ	305,106	661,675	09/09/2008	01/15/2037
72650R-AT-9	PLAINS ALL AMER PIPELINE CORPORATE	LS			2FE	753,730	116.1500	1,103,383	950,000	837,786	0	19,839	0	0	6.500	9.914	MN	10,292	61,750	10/30/2008	05/01/2018
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE	LS		1	2FE	8,981,280	97.4600	8,771,357	9,000,000	8,981,513	0	233	0	0	3.850	3.874	AO	130,900	0	08/08/2013	10/15/2023
72925P-AB-1	PLUM CREEK TIMBER CO INC CORPORATE				2FE	2,450,277	108.1700	3,245,085	3,000,000	2,813,519	0	86,827	0	0	5.875	8.649	MN	22,521	176,250	11/08/2005	11/15/2015
731020-AA-4	POLAR TANKERS INC CORP SINKING FUND			2	1FE	5,000,000	108.7200	5,435,765	5,000,000	5,000,000	0	0	0	0	5.951	5.950	MN	42,153	297,550	05/07/2007	05/10/2037
731068-A@-1	Polaris Industries Inc. Senior Note				1	2,300,000	106.5300	2,450,280	2,300,000	2,300,000	0	0	0	0	4.600	4.600	MN	17,339	105,800	05/02/2011	05/03/2021
737446-AE-4	POST HOLDINGS INC CORPORATE	LS		1	4FE	1,000,000	103.5000	1,035,000	1,000,000	1,000,000	0	0	0	0	6.750	6.750	JD	8,063	0	11/13/2013	12/01/2021
737679-DB-3	Potomac Elec Pwr Co CORPORATE				1FE	9,975,100	124.0800	12,407,630	10,000,000	9,976,134	0	392	0	0	6.500	6.519	MN	83,056	650,000	11/13/2007	11/15/2037
737679-DC-1	Potomac Elec Pwr Co CORPORATE	LS			1FE	4,445,199	141.1700	4,541,529	3,217,000	4,389,441	0	(22,357)	0	0	7.900	5.260	JD	11,295	254,143	05/23/2011	12/15/2038
737679-DD-9	Potomac Elec Pwr Co CORPORATE				1FE	3,988,400	95.0300	3,801,280	4,000,000	3,990,052	0	1,032	0	0	3.050	3.084	AO	30,500	122,000	03/28/2012	04/01/2022
737679-DF-4	Potomac Elec Pwr Co CORPORATE			1	1FE	13,970,220	98.5400	13,844,730	14,050,000	13,962,283	0	(7,937)	0	0	4.950	4.471	MN	77,275	0	12/10/2013	11/15/2043
73943#-AB-9	Prairie Breeze Class B Holding Sr Secure			2	3	28,156,858	94.5000	26,607,603	28,156,858	28,156,858	0	0	0	0	2.856	2.687	MJSD	2,479	231,248	09/30/2013	09/30/2026
73965*-AA-8	Prairie Power Inc. Senior Secured Note			2	2	31,982,146	106.6300	34,006,311	31,891,139	31,972,324	0	(4,326)	0	0	5.100	5.094	FMAN	207,824	1,626,448	03/30/2012	11/15/2032
73986@-AA-1	Pratt Properties Inc. Senior Note			2	3Z	4,973,649	100.7000	5,008,509	4,973,649	4,973,649	0	0	0	0	5.850	5.921	MON	24,247	15,356	11/12/2013	11/13/2023
74005P-AR-5	PRAXAIR INC CORPORATE	C			1FE	5,399,700	105.0400	5,251,845	5,000,000	5,096,672	0	(75,101)	0	0	4.625	3.030	MS	58,455	231,250	10/05/2009	03/30/2015
74005P-AU-8	PRAXAIR INC CORPORATE				1FE	19,593,830	110.7700	20,658,698	18,650,000	19,328,791	0	(108,181)	0	0	4.500	3.768	FA	317,050	839,250	07/19/2011	08/15/2019
74005P-AV-6	PRAXAIR INC CORPORATE	C			1FE	5,050,500	104.5100	5,225,705	5,000,000	5,015,191	0	(8,631)	0	0	3.250	3.064	MS	47,847	162,500	09/11/2009	09/15/2015
74005P-AZ-7	PRAXAIR INC CORPORATE	LS			1FE	1,190,076	97.2700	1,167,245	1,200,000	1,192,084	0	898	0	0	3.000	3.097	MS	12,000	36,000	08/31/2011	09/01/2021
74005P-BA-1	PRAXAIR INC CORPORATE			1	1FE	6,653,103	92.5800	6,200,239	6,697,000	6,659,240	0	4,128	0	0	2.450	2.527	FA	61,984	164,077	06/29/2012	02/15/2022
74005P-BF-0	PRAXAIR INC CORPORATE	LS		1	1FE	22,421,700	92.6200	20,839,185	22,500,000	22,427,221	0	5,521	0	0	2.700	2.740	FA	219,375	303,750	02/13/2013	02/21/2023
740189-AG-0	Precision Castparts Corp CORPORATE			1	1FE	10,302,724	90.6000	9,906,924	10,935,000	10,321,401	0	18,640	0	0	2.500	3.213	JJ	126,056	48,901	09/26/2013	01/15/2023
740189-AH-8	Precision Castparts Corp CORPORATE	LS		1	1FE	24,953,127	87.0400	22,260,454	25,575,000	24,960,330	0	7,226	0	0	3.900	4.041	JJ	459,924	567,978	06/04/2013	01/15/2043
740290-AD-2	Precision MTR Transport Grp LL Term A			2	6	20,963,178	101.0700	21,187,872	20,963,178	20,963,178	0	0	0	0	9.125	9.102	MJSD	5,241	1,912,890	01/14/2011	10/06/2014
74164F-A*-4	Primoris Services Corporation Senior Not			2	2	25,000,000	98.4100	24,602,812	25,000,000	25,000,000	0	0	0	0	3.650	3.666	MJSD	7,604	912,500	12/28/2012	12/28/2022
74164F-A@-2	Primoris Services Corporation Senior Not			2	2	7,100,000	98.5500	6,997,241	7,100,000	7,100,000	0	0	0	0	3.850	3.868	JAJO	50,114	68,338	07/25/2013	07/25/2023
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC CORPORATE				2FE	20,770,366	112.0400	23,383,184	20,870,000	20,778,680	0	1,766	0	0	6.050	6.085	AO	266,556	1,262,635	10/17/2006	10/15/2036
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE				2FE	1,479,595	95.2100	1,413,849	1,485,000	1,480,159	0	472	0	0	3.300	3.343	MS	14,429	49,686	09/05/2012	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE				2FE	613,905	93.9500	577,795	615,000	613,893	0	21	0	0	4.625	4.636	MS	8,375	28,839	09/05/2012	09/15/2042
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC CORPORATE	LS			2FE	5,119,912	89.6900	5,022,707	5,600,000	5,122,769	0	2,857	0	0	4.350	4.900	MN	31,127	121,800	08/09/2013	05/15/2043
74256L-AA-7	PRINCIPAL LFE GLB FND II CORP FLOATER				1FE	7,000,000	100.3200	7,022,680	7,000,000	7,000,000	0	0	0	0	0.868	0.923	JAJO	14,183	65,751	07/10/2012	07/09/2014
74256L-AF-6	PRINCIPAL LFE GLB FND II CORP FLOATER				1FE	60,000,000	100.1700	60,102,420	60,000,000	60,000,000	0	0	0	0	0.606	0.643	FMAN	35,341	192,263	05/22/2013	05/27/2016
74263@-AB-1	Principal US Property Sep Acct Series B				1	67,717,757	104.2600	70,258,334	67,387,500	67,502,001	0	(72,213)	0	0	4.650	4.535	JD	8,704	3,133,519	12/01/2010	07/08/2015
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES				1FE	14,818,920	131.6600	17,116,320	13,000,000	14,484,564	0	(55,410)	0	0	8.000	6.780	AO	187,778	1,040,000	06/07/2012	10/26/2029
742718-BG-3	PROCTER & GAMBLE CO CORPORATE				1FE	2,978,480	134.2700	2,685,402	2,000,000	2,847,982	0	(65,517)	0	0	8.000	3.261	MS	53,333	160,000	12/19/2011	09/01/2024
742718-BH-1	PROCTER & GAMBLE CO DEBENTURES	LS			1FE	7,996,234	124.0200	9,456,723	7,625,000	7,883,419	0	(14,355)	0	0	6.450	6.048	JJ	226,780	491,813	06/24/2004	01/15/2026
742718-CB-3	PROCTER & GAMBLE CO CORPORATE				1FE	42,419,409	111.7800	43,321,114	38,755,000	42,346,596	0	(63,946)	0	0	5.500	4.755	FA	888,135	1,635,150	07/25/2013	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO CORPORATE				1FE	23,463,295	115.3600	27,109,154	23,500,000	23,467,473	0	757	0	0	5.800	5.811	FA	514,911	1,363,000	08/18/2006	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO CORPORATE	LS			1FE	29,322,366	114.3000	33,284,801	29,120,000	29,319,935	0	(2,126)	0	0	5.550	5.495	MS	520,763	1,584,941	08/28/2013	03/05/2037
742718-DM-8	PROCTER & GAMBLE CO CORPORATE				1FE	19,974,784	103.4300	19,299,329	18,660,000	19,018,394	0	(313,699)	0	0	3.500	1.763	FA	246,727	653,100	11/23/2010	02/15/2015
742718-DN-6	PROCTER & GAMBLE CO CORPORATE				1FE	9,982,400	111.6900	11,169,370	10,000,000	9,989,558	0	1,677	0	0	4.700	4.722	FA	177,556	470,000	02/03/2009	02/15/2019
742718-DY-2	PROCTER & GAMBLE CO CORPORATE	C			1FE	6,021,600	93.7200	5,623,458	6,000,000	6,018,507	0	(2,068)	0	0	2.300	2.258	FA	55,583	138,000	06/26/2012	02/06/2022
742718-EB-1	PROCTER & GAMBLE CO CORPORATE	LS			1FE	16,095,186	96.3000	15,600,586	16,200,000	16,098,267	0	3,081	0	0	3.100	3.176	FA	192,510	0	08/08/2013	08/15/2023
74273#-AC-5	Pro-Pet, LLC Term A			2	5	19,556,730	101.3400	19,819,121	19,556,730	19,556,730	0	0	0	0	4.689	8.405	MJSD	5,025	1,636,382	12/23/2010	12/23/2015
74273#-AD-3	Pro-Pet, LLC Revolver			2	5	4,437,000	101.3400	4,496,531	4,437,000	4,437,000	0	0	0	0	5.983	9.583	MON	3,656	374,444	01/14/2013	12/23/2015
743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2031				2FE	5,895,450	128.7800	6,438,780	5,000,000	5,751,047	0	(23,782)	0	0	7.750	6.304	MS	129,167	387,500	09/11/2006	03/01/2031
743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2031				2FE	2,230,420	120.8100	2,416,182	2,000,000	2,196,300	0	(5,978)	0	0	7.000	6.089	AO	23,722	140,000	04/20/2007	10/30/2031
743263-AR-6	PROGRESS ENERGY INC CORPORATE			1	2FE	214,232	106.3000	212,590	200,000	211,108	0	(1,427)	0	0	4.400	3.475	JJ	4,058	8,800	09/29/2011	01/15/2021
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES				1FE	28,270,401	116.3000	31,596,658	27,167,000	28,080,613	0	(26,028)	0	0	6.250	5.950	JD	141,495	1,697,938	12/14/2004	12/01/2032
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE	C			1FE	21,171,860	101.6100	20,322,554	20,000,000	21,089,174	0	(82,686)	0	0	3.750	2.944	FA	266,667	375,000	07/31/2013	08/23/2021
74340*-AA-2	Prologis U.S. Logistics Fund Senior Note				2	30,775,000	94.7600	29,163,922	30,775,000	30,775,000	0	0	0	0	3.900	3.900	MON	63,345	800,150	04/12/2013	04/12/2021
744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE	LS			1FE	9,307,403	122.2300	9,780,981	8,002,000	9,207,056	0	(25,669)	0	0	6.250	5.142	MS	166,708	500,125	10/06/2009	09/01/2037
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE				1FE	16,247,652	124.4600	16,943,862	13,614,000	16,169,769	0	(57,605)	0	0	6.500	5.105	FA	368,713	884,910	01/01/2013	08/01/2038
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE			1	1FE	6,649,821	101.0000	6,216,439	6,155,000	6,633,386	0	(9,382)	0	0	4.750	4.261	FA	110,448	292,363	03/27/2012	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE			1	1FE	87,147,228	83.5200	81,463,183	97,535,000	87,170,648	0	23,864	0	0	3.600	4.233	MS	1,033,871	1,012,894	11/19/2013	09/15/2042
744482-BG-4	PUBLIC SERVICE CO OF NH US DOMESTIC				1FE	4,606,800	102.1000	5,105,250	5,000,000	4,955,309	0	78,403	0	0	5.250	6.325	JJ	121,042	262,500	07/15/2004	07/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE			1	1FE	4,244,408	97.9100	4,171,060	4,260,000	4,244,454	0	46	0	0	3.500	3.544	MN	19,466	0	11/06/2013	11/01/2023
744499-AP-9	PUBLIC SERVICE CO NEW MEX CORPORATE				2FE	1,600,000	118.8700	1,901,870	1,600,000	1,600,000	0	0	0	0	7.950	7.950	MN	16,253	127,200	05/08/2008	05/15/2018
744516-F@-9	Public Service Company of NC SENIOR NOTE				1	46,680,000	106.3800	49,658,948	46,680,000	46,680,000	0	0	0	0	4.590	4.590	FA	815,383	2,142,612	02/14/2011	02/14/2021
744542-AB-7	PUBLIC SERVICE OF NEW MEXICO CORPORATE			1	2FE	1,597,712	106.8100	1,708,928	1,600,000	1,597,954	0	194	0	0	5.350	5.369	AO	21,400	85,600	10/06/2011	10/01/2021
744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MOR				1FE	1,914,411	126.5400	2,549,741	2,015,000	1,926,854	0	1,178	0	0	8.000	8.430	JD	13,433	161,200	12/23/1991	06/01/2037
744567-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	10,711,192	107.8800	9,897,640	9,175,000	10,640,066	0	(41,708)	0	0	5.250	4.123	JJ	240,844	481,688	03/29/2012	07/01/2035
744567-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	19,108,456	114.4600	20,596,808	17,995,000	19,080,261	0	(22,133)	0	0	5.700	5.223	JD	85,476	949,335	07/10/2013	12/01/2036
744567-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	22,639,413	114.7800	25,916,718	22,579,000	22,644,003	0	(2,353)	0	0	5.800	5.772	MN	218,264	1,309,582	06/27/2011	05/01/2037
744567-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	13,905,071	109.1600	13,807,648	12,649,000	13,876,651	0	(22,321)	0	0	5.375	4.696	MN	113,314	679,884	04/10/2013	11/01/2039
744567-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	LS			1FE	9,327,672	111.7200	8,368,173	7,490,000	9,264,046	0	(37,726)	0	0	5.500	4.027	MS	137,317	411,950	04/11/2012	03/01/2040
744567-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	LS		1	1FE	24,162,131	89.1100	21,337,102	23,945,000	24,149,900	0	(7,769)	0	0	3.950	3.894	MN	157,638	850,534	06/26/2013	05/01/2042
744567-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE			1	1FE	7,962,480	84.3200	7,588,881	9,000,000	7,971,783	0	9,303	0	0	3.650	4.351	MS	109,500	164,250	06/20/2013	09/01/2042
744567-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE	LS		1	1FE	15,480,478	86.6200	13,511,862	15,600,000	15,482,466	0	1,988	0	0	3.800	3.843	JJ	296,400	279,933	01/30/2013	01/01/2043
744567-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE	LS		1	1FE	514,954	100.3700	516,898	515,000	514,933	0	(20)	0	0	3.750	3.751	MS	5,847	0	09/09/2013	03/15/2024
74531E-AB-8	PUGET SOUND ENERGY 1ST MORTGAGE				1FE	12,758,000	117.1200	14,942,808	12,758,000	12,758,000	0	0	0	0	6.740	6.739	MS	253,190	859,889	06/30/2000	06/15/2018
745332-BW-5	PUGET SOUND ENERGY CORPORATE				1FE	5,923,720	123.9500	6,693,187	5,400,000	5,879,643	0	(7,916)	0	0	6.724	5.995	JD	16,138	336,200	12/11/2013	06/15/2036
745332-BX-3	PUGET SOUND ENERGY CORPORATE				1FE	5,152,328	118.9900	6,080,420	5,110,000	5,150,590	0	(1,041)	0	0	6.274	6.203	MS	94,399	320,601	10/09/2012	03/15/2037
745332-CA-2	PUGET SOUND ENERGY CORPORATE	LS			1FE	6,591,781	114.1200	5,957,019	5,220,000	6,547,534	0	(28,549)	0	0	5.757	4.140	AO	75,129	300,515	12/05/2012	10/01/2039
745332-CB-0	PUGET SOUND ENERGY CORPORATE				1FE	5,672,533	114.0100	5,079,039	4,455,000	5,633,864	0	(24,639)	0	0	5.795	4.131	MS	76,016	258,167	10/09/2012	03/15/2040
745332-CC-8	PUGET SOUND ENERGY CORPORATE	LS			1FE	38,899,866	114.4500	36,743,123	32,105,000	38,698,269	0	(133,766)	0	0	5.764	4.425	JJ	853,301	1,850,532	12/04/2012	07/15/2040
745332-CD-6	PUGET SOUND ENERGY CORPORATE	LS		1	1FE	28,829,591	112.6200	27,307,974	24,248,000	28,678,970	0	(87,556)	0	0	5.638	4.452	AO	288,610	1,367,102	06/14/2012	04/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE			1	1FE	20,110,101	95.2200	18,241,577	19,158,000	20,078,542	0	(17,885)	0	0	4.434	4.139	MN	108,543	849,466	04/16/2012	11/15/2041
74834L-AL-4	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	905,281	107.7800	889,220	825,000	854,000	0	(15,090)	0	0	5.450	3.452	MN	7,494	44,963	06/09/2010	11/01/2015
74834L-AN-0	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	9,889,100	110.3400	11,033,940	10,000,000	9,898,444	0	1,663	0	0	6.950	7.039	JJ	347,500	695,000	06/19/2007	07/01/2037
74834L-AR-1	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	623,598	103.7000	622,225	600,000	612,107	0	(5,192)	0	0	3.200	2.274	AO	4,800	19,200	09/29/2011	04/01/2016
74834L-AS-9	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	149,750	102.5500	153,825	150,000	149,798	0	22	0	0	4.700	4.721	AO	1,763	7,050	03/21/2011	04/01/2021
74842*-AK-3	Quiktrip Corporation Senior Note			2	2	2,792,828	104.3800	2,982,184	2,857,143	2,842,012	0	5,955	0	0	5.220	5.740	MON	9,943	149,143	10/01/2006	09/07/2015
74842*-AL-1	Quiktrip Corporation Senior Note			2	2	15,354,286	107.6400	16,527,696	15,354,286	15,354,286	0	0	0	0	5.270	5.327	MON	53,945	809,171	12/07/2007	12/07/2017
748758-AD-7	Quinn Group, Inc. Senior Note			2	2	5,357,143	106.5200	5,706,682	5,357,143	5,357,143	0	0	0	0	5.870	5.912	FMAN	34,940	314,464	11/21/2006	11/21/2016
748758-AE-5	Quinn Group, Inc. Senior Note			2	2	13,322,619	112.3000	14,961,972	13,322,619	13,322,619	0	0	0	0	6.500	6.552	MJSD	33,677	865,970	09/17/2007	09/17/2032
74913G-AG-0	QWEST CORPORATION CORPORATE	R			2FE	1,121,000	104.9600	1,128,361	1,075,000	1,080,469	0	(7,101)	0	0	7.500	6.771	AO	20,156	80,625	01/11/2008	10/01/2014
74913G-AK-1	QWEST CORPORATION CORPORATE	LS			2FE	2,084,360	108.2800	2,109,255	1,948,000	1,977,681	0	(18,907)	0	0	7.625	6.507	JD	6,602	148,535	03/30/2007	06/15/2015
74941@-AA-3	RDO Equipment Co Senior Secured Note			2	2Z	1,000,000	98.0100	980,063	1,000,000	1,000,000	0	0	0	0	3.810	3.828	MJSD	1,376	9,525	09/18/2013	09/18/2025
74951#-AA-8	RE Rich Family Holding Corp Senior Note			2	2	3,750,000	102.7400	3,852,587	3,750,000	3,750,000	0	0	0	0	4.010	4.030	JAJO	28,404	150,375	07/23/2003	07/23/2015
74951#-AC-4	RE Rich Family Holding Corp Senior Note			2	2	3,571,429	106.8300	3,815,263	3,571,429	3,571,429	0	0	0	0	5.180	5.212	JAJO	43,167	185,000	10/07/2005	04/07/2020
74951#-AD-2	RE Rich Family Holding Corp Senior Note			2	2	10,320,000	107.1300	11,055,951	10,320,000	10,320,000	0	0	0	0	5.950	5.993	MJSD	39,230	614,040	09/08/2006	09/08/2016
74951#-AE-0	RE Rich Family Holding Corp Senior Note			2	2	14,335,000	104.3700	14,960,939	14,335,000	14,335,000	0	0	0	0	4.450	4.473	MJSD	1,772	637,908	04/11/2011	03/31/2023
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES	R		2	2FE	48,549,506	118.1800	54,092,439	45,770,067	46,692,353	0	(182,046)	0	0	9.810	9.158	JD	299,336	4,490,044	06/30/2000	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES			2	2FE	32,630,809	121.8800	35,186,039	28,870,122	30,646,856	0	3,419	0	0	9.820	8.428	JD	189,003	2,835,063	06/30/2000	12/07/2022
74956E-D@-4	RH DONNELLEY CORP Term D 3 Month			2	5FE	814,058	60.5400	1,113,296	1,839,064	954,127	0	375,321	0	0	16.531	0.000	MJSD	16,526	156,358	01/29/2010	12/31/2016
749571-AB-1	RHP HOTEL PROPERTIES LP / RHP CORPORATE			1	4FE	4,339,238	98.7500	4,428,938	4,485,000	4,341,417	0	2,180	0	0	5.000	5.538	AO	47,342	0	11/07/2013	04/15/2021
74966*-AD-9	RPC Inc. Senior Note				2	13,778,279	110.4800	13,257,305	12,000,000	13,227,596	0	(550,684)	0	0	6.570	1.720	FA	269,370	788,400	01/01/2013	02/28/2016
74986@-AC-5	RREEF America REIT II, Inc Senior Note				1	10,998,985	102.9100	11,544,648	11,218,000	11,191,605	0	31,204	0	0	5.290	5.594	AO	125,280	593,432	08/02/2006	10/15/2014
74986@-AE-1	RREEF America REIT II, Inc Senior Note				1	2,296,475	109.0200	2,725,562	2,500,000	2,420,258	0	20,121	0	0	5.160	6.200	JD	6,450	129,000	08/02/2006	06/13/2017
74986@-AH-4	RREEF America REIT II, Inc Senior Note				1	12,650,000	107.2500	13,567,085	12,650,000	12,650,000	0	0	0	0	5.410	5.410	FA	269,944	684,365	02/09/2006	02/09/2016
74986@-AL-5	RREEF America REIT II, Inc Series B Seni				1	14,500,000	108.1300	15,679,154	14,500,000	14,500,000	0	0	0	0	4.850	4.850	MN	115,255	703,250	11/04/2010	11/02/2017
751277-AQ-7	NESTLE PURINA PETCARE CO DEBENTURES				1FE	15,418,897	130.9200	19,769,071	15,100,000	15,257,070	0	(14,312)	0	0	8.625	8.436	FA	492,008	1,302,375	03/16/1993	02/15/2022
751277-AR-5	NESTLE PURINA PETCARE CO DEBENTURES				1FE	2,669,342	129.7600	3,373,656	2,600,000	2,638,813	0	(2,856)	0	0	8.125	7.890	FA	88,021	211,250	03/16/1993	02/01/2023
755111-AF-8	RAYTHEON CO CORPORATE				1FE	16,004,865	122.5900	17,078,654	13,932,000	15,509,350	0	(73,629)	0	0	7.200	5.971	FA	378,950	1,003,104	08/29/2006	08/15/2027
755111-AP-6	RAYTHEON CO DEBENTURES				1FE	11,493,715	120.1000	12,580,894	10,475,000	11,252,109	0	(31,285)	0	0	7.000	6.225	MN	122,208	733,250	11/03/2005	11/01/2028
755111-BR-1	RAYTHEON CO CORPORATE				1FE	11,596,739	107.1500	11,947,713	11,150,000	11,542,805	0	(59,627)	0	0	4.400	3.725	FA	185,338	490,600	01/01/2013	02/15/2020
755111-BT-7	RAYTHEON CO CORPORATE				1FE	13,229,483	100.1100	13,315,149	13,300,000	13,249,255	0	6,544	0	0	3.125	3.187	AO	87,743	415,625	10/14/2010	10/15/2020
755111-BU-4	RAYTHEON CO CORPORATE	LS			1FE	26,440,326	99.6800	26,516,067	26,600,000	26,446,363	0	2,691	0	0	4.875	4.914	AO	273,758	1,296,750	10/13/2010	10/15/2040
755258@-AB-2	RE AZ Holdings, LLC Series B Senior Secu			2	2	15,150,419	114.8600	17,402,120	15,150,419	15,150,419	0	0	0	0	6.850	6.910	MJSD	2,883	1,037,804	12/22/2010	09/30/2035
75526#-AB-9	RE Gillespie 1, LLC Bridge Rate Notes			2	2Z	5,700,000	100.0000	5,700,000	5,700,000	5,700,000	0	0	0	0	1.649	2.908	FMAN	18,971	22,123	10/04/2013	10/31/2014
755260@-AB-1	RE Victor Phelan Solar One LLC Sr Secure			2	2Z	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	4.126	2.725	MJSD	2,745	1,870	09/04/2013	09/11/2014
755260@-AD-7	RE Victor Phelan Solar One LLC Senior Se			2	2Z	6,864,955	100.0000	6,864,955	6,864,955	6,864,955	0	0	0	0	4.056	0.000	FMAN	9,153	0	12/20/2013	06/30/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
755268-AE-5	RE Victor Phelan Solar One LLC Sr Note i			2	2Z	25,279,239	99.9700	25,271,583	25,279,239	25,279,239	0	0	0	0	5.600	5.634	MJSD	114,037	0	12/20/2013	09/30/2033
75605E-BX-7	REALOGY CORP CORPORATE			1	3FE	13,590	112.2500	13,470	12,000	13,233	0	(357)	0	0	7.625	4.130	JJ	422	915	01/01/2013	01/15/2020
756109-AK-0	REALTY INCOME GROUP CORPORATE				2FE	6,353,989	117.0700	7,451,499	6,365,000	6,357,873	0	917	0	0	6.750	6.772	FA	162,308	429,638	08/30/2007	08/15/2019
75719*-AE-4	Red Wing Shoe Company Senior Note			2	2	7,850,000	102.0400	8,010,006	7,850,000	7,850,000	0	0	0	0	3.500	3.514	JAJO	61,056	274,750	01/11/2011	01/11/2018
75737#-AF-5	Redfire Inc. Series C Senior Gtd Note				2	14,250,000	124.4600	17,734,923	14,250,000	14,250,000	0	0	0	0	7.990	7.990	JD	44,278	1,138,575	06/17/2009	06/17/2019
75886A-AK-4	REGENCY ENERGY CORPORATE			1	3FE	17,000,000	103.2500	17,552,500	17,000,000	17,000,000	0	0	0	0	5.750	5.750	MS	298,681	0	09/04/2013	09/01/2020
759358-AH-3	Reinalt-Thomas Corp. Senior Note			2	2	14,927,252	107.2400	15,403,715	14,364,000	14,530,073	0	(133,215)	0	0	7.875	6.843	MS	320,497	1,131,165	12/01/2010	03/19/2016
759368-AA-7	The Reinvestment Fund Note			2	5	3,568,504	104.6700	5,233,425	5,000,000	4,172,877	0	187,873	0	0	5.000	10.946	MJSD	694	250,000	04/22/2010	07/22/2019
760719-BH-6	HSBC USA INC SUB DEBENTURES				1FE	12,373,427	111.6400	13,848,739	12,405,000	12,373,966	0	3	0	0	7.200	7.218	JJ	411,846	893,160	06/30/2000	07/15/2097
760759-AH-3	REPUBLIC SERV INC NT CORPORATE	LS			2FE	7,216,067	109.9600	7,696,839	7,000,000	7,165,417	0	(23,721)	0	0	5.000	4.545	MS	116,667	350,000	10/25/2011	03/01/2020
760759-AL-4	REPUBLIC SERV INC NT CORPORATE				2FE	1,797,129	106.2600	1,843,545	1,735,000	1,777,836	0	(9,002)	0	0	3.800	3.190	MN	8,424	65,930	10/21/2011	05/15/2018
760759-AN-0	REPUBLIC SERV INC NT CORPORATE	LS		1	2FE	7,989,546	107.2500	8,580,164	8,000,000	7,989,419	0	148	0	0	5.700	5.709	MN	58,267	456,000	05/02/2011	05/15/2041
760761-AB-2	Republic Svcs CORPORATE				2FE	8,808,840	112.5200	8,763,338	7,788,000	8,554,473	0	(119,159)	0	0	5.500	3.577	MS	126,122	428,340	10/24/2011	09/15/2019
760761-AD-8	Republic Svcs CORPORATE				2FE	10,020,103	109.3800	9,750,751	8,915,000	9,802,308	0	(95,185)	0	0	5.250	3.776	MN	59,805	468,038	08/23/2011	11/15/2021
76169#-AF-0	Reyes Holdings, LLC Senior Secured Note			2	3	60,168,000	108.5500	65,311,716	60,168,000	60,168,000	0	0	0	0	6.950	7.009	JAJO	708,562	4,181,676	04/30/2008	04/30/2017
761713-AT-3	REYNOLDS AMERICAN INC CORPORATE				2FE	877,277	117.8000	1,018,961	865,000	876,695	0	(190)	0	0	7.250	7.130	JD	2,787	62,713	12/14/2010	06/15/2037
761713-AU-0	REYNOLDS AMERICAN INC CORPORATE	R			2FE	5,904,563	114.4700	6,764,947	5,910,000	5,907,388	0	584	0	0	6.750	6.763	JD	17,730	398,925	06/18/2007	06/15/2017
761713-AW-6	REYNOLDS AMERICAN INC CORPORATE				2FE	3,079,552	88.8800	3,275,305	3,685,000	3,081,791	0	2,243	0	0	4.750	5.941	MN	29,173	89,788	09/12/2013	11/01/2042
76304*-AC-7	RE Rich Family Holding Corp SRNT			2	2	20,000,000	117.8000	23,559,171	20,000,000	20,000,000	0	0	0	0	7.250	7.311	FMAN	136,944	1,450,000	02/21/2004	02/27/2020
768369-AF-7	RIVER ROCK ENTERTAINMENT CORPORATE			1	4FE	8,403,255	82.0000	9,277,480	11,314,000	8,790,454	0	218,881	0	0	9.000	15.720	MN	169,710	544,500	11/01/2013	11/01/2018
77118*-AA-5	ROC Finance LLC Senior Secured FF&E Faci			2	5*	25,607,754	100.6800	25,780,539	25,607,754	25,607,754	0	0	0	0	8.831	9.375	MON	192,058	2,200,482	02/19/2013	02/19/2017
771196-AS-1	ROCHE HOLDINGS INC CORPORATE	C			1FE	48,734,015	117.0200	53,092,392	45,369,000	47,548,358	0	(377,580)	0	0	6.000	4.909	MS	907,380	2,722,140	11/18/2010	03/01/2019
771196-AU-6	ROCHE HOLDINGS INC CORPORATE	LS			1FE	213,342,128	131.1400	223,660,775	170,557,000	212,335,729	0	(570,060)	0	0	7.000	5.199	MS	3,979,663	9,128,420	07/12/2013	03/01/2039
771367-BX-6	ROCHESTER GAS & ELECTRIC NOTES				1FE	4,944,850	97.5900	4,879,300	5,000,000	4,953,052	0	1,147	0	0	6.375	6.459	MS	106,250	318,750	09/09/2003	09/01/2033
772739-AQ-1	ROCK TENN COMPANY CORPORATE			1	3FE	193,570	95.5100	181,467	190,000	193,330	0	(241)	0	0	4.000	3.767	MS	2,533	3,800	03/26/2013	03/01/2023
773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES				1FE	23,610,186	85.9700	27,300,631	31,755,000	23,626,972	0	1,655	0	0	5.200	6.996	JJ	761,414	1,651,260	11/08/2000	01/15/2098
773903-AE-9	ROCKWELL AUTOMATION INC CORPORATE				1FE	10,936,780	116.4700	12,811,788	11,000,000	10,941,330	0	1,023	0	0	6.250	6.293	JD	57,292	687,500	11/28/2007	12/01/2037
774341-AB-7	ROCKWELL COLLINS CORPORATE	C			1FE	11,456,025	110.7700	12,738,428	11,500,000	11,472,346	0	4,140	0	0	5.250	5.300	JJ	278,396	603,750	05/01/2009	07/15/2019
774341-AE-1	ROCKWELL COLLINS CORPORATE			1	1FE	8,801,093	99.5300	8,788,304	8,830,000	8,801,078	0	(15)	0	0	3.700	3.740	JD	13,613	0	12/12/2013	12/15/2023
774341-AF-8	ROCKWELL COLLINS CORPORATE			1	1FE	16,898,387	100.3900	16,996,484	16,930,000	16,898,055	0	(332)	0	0	4.800	4.812	JD	33,860	0	12/12/2013	12/15/2043
774477-AJ-2	ROCKWOOD SPECIALTIES GRO CORPORATE			1	3FE	5,012,500	102.1200	5,106,250	5,000,000	5,011,711	0	(789)	0	0	4.625	4.568	AO	48,819	115,625	09/17/2013	10/15/2020
775198-AK-6	Rogers Group, Inc. Series A Senior Note				2	12,854,793	108.6000	13,574,326	12,500,000	12,638,339	0	(73,400)	0	0	7.090	6.424	JAJO	204,330	898,559	12/01/2010	10/10/2015
775198-AL-4	Rogers Group, Inc. Senior Note				2	1,000,000	104.7600	1,047,574	1,000,000	1,000,000	0	0	0	0	5.190	5.190	MJSD	144	52,621	06/30/2011	06/30/2021
775371-AU-1	ROHM & HAAS CO DEBENTURES	LS			3FE	38,805,178	132.5300	43,019,852	32,460,000	37,378,643	0	(185,055)	0	0	7.850	6.299	JJ	1,174,962	2,548,110	06/28/2006	07/15/2029
778296-B@-1	Ross Stores Inc Senior Note			2	1	10,000,000	119.4600	11,946,372	10,000,000	10,000,000	0	0	0	0	6.380	6.380	JD	30,128	638,000	12/14/2006	12/14/2018
780153-AJ-1	Royal Caribbean Cruises Ltd CORPORATE				3FE	79,100	115.0000	80,500	70,000	77,508	0	(1,592)	0	0	7.250	4.425	MS	1,494	5,075	01/01/2013	03/15/2018
780153-AR-3	Royal Caribbean Cruises Ltd CORPORATE				3FE	3,987,600	112.2500	4,490,000	4,000,000	3,995,896	0	1,400	0	0	7.250	7.294	JD	12,889	290,000	06/07/2006	06/15/2016
780153-AU-6	Royal Caribbean Cruises Ltd CORPORATE	LS			3FE	4,030,000	100.0000	4,000,000	4,000,000	4,028,608	0	(1,392)	0	0	5.250	5.148	MN	26,833	105,000	06/17/2013	11/15/2022
781258-B#-4	Ruddick Corporation SRNT				2	45,000,000	117.9600	53,082,345	45,000,000	45,000,000	0	0	0	0	7.550	7.550	JAJO	717,250	3,397,500	02/21/2004	07/15/2017
781258-B@-6	Ruddick Corporation SRNT				2	45,000,000	117.6800	52,954,379	45,000,000	45,000,000	0	0	0	0	7.720	7.720	JAJO	733,400	3,474,000	02/21/2004	04/15/2017
78377H-A#-0	S&C Electric Company Senior Note			2	2	4,800,000	109.9300	5,276,649	4,800,000	4,800,000	0	0	0	0	6.160	6.161	JJ	124,021	295,680	09/24/2007	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note			2	2	6,000,000	109.8100	6,588,414	6,000,000	6,000,000	0	0	0	0	6.130	6.131	JJ	154,272	367,800	09/24/2007	07/31/2022
78408L-AA-5	SC JOHNSON & SON INC CORPORATE			1	1FE	3,541,608	86.8300	3,125,956	3,600,000	3,542,117	0	509	0	0	4.000	4.094	MN	18,400	72,400	05/16/2013	05/15/2043
78412F-AP-9	SESI LLC CORPORATE			1	3FE	3,281,250	111.5000	3,345,000	3,000,000	3,261,976	0	(19,274)	0	0	7.125	5.040	JD	9,500	106,875	08/01/2013	12/15/2021
78430#-AA-0	SJWTX WTR Inc. Senior Note				1	7,500,000	123.7900	9,284,290	7,500,000	7,500,000	0	0	0	0	6.270	6.270	AO	117,563	470,250	11/02/2006	10/01/2036
784305-A*-5	SJW Corp Senior Note				1	25,000,000	106.2900	26,571,678	25,000,000	25,000,000	0	0	0	0	4.350	4.350	JD	3,021	1,087,500	06/30/2011	06/30/2021
78442F-EH-7	SLM CORP CORPORATE				3FE	2,485,400	116.5000	3,965,660	3,404,000	2,831,629	0	86,563	0	0	8.450	13.547	JD	12,784	287,638	09/29/2011	06/15/2018
78442F-EK-0	SLM CORP CORPORATE	LS			3FE	59,363	108.0000	64,800	60,000	59,711	0	125	0	0	6.250	6.500	JJ	1,625	3,750	01/11/2011	01/25/2016
78443*-AJ-0	SLBP Holding Corporation Series B Senior				3	2,741,648	102.7900	2,878,056	2,800,000	2,794,500	0	10,466	0	0	8.400	6.280	JD	653	245,739	09/19/2007	06/30/2014
78443*-AM-3	SLBP Holding Corporation Series E Senior				3	9,185,333	118.3700	11,836,963	10,000,000	9,418,662	0	65,093	0	0	8.700	9.406	JD	2,417	910,056	07/15/2009	06/30/2020
784635-AL-8	SPX CORPORATION CORPORATE	LS			3FE	8,662,250	105.2500	8,998,875	8,550,000	8,743,291	0	(22,667)	0	0	7.625	5.139	JD	28,975	518,500	11/01/2013	12/15/2014
78468V-AA-0	SPL LOGISTICS ESCROW LLC CORPORATE			1	4FE	61,480	106.2500	61,625	58,000	60,957	0	(523)	0	0	8.875	7.536	FA	2,145	5,162	01/01/2013	08/01/2020
784778-AA-6	STM Industries, Inc. Senior Secured Note			2	3	33,960,000	109.9800	37,349,405	33,960,000	33,960,000	0	0	0	0	9.100	9.270	MON	17,169	3,090,360	05/29/2009	05/29/2016
78572X-AD-3	SABRA HEALTH CARE LIMITED PART CORPORATE			1	4FE	18,872,581	97.2500	18,766,333	19,297,000	18,886,003	0	13,422	0	0	5.375	5.669	JD	86,435	541,656	11/18/2013	06/01/2023
78573A-AC-4	SABMILLER HOLDINGS INC CORPORATE				2FE	12,477,346	99.3100	10,847,749	10,923,000	12,448,755	0	(28,591)	0	0	4.950	4.106	JJ	249,317	540,689	01/01/2013	01/15/2042
786514-BA-6	SAFEWAY INC DEBENTURES				2FE	14,434,510	102.5000	14,350,363	14,000,000	14,350,887	0	(10,822)	0	0	7.250	6.993	FA	422,917	1,015,000	10/07/2003	02/01/2031
78709Y-A@-4	Saia, Inc. Senior Note			2	3	3,542,857	107.5200	3,809,288	3,542,857	3,542,857	0	0	0	0	6.170	6.169	JD	607	218,594	01/31/2008	12/31/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
78839#-AA-7	St Croix Chippewa Indns of WI Senior Not			2	3	3,278,418	103.6000	3,396,292	3,278,418	3,278,418	0	0	0	0	8.250	8.393	MON	1,503	273,475	12/29/2010	12/29/2015
790849-AJ-2	ST JUDE MEDICAL INC CORPORATE			1	2FE	27,648,160	93.3000	26,282,131	28,170,000	27,661,245	0	13,086	0	0	3.250	3.477	AO	193,278	403,705	12/10/2013	04/15/2023
790849-AK-9	ST JUDE MEDICAL INC CORPORATE	LS		1	2FE	14,904,600	94.7800	14,216,220	15,000,000	14,904,981	0	381	0	0	4.750	4.790	AO	150,417	381,979	03/21/2013	04/15/2043
792860-AJ-7	TRAVELERS COS INC CORPORATE	M			1FE	17,719,660	112.4700	19,963,869	17,750,000	17,732,773	0	5,611	0	0	6.250	6.290	JD	33,898	1,109,375	10/30/2008	06/20/2016
792860-AK-4	TRAVELERS COS INC CORPORATE				1FE	50,213,516	125.4200	54,202,500	43,215,000	49,872,712	0	(171,446)	0	0	6.750	5.494	JD	89,131	2,917,013	09/06/2012	06/20/2036
795750-AE-7	Saltchuk Resources Inc Senior Note Serie			2	2	2,285,714	101.9100	2,329,355	2,285,714	2,285,714	0	0	0	0	8.115	7.037	AO	35,551	185,486	02/21/2004	04/22/2014
795750-AF-4	Saltchuk Resources Inc Senior Note Serie			2	2	6,000,000	108.3900	6,503,643	6,000,000	6,000,000	0	0	0	0	9.175	8.281	MS	166,679	550,500	02/21/2004	09/12/2015
795750-AJ-6	Saltchuk Resources Inc Senior Secured No			2	2	7,500,000	103.9900	7,799,209	7,500,000	7,500,000	0	0	0	0	5.110	5.109	JD	23,421	383,250	06/09/2011	06/09/2026
796038-AA-5	SAMSON INVESTMENT CO CORPORATE			1	5FE	78,255	109.0000	80,660	74,000	77,821	0	(434)	0	0	10.500	8.965	FA	2,897	7,274	01/01/2013	02/15/2020
797440-BJ-2	San Diego Gas Electric Engine CORPORATE				1FE	15,030,400	119.5100	17,925,840	15,000,000	15,026,815	0	(540)	0	0	6.125	6.110	MS	270,521	918,750	07/11/2008	09/15/2037
797440-BK-9	San Diego Gas Electric Engine CORPORATE	LS			1FE	1,992,239	119.5700	1,978,846	1,655,000	1,991,912	0	(327)	0	0	6.000	4.629	JD	8,275	0	12/11/2013	06/01/2039
797440-BL-7	San Diego Gas Electric Engine CORPORATE				1FE	8,332,338	110.9800	8,045,796	7,250,000	8,294,989	0	(21,693)	0	0	5.350	4.406	MN	49,562	387,875	03/29/2012	05/15/2040
797440-BM-5	San Diego Gas Electric Engine CORPORATE	LS			1FE	4,944,850	98.8500	4,942,485	5,000,000	4,947,682	0	988	0	0	4.500	4.568	FA	85,000	225,000	08/23/2010	08/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE	LS			1FE	2,333,295	90.2100	2,092,853	2,320,000	2,333,062	0	(221)	0	0	3.950	3.916	MN	11,710	91,640	01/30/2013	11/15/2041
797440-BQ-6	San Diego Gas Electric Engine CORPORATE	LS		1	1FE	38,114,764	95.5100	33,379,836	34,950,000	38,032,198	0	(64,307)	0	0	4.300	3.778	AO	375,713	1,502,850	10/31/2012	04/01/2042
797440-BR-4	San Diego Gas Electric Engine CORPORATE			1	1FE	9,998,400	99.9500	9,995,030	10,000,000	9,998,066	0	(334)	0	0	3.600	3.602	MS	112,000	0	09/04/2013	09/01/2023
79781*-AJ-8	San Gabriel Valley Water Co. Senior Secu				1	8,120,000	120.3100	9,768,931	8,120,000	8,120,000	0	0	0	0	6.320	6.320	JJ	256,592	513,184	07/21/2006	07/01/2036
79781*-AL-3	San Gabriel Valley Water Co. Senior Secu				1	15,000,000	99.9300	14,989,905	15,000,000	15,000,000	0	0	0	0	3.750	3.750	MN	93,750	562,500	11/01/2011	11/01/2021
798237-J@-3	San Jose Water Company Senior Note				1	10,000,000	122.6200	12,261,978	10,000,000	10,000,000	0	0	0	0	5.930	5.930	MS	197,667	593,000	09/02/2003	09/01/2033
798237-K#-9	San Jose Water Company Series K Senior N				1	10,000,000	132.7000	13,270,362	10,000,000	10,000,000	0	0	0	0	6.750	6.750	MN	112,500	675,000	05/15/2009	05/15/2039
80007P-AL-3	SandRidge Energy Inc CORPORATE			1	4FE	93,075	107.7500	91,588	85,000	91,000	0	(2,075)	0	0	8.750	5.793	JJ	3,430	7,438	01/01/2013	01/15/2020
80282K-AB-2	SANTANDER HOLDINGS USA INC CORPORATE			1	2FE	124,634	103.2600	129,081	125,000	124,781	0	119	0	0	3.000	3.103	MS	1,010	3,750	09/19/2012	09/24/2015
803111-A@-2	Sara Lee Corporation Senior Note	@			2	4,803,185	99.0900	40,607,614	40,981,165	38,563,023	0	4,420,102	0	0	0.000	12.611	N/A	0	0	04/23/2007	06/30/2014
806373-D@-2	Schawk Inc Senior Note				3	4,970,000	101.2500	5,031,902	4,970,000	4,970,000	0	0	0	0	4.380	4.380	JAJO	38,700	217,686	01/27/2012	01/27/2019
806407-A#-9	Henry Schein, Inc Series 2010-A Senior N				1	12,000,000	103.1100	12,373,059	12,000,000	12,000,000	0	0	0	0	3.790	3.790	MS	150,337	454,800	09/02/2010	09/02/2020
806407-B@-0	Henry Schein, Inc Senior Note				1	25,000,000	95.2900	23,822,086	25,000,000	25,000,000	0	0	0	0	3.450	3.450	JJ	385,729	862,500	01/20/2012	01/20/2024
806605-AG-6	MERCK & CO INC BOND				1FE	60,729,354	124.6700	72,512,299	58,165,000	59,853,012	0	(43,787)	0	0	6.500	6.238	JD	315,060	3,780,725	03/29/2006	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE				1FE	32,136,426	124.6900	37,406,130	30,000,000	32,020,030	0	(48,013)	0	0	6.550	5.981	MS	578,583	1,965,000	01/18/2012	09/15/2037
806605-AJ-0	MERCK & CO INC CORPORATE				1FE	6,266,468	115.6000	5,901,513	5,105,000	5,869,224	0	(197,712)	0	0	6.000	1.804	MS	90,188	306,300	12/16/2011	09/15/2017
80689*-AM-2	Schnucks Markets Inc. Senior Note			2	4	42,830,000	103.7900	44,453,621	42,830,000	42,830,000	0	0	0	0	6.500	6.551	MJSD	46,399	2,783,950	06/25/2012	06/27/2022
80808#-AG-7	Schreiber Foods Inc Senior Note				2	5,240,000	101.5300	5,320,135	5,240,000	5,240,000	0	0	0	0	4.390	4.390	AO	56,231	0	10/03/2013	10/03/2025
80852#-AE-7	The Schwan Food Company Senior Note			2	2	23,240,000	103.4200	24,034,741	23,240,000	23,240,000	0	0	0	0	6.900	5.568	FMAN	164,810	1,603,560	02/24/2003	02/24/2015
80852#-AG-2	The Schwan Food Company Series H Senior			2	2	55,146,429	112.4200	61,997,165	55,146,429	55,146,429	0	0	0	0	7.350	7.415	FMAN	562,953	4,053,263	08/11/2008	08/11/2018
80917#-AA-8	Scorpion Power, LLC Term B			2	5	2,413,680	84.9300	3,383,904	3,984,499	2,413,680	0	0	1,432,620	0	0.000	4.354	MJSD	0	47,159	01/10/2007	11/02/2015
811065-AA-9	Scripps Networks Interactive I CORPORATE				2FE	2,496,950	103.7000	2,592,611	2,500,000	2,498,154	0	586	0	0	2.700	2.726	JD	3,000	67,500	11/28/2011	12/15/2016
81143#-AG-9	Sea Star Line, LLC Senior Secured Note			2	2	8,100,000	103.5900	8,390,954	8,100,000	8,100,000	0	0	0	0	4.310	4.332	JAJO	75,641	349,110	04/13/2011	04/13/2018
81167#-AD-7	Seabrook International, LLC Term A1			2	6	5,152,691	38.4900	5,152,691	13,388,377	5,034,500	(118,191)	0	3,441,752	0	0.000	0.000	MJSD	0	0	12/30/2013	06/30/2013
81167#-AE-5	Seabrook International, LLC Sr Secured F			2	6	4,062,302	36.4000	4,062,302	11,161,459	3,963,327	(98,975)	0	5,505,482	0	15.000	15.299	MJSD	0	0	10/01/2013	06/30/2013
81167#-AF-2	Seabrook International, LLC Revolver B			2	6	1,365,875	98.0000	1,365,875	1,393,750	1,365,875	39,673	0	27,875	0	8.241	5.659	MON	0	(247,660)	06/29/2012	01/03/2014
81211K-AK-6	SEALED AIR CORP NEW BONDS 144A				4FE	26,272,403	95.5000	23,015,500	24,100,000	25,931,296	0	(47,962)	0	0	6.875	6.196	JJ	764,003	1,656,875	04/01/2005	07/15/2033
812404-AY-7	SEARS & ROEBUCK CO NOTES				5FE	1,968,457	91.4700	1,849,532	2,022,000	2,005,146	0	3,685	0	0	6.875	7.125	AO	29,347	139,013	10/09/1997	10/15/2017
81572*-AA-6	Seedco Financial Services LN CTF - Dec 2			2	4	3,548,560	94.3100	4,715,310	5,000,000	4,022,794	0	191,347	0	0	4.750	11.076	MJSD	5,938	240,799	09/21/2011	12/23/2019
81683R-AC-8	The Seminole Tribe of Florida Senior Sec			2	2FE	50,000,000	110.4600	55,230,753	50,000,000	50,000,000	0	0	0	0	6.535	6.534	AO	816,875	3,267,500	10/12/2005	10/01/2020
81683R-AJ-3	The Seminole Tribe of Florida Senior Not			2	2FE	18,365,223	109.5000	20,109,919	18,365,223	18,365,223	0	0	0	0	7.804	7.803	AO	358,305	1,433,222	09/28/2007	10/01/2020
816851-AN-9	SEMPRA ENERGY CORPORATE				2FE	9,402,353	112.5200	9,007,250	8,005,000	8,721,215	0	(283,376)	0	0	6.500	2.652	JD	43,360	520,325	07/14/2011	06/01/2016
816851-AQ-2	SEMPRA ENERGY CORPORATE				2FE	2,996,280	100.3100	3,009,270	3,000,000	2,999,661	0	1,232	0	0	2.000	2.043	MS	17,667	60,000	03/17/2011	03/15/2014
81725T-F*-6	Sensient Tech Corp Universal F Senior No	O			2Z	3,699,973	99.2600	3,740,153	3,768,066	3,768,066	0	0	0	68,093	3.060	3.060	MN	10,249	0	11/29/2013	11/29/2023
817492-AD-3	SERENA SOFTWARE INC CORPORATE	LS		1	5FE	1,203,758	100.0000	1,203,000	1,203,000	1,202,846	0	(267)	0	0	10.375	10.359	MS	36,750	124,811	12/05/2007	03/15/2016
817565-BF-0	SERVICE CORP INTL CORPORATE				4FE	2,032,375	112.0000	2,156,000	1,925,000	2,035,290	0	(3,809)	0	0	7.000	5.124	JD	5,989	99,750	11/01/2013	06/15/2017
817565-BM-5	SERVICE CORP INTL CORPORATE				4FE	2,290,000	115.0000	2,300,000	2,000,000	2,271,755	0	(18,245)	0	0	7.625	4.420	AO	38,125	76,250	08/20/2013	10/01/2018
817565-BT-0	SERVICE CORP INTL CORPORATE				4FE	3,530,000	105.5000	4,220,000	4,000,000	3,601,140	0	15,437	0	0	7.500	8.786	AO	75,000	300,000	06/05/2008	04/01/2027
817565-BV-5	SERVICE CORP INTL CORPORATE			1	3FE	2,892,969	107.0000	2,830,150	2,645,000	2,823,303	0	(69,666)	0	0	7.000	3.091	MN	23,658	185,150	04/05/2013	05/15/2019
817565-BW-3	SERVICE CORP INTL CORPORATE			1	4FE	12,103,256	96.5000	12,062,500	12,500,000	12,115,031	0	11,775	0	0	4.500	5.035	MN	71,875	199,688	12/19/2013	11/15/2020
817565-BX-1	SERVICE CORP INTL CORPORATE			1	4FE	3,453,180	101.2500	3,478,950	3,436,000	3,452,416	0	(764)	0	0	5.375	5.274	JJ	92,343	0	08/08/2013	01/15/2022
82104#-AD-1	Sheetz, Inc. Senior Note			2	2	27,080,000	110.4300	29,904,843	27,080,000	27,080,000	0	0	0	0	6.400	6.451	MJSD	62,585	1,733,120	02/08/2008	12/18/2017
82104#-AE-9	Sheetz, Inc. Series C Senior Note			2	2	15,000,000	109.9800	16,496,441	15,000,000	15,000,000	0	0	0	0	6.240	6.288	MJSD	33,800	936,000	05/06/2008	12/18/2017
82104#-AF-6	Sheetz, Inc. Senior Note				2	4,260,000	107.3700	4,573,832	4,260,000	4,260,000	0	0	0	0	5.570	5.570	JAJO	45,479	237,282	04/22/2011	04/22/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
821048-AA-9	Sheetz, Inc. Senior Note Series A			2	2	20,000,000	106.1900	21,237,107	20,000,000	20,000,000	0	0	0	0	6.560	6.613	MJSD	47,378	1,312,000	06/22/2006	06/18/2016
824348-AN-6	SHERWIN WILLIAMS CO CORPORATE				1FE	13,212,510	102.3800	13,513,777	13,200,000	13,202,522	0	(2,693)	0	0	3.125	3.104	JD	18,333	412,500	02/09/2010	12/15/2014
824348-AP-1	SHERWIN WILLIAMS CO CORPORATE	LS			1FE	11,229,708	97.3700	10,954,249	11,250,000	11,233,094	0	3,263	0	0	1.350	1.389	JD	6,750	155,250	05/29/2013	12/15/2017
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE	LS		1	1FE	35,158,730	86.3200	31,837,771	36,883,000	35,168,537	0	9,997	0	0	4.000	4.276	JD	65,570	1,333,098	12/05/2013	12/15/2042
826418-BD-6	SIERRA PACIFIC POWER CO CORPORATE				1FE	2,996,697	111.6300	3,348,837	3,000,000	2,998,833	0	348	0	0	6.000	6.014	MN	23,000	180,000	10/10/2006	05/15/2016
82642P-A#-3	Sierra Pacific Industries Senior Note			2	3	27,500,000	109.2600	30,046,984	27,500,000	27,500,000	0	0	0	0	6.080	6.082	MS	422,644	1,667,356	03/30/2006	03/30/2020
827048-AQ-2	SILGAN HLDGS INC CORPORATE	LS		1	3FE	12,000,000	99.0000	11,880,000	12,000,000	12,000,000	0	0	0	0	5.500	5.500	FA	205,333	0	09/04/2013	02/01/2022
828807-BM-8	SIMON PROPERTY GROUP LP CORPORATE				1FE	1,198,568	106.1600	1,326,949	1,250,000	1,244,245	0	3,378	0	0	5.100	5.421	JD	2,833	63,750	09/28/2011	06/15/2015
828807-BT-3	SIMON PROPERTY GROUP LP CORPORATE			1	1FE	1,000,020	110.4300	1,104,300	1,000,000	999,898	0	0	0	0	6.100	6.100	MN	10,167	61,000	05/16/2006	05/01/2016
828807-BW-6	SIMON PROPERTY GROUP LP CORPORATE	R		1	1FE	6,181,588	110.6900	8,854,912	8,000,000	7,186,059	0	232,721	0	0	5.250	9.310	JD	35,000	420,000	10/28/2008	12/01/2016
828807-BZ-9	SIMON PROPERTY GROUP LP CORPORATE				1FE	5,895	115.7800	5,789	5,000	5,656	0	(137)	0	0	6.125	2.932	MN	26	306	03/23/2012	05/30/2018
828807-CH-8	SIMON PROPERTY GROUP LP CORPORATE			1	1FE	9,977	103.4300	10,343	10,000	9,986	0	4	0	0	2.800	2.847	JJ	117	280	11/10/2011	01/30/2017
828807-CP-0	SIMON PROPERTY GROUP LP CORPORATE	0			1FE	1,479,351	99.7800	1,512,396	1,515,690	1,510,757	0	(7)	0	31,412	2.375	2.424	OCT	8,975	0	09/25/2013	10/02/2020
82894*-AT-4	JR Simplot Senior Note				2	8,750,000	112.6500	9,856,718	8,750,000	8,750,000	0	0	0	0	6.210	6.210	MN	79,997	543,375	05/08/2007	05/08/2017
831865-C#-5	Smith A O Corporation Senior Note			2	2	6,818,182	108.2300	7,379,160	6,818,182	6,818,182	0	0	0	0	7.280	7.346	MJSD	30,333	494,985	02/21/2004	06/08/2016
831865-C*-9	Smith A O Corporation SRNT			2	2	11,363,636	111.1900	12,635,034	11,363,636	11,363,636	0	0	0	0	6.660	6.715	JAJO	189,205	756,818	07/01/1998	07/01/2018
832248-AQ-1	SMITHFIELD FOODS INC CORPORATE				3FE	1,135,000	117.2500	1,172,500	1,000,000	1,121,258	0	(13,742)	0	0	7.750	4.003	JJ	38,750	0	07/23/2013	07/01/2017
832248-AV-0	SMITHFIELD FOODS INC CORPORATE			1	3FE	13,470,313	106.0000	12,985,000	12,250,000	13,360,831	0	(109,481)	0	0	6.625	4.719	FA	306,590	405,781	06/12/2013	08/15/2022
832696-AB-4	Smucker Company J M CORPORATE				2FE	7,880,020	99.6100	7,844,322	7,875,000	7,878,750	0	(451)	0	0	3.500	3.492	AO	58,188	275,625	10/18/2011	10/15/2021
832696-B#-4	Smucker Company J M Senior Note			2	2	14,000,000	101.5800	14,221,849	14,000,000	14,000,000	0	0	0	0	4.780	4.780	FA	278,833	669,200	05/27/2004	06/01/2014
832696-C*-7	Smucker Company J M Senior Note			2	2	14,813,750	110.8500	16,421,626	14,813,750	14,813,750	0	0	0	0	5.550	5.551	AO	205,541	822,163	05/31/2007	04/01/2022
832696-D*-6	Smucker Company J M Senior Note			2	2	101,390,000	105.9200	107,397,282	101,390,000	101,390,000	0	0	0	0	4.500	4.500	JD	380,213	4,562,550	06/15/2010	06/01/2025
832ESC-9C-3	SMURFIT-STONE CONTAINER ENTER CORPORATE			1	6FE	0	0.1000	125	125,000	0	0	0	0	0	8.000	0.000	MS	0	0	07/01/2010	03/15/2017
83408#-AD-2	Sokolin LLC Term B			2	4Z	10,000,000	96.4300	9,643,403	10,000,000	10,000,000	0	0	0	0	30.417	6.051	MJSD	55,000	611,111	08/25/2010	06/30/2016
835495-AH-5	SONOCO PRODUCTS CO. CORPORATE				2FE	7,955,068	106.8500	8,548,160	8,000,000	7,987,635	0	4,473	0	0	5.625	5.692	JD	20,000	450,000	02/11/2005	06/15/2016
835495-AK-8	SONOCO PRODUCTS CO. CORPORATE			1	2FE	6,395,638	100.7700	6,474,663	6,425,000	6,400,663	0	2,512	0	0	4.375	4.432	MN	46,849	281,094	10/20/2011	11/01/2021
837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	19,253,785	123.7600	23,204,569	18,750,000	19,173,406	0	(13,328)	0	0	6.625	6.406	FA	517,578	1,242,188	11/02/2006	02/01/2032
837004-BW-9	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	4,983,850	112.4500	5,622,650	5,000,000	4,986,239	0	311	0	0	5.800	5.822	JJ	133,722	290,000	01/15/2003	01/15/2033
837004-BX-7	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	13,212,208	106.9800	14,329,368	13,395,000	13,244,657	0	4,196	0	0	5.300	5.393	MN	90,714	709,935	01/23/2004	05/15/2033
837004-CB-4	SOUTH CAROLINA ELEC & GAS CO CORPORATE	LS			1FE	10,463,420	116.9900	12,868,597	11,000,000	10,504,457	0	8,499	0	0	6.050	6.420	JJ	306,869	665,500	06/17/2008	01/15/2038
837004-CC-2	SOUTH CAROLINA ELEC & GAS CO CORPORATE				1FE	498,565	119.4200	597,097	500,000	499,165	0	133	0	0	6.500	6.538	MN	5,417	32,500	09/25/2008	11/01/2018
837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE				1FE	6,448,910	106.5400	6,925,230	6,500,000	6,451,837	0	813	0	0	5.500	5.554	JD	15,889	357,500	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE			1	1FE	7,139,033	109.0700	7,711,171	7,070,000	7,136,173	0	(1,148)	0	0	5.450	5.382	FA	160,548	385,315	05/17/2011	02/01/2041
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE	LS		1	1FE	2,393,012	92.8800	2,224,478	2,395,000	2,393,002	0	34	0	0	4.350	4.355	FA	43,409	104,183	01/23/2012	02/01/2042
83701#-AB-0	South Carolina Generating Comp Senior No			2	2	41,436,461	110.5700	45,673,739	41,308,667	41,368,411	0	(4,864)	0	0	5.490	5.493	FMAN	377,974	2,267,846	03/30/2004	02/01/2024
83701#-AC-8	South Carolina Generating Comp Series 20				2	86,151,434	115.6000	92,483,630	80,000,000	83,626,819	0	(718,970)	0	0	6.060	4.941	MJSD	390,533	4,834,533	04/01/2010	06/01/2018
83701#-AD-6	South Carolina Generating Comp Series 20				2	92,884,355	115.6200	92,493,970	80,000,000	87,996,767	0	(1,643,709)	0	0	6.060	3.616	MJSD	390,533	4,834,533	12/01/2010	06/01/2018
84055*-AB-4	South Texas Electric Coop First Mortgage			2	1	65,250,000	117.2600	76,514,318	65,250,000	65,250,000	0	0	0	0	5.980	5.979	JJ	1,950,975	3,901,950	11/19/2009	01/01/2040
84167#-AC-3	Southeastern Freight Lines, In Senior No			2	2	3,090,000	104.1600	3,218,495	3,090,000	3,090,000	0	0	0	0	5.020	5.019	JD	431	155,118	06/30/2011	06/30/2023
842400-ES-8	SOUTHERN CAL EDISON CORPORATE				1FE	7,343,010	116.8100	8,469,046	7,250,000	7,327,506	0	(1,989)	0	0	6.000	5.908	JJ	200,583	435,000	02/11/2004	01/15/2034
842400-EU-3	SOUTHERN CAL EDISON CORPORATE				1FE	11,116,868	105.0300	10,713,427	10,200,000	10,710,908	0	(405,960)	0	0	4.650	0.620	AO	118,575	474,300	01/01/2013	04/01/2015
842400-EV-1	SOUTHERN CAL EDISON CORPORATE				1FE	3,553,176	114.0800	3,764,647	3,300,000	3,535,455	0	(5,974)	0	0	5.750	5.191	AO	47,438	189,750	11/16/2010	04/01/2035
842400-EZ-2	SOUTHERN CAL EDISON CORPORATE				1FE	24,532,536	110.9200	27,379,637	24,685,000	24,552,735	0	2,946	0	0	5.550	5.592	JJ	631,730	1,370,018	12/01/2005	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON CORPORATE	LS			1FE	2,211,829	108.8000	2,741,837	2,520,000	2,239,831	0	6,008	0	0	5.350	6.300	JJ	62,167	134,820	09/23/2008	07/15/2035
842400-FC-2	SOUTHERN CAL EDISON CORPORATE	LS			1FE	25,344,620	111.9500	28,226,012	25,214,000	25,356,265	0	(4,966)	0	0	5.625	5.573	FA	590,953	1,418,288	11/23/2010	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORPORATE				1FE	28,719,330	111.0400	31,091,920	28,000,000	28,705,604	0	(20,164)	0	0	5.550	5.341	JJ	716,567	1,554,000	01/26/2012	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON CORPORATE	LS			1FE	22,061,254	116.3900	21,205,930	18,220,000	21,879,984	0	(86,258)	0	0	5.950	4.548	FA	451,704	1,084,090	01/23/2012	02/01/2038
842400-FJ-7	SOUTHERN CAL EDISON CORPORATE	LS			1FE	2,605,118	114.4800	2,999,235	2,620,000	2,611,907	0	1,462	0	0	5.500	5.575	FA	54,438	144,100	08/11/2008	08/15/2018
842400-FL-2	SOUTHERN CAL EDISON CORPORATE				1FE	16,265,684	117.4200	19,257,028	16,400,000	16,272,509	0	2,063	0	0	6.050	6.110	MS	292,148	992,200	03/17/2009	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON CORPORATE	LS			1FE	22,167,963	110.4500	24,096,527	21,817,000	22,162,588	0	(8,110)	0	0	5.500	5.376	MS	353,314	1,199,935	01/01/2013	03/15/2040
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	LS		1	1FE	20,210,513	97.0500	19,846,296	20,450,000	20,214,865	0	1,861	0	0	4.500	4.575	MS	306,750	582,750	11/15/2013	09/01/2040
842400-FV-0	SOUTHERN CAL EDISON CORPORATE	LS		1	1FE	12,352,250	90.3300	11,291,239	12,500,000	12,356,343	0	2,648	0	0	4.050	4.119	MS	149,063	506,250	03/08/2012	03/15/2042
842400-FW-8	SOUTHERN CAL EDISON CORPORATE			1	1FE	9,940,300	88.1500	8,815,380	10,000,000	9,940,794	0	494	0	0	3.900	3.934	MS	114,833	203,667	03/04/2013	03/15/2043
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE			1	1FE	7,130,602	100.0800	7,185,428	7,180,000	7,130,306	0	(295)	0	0	4.650	4.693	AO	82,540	0	09/25/2013	10/01/2043
842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE				1FE	22,445,325	107.0000	24,075,068	22,500,000	22,446,442	0	887	0	0	5.125	5.141	MN	147,344	1,153,125	11/15/2010	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE	LS		1	1FE	21,427,087	88.2000	18,949,211	21,485,000	21,427,761	0	674	0	0	3.750	3.765	MS	237,230	792,259	01/31/2013	09/15/2042
84265V-AA-3	SOUTHERN COPPER CORP CORPORATE				2FE	27,350,276	104.2100	28,391,170	27,245,000	27,340,994	0	(2,015)	0	0	7.500	7.465	JJ	874,110	2,043,375	07/30/2007	07/27/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE				2FE	12,917,579	96.8300	10,389,462	10,730,000	12,880,627	0	(36,951)	0	0	6.750	5.324	AO	150,891	724,275	01/01/2013	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE				2FE	1,517,724	81.1000	1,265,124	1,560,000	1,518,019	0	295	0	0	5.250	5.435	MN	12,058	81,900	04/30/2013	11/08/2042
84314#-AB-7	Southern Illinois Power Cooper Series A			2	2	94,642,857	108.2900	102,486,135	94,642,857	94,642,857	0	0	0	0	5.750	5.750	JD	241,865	5,441,964	07/01/2010	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se			2	2	40,526,316	105.7200	42,844,340	40,526,316	40,526,316	0	0	0	0	5.500	5.499	MS	656,301	2,228,947	02/18/2011	03/15/2041
84338*-AA-5	Southern Montana Elec G&T Coop Sr 1st MT			2	6*	27,164,228	58.7600	27,164,228	46,231,462	27,164,228	517,363	(84,838)	9,285,516	0	8.000	10.489	FMAN	0	0	02/26/2010	02/26/2040
84345P-AB-8	SOUTHERN NAT GAS CO CORPORATE			1	2FE	5,100,000	102.7000	5,237,873	5,100,000	5,100,000	0	0	0	0	4.400	4.399	JD	9,973	224,400	10/06/2011	06/15/2021
844730-AG-6	SOUTHTRUST CORP BOND				1FE	4,892,356	102.3600	5,015,738	4,900,000	4,899,239	0	753	0	0	5.800	5.820	JD	12,631	284,200	05/19/2004	06/15/2014
844895-AW-2	SOUTHWEST GAS CORP CORPORATE			1	2FE	3,145,309	101.7200	3,188,963	3,135,000	3,145,041	0	(268)	0	0	4.875	4.854	AO	36,934	0	10/01/2013	10/01/2043
845331-A*-8	SouthWest Water Company Senior Secured N			2	2FE	30,500,000	116.5000	35,533,695	30,500,000	30,500,000	0	0	0	0	6.540	6.539	MS	598,410	1,994,700	09/13/2010	09/13/2035
845437-BM-3	SOUTHWESTERN ELEC POWER CORPORATE			1	2FE	746,918	97.5300	731,487	750,000	747,408	0	268	0	0	3.550	3.599	FA	10,058	26,625	01/31/2012	02/15/2022
845743-BL-6	SOUTHWESTERN PUB SVC NT CORPORATE				2FE	8,936,270	110.6600	9,959,535	9,000,000	8,942,077	0	1,143	0	0	6.000	6.052	AO	135,000	540,000	10/03/2006	10/01/2036
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE			1	1FE	4,218,011	96.2500	3,883,599	4,035,000	4,211,670	0	(3,570)	0	0	4.500	4.225	FA	68,595	175,500	08/13/2013	08/15/2041
846038-AC-7	Southwire Company Senior Note				2	11,285,000	105.7600	11,934,410	11,285,000	11,285,000	0	0	0	0	5.100	5.100	JAJO	99,120	575,535	07/29/2005	07/29/2015
846038-AD-5	Southwire Company Senior Note				2	53,040,000	110.3700	58,540,332	53,040,000	53,040,000	0	0	0	0	6.020	6.020	MJSD	168,520	3,193,008	06/12/2006	06/12/2016
84611#-AD-3	Sovran Slf Stor Inc Acquis Ltd Senior No				2	17,500,000	105.6600	18,490,178	17,500,000	17,500,000	0	0	0	0	5.540	5.540	FA	393,186	969,500	08/05/2011	08/05/2021
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC CORPORATE				2FE	13,525,881	113.1800	15,335,909	13,550,000	13,536,366	0	2,386	0	0	6.200	6.224	AO	177,354	840,100	04/07/2008	04/15/2018
84756N-AC-3	SPECTRA ENERGY PARTNERS LP CORPORATE			1	2FE	329,436	101.3600	334,496	330,000	329,455	0	19	0	0	2.950	2.987	MS	2,596	0	09/16/2013	09/25/2018
84756N-AE-9	SPECTRA ENERGY PARTNERS LP CORPORATE			1	2FE	3,820,219	106.9000	4,089,093	3,825,000	3,819,819	0	(400)	0	0	5.950	5.959	MS	60,690	0	09/16/2013	09/25/2043
84761#-AA-7	Spectrum Arena Limited Partner SRNT			2	2	16,551,090	112.3400	15,977,895	14,222,758	14,752,032	0	(167,540)	0	0	10.210	7.715	MJSD	68,573	1,472,312	10/01/2006	09/15/2016
84761#-AH-2	Spectrum Arena Limited Partner SRNT			2	2	7,260,000	109.6000	7,956,806	7,260,000	7,260,000	0	0	0	0	8.270	8.353	MJSD	28,352	608,741	09/03/1997	09/15/2016
84761#-AJ-8	Spectrum Arena Limited Partner SRNT			2	2	1,222,189	108.5000	1,299,771	1,197,976	1,211,593	0	(4,605)	0	0	7.570	6.794	MJSD	4,282	91,946	11/01/2011	09/15/2016
84762L-AL-9	SPECTRUM BRANDS INC CORPORATE			1	4FE	114,612	107.6200	114,083	106,000	113,363	0	(1,250)	0	0	6.750	4.855	MS	2,107	3,578	03/22/2013	03/15/2020
85171R-AA-2	SPRINGLEAF FINANCE CORP CORP				4FE	89,500	109.3000	109,300	100,000	91,244	0	1,744	0	0	6.900	9.611	JD	307	6,900	01/01/2013	12/15/2017
852060-AD-4	SPRINT CAPITAL CORP COMPANY GUARNT				4FE	8,216,250	94.2500	7,917,000	8,400,000	8,219,622	0	3,372	0	0	6.875	7.110	MN	73,792	288,750	06/21/2013	11/15/2028
852060-AG-7	SPRINT CAPITAL CORP COMPANY GUARNT	LS			4FE	28,848,741	109.2500	29,966,183	27,429,000	28,945,387	0	(35,105)	0	0	6.900	5.670	MN	315,434	389,988	11/01/2013	05/01/2019
852060-AT-9	SPRINT CAPITAL CORP COMPANY GUARNT				4FE	13,533,647	107.2500	11,368,500	10,600,000	13,176,006	0	(74,019)	0	0	8.750	6.537	MS	273,097	927,500	08/22/2008	03/15/2032
852061-AD-2	SPRINT NEXTEL CORP CORPORATE	LS			4FE	2,951,813	109.1200	2,979,113	2,730,000	2,940,367	0	(11,446)	0	0	6.000	3.210	JD	13,650	81,900	11/01/2013	12/01/2016
852061-AK-6	SPRINT NEXTEL CORP CORPORATE				3FE	376,675	120.5000	367,525	305,000	365,725	0	(10,950)	0	0	9.000	4.412	MN	3,508	27,450	01/01/2013	11/15/2018
852061-AQ-3	SPRINT NEXTEL CORP CORPORATE				3FE	84,863	111.5000	81,395	73,000	83,417	0	(1,445)	0	0	7.000	4.336	MS	1,703	5,110	01/01/2013	03/01/2020
852212-AD-1	Square Butte Electric SRNT			2	2FE	45,000,000	115.4600	51,955,904	45,000,000	45,000,000	0	0	0	0	6.790	6.787	JJ	1,527,750	3,055,500	05/29/1998	01/01/2024
85375C-AX-9	STANDARD PAC CORP NEW CORPORATE	LS			4FE	13,597,500	117.5000	14,100,000	12,000,000	13,448,408	0	(149,092)	0	0	8.375	5.247	MN	128,417	502,500	06/24/2013	05/15/2018
85375C-BB-6	STANDARD PAC CORP NEW CORPORATE	LS			4FE	2,245,000	116.5000	2,330,000	2,000,000	2,237,700	0	(7,300)	0	0	8.375	6.261	JJ	77,236	0	09/17/2013	01/15/2021
85375C-BD-2	STANDARD PAC CORP NEW CORPORATE	LS		1	4FE	4,030,000	104.2500	4,170,000	4,000,000	4,029,085	0	(915)	0	0	6.250	6.126	JD	11,111	89,583	09/25/2013	12/15/2021
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE				1FE	12,157,499	101.5000	12,413,857	12,230,000	12,160,553	0	1,159	0	0	5.200	5.239	MS	211,987	635,960	10/19/2010	09/01/2040
855244-AD-1	STARBUCKS CORP CORPORATE			1	1FE	36,387,042	99.9400	36,526,331	36,550,000	36,389,936	0	2,894	0	0	3.850	3.903	AO	449,514	0	10/17/2013	10/01/2023
85571N-AB-5	STARZ LLC & STARZ FINANCE CORP CORPORATE			1	3FE	1,654,125	102.2500	1,687,125	1,650,000	1,653,628	0	(497)	0	0	5.000	4.932	MS	24,292	41,250	06/10/2013	09/15/2019
85590A-AL-8	STARWOOD HOTELS & RESORTS WOR CORPORATE				2FE	354,024	115.7400	347,224	300,000	351,034	0	(2,990)	0	0	6.750	2.607	MN	2,588	10,125	09/18/2013	05/15/2018
85590A-AN-4	STARWOOD HOTELS & RESORTS WOR CORPORATE				2FE	312,045	119.4200	298,538	250,000	303,512	0	(8,106)	0	0	7.150	3.155	JD	1,490	17,875	12/07/2012	12/01/2019
857477-AE-3	STATE STREET CORP CORPORATE				1FE	1,302,419	101.6000	1,264,895	1,245,000	1,250,477	0	(13,088)	0	0	4.300	3.211	MN	4,610	53,535	10/22/2009	05/30/2014
857477-AG-8	STATE STREET CORP CORPORATE	LS			1FE	9,965,500	108.1000	10,810,265	10,000,000	9,973,190	0	3,044	0	0	4.375	4.418	MS	138,542	437,500	03/02/2011	03/07/2021
857477-AK-9	STATE STREET CORP CORPORATE				1FE	316,797	96.9300	315,029	325,000	317,159	0	362	0	0	1.350	1.928	MN	561	2,194	10/09/2013	05/15/2018
857477-AM-5	STATE STREET CORP CORPORATE				1FE	3,720,552	99.2100	3,710,596	3,740,000	3,720,584	0	32	0	0	3.700	3.763	MN	16,144	0	12/12/2013	11/20/2023
857555-AP-1	STATER BROS HLDGS INC STATER BROS HLDGS				4FE	460,750	100.2500	476,197	475,000	471,843	0	2,167	0	0	7.750	8.288	AO	7,772	36,813	09/05/2007	04/15/2015
858586-H*-4	Stepan Co Series 2010-A Senior Note			2	2FE	10,400,000	108.1800	11,251,015	10,400,000	10,400,000	0	0	0	0	5.880	5.879	JD	50,960	611,520	06/01/2010	06/01/2022
858586-H@-2	Stepan Co Senior Note			2	2FE	22,500,000	101.6500	22,870,869	22,500,000	22,500,000	0	0	0	0	4.860	4.860	MN	182,250	1,093,500	11/01/2011	11/01/2023
858912-AE-8	Stericycle Inc Promissory Note				2	349,910	102.1900	357,577	349,910	349,910	0	0	0	0	4.500	4.500	NOV	2,330	15,746	06/22/2009	11/08/2014
859152-B@-8	Steris Corp Senior Notes, Series A-2				1	6,000,000	114.9700	6,898,332	6,000,000	6,000,000	0	0	0	0	6.330	6.330	FA	143,480	379,800	08/15/2008	08/15/2018
860370-AM-7	STEWART ENTERPRISES CORPORATE	LS		1	4FE	1,203,100	106.0000	1,203,100	1,135,000	1,201,770	0	(1,330)	0	0	6.500	2.808	AO	15,575	0	12/18/2013	04/15/2019
861ESC-9Z-6	SMURFIT STONE CONTAINER CORP SENIOR NOTE				6FE	0	0.1000	1,500	1,500,000	0	0	0	0	0	8.375	0.000	JJ	0	0	07/01/2010	07/01/2012
863667-AA-9	STRYKER CORP CORPORATE	C			1FE	10,269,771	102.5300	10,213,859	9,962,000	10,036,335	0	(70,043)	0	0	3.000	2.268	JJ	137,808	298,860	07/26/2010	01/15/2015
863667-AB-7	STRYKER CORP CORPORATE				1FE	3,004,770	107.9600	3,238,799	3,000,000	3,003,108	0	(448)	0	0	4.375	4.355	JJ	60,521	131,250	01/22/2010	01/15/2020
863667-AE-1	STRYKER CORP CORPORATE			1	1FE	12,836,556	89.2000	11,506,801	12,900,000	12,837,106	0	550	0	0	4.100	4.128	AO	132,225	273,265	06/04/2013	04/01/2043
864486-AG-0	Suburban Propane Partners, LP CORPORATE	LS		1	3FE	7,707,026	109.0000	7,805,490	7,161,000	7,672,873	0	(34,153)	0	0	7.375	5.702	FA	220,052	0	08/08/2013	08/01/2021
866762-AK-3	SUN INC. DEBENTURES				2FE	9,910,900	116.7600	11,676,208	10,000,000	9,938,591	0	3,109	0	0	9.000	9.087	MN	150,000	900,000	10/25/1994	11/01/2024
86680W-AA-3	SUN MERGER SUB INC CORPORATE			1	4FE	2,540,625	104.7500	2,618,750	2,500,000	2,536,615	0	(4,010)	0	0	5.250	4.799	FA	55,052	0	07/19/2013	08/01/2018
86680W-AB-1	SUN MERGER SUB INC CORPORATE			1	4FE	2,400,000	102.5000	2,460,000	2,400,000	2,400,000	0	0	0	0	5.875	5.875	FA	59,142	0	07/19/2013	08/01/2021
86708*-AA-2	Sunbelt Chlor Alkali Partnersh Gtd Secd			2	3	4,761,875	112.2200	5,330,659	4,750,000	4,759,045	0	(1,399)	0	0	7.230	7.144	JD	8,586	343,425	09/22/2010	12/22/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
86708*-AB-0	Sunbelt Chlor Alkali Partnersh Gtd Secd			2	3	4,761,875	112.2200	5,330,659	4,750,000	4,759,045	0	(1,399)	0	0	7.230	7.144	JD	8,586	343,425	09/22/2010	12/22/2017
000000-00-0	SUNGARD DATA SYS INC			2	3Z	18,899,727	100.7500	18,956,756	18,815,639	18,880,216	0	(19,511)	0	0	14.728	3.955	MJSD	46,104	256,084	11/01/2013	03/06/2020
86787E-AN-7	SUNTRUST BKS INC CORPORATE			1	2FE	1,096,183	90.6700	997,344	1,100,000	1,096,383	0	200	0	0	2.750	2.790	MN	5,042	15,125	04/26/2013	05/01/2023
867914-AZ-6	SUNTRUST BANKS INC CORPORATE	R			2FE	9,999,200	113.2500	11,325,240	10,000,000	9,998,604	0	80	0	0	6.000	6.001	MS	183,333	600,000	09/05/2007	09/11/2017
867914-BF-9	SUNTRUST BANKS INC CORPORATE			1	2FE	524,554	99.4700	522,219	525,000	524,561	0	7	0	0	2.350	2.368	MN	2,262	0	10/22/2013	11/01/2018
870755-AB-1	SWIFT SERVICES HOLDINGS INC CORPORATE			1	4FE	49,388	111.2500	50,063	45,000	48,276	0	(1,112)	0	0	10.000	6.898	MN	575	4,500	01/01/2013	11/15/2018
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE				1FE	83,682	85.9300	73,044	85,000	83,703	0	22	0	0	4.250	4.343	JD	251	3,613	11/29/2012	12/06/2042
87161C-AG-0	SYNOVUS FINL CORP 144A				4FE	339,055	103.2500	516,250	500,000	417,994	0	18,611	0	0	5.125	9.784	JD	1,139	25,625	08/29/2005	06/15/2017
871829-AQ-0	SYSCO CORP CORPORATE	C			1FE	33,607,264	91.3500	30,834,710	33,755,000	33,625,762	0	13,059	0	0	2.600	2.651	JD	46,319	877,630	02/20/2013	06/12/2022
872188-AB-9	TA-High Desert, LLC Bridge Loan Term			2	2Z	2,267,161	99.9700	2,266,549	2,267,161	2,267,161	0	0	0	0	0.792	3.213	FMAN	2,073	50,160	01/23/2013	02/03/2014
872287-AC-1	TCI COMMUNICATIONS INC DEBENTURES				1FE	107,278	112.4700	112,466	100,000	101,215	0	(701)	0	0	8.750	7.910	FA	3,646	8,750	08/18/2000	08/01/2015
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES				1FE	5,559,950	129.5500	6,477,405	5,000,000	5,427,642	0	(22,134)	0	0	7.875	6.825	FA	148,750	393,750	09/07/2006	02/15/2026
872540-AM-1	T J X COMPANIES INC NEW CORPORATE				1FE	3,586,173	118.9800	3,634,723	3,055,000	3,387,460	0	(54,395)	0	0	6.950	4.606	AO	44,824	212,323	02/03/2010	04/15/2019
872540-AN-9	T J X COMPANIES INC NEW CORPORATE				1FE	19,421,983	105.4800	19,829,601	18,800,000	18,985,985	0	(110,146)	0	0	4.200	3.564	FA	298,293	789,600	11/23/2009	08/15/2015
872540-AP-4	T J X COMPANIES INC NEW CORPORATE			1	1FE	14,012,518	90.5100	12,694,552	14,025,000	14,013,122	0	604	0	0	2.500	2.510	MN	44,802	187,974	04/29/2013	05/15/2023
000000-00-0	TPF GENERATION HOLDINGS, LLC Bank Loan			2	4FE	140,868	100.5000	141,573	140,868	140,868	0	0	0	0	4.816	4.782	MJSD	19	2,285	05/09/2013	12/31/2017
872649-BH-0	TRW INC DEBENTURES				2FE	7,863,985	119.2900	9,761,173	8,183,000	7,929,402	0	7,721	0	0	7.750	8.101	JD	52,849	634,183	01/02/2001	06/01/2029
87264M-AA-7	TRW AUTOMOTIVE INC CORPORATE	R			2FE	605,000	101.0000	1,010,000	1,000,000	974,633	0	103,209	0	0	7.000	19.433	MS	20,611	70,000	01/08/2009	03/15/2014
87264M-AB-5	TRW AUTOMOTIVE INC CORPORATE	R			2FE	5,062,063	114.7500	6,024,375	5,250,000	5,300,441	0	42,564	0	0	7.250	6.759	MS	112,073	235,625	11/01/2013	03/15/2017
87264M-AJ-8	TRW AUTOMOTIVE INC CORPORATE				2FE	6,258,758	101.0000	6,533,690	6,469,000	6,265,276	0	6,519	0	0	4.500	5.028	MS	97,035	0	09/12/2013	03/01/2021
87265C-AU-4	T R W INC SENIOR NOTES				2FE	19,271,826	127.7900	21,340,596	16,700,000	18,055,676	0	(134,165)	0	0	9.375	7.883	AO	330,521	1,565,625	06/15/2000	04/15/2021
87315#-AA-1	TX Solar I LLC Senior Note			2	3	13,427,175	118.8000	15,951,603	13,427,175	13,427,175	0	0	0	0	7.250	7.313	MJSD	2,704	973,470	05/28/2010	06/30/2035
87408#-AA-9	TAL Intl Container Corp Senior Note			2	2	3,101,204	111.6800	3,463,425	3,101,204	3,101,204	0	0	0	0	6.800	6.893	MON	6,444	210,882	05/20/2010	05/20/2017
87408#-AB-7	TAL Intl Container Corp Senior Note			2	2FE	87,075,000	102.1400	88,943,172	87,075,000	87,075,000	0	0	0	0	5.410	5.409	AO	798,212	4,710,758	04/12/2012	04/30/2024
87422#-AB-9	Talent Acquisitions, LLC Term			2	4	340,499	98.7800	336,356	340,499	340,499	0	0	0	0	0.847	7.091	FMAN	66	26,936	05/02/2011	05/02/2016
87422#-AD-5	Talent Acquisitions, LLC Senior Workers			2	4	13,960,366	98.9200	13,809,486	13,960,366	13,960,366	0	0	0	0	11.164	7.417	MON	128,102	755,595	09/27/2013	05/02/2015
875127-AV-4	Tampa Electric CORPORATE	LS			2FE	11,709,045	120.8000	13,438,844	11,125,000	11,651,352	0	(10,763)	0	0	6.550	6.157	MN	93,110	728,688	10/18/2007	05/15/2036
875127-AW-2	Tampa Electric CORPORATE				2FE	7,556,908	115.8200	8,802,062	7,600,000	7,560,158	0	733	0	0	6.150	6.192	MN	59,723	467,400	05/22/2007	05/15/2037
875127-BA-9	Tampa Electric CORPORATE			1	2FE	7,948,003	89.9900	7,171,916	7,970,000	7,948,568	0	389	0	0	4.100	4.116	JD	14,523	326,770	05/31/2012	06/15/2042
87612B-AN-2	TARGA RESOURCES PARTNERS LP CORPORATE	LS		1	3FE	2,996,250	89.5000	2,685,000	3,000,000	2,996,310	0	60	0	0	4.250	4.265	MN	16,292	64,104	05/10/2013	11/15/2023
87612E-AF-3	TARGET CORP DEBENTURES				1FE	4,503,412	121.9100	5,345,885	4,385,000	4,481,891	0	(3,133)	0	0	7.000	6.775	JJ	141,538	306,950	11/07/2005	07/15/2031
87612E-AK-2	TARGET CORP DEBENTURES				1FE	36,922,023	117.0800	41,598,240	35,530,000	36,705,487	0	(34,036)	0	0	6.350	6.049	MN	376,026	2,256,155	10/17/2006	11/01/2032
87612E-AR-7	TARGET CORP CORPORATE				1FE	36,627,975	120.0000	43,485,381	36,237,000	36,601,503	0	(7,315)	0	0	6.500	6.414	AO	497,252	2,355,405	03/17/2010	10/15/2037
87612E-AU-0	TARGET CORP CORPORATE				1FE	27,877,726	125.4200	31,215,435	24,889,000	27,689,566	0	(55,428)	0	0	7.000	6.083	JJ	803,362	1,742,230	07/19/2010	01/15/2038
87612E-BA-3	TARGET CORP CORPORATE				1FE	17,054,491	86.3100	14,327,961	16,600,000	17,045,990	0	(8,502)	0	0	4.000	3.844	JJ	332,000	673,222	01/01/2013	07/01/2042
877249-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE			1	4FE	3,117,300	110.0000	3,140,500	2,855,000	3,104,250	0	(13,050)	0	0	7.750	5.049	AO	46,711	4,263	10/16/2013	04/15/2020
877249-AC-6	TAYLOR MORRISON COMMUNITIES IN CORPORATE			1	4FE	11,208,570	97.2500	11,358,800	11,680,000	11,223,403	0	14,833	0	0	5.250	5.916	AO	129,453	262,660	11/21/2013	04/15/2021
87875U-AC-6	TECO FINANCE INC CORP	R			2FE	4,721,799	105.6700	4,918,892	4,655,000	4,669,707	0	(10,624)	0	0	6.750	6.489	MN	52,369	314,213	05/13/2008	05/01/2015
87875U-AH-5	TECO FINANCE INC CORPORATE	R			2FE	12,866,063	115.6200	15,078,978	13,042,000	12,955,865	0	18,733	0	0	6.572	6.767	MN	142,853	857,120	05/13/2008	11/01/2017
87936#-AF-9	Teleflora LLC Series F Senior Note			2	3	114,290,000	104.3400	119,252,102	114,290,000	114,290,000	0	0	0	0	4.660	4.687	MJSD	103,559	5,325,914	06/24/2010	06/24/2016
879360-A#-2	Teledyne Technologies Inc Series C Senio				2	3,500,000	112.3000	3,930,465	3,500,000	3,500,000	0	0	0	0	5.300	5.300	MS	54,619	185,500	09/15/2010	09/15/2020
88031N-AA-5	TENASKA ALABAMA PARTNERS LP CORPORATE			2	3FE	240,396	107.0000	336,974	314,929	263,384	0	5,123	0	0	7.000	11.445	MJSD	61	22,178	06/29/2005	06/30/2021
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND			2	2FE	10,709,400	106.6900	11,425,929	10,709,400	10,709,400	0	0	0	0	6.119	6.164	MJSD	1,820	655,308	04/29/2004	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A			2	2FE	4,624,151	108.1000	4,998,721	4,624,151	4,624,151	0	0	0	0	6.125	6.171	MJSD	787	283,229	10/09/2003	03/30/2023
88033G-BP-4	TENET HEALTHCARE CORP CORP				3FE	5,597,063	110.7500	5,731,313	5,175,000	5,553,273	0	(43,790)	0	0	6.250	4.541	MN	53,906	229,688	07/03/2013	11/01/2018
88033G-CA-6	TENET HEALTHCARE CORP CORPORATE	LS			4FE	5,725,000	94.0000	5,405,000	5,750,000	5,726,567	0	1,567	0	0	4.375	4.437	JJ	147,444	0	05/28/2013	10/01/2021
880345-B#-9	Tennant Company Senior Note			2	2	2,030,000	105.1500	2,134,626	2,030,000	2,030,000	0	0	0	0	4.100	4.120	MJSD	694	83,230	06/28/2011	06/28/2021
880345-B@-1	Tennant Company Senior Notes			2	2	7,000,000	104.3900	7,307,224	7,000,000	7,000,000	0	0	0	0	4.000	4.018	MJSD	17,889	280,000	03/08/2011	03/08/2018
880394-AB-7	PACTIV CORP DEBENTURES				5FE	14,683,506	93.7500	13,125,000	14,000,000	14,470,553	0	(24,196)	0	0	7.950	7.515	JD	49,467	1,113,000	09/25/2000	12/15/2025
880394-AD-3	PACTIV CORP DEBENTURES				5FE	1,565,046	107.2500	1,930,500	1,800,000	1,718,277	0	19,040	0	0	8.125	9.700	JD	6,500	146,250	04/20/2000	06/15/2017
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES				2FE	11,024,350	118.1200	12,856,933	10,885,000	10,999,432	0	(5,350)	0	0	7.000	6.875	MS	224,352	761,950	10/16/2007	03/15/2027
880451-AU-3	TENNESSEE GAS PIPELINE CO TENNESSEE GAS				2FE	6,449,379	125.8900	7,175,914	5,700,000	6,382,159	0	(12,165)	0	0	7.625	6.609	AO	108,656	434,625	06/04/2007	04/01/2037
880451-AV-1	TENNESSEE GAS PIPELINE CO 7.0000 10/15/				2FE	6,943,300	118.4400	8,290,492	7,000,000	6,951,307	0	1,782	0	0	7.000	7.075	AO	103,444	490,000	04/30/2008	10/15/2028
880779-AX-1	TEREX CORP CORPORATE	LS		1	3FE	1,347,180	107.0000	1,367,460	1,278,000	1,342,778	0	(4,402)	0	0	6.500	5.448	AO	20,768	44,070	07/26/2013	04/01/2020
880779-AY-9	TEREX CORP CORPORATE	LS		1	4FE	14,111,250	103.3800	14,214,063	13,750,000	14,077,560	0	(33,690)	0	0	6.000	5.378	MN	105,417	412,500	07/10/2013	05/15/2021
881685-AN-1	CHEVRONTEXACO CORP DEBENTURES				1FE	2,227,880	132.5900	2,651,760	2,000,000	2,104,918	0	(12,388)	0	0	9.750	8.635	MS	57,417	195,000	10/04/1994	03/15/2020
881685-AV-3	CHEVRONTEXACO CORP DEBENTURES				1FE	8,609,566	132.1500	10,704,312	8,100,000	8,397,144	0	(27,067)	0	0	8.875	8.217	MS	239,625	718,875	07/21/2004	09/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883203-BL-4	TEXTRON INC CORPORATE	R			2FE	5,954,583	110.7500	6,595,002	5,955,000	5,954,473	0	46	0	0	5.600	5.601	JD	27,790	333,480	11/29/2007	12/01/2017
883203-BP-5	TEXTRON INC CORPORATE				2FE	366,157	106.0800	355,372	335,000	345,358	0	(8,301)	0	0	6.200	3.550	MS	6,116	20,770	02/06/2012	03/15/2015
883203-BS-9	TEXTRON INC CORPORATE			1	2FE	7,904,444	110.0000	7,402,887	6,730,000	7,783,342	0	(121,102)	0	0	5.950	3.547	MS	111,232	400,435	01/01/2013	09/21/2021
883556-AS-1	THERMO FISHER SCIENTIFIC CORPORATE				2FE	11,177,766	102.9200	11,373,201	11,050,000	11,107,612	0	(20,586)	0	0	3.200	2.796	MN	58,933	320,000	12/18/2013	05/01/2015
883556-AT-9	THERMO FISHER SCIENTIFIC CORPORATE	LS			2FE	7,410,140	108.4900	8,028,330	7,400,000	7,406,525	0	(928)	0	0	4.700	4.683	MN	57,967	347,800	04/20/2010	05/01/2020
883556-AU-6	THERMO FISHER SCIENTIFIC CORPORATE	LS			2FE	10,790,585	102.1200	11,029,360	10,800,000	10,797,788	0	2,148	0	0	3.250	3.271	MN	39,975	351,000	05/21/2010	11/20/2014
883556-AW-2	THERMO FISHER SCIENTIFIC CORPORATE				2FE	7,048,930	100.1800	7,012,669	7,000,000	7,002,208	0	(16,666)	0	0	2.050	1.809	FA	51,819	143,500	02/18/2011	02/21/2014
883556-AX-0	THERMO FISHER SCIENTIFIC CORPORATE				2FE	14,552,500	105.5900	15,389,749	14,575,000	14,557,233	0	1,955	0	0	4.500	4.519	MS	218,625	655,875	02/15/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC CORPORATE			1	2FE	2,071,037	99.6200	2,067,111	2,075,000	2,071,790	0	353	0	0	3.600	3.623	FA	28,220	74,700	08/09/2011	08/15/2021
883556-BA-9	THERMO FISHER SCIENTIFIC CORPORATE				2FE	1,125,816	102.2700	1,124,947	1,100,000	1,125,499	0	(317)	0	0	2.250	1.347	FA	9,350	0	12/18/2013	08/15/2016
883556-BE-1	THERMO FISHER SCIENTIFIC CORPORATE				2FE	523,929	99.0700	520,113	525,000	523,936	0	7	0	0	2.400	2.442	FA	700	0	12/04/2013	02/01/2019
88579E-AC-9	3M COMPANY CORPORATE				1FE	5,929,872	115.3500	5,882,697	5,100,000	5,929,209	0	(663)	0	0	5.700	4.557	MS	85,595	0	12/16/2013	03/15/2037
88579Y-AF-8	3M CO CORPORATE	C			1FE	21,784,766	91.4400	20,369,212	22,275,000	21,832,553	0	34,570	0	0	2.000	2.257	JD	6,188	415,500	07/31/2013	06/26/2022
886438-AF-3	Tidewater Inc. Series F Senior Note				2	13,050,000	103.0100	13,442,433	13,050,000	13,050,000	0	0	0	0	4.330	4.330	JD	1,570	565,065	10/15/2010	12/30/2019
886438-AK-2	Tidewater Inc. Senior Note				2	23,280,000	102.9300	23,961,454	23,280,000	23,280,000	0	0	0	0	4.060	4.060	MJSD	2,625	945,168	08/15/2011	03/31/2019
886438-AL-0	Tidewater Inc. Senior Note				2	17,900,000	102.6300	18,371,445	17,900,000	17,900,000	0	0	0	0	4.640	4.640	MJSD	2,307	830,560	08/15/2011	06/30/2021
886547-B#-4	Tiffany & Co. Senior Note				1	68,760,000	113.7900	78,244,797	68,760,000	68,760,000	0	0	0	0	9.050	9.050	MJSD	138,284	6,222,780	12/23/2008	12/23/2015
886547-D#-2	Tiffany & Co. Senior Note			2	1	60,935,600	90.0400	54,869,437	60,935,600	60,935,600	0	0	0	0	4.400	4.399	JJ	1,161,839	2,681,166	07/25/2012	07/25/2042
887315-AM-1	HISTORIC TW INC DEBENTURES				2FE	27,124,622	132.6100	33,364,198	25,160,000	26,334,236	0	(100,242)	0	0	9.150	8.345	FA	959,225	2,302,140	10/28/2008	02/01/2023
887315-BH-1	HISTORIC TW INC BD				2FE	6,044,893	122.3200	6,596,723	5,393,000	5,862,042	0	(32,404)	0	0	7.570	6.385	FA	170,104	408,250	09/28/2011	02/01/2024
887315-BJ-7	HISTORIC TW INC DEBENTURES	R			2FE	11,442,888	119.2100	13,942,872	11,696,000	11,614,268	0	17,629	0	0	7.250	7.460	AO	179,014	847,960	07/29/2008	10/15/2017
887315-BM-0	HISTORIC TW INC CORPORATE				2FE	25,020,623	117.9800	28,615,694	24,254,000	24,872,729	0	(26,459)	0	0	6.950	6.665	JJ	777,273	1,685,653	09/04/2008	01/15/2028
887315-BN-8	HISTORIC TW INC COMPANY GUARNT				2FE	11,132,203	114.7700	13,336,646	11,620,000	11,205,664	0	14,584	0	0	6.625	7.006	MN	98,367	769,825	04/09/2008	05/15/2029
887317-AE-5	TIME WARNER INC CORPORATE				2FE	4,546,552	110.1700	4,764,680	4,325,000	4,535,618	0	(3,361)	0	0	6.200	5.834	MS	78,955	268,150	06/29/2010	03/15/2040
887317-AH-8	TIME WARNER INC CORPORATE				2FE	17,471,204	109.1400	17,483,699	16,020,000	17,430,565	0	(24,707)	0	0	6.100	5.459	JJ	450,607	977,220	04/17/2012	07/15/2040
887317-AL-9	TIME WARNER INC CORPORATE				2FE	2,823,962	111.0500	2,953,882	2,660,000	2,818,450	0	(2,349)	0	0	6.250	5.811	MS	42,486	166,250	07/25/2011	03/29/2041
887317-AM-7	TIME WARNER INC CORPORATE	LS			2FE	5,672,153	100.4100	5,196,305	5,175,000	5,670,335	0	(1,835)	0	0	5.375	4.753	AO	58,722	278,156	01/01/2013	10/15/2041
887317-AN-5	TIME WARNER INC CORPORATE				2FE	3,161,078	101.2600	3,154,352	3,115,000	3,159,355	0	(1,137)	0	0	4.000	3.792	JJ	57,454	10,600	12/18/2013	01/15/2022
887317-AP-0	TIME WARNER INC CORPORATE	LS			2FE	5,391,631	94.9200	5,172,927	5,450,000	5,392,889	0	897	0	0	4.900	4.969	JD	11,869	267,050	06/08/2012	06/15/2042
887317-AS-4	TIME WARNER INC CORPORATE	LS			2FE	9,201,663	101.2700	9,296,861	9,180,000	9,201,447	0	(216)	0	0	5.350	5.334	JD	20,464	0	12/18/2013	12/15/2043
88731E-AF-7	TIME WARNER ENT DEBENTURES				2FE	74,010,442	114.2600	77,503,221	67,831,000	71,814,856	0	(314,242)	0	0	8.375	7.451	MS	1,672,694	5,680,846	01/15/2008	03/15/2023
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES				2FE	45,754,024	108.9500	44,447,597	40,797,000	45,108,041	0	(104,427)	0	0	8.375	7.331	JJ	1,575,501	3,416,749	05/27/2008	07/15/2033
88732J-AH-1	TIME WARNER CABLE INC CORPORATE	R			2FE	746,012	109.0700	823,477	755,000	751,184	0	986	0	0	5.850	6.016	MN	7,361	44,168	10/25/2007	05/01/2017
88732J-AJ-7	TIME WARNER CABLE INC CORPORATE				2FE	11,500,368	92.5400	10,641,560	11,500,000	10,641,559	0	(9)	857,609	0	6.550	6.550	MN	125,542	753,250	11/06/2007	05/01/2037
88732J-AN-8	TIME WARNER CABLE INC CORPORATE				2FE	5,484,555	100.0500	4,722,256	4,720,000	5,452,517	0	(3,722)	0	0	7.300	6.088	JJ	172,280	344,560	06/29/2010	07/01/2038
88732J-AP-3	TIME WARNER CABLE INC CORPORATE				2FE	960,034	119.2800	1,163,021	975,000	965,550	0	1,374	0	0	8.750	8.986	FA	32,466	85,313	11/13/2008	02/14/2019
88732J-AQ-1	TIME WARNER CABLE INC CORPORATE				2FE	2,375,220	100.8600	2,017,172	2,000,000	2,011,932	0	(99,556)	0	0	8.250	3.138	FA	62,792	165,000	03/04/2010	02/14/2014
88732J-AU-2	TIME WARNER CABLE INC CORPORATE				2FE	2,966,028	94.1700	2,448,425	2,600,000	2,948,296	0	(5,945)	0	0	6.750	5.742	JD	7,800	175,500	10/14/2010	06/15/2039
88732J-AW-8	TIME WARNER CABLE INC CORPORATE				2FE	1,144,423	101.5400	1,015,359	1,000,000	1,131,731	0	(12,692)	0	0	5.000	2.641	FA	20,833	25,000	05/10/2013	02/01/2020
88732J-AZ-1	TIME WARNER CABLE INC CORPORATE		0		2FE	189,304	87.8300	145,466	165,630	194,268	0	(1,057)	0	3,598	5.750	4.270	JUN	5,558	8,718	10/23/2012	06/02/2031
887389-AG-9	TIMKEN CO TIMKEN CORP				2FE	149,795	103.5600	155,341	150,000	149,951	0	44	0	0	6.000	6.032	MS	2,625	9,000	09/09/2009	09/15/2014
889175-BD-6	TOLEDO EDISON CO CORPORATE				2FE	11,982,000	107.1700	12,860,339	12,000,000	11,982,726	0	305	0	0	6.150	6.161	MN	94,300	738,000	11/13/2006	05/15/2037
88947E-AP-5	TOLL BROS FINANCE CORP CORPORATE			1	3FE	1,499,925	101.7500	1,526,250	1,500,000	1,505,686	0	5,761	0	0	4.000	3.480	JD	0	0	11/12/2013	12/31/2018
891490-AR-5	TOSCO CORP DEBENTURES				1FE	6,377,945	131.5500	7,893,174	6,000,000	6,286,179	0	(12,931)	0	0	7.800	7.228	JJ	234,000	468,000	07/21/2004	01/01/2027
891490-AT-1	TOSCO CORP NOTES				1FE	21,348,824	139.3100	22,394,147	16,075,000	20,496,099	0	(169,980)	0	0	8.125	5.510	FA	493,413	1,306,094	01/20/2012	02/15/2030
89233P-5F-9	TOYOTA MOTOR CREDIT CORP. CORPORATE				1FE	10,882,101	100.6200	10,062,368	10,000,000	10,789,363	0	(92,738)	0	0	3.400	2.277	MS	100,111	340,000	01/01/2013	09/15/2021
89233P-5T-9	TOYOTA MOTOR CREDIT CORP. CORPORATE				1FE	3,781,853	99.6000	3,485,995	3,500,000	3,753,437	0	(28,417)	0	0	3.300	2.307	JJ	54,221	115,500	01/01/2013	01/12/2022
89233P-6Y-7	TOYOTA MOTOR CREDIT CORP. CORP FLOATER				1FE	75,000,000	100.1100	75,079,502	75,000,000	75,000,000	0	0	0	0	0.409	0.482	FMAN	34,944	345,446	11/19/2012	11/21/2014
89233P-7M-2	TOYOTA MOTOR CREDIT CORP. CORP FLOATER				1FE	74,962,500	100.0000	75,001,500	75,000,000	74,958,208	0	(4,292)	0	0	0.252	0.350	FMAN	30,450	222,874	03/01/2013	08/04/2014
89236T-AK-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1FE	67,500,000	100.2800	67,692,378	67,500,000	67,500,000	0	0	0	0	0.528	0.564	FMAN	43,597	193,812	05/14/2013	05/17/2016
893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE				2FE	17,466,040	124.4000	20,986,955	16,870,000	17,341,340	0	(22,449)	0	0	7.250	6.916	JD	101,923	1,223,075	04/30/2008	12/01/2026
893570-BW-0	TRANSCONT GAS PIPE CORP CORPORATE	LS			2FE	6,609,442	111.5400	7,278,246	6,525,000	6,552,566	0	(11,201)	0	0	6.400	6.193	AO	88,160	417,600	03/06/2008	04/15/2016
893570-BY-6	TRANSCONT GAS PIPE CORP CORPORATE				2FE	14,345,250	115.3000	17,871,471	15,500,000	14,873,532	0	115,597	0	0	6.050	7.123	JD	41,678	937,750	09/26/2008	06/15/2018
893647-AR-8	TRANSDIGM INC CORPORATE			1	5FE	1,960,000	97.7500	1,955,000	2,000,000	1,961,815	0	1,815	0	0	5.500	5.843	AO	23,222	55,000	08/06/2013	10/15/2020
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTES				1FE	15,860,700	127.5000	19,124,340	15,000,000	15,600,801	0	(29,638)	0	0	7.750	7.250	AO	245,417	1,162,500	01/09/2001	04/15/2026
89407#-AA-6	Transwestern Pipeline Company Senior Not				2	4,165,450	103.3400	4,304,801	4,165,450	4,165,450	0	0	0	0	5.390	5.390	MN	27,441	224,518	11/17/2004	11/17/2014
89407#-AB-4	Transwestern Pipeline Company Senior Not				2	4,165,450	109.4500	4,559,269	4,165,450	4,165,450	0	0	0	0	5.540	5.540	MN	28,205	230,766	11/17/2004	11/17/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89417E-AC-3	TRAVELERS COS INC/THE CORPORATE				1FE	2,996,100	113.8300	2,845,852	2,500,000	2,850,206	0	(84,168)	0	0	5.750	2.045	JD	6,389	143,750	03/28/2012	12/15/2017
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE				1FE	23,676,052	119.8800	23,711,671	19,780,000	23,541,421	0	(58,734)	0	0	6.250	4.879	JD	54,944	923,750	07/08/2013	06/15/2037
89417E-AE-9	TRAVELERS COS INC/THE CORPORATE	LS			1FE	11,216,400	115.2000	11,519,510	10,000,000	10,766,885	0	(158,151)	0	0	5.800	3.875	MN	74,111	580,000	01/13/2011	05/15/2018
89417E-AF-6	TRAVELERS COS INC/THE CORPORATE	LS			1FE	15,271,719	117.0800	15,246,132	13,022,000	14,511,065	0	(245,061)	0	0	5.900	3.560	JD	61,891	768,298	10/06/2010	06/02/2019
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	LS			1FE	33,093,989	107.8500	35,028,868	32,480,000	33,093,330	0	(185)	0	0	5.350	5.215	MN	289,613	1,309,680	12/04/2013	11/01/2040
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE				1FE	15,544,407	97.7100	15,149,284	15,505,000	15,543,582	0	(825)	0	0	4.600	4.584	FA	297,179	0	07/26/2013	08/01/2043
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE				1FE	19,617,844	118.9700	18,796,721	15,800,000	19,476,694	0	(88,320)	0	0	6.375	4.545	MS	296,579	637,500	10/01/2013	03/15/2033
89472#-AE-8	Trek Bicycle Corporation Series C Senior			2	2	10,000,000	108.6200	10,862,192	10,000,000	10,000,000	0	0	0	0	6.570	6.369	FMAN	107,158	632,000	02/02/2010	11/01/2017
89472#-AF-5	Trek Bicycle Corporation Series D Senior			2	2	4,000,000	102.8900	4,115,470	4,000,000	4,000,000	0	0	0	0	5.490	5.274	MJSD	610	209,600	09/30/2010	09/30/2021
89472#-AH-1	Trek Bicycle Corporation Senior Secured			2	2	12,250,000	93.3900	11,440,048	12,250,000	12,250,000	0	0	0	0	5.080	4.859	FMAN	100,341	343,500	04/02/2013	05/01/2027
000000-00-0	Trek Bicycle Corporation Senior Secured			2	2Z	5,950,000	98.8400	5,880,723	5,950,000	5,950,000	0	0	0	0	5.810	5.852	FMAN	960	0	12/31/2013	11/01/2028
89655*-AA-9	Trinity REIT Inc. Senior Note			2	1	997,500	104.0400	1,037,765	997,500	997,500	0	0	0	0	3.590	3.589	FA	14,921	35,810	02/02/2011	02/01/2019
89655*-AB-7	Trinity REIT Inc. Senior Note			2	1	10,000,000	107.0200	10,701,796	10,000,000	10,000,000	0	0	0	0	4.680	4.679	FA	195,000	468,000	02/02/2011	02/01/2023
89655*-AC-5	Trinity REIT Inc. Senior Note			2	1	10,000,000	107.4200	10,742,146	10,000,000	10,000,000	0	0	0	0	4.910	4.909	FA	204,583	491,000	02/02/2011	02/01/2025
897050-AB-6	TRONOX FINANCE LLC CORPORATE	LS		1	4FE	8,986,250	102.0000	9,282,000	9,100,000	8,989,644	0	3,394	0	0	6.375	6.602	FA	219,158	0	09/26/2013	08/15/2020
89837#-AB-4	Estate Bernice P Bishop Senior Note			2	1	6,000,000	119.4600	7,167,351	6,000,000	6,000,000	0	0	0	0	6.800	6.799	MS	136,000	408,000	03/01/2002	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note			2	1	25,000,000	108.5600	27,138,866	25,000,000	25,000,000	0	0	0	0	4.880	4.879	JD	71,167	1,220,000	06/10/2003	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note			2	1	20,000,000	108.4100	21,681,880	20,000,000	20,000,000	0	0	0	0	4.930	4.929	AO	210,894	986,000	04/14/2004	04/14/2029
89837#-AH-1	Estate Bernice P Bishop Senior Note			2	1	19,690,000	95.6500	18,833,625	19,690,000	19,690,000	0	0	0	0	3.850	3.868	JAJO	151,613	758,065	01/19/2012	01/19/2037
89837L-AA-3	PRINCETON UNIVERSITY CORPORATE	C			1FE	16,740,044	112.3800	18,318,263	16,300,000	16,571,263	0	(46,362)	0	0	4.950	4.580	MS	268,950	806,850	02/08/2010	03/01/2019
89837R-AA-0	TRUSTEE DARTMOUTH COLL CORPORATE				1FE	2,950,710	111.6600	3,349,948	3,000,000	2,970,135	0	4,679	0	0	4.750	4.961	JD	11,875	142,500	06/03/2009	06/01/2019
898698-AA-9	Tuco, Inc. SRNT			2	2	5,896,016	108.1700	6,377,923	5,896,016	5,896,016	0	0	0	0	7.390	7.503	MON	18,155	435,716	02/21/2004	10/16/2016
899745-AA-1	TUNICA-BILOXI GAMING AUTHORITY CORPORATE				5FE	8,525,000	90.0000	8,100,000	9,000,000	8,557,969	0	32,969	0	0	9.000	11.953	MN	103,500	585,000	11/01/2013	11/15/2015
902494-AN-3	TYSON FOODS CORPORATE				2FE	5,942,440	111.6300	8,890,987	7,965,000	7,160,392	0	295,314	0	0	6.600	11.832	AO	131,423	525,690	10/28/2008	04/01/2016
902905-AL-2	USX-MARATHON GROUP DEBENTURES				2FE	17,268,910	129.1600	20,045,787	15,520,000	16,503,915	0	(78,979)	0	0	9.375	8.306	MN	185,917	1,455,000	06/21/2000	05/15/2022
902911-AN-6	UST INC CORPORATE				2FE	4,981,600	112.4100	5,620,540	5,000,000	4,990,593	0	1,849	0	0	5.750	5.799	MS	95,833	287,500	02/26/2008	03/01/2018
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES				2FE	13,027,811	121.0000	14,894,657	12,310,000	12,891,885	0	(24,142)	0	0	7.000	6.488	JJ	397,339	861,700	08/18/2011	07/15/2028
000000-00-0	UPC FINANCING PARTNERSHIP UPC FIN PARTNE			2	3FE	6,960,660	99.8000	6,986,000	7,000,000	6,942,521	0	(18,139)	0	0	2.471	3.390	MJSD	35,389	0	11/01/2013	06/30/2021
903293-BC-1	U S G CORP CORPORATE			1	3FE	3,056,250	104.0000	3,120,000	3,000,000	3,054,105	0	(2,145)	0	0	5.875	5.393	MN	29,865	0	10/29/2013	11/01/2021
90331H-KP-7	US BANK NA CORPORATE				1FE	8,017,062	103.7200	7,768,778	7,490,000	7,582,411	0	(108,282)	0	0	4.950	3.425	AO	62,822	370,755	02/11/2010	10/30/2014
90333W-AB-4	US BANK NA US BANK NA	LS			1FE	13,908,967	100.4700	12,558,751	12,500,000	12,536,679	0	(401,217)	0	0	6.300	3.013	FA	321,563	787,500	12/15/2010	02/04/2014
90363*-AA-0	USG Nevada LLC Senior Note in a Project			2	3	6,479,551	104.3100	6,759,016	6,479,551	6,479,551	0	0	0	0	6.750	6.805	MJSD	1,215	115,417	09/26/2013	12/31/2037
903888-AD-3	Ultra Resources Series B Senior Note				2	12,500,000	120.9900	15,123,690	12,500,000	12,500,000	0	0	0	0	7.770	7.770	MS	323,750	971,250	03/05/2009	03/01/2019
903888-AF-8	Ultra Resources Sr Note Series 2010-B				2	62,000,000	109.6600	67,986,656	62,000,000	62,000,000	0	0	0	0	5.500	5.499	MS	1,136,667	3,410,000	02/16/2010	01/28/2020
903888-AG-6	Ultra Resources Sr Note Series 2010-C				2	53,420,000	108.7800	58,112,357	53,420,000	53,420,000	0	0	0	0	5.600	5.599	MS	997,173	2,991,520	02/16/2010	01/28/2022
903888-AJ-0	Ultra Resources Series E Senior Note				2	47,000,000	103.1800	48,496,125	47,000,000	47,000,000	0	0	0	0	4.510	4.509	MS	706,567	2,119,700	10/12/2010	10/12/2020
904000-AC-0	ULTRAMAR DIAMOND SHAMROCK SENIOR NOTES				2FE	30,300,847	102.1000	30,988,868	30,350,000	30,299,123	0	7	0	0	7.450	7.461	AO	477,338	2,261,075	06/30/2000	10/15/2097
90430*-AA-9	Uncommon Schools Inc. Loan Certificate J			2	4	1,157,212	99.3000	1,292,121	1,301,163	1,263,221	0	29,312	0	0	5.000	10.083	MJSD	178	65,058	01/21/2010	01/21/2015
000000-00-0	Uncommon NSA Lender II, LLC Subordinated			2	4Z	9,920,000	100.0900	9,929,216	9,920,000	9,920,000	0	0	0	0	8.000	8.078	JAJO	19,840	0	12/20/2013	12/23/2033
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT	LS			1FE	17,938,170	122.8100	20,877,836	17,000,000	17,814,174	0	(25,058)	0	0	5.900	5.484	MN	128,161	1,003,000	01/15/2009	11/15/2032
904764-AJ-6	UNILEVER CAPITAL CORP CORPORATE				1FE	2,821,788	100.3700	2,685,933	2,676,000	2,682,082	0	(49,772)	0	0	3.650	1.762	FA	36,899	97,674	02/18/2011	02/15/2014
904764-AK-3	UNILEVER CAPITAL CORP CORPORATE	C			1FE	31,170,684	111.8200	34,663,935	31,000,000	31,097,322	0	(16,824)	0	0	4.800	4.729	FA	562,133	1,488,000	08/13/2009	02/15/2019
904764-AQ-0	UNILEVER CAPITAL CORP CORPORATE				1FE	4,670,418	99.8200	4,616,452	4,625,000	4,668,426	0	(1,992)	0	0	2.200	2.008	MS	32,503	0	09/27/2013	03/06/2019
90521A-PH-5	UNION BANK NA CORPORATE			1	1FE	598,476	101.1300	606,802	600,000	598,603	0	127	0	0	1.500	1.587	MS	2,375	0	09/19/2013	09/26/2016
905581-AR-5	UNION CARBIDE CORP NT				2FE	20,381,227	115.8000	21,996,666	18,995,000	20,013,995	0	(58,156)	0	0	7.500	6.812	JD	118,719	1,424,625	07/11/2006	06/01/2025
905581-AS-3	UNION CARBIDE CORP CORPORATE				2FE	19,947,341	109.1900	27,238,038	24,946,000	19,944,979	0	96	0	0	7.750	9.691	AO	483,329	1,933,315	10/28/2008	10/01/2096
906548-CD-2	UNION ELECTRIC CO CORPORATE				1FE	9,871,200	107.1000	10,709,500	10,000,000	9,935,466	0	8,774	0	0	5.000	5.124	FA	208,333	500,000	01/24/2005	02/01/2020
906548-CH-3	UNION ELECTRIC CO CORPORATE	LS			1FE	30,873,046	150.7400	32,762,559	21,734,000	30,439,488	0	(159,030)	0	0	8.450	5.489	MS	540,754	1,836,523	02/09/2012	03/15/2039
906548-CJ-9	UNION ELECTRIC CO CORPORATE	LS		1	1FE	12,066,060	87.5300	10,503,996	12,000,000	12,063,958	0	(1,246)	0	0	3.900	3.868	MS	137,800	473,200	10/15/2012	09/15/2042
907818-CF-3	UNION PACIFIC CORP DEBENTURES				1FE	11,225,578	120.6800	12,309,242	10,200,000	10,971,291	0	(31,427)	0	0	6.625	5.860	FA	281,563	675,750	07/08/2003	02/01/2029
907818-CS-5	UNION PACIFIC CORP BOND				1FE	3,383,280	102.1800	3,678,516	3,600,000	3,421,344	0	4,872	0	0	5.375	5.804	JD	16,125	193,500	01/23/2004	06/01/2033
907818-CU-0	UNION PACIFIC CORP BOND				1FE	11,456,528	113.1400	12,095,894	10,691,000	11,367,265	0	(17,536)	0	0	6.250	5.717	MN	111,365	668,188	08/03/2010	05/01/2034
907818-CZ-9	UNION PACIFIC CORP CORPORATE				1FE	5,889,900	113.9900	5,699,638	5,000,000	5,584,842	0	(141,958)	0	0	5.750	2.557	MN	36,736	287,500	10/21/2011	11/15/2017
907818-DB-1	UNION PACIFIC CORP CORPORATE				1FE	7,765,235	122.1700	7,796,634	6,382,000	7,234,791	0	(146,125)	0	0	7.875	4.853	JJ	231,746	502,583	02/09/2010	01/15/2019
907818-DF-2	UNION PACIFIC CORP CORP				2FE	5,357,717	108.8300	5,441,450	5,000,000	5,341,176	0	(5,785)	0	0	5.780	5.298	JJ	133,261	289,000	12/21/2010	07/15/2040
907818-DJ-4	UNION PACIFIC CORP CORPORATE			1	1FE	1,756,274	96.9200	1,570,167	1,620,000	1,753,906	0	(2,368)	0	0	4.750	4.235	MS	22,658	76,950	02/01/2013	09/15/2041
907818-DL-9	UNION PACIFIC CORP CORPORATE	LS		1	1FE	11,740,933	90.4900	10,564,509	11,675,000	11,739,158	0	(1,108)	0	0	4.300	4.266	JD	22,312	502,025	02/21/2013	06/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
907818-DP-0	UNION PACIFIC CORP CORPORATE			1	1FE	16,229,664	89.0200	14,643,724	16,450,000	16,232,398	0	2,734	0	0	4.250	4.330	AO	147,593	407,823	06/06/2013	04/15/2043
907818-DS-4	UNION PACIFIC CORP CORP				2FE	11,807,429	96.8500	12,682,717	13,095,000	11,810,215	0	2,785	0	0	4.821	5.434	FA	227,973	0	08/21/2013	02/01/2044
907818-DU-9	UNION PACIFIC CORP CORPORATE			1	1FE	19,991,600	97.4100	19,482,420	20,000,000	19,990,307	0	(1,293)	0	0	4.750	4.752	JD	174,167	0	10/22/2013	12/15/2043
90782E-DX-9	UNION PAC CORP NOTES	R			2FE	14,304,932	123.0900	14,154,890	11,500,000	12,537,125	0	(194,163)	0	0	9.900	7.443	MS	335,225	1,138,500	06/30/2000	05/15/2018
907834-AB-1	ANADARKO PETROLEUM CORP 7.50000 10/15/20				2FE	6,590,850	114.6400	6,878,340	6,000,000	6,459,455	0	(22,387)	0	0	7.500	6.602	AO	450,000	450,000	11/14/2007	10/15/2026
90989#-AF-9	United Coin Machine Co Senior Secured No			2	5Z	38,397,573	83.1600	35,870,495	43,133,875	38,397,573	0	(59,560)	3,796,322	0	12.260	8.364	JAJO	0	2,795,813	09/30/2006	12/17/2013
000000-00-0	United Coin Machine Co PIK Note				5Z	29	83.1600	4,029,315	4,845,207	29	0	0	0	0	12.260	7,702,930	MON	0	0	12/01/2013	12/17/2013
91055#-AC-5	United Group USA (UGL Ltd.) Senior Unsec				3	1,203,236	113.9700	1,139,727	1,000,000	1,168,483	0	(34,753)	0	0	6.910	2.875	JD	1,344	69,100	01/01/2013	06/24/2018
910637-Q#-9	United Illuminating Co Senior Notes				2	6,078,475	117.1400	5,857,201	5,000,000	5,907,372	0	(171,103)	0	0	6.510	2.558	JD	27,125	325,500	01/01/2013	12/01/2018
911312-AH-9	UNITED PARCEL SERVICE CORPORATE	C			1FE	13,017,180	114.4000	13,103,633	11,454,000	12,538,393	0	(255,301)	0	0	5.500	2.958	JJ	290,486	629,970	04/17/2012	01/15/2018
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE				1FE	20,423,266	121.5500	18,657,480	15,350,000	20,309,469	0	(91,023)	0	0	6.200	4.072	JJ	438,839	630,850	06/25/2013	01/15/2038
911312-AK-2	UNITED PARCEL SERVICE CORPORATE				1FE	9,487,663	113.7400	10,122,851	8,900,000	9,254,768	0	(59,246)	0	0	5.125	4.268	AO	114,031	456,125	12/11/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE CORPORATE			1	1FE	7,141,980	102.7300	6,590,020	6,415,000	7,133,032	0	(8,947)	0	0	4.875	4.165	MN	39,960	197,438	11/22/2013	11/15/2040
911312-AQ-9	UNITED PARCEL SERVICE CORPORATE				1FE	9,009,055	91.8900	8,284,010	9,015,000	9,009,082	0	27	0	0	2.450	2.458	AO	55,217	221,882	08/20/2013	10/01/2022
911312-AR-7	UNITED PARCEL SERVICE CORPORATE				1FE	111,313,630	84.1800	92,175,368	109,493,000	111,257,117	0	(44,681)	0	0	3.625	3.532	AO	992,280	3,874,264	06/18/2013	10/01/2042
911365-AU-8	UNITED RENTALS NA INC CORPORATE			1	4FE	613,886	111.5000	599,870	538,000	591,931	0	(21,955)	0	0	9.250	3.307	JD	2,212	49,765	04/15/2013	12/15/2019
911365-AW-4	UNITED RENTALS NA INC CORPORATE	LS		1	4FE	10,377,344	111.5000	10,313,750	9,250,000	10,305,574	0	(71,770)	0	0	8.375	3.796	MS	228,102	0	10/18/2013	09/15/2020
911365-AX-2	UNITED RENTALS NA INC CORPORATE	LS		1	4FE	1,854,320	101.5000	1,809,745	1,783,000	1,851,164	0	(3,156)	0	0	6.125	5.457	JD	4,854	54,604	07/31/2013	06/15/2023
911365-AZ-7	UNITED RENTALS NA INC CORPORATE			1	4FE	5,367,500	111.1200	5,556,250	5,000,000	5,343,873	0	(23,627)	0	0	7.625	6.258	AO	80,486	190,625	06/21/2013	04/15/2022
911365-BA-1	UNITED RENTALS NA INC CORPORATE			1	4FE	3,348,750	110.8800	3,326,250	3,000,000	3,297,010	0	(51,740)	0	0	7.375	4.421	MN	28,271	221,250	04/15/2013	05/15/2020
91159H-GR-5	US BANCORP SR NT CORPORATE	C			1FE	24,325,121	101.4100	22,604,991	22,291,000	22,513,343	0	(592,582)	0	0	4.200	1.497	MN	119,628	936,222	11/23/2010	05/15/2014
91159H-GU-8	US BANCORP SR NT CORPORATE	C			1FE	19,965,200	103.0800	20,616,280	20,000,000	19,990,754	0	7,137	0	0	3.150	3.188	MS	204,750	630,000	03/01/2010	03/04/2015
91159H-GX-2	US BANCORP SR NT CORPORATE				1FE	2,997,060	102.9100	3,087,388	3,000,000	2,999,008	0	594	0	0	2.450	2.471	JJ	31,442	73,500	07/22/2010	07/27/2015
91159H-HA-1	US BANCORP SR NT CORPORATE			1	1FE	19,658,151	106.0000	19,313,032	18,220,000	19,571,541	0	(86,610)	0	0	4.125	2.982	MN	77,245	417,038	08/16/2013	05/24/2021
91159H-HC-7	US BANCORP SR NT CORPORATE			1	1FE	23,514,286	96.7600	23,002,542	23,774,000	23,515,222	0	936	0	0	3.000	3.144	MS	210,004	356,610	08/23/2013	03/15/2022
911684-AD-0	UNITED STATES CELLULAR CORP BOND				2FE	16,888,585	94.7900	15,639,722	16,500,000	16,829,695	0	(7,953)	0	0	6.700	6.519	JD	49,133	1,105,500	02/11/2004	12/15/2033
91182#-AA-3	The US Fund for UNICEF Revolving Guarant				2	7,219,695	100.5900	7,544,479	7,500,000	7,325,554	0	54,051	0	0	2.750	3.550	DEC	573	206,250	03/01/2013	12/29/2016
912656-AG-0	US STEEL CORP CORPORATE	LS			4FE	11,365,603	108.7500	12,778,125	11,750,000	11,534,323	0	39,585	0	0	7.000	7.502	FA	342,708	822,500	01/22/2009	02/01/2018
912912-AR-3	US WEST CAP FDG 6.5000 11/15/2018 A				3FE	307,500	108.5000	542,500	500,000	374,956	0	17,095	0	0	6.500	12.664	MN	4,153	32,500	02/23/2006	11/15/2018
913017-AR-0	UNITED TECHNOLOGIES CORP DEBENTURES	C			1FE	9,325,277	129.5900	10,876,850	8,393,000	8,808,154	0	(55,063)	0	0	8.875	7.796	MN	95,179	744,879	09/30/2009	11/15/2019
913017-AS-8	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	857,815	131.2400	905,577	690,000	771,025	0	(8,586)	0	0	8.750	6.660	MS	20,125	60,375	05/06/1998	03/01/2021
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				1FE	6,648,346	122.2900	8,772,077	7,173,000	6,776,979	0	14,637	0	0	6.700	7.319	FA	200,246	480,591	05/16/2002	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	36,679,201	132.9000	43,139,762	32,460,000	36,158,882	0	(158,974)	0	0	7.500	6.278	MS	716,825	2,434,500	01/01/2013	09/15/2029
913017-BH-1	UNITED TECHNOLOGIES CORP BOND				1FE	6,088,444	105.6800	5,918,102	5,600,000	5,728,317	0	(93,007)	0	0	4.875	3.104	MN	45,500	273,000	12/11/2009	05/01/2015
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE				1FE	44,476,551	117.4200	52,617,963	44,810,000	44,512,574	0	6,033	0	0	6.050	6.104	JD	225,917	2,711,005	07/11/2006	06/01/2036
913017-BM-0	UNITED TECHNOLOGIES CORP CORPORATE				1FE	5,162,250	113.6400	5,682,000	5,000,000	5,080,922	0	(18,141)	0	0	5.375	4.919	JD	11,944	268,750	01/21/2009	12/15/2017
913017-BP-3	UNITED TECHNOLOGIES CORP CORPORATE				1FE	12,691,888	119.8700	15,342,859	12,800,000	12,702,219	0	1,652	0	0	6.125	6.186	JJ	361,511	784,000	05/28/2008	07/15/2038
913017-BQ-1	UNITED TECHNOLOGIES CORP CORPORATE				1FE	6,979,138	118.0400	7,535,699	6,384,000	6,741,679	0	(62,082)	0	0	6.125	4.850	FA	162,925	391,020	11/30/2009	02/01/2019
913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE				1FE	39,284,998	113.6000	43,508,034	38,300,000	39,261,204	0	(19,950)	0	0	5.700	5.508	AO	460,877	2,183,100	01/01/2013	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE				1FE	34,304,011	97.1100	32,652,800	33,625,000	34,305,092	0	13,941	0	0	4.500	4.370	JD	126,094	1,513,125	04/01/2013	06/01/2042
913026-AU-4	UNITED TEL FLA 1ST MORTGAGE				2FE	9,982,616	106.1700	10,474,535	9,866,000	9,930,577	0	(4,652)	0	0	7.125	7.029	JJ	324,139	702,953	01/25/1994	07/15/2023
91302L-AK-3	UNITED TECHNOLOGIES NOTES				1FE	12,430,700	127.3400	12,733,600	10,000,000	11,130,896	0	(117,941)	0	0	9.320	7.253	JD	41,422	932,000	02/09/1994	02/05/2021
91321*-AK-7	Unimin Corporation Series D Senior Note				1	40,000,000	109.1700	43,669,406	40,000,000	40,000,000	0	0	0	0	5.480	5.480	JD	91,333	2,192,000	12/16/2009	12/16/2019
91324P-AL-6	UNITEDHEALTH GROUP INC BOND	C			1FE	9,407,950	102.7600	10,276,100	10,000,000	9,943,921	0	84,930	0	0	5.000	5.920	FA	188,889	500,000	06/13/2006	08/15/2014
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE	LS			1FE	36,293,922	110.0100	41,126,154	37,385,000	36,418,449	0	19,879	0	0	5.800	6.010	MS	638,453	2,168,330	08/18/2006	03/15/2036
91324P-AW-2	UNITEDHEALTH GROUP INC CORPORATE	R			1FE	1,717,531	114.7600	1,979,624	1,725,000	1,721,752	0	806	0	0	6.000	6.060	JD	4,600	103,500	02/15/2008	06/15/2017
91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE				1FE	29,175,629	118.6400	37,774,403	31,840,000	29,375,260	0	39,613	0	0	6.500	7.187	JD	91,982	2,069,600	02/15/2008	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE				1FE	21,408,179	120.9900	29,036,520	24,000,000	21,558,053	0	31,815	0	0	6.625	7.531	MN	203,167	1,590,000	10/28/2008	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE				1FE	7,656,549	124.5500	8,139,173	6,535,000	7,590,341	0	(21,006)	0	0	6.875	5.631	FA	169,728	449,281	08/19/2010	02/15/2038
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE			1	1FE	5,191,200	94.4600	4,723,095	5,000,000	5,188,302	0	(2,898)	0	0	4.625	4.387	MN	29,549	231,250	02/22/2013	11/15/2041
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE	LS		1	1FE	17,442,706	91.5700	16,059,691	17,539,000	17,447,937	0	5,230	0	0	2.750	2.814	FA	182,211	243,449	05/22/2013	02/15/2023
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE			1	1FE	1,424,920	84.8100	1,297,538	1,530,000	1,426,427	0	1,508	0	0	3.950	4.365	AO	12,759	59,260	02/19/2013	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE	C			1FE	20,634,756	93.0500	19,424,313	20,875,000	20,647,391	0	12,635	0	0	2.875	3.011	MS	176,713	328,419	05/29/2013	03/15/2023
91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE	LS		1	1FE	19,648,100	89.7400	17,948,600	20,000,000	19,651,824	0	3,724	0	0	4.250	4.355	MS	250,278	465,139	06/04/2013	03/15/2043
913543-C*-3	Universal Forest Products Senior Note				2	10,000,000	97.7100	9,771,192	10,000,000	10,000,000	0	0	0	0	3.890	3.890	JD	15,128	389,000	12/17/2012	12/17/2022
913543-C#-1	Universal Forest Products Senior Note				2	22,000,000	96.0700	21,135,140	22,000,000	22,000,000	0	0	0	0	3.980	3.980	JD	34,051	875,600	12/17/2012	12/17/2024
91412N-AF-7	CHICAGO ILL ST UNIV CORPORATE MUNI FRGN			2	1FE	9,989,700	110.8900	11,088,781	10,000,000	9,989,400	0	353	0	0	5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
91481C-AA-8	UNIV OF PENNSYLVANIA CORP MUNI				1FE	22,374,625	88.6200	19,939,658	22,500,000	22,373,452	0	58	0	0	4.674	4.701	MS	350,550	1,051,650	04/02/2012	09/01/2112
91529Y-AH-9	UNUMPROVIDENT CORP. CORPORATE				2FE	94,885	109.6200	104,134	95,000	94,907	0	10	0	0	5.625	5.641	MS	1,573	5,344	09/08/2010	09/15/2020
918005-AT-6	KCP&L GREATER MISSOURI AQUILA INC.				2FE	2,363,340	119.5600	2,770,298	2,317,000	2,346,500	0	(2,631)	0	0	8.270	8.046	MN	24,484	191,616	07/11/2005	11/15/2021
918204-AS-7	V F CORP CORPORATE	C			1FE	20,481,381	112.5700	25,328,048	22,500,000	21,450,978	0	209,999	0	0	5.950	7.300	MN	223,125	1,338,750	01/14/2010	11/01/2017
918204-AT-5	V F CORP CORPORATE	LS			1FE	15,902,560	118.5600	18,968,983	16,000,000	15,909,595	0	1,528	0	0	6.450	6.496	MN	172,000	1,032,000	10/10/2007	11/01/2037
918204-AV-0	V F CORP CORPORATE			1	1FE	25,949,137	99.2800	24,716,857	24,895,000	25,858,569	0	(90,568)	0	0	3.500	2.914	MS	290,442	323,750	12/17/2013	09/01/2021
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena			2	1Z	9,364,304	96.1100	8,999,813	9,364,304	9,364,304	0	0	0	0	4.951	5.002	MON	16,742	0	12/18/2013	01/15/2036
91850#-AB-2	Winston-Salem Healthcare DEV Credit-Tena				1Z	136,844	101.2300	138,526	136,844	136,844	0	0	0	0	4.951	4.951	MON	245	0	12/18/2013	05/15/2016
91911X-AN-4	VALEANT PHARMACEUTICALS CORPORATE			1	4FE	4,798,125	107.0000	4,815,000	4,500,000	4,752,591	0	(45,534)	0	0	6.875	4.277	JD	25,781	154,688	07/18/2013	12/01/2018
91911X-AQ-7	VALEANT PHARMACEUTICALS CORPORATE	LS		1	4FE	1,735,695	106.0000	1,901,640	1,794,000	1,746,331	0	4,535	0	0	6.750	7.207	FA	45,747	121,095	07/06/2011	08/15/2021
91911X-AR-5	VALEANT PHARMACEUTICALS CORPORATE			1	4FE	2,239,103	103.2500	2,236,395	2,166,000	2,220,310	0	(18,792)	0	0	6.500	3.887	JJ	64,920	70,395	06/21/2013	07/15/2016
91911X-AS-3	VALEANT PHARMACEUTICALS CORPORATE			1	4FE	300,438	107.6200	295,969	275,000	296,350	0	(4,088)	0	0	7.250	5.293	JJ	9,193	19,938	01/01/2013	07/15/2022
91913Y-AB-6	VALERO ENERGY NOTES				2FE	17,768,893	120.6400	18,674,917	15,480,000	17,314,994	0	(61,161)	0	0	8.750	7.452	JD	60,200	1,354,500	08/25/2004	06/15/2030
91913Y-AE-0	VALERO ENERGY NOTES				2FE	7,674,778	121.6200	8,087,373	6,650,000	7,485,753	0	(24,644)	0	0	7.500	6.318	AO	105,292	498,750	03/18/2004	04/15/2032
91913Y-AK-6	VALERO ENERGY CORPORATE				2FE	9,240,300	101.0300	10,102,800	10,000,000	9,973,224	0	95,160	0	0	4.750	5.768	AO	118,750	475,000	05/07/2004	04/01/2014
91913Y-AL-4	VALERO ENERGY CORPORATE				2FE	99,713	114.0600	114,062	100,000	99,736	0	5	0	0	6.625	6.647	JD	294	6,625	06/05/2007	06/15/2037
91913Y-AM-2	VALERO ENERGY CORPORATE				2FE	11,989,080	114.1100	13,693,129	12,000,000	11,995,111	0	1,121	0	0	6.125	6.137	JD	32,667	735,000	06/05/2007	06/15/2017
91913Y-AN-0	VALERO ENERGY CORPORATE				2FE	499,335	130.0100	650,062	500,000	499,445	0	61	0	0	9.375	9.396	MS	13,802	46,875	03/12/2009	03/15/2019
92203#-AP-3	The Vanguard Group Inc. Series B Senior				2	53,000,000	110.7600	58,701,699	53,000,000	53,000,000	0	0	0	0	5.260	5.260	FA	998,962	2,787,800	02/22/2010	02/22/2020
92220P-A@-4	Varian Medical Systems, Inc. SRNT			2	1	5,021,069	101.8200	5,091,118	5,000,000	5,001,749	0	(5,142)	0	0	6.700	6.645	JAJO	56,764	335,000	10/01/2006	04/30/2014
92238#-AD-9	Vaupell Hldgs, Inc. Term A			2	4	7,932,186	100.3600	7,960,932	7,932,186	7,932,186	0	0	0	0	7.435	6.362	MJSD	1,818	663,494	10/30/2009	10/30/2014
92238#-AE-7	Vaupell Hldgs, Inc. Revolver B			2	4	1,097,500	100.3600	1,101,477	1,097,500	1,097,500	0	0	0	0	7.435	8.544	MON	252	93,782	09/30/2013	10/30/2014
92238#-AH-0	Vaupell Hldgs, Inc. Term B			2	4	9,711,040	100.3600	9,746,232	9,711,040	9,711,040	0	0	0	0	7.435	7.842	MJSD	2,225	812,288	06/03/2011	10/30/2014
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not				1Z	6,825,000	97.1000	6,627,239	6,825,000	6,825,000	0	0	0	0	3.720	3.720	JD	18,337	0	12/05/2013	12/05/2023
92241*-AC-0	Vector Pipeline LP Senior Note			2	2	2,260,000	106.4200	2,405,137	2,260,000	2,260,000	0	0	0	0	5.320	5.354	MJSD	5,344	120,232	12/17/2007	12/15/2017
92241*-AG-1	Vector Pipeline LP Senior Note				2Z	1,000,000	94.6900	946,924	1,000,000	1,000,000	0	0	0	0	3.740	3.757	MJSD	3,013	0	12/02/2013	02/28/2023
92241*-AH-9	Vector Pipeline LP Senior Note			2	2Z	30,000,000	97.4800	29,245,450	30,000,000	30,000,000	0	0	0	0	3.500	3.514	MJSD	84,583	0	12/02/2013	06/01/2026
92276M-BA-2	VENTAS REALTY SR NT CORPORATE			1	2FE	90,039	98.3000	88,470	90,000	90,031	0	(7)	0	0	2.000	1.990	FA	680	1,210	12/07/2012	02/15/2018
92343V-AF-1	VERIZON COMMUNICATIONS CORPORATE				2FE	11,877,270	110.8200	13,297,956	12,000,000	11,887,662	0	2,056	0	0	6.250	6.326	AO	187,500	750,000	04/11/2007	04/01/2037
92343V-AK-0	VERIZON COMMUNICATIONS CORPORATE				2FE	16,401,645	112.3000	18,528,956	16,500,000	16,407,966	0	1,527	0	0	6.400	6.445	FA	398,933	1,056,000	02/07/2008	02/15/2038
92343V-AL-8	VERIZON COMMUNICATIONS CORPORATE	LS			2FE	4,987,800	112.9800	5,648,795	5,000,000	4,993,828	0	1,226	0	0	5.500	5.532	FA	103,889	275,000	02/07/2008	02/15/2018
92343V-AU-8	VERIZON COMMUNICATIONS CORPORATE	LS			2FE	11,645,231	124.2000	11,861,033	9,550,000	11,517,349	0	(33,947)	0	0	7.350	5.786	AO	175,481	701,925	01/23/2012	04/01/2039
92343V-AX-2	VERIZON COMMUNICATIONS CORPORATE				2FE	77,794	105.6300	79,223	75,000	77,171	0	(253)	0	0	4.600	4.133	AO	863	3,450	06/09/2011	04/01/2021
92343V-BE-3	VERIZON COMMUNICATIONS CORPORATE	LS			2FE	4,136,089	93.4800	3,902,978	4,175,000	4,137,147	0	634	0	0	4.750	4.809	MN	33,052	198,313	10/27/2011	11/01/2041
92343V-BS-2	VERIZON COMMUNICATIONS CORPORATE	LS			2FE	56,598,345	115.0100	65,160,105	56,655,000	56,591,760	0	(6,585)	0	0	6.400	6.409	MS	1,037,416	0	09/11/2013	09/15/2033
92343V-BT-0	VERIZON COMMUNICATIONS CORPORATE	LS			2FE	94,375,698	117.0000	105,857,890	90,480,000	94,352,744	0	(22,954)	0	0	6.550	6.225	MS	1,695,620	0	09/27/2013	09/15/2043
92344G-AX-4	VERIZON COMMUNICATIONS CORPORATE				2FE	15,112,798	106.1700	17,199,005	16,200,000	15,234,923	0	19,538	0	0	5.850	6.354	MS	279,045	947,700	04/20/2006	09/15/2035
92344S-AK-6	CELLCO PART/VERI WIRELSS CORPORATE				1FE	8,081,965	126.6100	10,211,363	8,065,000	8,071,079	0	(2,149)	0	0	8.500	8.467	MN	87,595	685,525	11/10/2009	11/15/2018
92344X-AB-5	VERIZON NEW YORK INC 7.37500 04/01/2032				2FE	1,316,575	114.5600	1,431,974	1,250,000	1,307,984	0	(1,555)	0	0	7.375	6.922	AO	23,047	92,188	05/18/2007	04/01/2032
924172-E@-4	Vermont Electric Power Co, Inc Senior No			2	1	8,470,800	119.6100	10,132,053	8,470,800	8,470,800	0	0	0	0	6.260	6.308	JAJO	132,568	530,272	03/04/2004	01/01/2034
925524-AH-3	CBS CORP COMPANY GUARNT				2FE	63,934,460	123.7900	70,560,888	57,000,000	62,492,635	0	(181,182)	0	0	7.875	6.878	JJ	1,882,781	4,488,750	08/05/2005	07/30/2030
925524-AU-4	CBS CORP CORPORATE				2FE	4,855,185	108.5800	8,686,714	8,000,000	6,144,917	0	310,928	0	0	4.625	11.521	MN	47,278	370,000	10/28/2008	05/15/2018
925524-AV-2	CBS CORP COMPANY GUARNT				2FE	8,991,550	100.6400	10,063,696	10,000,000	9,142,710	0	22,221	0	0	5.500	6.270	MN	70,278	550,000	08/04/2005	05/15/2033
925524-AX-8	CBS CORP CORPORATE	LS			2FE	73,132,000	114.1000	80,482,684	70,540,000	73,028,188	0	(60,613)	0	0	6.875	6.554	AO	821,742	4,849,625	04/11/2012	04/30/2036
92553P-AC-6	VIACOM INC CL B CORPORATE				2FE	3,822,088	108.8200	4,189,481	3,850,000	3,823,788	0	425	0	0	6.750	6.807	AO	62,081	259,875	10/02/2007	10/05/2037
92553P-AE-2	VIACOM INC CL B CORPORATE				2FE	10,811,647	102.6100	10,624,043	10,354,000	10,429,318	0	(104,421)	0	0	4.375	3.317	MS	133,380	452,988	02/25/2010	09/15/2014
92553P-AF-9	VIACOM INC CL B CORPORATE				2FE	8,076,505	105.5100	7,848,822	7,439,000	7,707,693	0	(153,296)	0	0	4.250	2.082	MS	93,091	316,158	07/19/2011	09/15/2015
92553P-AG-7	VIACOM INC CL B CORPORATE	LS			2FE	16,575,001	105.7000	16,697,713	15,797,000	16,410,836	0	(72,768)	0	0	3.500	2.248	AO	138,224	350,000	12/18/2013	04/01/2017
92553P-AL-6	VIACOM INC CL B CORPORATE	LS			2FE	6,836,848	85.3200	5,597,642	6,561,000	6,831,128	0	(4,933)	0	0	4.500	4.247	FA	101,696	295,245	12/13/2012	02/27/2042
92553P-AP-7	VIACOM INC CL B CORPORATE	LS			2FE	860,477	83.7900	837,855	1,000,000	861,342	0	865	0	0	4.375	5.315	MS	12,882	21,875	07/22/2013	03/15/2043
92553P-AQ-5	VIACOM INC CL B CORPORATE	LS		1	2FE	4,302,251	90.4600	3,912,525	4,325,000	4,302,104	0	(146)	0	0	4.875	4.909	JD	9,371	158,719	03/11/2013	06/15/2043
92553P-AU-6	VIACOM INC CL B CORPORATE	LS		1	2FE	12,195,581	105.1200	12,903,750	12,275,000	12,194,911	0	(670)	0	0	5.850	5.896	MS	263,299	0	08/12/2013	09/01/2043
927804-FA-7	Virginia Electric Power CORPORATE				1FE	16,360,408	115.9800	20,082,560	17,315,000	16,433,970	0	16,186	0	0	6.000	6.414	JJ	479,048	1,038,900	08/08/2006	01/15/2036
927804-FB-5	Virginia Electric Power CORPORATE				1FE	29,720,200	116.8200	34,222,478	29,295,000	29,730,762	0	(6,448)	0	0	6.000	5.866	MN	224,595	1,749,900	10/08/2013	05/15/2037
927804-FE-9	Virginia Electric Power CORPORATE				1FE	34,051,098	120.5300	36,127,938	29,975,000	33,850,295	0	(78,459)	0	0	6.350	5.382	MN	163,905	1,903,413	04/29/2011	11/30/2037
927804-FF-6	Virginia Electric Power CORPORATE				1FE	6,348,330	113.6400	6,818,625	6,000,000	6,192,522	0	(39,772)	0	0	5.400	4.569	AO	54,900	324,000	09/29/2009	04/30/2018
927804-FL-3	Virginia Electric Power CORPORATE			1	1FE	1,728,060	89.0400	1,544,931	1,735,000	1,728,169	0	109	0	0	4.000	4.023	JJ	32,001	36,049	01/03/2013	01/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927804-FP-4	Virginia Electric Power CORPORATE	LS		1	1FE	11,989,960	99.6000	11,951,808	12,000,000	11,989,523	0	(437)	0	0	4.650	4.655	FA	210,800	0	10/02/2013	08/15/2043
929160-AK-5	VULCAN MATLS CO CORPORATE	LS			3FE	6,493,175	113.7500	7,393,751	6,500,000	6,496,002	0	682	0	0	7.000	7.015	JD	20,222	455,000	06/17/2008	06/15/2018
92941#-AA-3	W S Light Power SRNT			2	2	8,179,858	118.3000	9,676,729	8,179,858	8,179,858	0	0	0	0	8.610	0.000	MON	1,956	714,068	05/09/1996	10/31/2019
92941#-AB-1	W S Light Power SRNT			2	2	613,500	116.7300	801,854	686,921	662,895	0	3,681	0	0	8.150	0.749	MON	156	56,762	12/17/1997	10/31/2019
92941#-AC-9	W S Light Power SRNT			2	2	255,625	116.2600	324,370	278,995	271,283	0	1,194	0	0	8.000	0.590	MON	62	22,630	03/31/1998	10/31/2019
92941#-AD-7	W S Light Power SRNT			2	2	278,207	114.3000	338,204	295,894	290,137	0	912	0	0	7.370	0.422	MON	61	22,110	07/02/1998	10/31/2019
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No			2	1	2,990,507	112.0100	3,349,680	2,990,507	2,990,507	0	0	0	0	5.560	5.607	JAJO	28,174	166,272	12/20/2004	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No			2	1	2,136,076	112.0100	2,392,629	2,136,076	2,136,076	0	0	0	0	5.560	5.607	JAJO	20,124	118,766	01/20/2005	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No			2	1	3,417,721	112.0100	3,828,206	3,417,721	3,417,721	0	0	0	0	5.560	5.605	JAJO	32,199	190,025	03/18/2005	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No			2	1	7,074,689	110.8600	7,843,297	7,074,689	7,074,689	0	0	0	0	5.250	5.290	JAJO	62,935	371,421	07/20/2005	07/20/2025
92976G-AD-3	WELLS FARGO BANK NA BOND				1FE	6,240,120	104.5700	6,274,200	6,000,000	6,055,814	0	(49,623)	0	0	4.875	3.986	FA	121,875	292,500	01/22/2010	02/01/2015
92976G-AE-1	WELLS FARGO BANK NA CORPORATE	C			1FE	6,092,107	109.5100	6,293,706	5,747,000	5,882,255	0	(57,299)	0	0	5.600	4.464	MS	94,762	321,832	02/03/2010	03/15/2016
92976G-AG-6	WELLS FARGO BANK NA CORPORATE				1FE	10,305,756	114.1700	11,930,911	10,450,000	10,314,865	0	2,036	0	0	5.850	5.947	FA	254,719	611,325	10/24/2008	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE				1FE	38,329,102	124.4300	43,158,233	34,685,000	38,126,119	0	(65,369)	0	0	6.600	5.825	JJ	1,055,580	2,289,210	08/17/2010	01/15/2038
92976W-BH-8	WACHOVIA CORP CORPORATE	LS			1FE	2,384,592	115.3100	2,306,156	2,000,000	2,333,977	0	(50,615)	0	0	5.750	1.517	FA	47,917	57,500	05/10/2013	02/01/2018
929771-AE-3	WACHOVIA CORP NEW SUB NOTES				1FE	5,811,000	114.0500	6,843,219	6,000,000	5,878,013	0	6,537	0	0	6.605	6.858	AO	99,075	396,300	03/26/1997	10/01/2025
929903-AE-2	WACHOVIA CORP WACHOVIA CORP				1FE	4,862,050	100.4900	5,024,450	5,000,000	4,996,462	0	22,781	0	0	4.875	5.359	FA	92,083	243,750	03/27/2007	02/15/2014
929903-AM-4	WACHOVIA CORP BOND				1FE	4,850,150	103.2700	5,163,395	5,000,000	4,868,576	0	3,027	0	0	5.500	5.713	FA	114,583	275,000	11/17/2006	08/01/2035
929903-DT-6	WACHOVIA CORP CORPORATE	LS			1FE	13,137,550	114.0700	14,829,035	13,000,000	13,074,338	0	(19,555)	0	0	5.750	5.562	JD	33,222	747,500	01/22/2010	06/15/2017
93045#-AF-5	Wagner Equipment Company Senior Note			2	3	3,500,000	96.9100	3,391,905	3,500,000	3,500,000	0	0	0	0	3.510	3.509	FA	46,410	61,425	02/15/2013	02/15/2023
93105*-AP-4	Wakefern Food Corporation Senior Note			2	2	5,000,000	107.3100	5,365,582	5,000,000	5,000,000	0	0	0	0	5.020	5.050	FMAN	29,981	251,000	02/18/2011	02/18/2021
931142-AU-7	WAL MART STORES INC DEBENTURES				1FE	42,275,665	123.3900	50,806,919	41,175,000	41,824,730	0	(46,569)	0	0	6.750	6.527	AO	586,744	2,779,313	06/30/2000	10/15/2023
931142-BF-9	WAL MART STORES INC NOTES	LS			1FE	25,841,963	134.6200	29,898,991	22,210,000	24,997,848	0	(98,016)	0	0	7.550	6.297	FA	633,479	1,676,855	05/24/2004	02/15/2030
931142-CB-7	WAL MART STORES INC CORPORATE				1FE	23,297,258	108.6300	27,266,958	25,100,000	23,510,449	0	35,711	0	0	5.250	5.763	MS	439,250	1,317,750	01/22/2007	09/01/2035
931142-CG-6	WAL MART STORES INC CORPORATE	C			1FE	8,263,115	112.4500	7,871,353	7,000,000	7,841,194	0	(249,476)	0	0	5.375	1.579	AO	89,882	376,250	04/17/2012	04/05/2017
931142-CH-4	WAL MART STORES INC CORPORATE				1FE	19,962,600	118.3900	23,678,380	20,000,000	19,968,636	0	1,422	0	0	5.875	5.891	AO	280,694	1,175,000	03/29/2007	04/05/2027
931142-CK-7	WAL MART STORES INC CORPORATE				1FE	3,516,943	123.9300	4,325,095	3,490,000	3,514,495	0	(439)	0	0	6.500	6.441	FA	85,699	226,850	01/23/2008	08/15/2037
931142-CM-3	WAL MART STORES INC CORPORATE	LS			1FE	32,554,992	120.1800	37,756,086	31,415,000	32,474,181	0	(19,717)	0	0	6.200	5.934	AO	411,187	1,947,730	07/20/2009	04/15/2038
931142-CN-1	WAL MART STORES INC CORPORATE	C			1FE	24,884,250	100.2200	25,055,250	25,000,000	24,997,366	0	24,348	0	0	3.000	3.100	FA	312,500	750,000	01/15/2009	02/03/2014
931142-CP-6	WAL MART STORES INC CORPORATE	C			1FE	4,281,123	108.4700	4,664,090	4,300,000	4,289,348	0	1,822	0	0	4.125	4.179	FA	73,906	177,375	01/15/2009	02/01/2019
931142-CR-2	WAL MART STORES INC CORPORATE	C			1FE	19,861,800	103.0400	20,607,400	20,000,000	19,962,942	0	28,244	0	0	2.875	3.025	AO	143,750	575,000	03/24/2010	04/01/2015
931142-CS-0	WAL MART STORES INC CORPORATE	LS			1FE	51,501,717	112.9600	56,536,480	50,050,000	51,468,044	0	(26,489)	0	0	5.625	5.409	AO	703,828	2,759,063	05/10/2013	04/01/2040
931142-CV-3	WAL MART STORES INC CORPORATE	LS			1FE	9,846,500	101.9400	10,193,677	10,000,000	9,854,891	0	2,594	0	0	4.875	4.974	JJ	234,271	487,500	06/30/2010	07/08/2040
931142-CY-7	WAL MART STORES INC CORPORATE				1FE	11,736,573	104.6200	10,148,082	9,700,000	11,694,150	0	(42,423)	0	0	5.000	3.774	AO	88,917	485,000	01/01/2013	10/25/2040
931142-DB-6	WAL MART STORES INC CORPORATE	LS			1FE	26,582,320	113.5500	26,967,508	23,750,000	26,528,367	0	(58,484)	0	0	5.625	4.809	AO	282,031	1,335,938	01/01/2013	04/15/2041
931142-DG-5	WAL MART STORES INC CORPORATE			1	1FE	3,490,575	89.0000	3,337,436	3,750,000	3,492,542	0	1,967	0	0	4.000	4.420	AO	33,333	75,000	07/11/2013	04/11/2043
931422-AE-9	Walgreen Company CORPORATE				2FE	17,129,032	112.7500	18,597,383	16,494,000	16,876,780	0	(66,676)	0	0	5.250	4.723	JJ	399,292	865,935	05/06/2010	01/15/2019
931422-AH-2	Walgreen Company CORPORATE	LS			2FE	1,003,760	93.3800	933,846	1,000,000	1,003,541	0	(219)	0	0	3.100	3.053	MS	9,128	15,500	05/15/2013	09/15/2022
931422-AK-5	Walgreen Company CORPORATE	LS			2FE	10,479,800	89.5600	8,955,985	10,000,000	10,469,890	0	(8,433)	0	0	4.400	4.119	MS	129,556	442,444	10/31/2012	09/15/2042
94106*-AA-4	Waste Connection Inc. Series 2008 A Seni				2	36,800,000	108.7600	40,021,952	36,800,000	36,800,000	0	0	0	0	6.220	6.220	AO	572,240	2,288,960	10/01/2008	10/01/2015
94106L-AG-4	WASTE MANAGEMENT INC CORPORATE				2FE	7,874,090	121.6800	8,517,460	7,000,000	7,686,073	0	(25,750)	0	0	7.375	6.365	MN	65,965	516,250	08/13/2004	05/15/2029
94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT				2FE	25,044,854	130.2800	29,482,839	22,630,000	24,629,884	0	(58,466)	0	0	7.750	6.872	MN	224,100	1,753,825	07/11/2006	05/15/2032
94106L-AS-8	WASTE MANAGEMENT INC CORPORATE				2FE	11,338,138	115.0600	14,957,371	13,000,000	12,127,927	0	152,162	0	0	6.100	7.906	MS	233,494	793,000	10/05/2011	03/15/2018
94106L-AW-9	WASTE MANAGEMENT INC CORPORATE				2FE	2,180,140	108.7400	2,174,820	2,000,000	2,139,962	0	(18,851)	0	0	4.750	3.535	JD	264	95,000	10/21/2011	06/30/2020
94106L-AX-7	WASTE MANAGEMENT INC CORPORATE				2FE	7,487,010	103.2200	7,689,674	7,450,000	7,471,285	0	(7,688)	0	0	2.600	2.488	MS	64,567	193,700	12/02/2011	09/01/2016
942682-A*-6	Watson Land Company Series A Senior Note			2	2	18,513,280	111.4800	20,639,521	18,513,280	18,513,280	0	0	0	0	6.230	6.309	MON	92,911	1,153,378	09/02/2008	09/02/2018
942682-A@-4	Watson Land Company Series B Senior Note			2	2	35,103,897	112.9500	39,650,763	35,103,897	35,103,897	0	0	0	0	6.570	6.660	MON	185,787	2,306,326	03/16/2009	06/01/2026
942683-AE-3	WATSON PHARMACEUTICALS INC CORPORATE				2FE	4,964,086	115.2800	4,720,659	4,095,000	4,841,985	0	(122,145)	0	0	6.125	2.609	FA	94,754	250,819	01/01/2013	08/15/2019
942683-AG-8	WATSON PHARMACEUTICALS INC CORPORATE				2FE	303,600	98.9600	301,819	305,000	303,933	0	271	0	0	1.875	1.972	AO	1,430	5,703	09/27/2012	10/01/2017
942683-AH-6	WATSON PHARMACEUTICALS INC CORPORATE	LS		1	2FE	5,830,334	90.9800	5,276,840	5,800,000	5,829,753	0	(581)	0	0	4.625	4.592	AO	67,063	267,505	02/21/2013	10/01/2042
943315-B#-7	Wausau Paper Corp Series A Senior Note			2	2	25,050,000	109.7800	27,500,402	25,050,000	25,050,000	0	0	0	0	5.690	5.690	JAJO	324,662	1,425,345	04/09/2010	04/09/2017
943315-C*-0	Wausau Paper Corp Senior Note			2	2	14,600,000	106.4200	15,537,770	14,600,000	14,600,000	0	0	0	0	4.680	4.680	JAJO	165,126	683,280	04/04/2011	04/04/2018
943315-C@-8	Wausau Paper Corp Senior Note			2	2	5,750,000	104.2600	5,994,944	5,750,000	5,750,000	0	0	0	0	4.000	4.000	MJSD	639	230,000	04/09/2012	06/30/2016
94403*-AY-2	Wawa, Inc. Senior Note			2	2FE	14,922,500	106.3700	15,873,702	14,922,500	14,922,500	0	0	0	0	5.870	5.869	MN	138,692	875,951	05/04/2005	05/04/2016
946758-AA-3	Ways to Work, Inc Promissory Note				4	3,499,352	89.4700	4,473,452	5,000,000	3,912,056	0	166,072	0	0	4.000	9.731	MJSD	556	200,000	11/23/2011	11/25/2018
947074-AJ-9	WEATHERFORD INTL INC CORPORATE	R			2FE	1,336,002	113.0500	1,435,753	1,270,000	1,298,288	0	(7,235)	0	0	6.350	5.631	JD	3,584	80,645	01/08/2008	06/15/2017
947074-AK-6	WEATHERFORD INTL INC CORPORATE				2FE	9,634,706	108.0800	9,905,330	9,165,000	9,595,203	0	(7,761)	0	0	6.800	6.410	JD	27,699	623,220	01/08/2008	06/15/2037

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
94860*-BL-5	Wegmans Food Markets Inc Senior Note				2	37,500,000	104.6400	39,239,779	37,500,000	37,500,000	0	0	0	0	5.260	5.260	JAJO	378,063	1,972,500	08/01/2005	04/22/2015
94860*-BM-3	Wegmans Food Markets Inc Senior Note				2	3,000,000	109.9100	3,297,234	3,000,000	3,000,000	0	0	0	0	5.700	5.700	MJSD	9,500	171,000	12/11/2006	12/11/2016
94973V-AG-2	WELLPOINT INC NOTES		R		2FE	5,129,864	104.2800	5,474,957	5,250,000	5,232,464	0	17,286	0	0	5.000	5.360	JD	11,667	262,500	02/15/2007	12/15/2014
94973V-AH-0	WELLPOINT INC NOTES				2FE	42,606,901	108.2300	46,489,939	42,955,000	42,649,313	0	6,760	0	0	5.950	6.009	JD	113,592	2,555,823	12/12/2006	12/15/2034
94973V-AK-3	WELLPOINT INC CORPORATE		R		2FE	54,797	108.1200	59,467	55,000	54,948	0	23	0	0	5.250	5.298	JJ	1,331	2,888	01/05/2006	01/15/2016
94973V-AL-1	WELLPOINT INC CORPORATE				2FE	21,508,375	108.5200	24,298,319	22,390,000	21,610,724	0	15,993	0	0	5.850	6.138	JJ	603,970	1,309,815	04/18/2006	01/15/2036
94973V-AM-9	WELLPOINT INC CORPORATE				2FE	15,594,751	113.0300	16,228,285	14,358,000	15,603,829	0	(8,105)	0	0	5.875	3.155	JD	37,490	293,750	12/18/2013	06/15/2017
94973V-AN-7	WELLPOINT INC CORPORATE				2FE	11,179,750	114.1100	11,411,280	10,000,000	11,110,702	0	(22,760)	0	0	6.375	5.524	JD	28,333	637,500	09/28/2010	06/15/2037
94973V-AT-4	WELLPOINT INC CORPORATE				2FE	15,963,933	106.4200	16,228,593	15,250,000	15,928,395	0	(11,114)	0	0	5.800	5.480	FA	334,144	884,500	08/23/2010	08/15/2040
94973V-AX-5	WELLPOINT INC CORPORATE				2FE	358,157	93.7900	337,636	360,000	358,415	0	162	0	0	3.125	3.185	MN	1,438	11,250	05/02/2012	05/15/2022
94973V-AY-3	WELLPOINT INC CORPORATE				2FE	11,479,914	92.4200	9,949,164	10,765,000	11,464,975	0	(12,601)	0	0	4.625	4.229	MN	63,618	497,881	10/31/2012	05/15/2042
94973V-BA-4	WELLPOINT INC CORPORATE				2FE	249,158	93.3200	233,304	250,000	249,281	0	112	0	0	3.300	3.337	JJ	3,804	6,990	09/05/2012	01/15/2023
94973V-BB-2	WELLPOINT INC CORPORATE		LS		2FE	9,911,300	92.5800	9,258,020	10,000,000	9,913,169	0	1,869	0	0	4.650	4.705	JJ	214,417	393,958	06/03/2013	01/15/2043
94973V-BF-3	WELLPOINT INC CORPORATE				2FE	10,835,353	99.1600	10,759,370	10,850,000	10,834,896	0	(456)	0	0	5.100	5.109	JJ	222,877	0	07/30/2013	01/15/2044
949746-QU-8	WELLS FARGO CO CORP FLOATER				1FE	577,136	106.4700	574,962	540,000	561,448	0	(8,437)	0	0	3.676	2.010	MS	5,845	19,850	02/13/2012	06/15/2016
94974B-EU-0	WELLS FARGO & CO NT CORPORATE		C		1FE	39,678,769	103.7900	39,129,094	37,700,000	38,405,104	0	(534,541)	0	0	3.625	2.144	AO	288,510	1,366,625	07/27/2011	04/15/2015
94974B-EV-8	WELLS FARGO & CO NT CORPORATE		LS		1FE	13,137,075	109.6200	13,702,838	12,500,000	13,012,272	0	(60,617)	0	0	4.600	3.940	AO	143,750	575,000	11/15/2011	04/01/2021
94974B-FC-9	WELLS FARGO & CO NT CORPORATE				1FE	24,945,500	100.0300	25,006,600	25,000,000	24,953,132	0	4,767	0	0	3.500	3.526	MS	274,653	875,000	03/01/2012	03/08/2022
955306-B*-5	West Pharmaceutical Svcs, Inc. Senior No		0		2	73,350,000	106.3500	87,599,909	82,370,795	82,370,795	0	0	0	3,556,907	4.380	4.380	FMAN	350,762	3,519,331	02/27/2006	02/27/2016
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No				2	17,070,000	94.4200	16,118,221	17,070,000	17,070,000	0	0	0	0	4.020	4.020	JJ	335,482	686,214	07/05/2012	07/05/2027
95583#-AA-9	West Shore Pipe Line Company Senior Note			2	2	1,090,909	103.6100	1,130,283	1,090,909	1,090,909	0	0	0	0	8.760	8.855	JAJO	21,502	95,564	02/10/2000	01/10/2015
95583#-AB-7	West Shore Pipe Line Company Senior Note			2	2	818,182	105.2500	861,153	818,182	818,182	0	0	0	0	7.200	7.262	JAJO	13,255	58,909	02/21/2004	01/10/2016
95709T-AA-8	Westar Energy Inc CORPORATE		R		1FE	397,784	102.7500	411,003	400,000	399,856	0	275	0	0	6.000	6.074	JJ	12,000	24,000	06/14/2004	07/01/2014
95709T-AB-6	Westar Energy Inc CORPORATE				1FE	2,292,360	108.0600	2,593,488	2,400,000	2,358,509	0	12,326	0	0	5.150	5.786	JJ	61,800	123,600	10/25/2007	01/01/2017
95709T-AH-3	Westar Energy Inc CORPORATE		LS	1	1FE	37,566,492	91.1400	33,720,680	36,998,000	37,554,051	0	(10,559)	0	0	4.125	4.031	MS	508,723	1,193,693	06/11/2013	03/01/2042
95709T-AJ-9	Westar Energy Inc CORPORATE			1	1FE	33,729,256	90.5800	29,847,659	32,950,000	33,718,011	0	(11,245)	0	0	4.100	3.960	AO	337,738	686,733	06/11/2013	04/01/2043
95709T-AK-6	Westar Energy Inc CORPORATE			1	1FE	10,787,446	98.4100	10,721,563	10,895,000	10,787,670	0	223	0	0	4.625	4.686	MS	184,761	0	09/11/2013	09/01/2043
9576T4-AD-6	WESTERN ATLAS INC DEBENTURES				1FE	9,746,800	135.4100	13,541,100	10,000,000	9,837,946	0	9,119	0	0	8.550	8.789	JD	38,000	855,000	08/19/1994	06/15/2024
958254-AB-0	WESTERN GAS PARTNERS LP CORPORATE			1	2FE	63,107	95.4400	57,265	60,000	62,766	0	(286)	0	0	4.000	3.356	JJ	1,200	2,420	10/09/2012	07/01/2022
958587-BE-6	WESTERN MASS ELECTRIC CO CORPORATE				1FE	4,982,650	104.3300	5,216,500	5,000,000	4,984,673	0	357	0	0	5.900	5.925	MS	86,861	295,000	09/20/2004	09/15/2034
95906#-AE-1	Western Oilfield Supply Co Senior Note			2	2	1,164,860	103.3100	1,205,257	1,166,667	1,166,206	0	192	0	0	5.880	5.455	FMAN	7,432	68,600	10/01/2006	08/22/2015
95906#-AF-8	Western Oilfield Supply Co Senior Note			2	2	1,300,000	104.4000	1,357,199	1,300,000	1,300,000	0	0	0	0	5.660	5.192	MJSD	3,270	73,580	12/15/2004	12/15/2016
95906#-AL-5	Western Oilfield Supply Co Series EB Sen			2	2	9,789,647	113.2600	11,087,589	9,789,647	9,789,647	0	0	0	0	7.420	7.486	JAJO	165,456	726,392	06/30/2010	07/09/2020
95906#-AP-6	Western Oilfield Supply Co Senior Note			2	2	29,260,000	105.9600	31,003,199	29,260,000	29,260,000	0	0	0	0	5.240	5.272	FMAN	187,394	1,533,224	05/17/2011	11/17/2020
95906#-AQ-4	Western Oilfield Supply Co Senior Note			2	2	6,300,000	95.6200	6,023,819	6,300,000	6,300,000	0	0	0	0	4.350	4.373	FMAN	33,495	137,025	05/17/2013	05/17/2025
959802-AJ-8	WESTERN UNION CO CORPORATE				2FE	17,941,294	100.8200	15,930,192	15,800,000	15,897,747	0	(637,270)	0	0	6.500	2.382	FA	356,597	1,027,000	11/23/2010	02/26/2014
959802-AL-3	WESTERN UNION CO CORPORATE		LS		2FE	4,650,828	105.4100	4,849,813	4,601,000	4,636,105	0	(4,710)	0	0	5.253	5.107	AO	60,423	241,691	10/04/2010	04/01/2020
959802-AM-1	WESTERN UNION CO CORPORATE				2FE	6,117,960	92.7200	5,563,497	6,000,000	6,112,331	0	(1,691)	0	0	6.200	6.057	JD	10,333	372,000	06/21/2010	06/21/2040
961548-AY-0	WESTVACO CORP DEBENTURES				2FE	37,443,195	115.4500	39,922,321	34,580,000	36,898,062	0	(66,882)	0	0	7.950	7.258	FA	1,038,553	2,749,110	08/16/2002	02/15/2031
962166-AT-1	WEYERHAEUSER COMPANY CORPORATE				2FE	6,417,730	127.3800	7,006,104	5,500,000	6,171,941	0	(39,558)	0	0	8.500	6.900	JJ	215,569	467,500	03/29/2006	01/15/2025
962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES				2FE	8,486,714	122.1000	9,157,650	7,500,000	8,145,984	0	(37,440)	0	0	7.950	6.835	MS	175,563	596,250	09/25/2000	03/15/2025
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES				2FE	6,399,153	115.8800	7,532,184	6,500,000	6,427,630	0	2,994	0	0	6.950	7.076	AO	112,938	451,750	06/30/2000	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY DEBENTURES				2FE	7,812,294	122.3700	9,177,413	7,500,000	7,755,244	0	(6,946)	0	0	7.375	7.037	MS	162,865	553,125	09/24/2002	03/15/2032
962166-BT-0	WEYERHAEUSER COMPANY CORPORATE		LS		2FE	14,952,891	116.5900	16,980,748	14,565,000	14,895,282	0	(8,172)	0	0	6.875	6.665	JD	44,504	1,001,344	08/24/2006	12/15/2033
96329*-KR-2	Wheels Senior Secured Note				1	27,000,000	100.3700	27,100,261	27,000,000	27,000,000	0	0	0	0	1.380	1.380	JD	11,385	372,600	12/20/2012	12/20/2014
96354#-AA-4	White Castle System, Inc. Senior Secured			2	3	12,500,000	102.4800	12,809,673	12,500,000	12,500,000	0	0	0	0	5.970	6.013	FMAN	105,719	178,271	08/14/2013	07/10/2023
96466J-AA-1	Whitecap Alabama Growth Fund 1 A Rated			2	1Z	17,839	101.1700	18,047	17,839	17,839	0	0	0	0	8.650	8.740	FMAN	0	(22,188)	02/06/2004	03/01/2014
96466Q-AA-5	Whitecap New York Growth Fd II Senior St			2	1FE	528,287	107.9800	570,466	528,287	528,287	0	0	0	0	8.404	8.247	MAR	0	(12,568)	11/21/2005	03/01/2016
96466T-AA-9	Whitecap NY Growth Fd I, LLC Senior Stru			2	1FE	209,792	104.1200	218,428	209,792	209,792	0	0	0	0	7.540	7.407	MAR	0	14,999	12/14/2004	03/01/2015
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str			2	1FE	3,124,232	109.7700	3,429,570	3,124,232	3,124,232	0	0	0	0	6.507	6.507	MAR	0	(412,430)	04/18/2008	08/15/2018
96466Y-AB-6	Whitecap Texas Opp Fund II LP SR Structu			2	1FE	1,570,765	104.7600	1,645,572	1,570,765	1,570,765	0	0	0	0	6.899	6.800	MAR	0	(110,720)	02/19/2008	08/01/2015
966387-AG-7	WHITING PETROLEUM CORPORATE			1	3FE	7,650,000	102.2500	7,822,125	7,650,000	7,650,000	0	0	0	0	5.000	4.996	MS	115,813	0	09/09/2013	03/15/2019
966387-AH-5	WHITING PETROLEUM CORPORATE			1	3FE	8,175,000	103.5000	8,461,125	8,175,000	8,175,000	0	0	0	0	5.750	5.750	MS	142,324	0	09/09/2013	03/15/2021
96647K-AF-9	PEPSIAMERICAS INC NOTES				1FE	14,000,000	123.4000	17,276,140	14,000,000	14,000,000	0	0	0	0	7.290	7.290	MS	300,510	1,020,600	06/30/2000	09/15/2026
96811X-AA-2	Wildflower Energy, LP Senior Note			2	2	15,304,380	109.6800	16,701,157	15,227,275	15,284,703	0	(6,761)	0	0	6.090	6.029	MJSD	2,576	927,341	12/01/2010	09/30/2021
969457-AW-0	WILLIAMS COS INC CORPORATE				2FE	3,633,750	115.2300	4,032,980	3,500,000	3,573,739	0	(10,541)	0	0	7.625	7.156	JJ	123,059	266,875	08/08/2007	07/15/2019
969457-BG-4	WILLIAMS COS INC NOTES				2FE	7,665,000	115.9900	8,119,379	7,000,000	7,413,628	0	(39,925)	0	0	7.875	6.868	MS	183,750	551,250	03/07/2006	09/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
969457-BM-1	WILLIAMS COS INC CORP	LS			2FE	1,125,000	118.4600	1,184,636	1,000,000	1,109,394	0	(2,718)	0	0	8.750	7.626	MS	25,764	87,500	11/08/2006	03/15/2032
96950F-AB-0	WILLIAMS PRTNRS CORPORATE				2FE	3,498,423	103.3100	3,615,924	3,500,000	3,499,502	0	327	0	0	3.800	3.810	FA	50,244	133,000	06/29/2010	02/15/2015
96950F-AD-6	WILLIAMS PRTNRS CORPORATE				2FE	2,498,580	109.3500	2,733,685	2,500,000	2,499,000	0	106	0	0	5.250	5.256	MS	38,646	131,250	06/29/2010	03/15/2020
96950H-AD-2	WILLIAMS PARTNERS LP CORPORATE	R			2FE	6,698,463	115.3100	7,235,960	6,275,000	6,532,648	0	(36,781)	0	0	7.250	5.742	FA	189,557	382,438	11/01/2013	02/01/2017
970648-AD-3	WILLIS NORTH AMERICA INC CORPORATE				2FE	21,760,198	109.8500	23,892,199	21,750,000	21,751,545	0	(1,116)	0	0	6.200	6.193	MS	348,362	1,348,500	04/03/2007	03/28/2017
97068*-AE-5	WBI Energy Tran (Willl. Basin) Senior No				2	12,500,000	109.5200	13,690,428	12,500,000	12,500,000	0	0	0	0	6.010	6.010	FMAN	95,993	751,250	05/31/2006	05/15/2016
97068*-AF-2	WBI Energy Tran (Willl. Basin) Senior No				2	6,650,000	111.1200	7,389,745	6,650,000	6,650,000	0	0	0	0	7.500	7.500	MJSD	11,083	498,750	12/23/2008	12/23/2015
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note			2	1	42,030,000	103.9000	43,668,242	42,030,000	42,030,000	0	0	0	0	4.250	4.271	FMAN	248,094	1,786,275	02/25/2010	08/11/2017
97313*-AB-4	WinCo Hldgs Inc/ WinCo Foods 2010-B Seni			2	1	32,000,000	101.2000	32,382,689	32,000,000	32,000,000	0	0	0	0	3.750	3.767	JAJO	253,333	1,200,000	10/15/2010	10/15/2020
97381W-AT-1	WINDSTREAM CORP CORPORATE			1	4FE	248,400	106.0000	243,800	230,000	246,064	0	(2,336)	0	0	7.750	6.249	AO	4,456	17,825	01/01/2013	10/01/2021
97381W-AU-8	WINDSTREAM CORP CORPORATE	LS		1	4FE	859,275	100.5000	859,275	855,000	858,150	0	(497)	0	0	7.500	7.410	AO	16,031	64,125	07/11/2011	04/01/2023
97651#-AA-2	Winwholesale, Inc Senior Note			2	2	6,428,571	103.0400	6,623,659	6,428,571	6,428,571	0	0	0	0	5.130	5.162	FMAN	47,636	329,786	08/09/2005	08/09/2015
976656-BL-1	WISCONSIN ELEC POWER CORPORATE				1FE	9,395,805	116.8700	10,553,180	9,030,000	9,395,184	0	(113)	0	0	6.875	6.606	JD	51,734	620,813	07/08/2004	12/01/2095
976656-BZ-0	WISCONSIN ELEC POWER CORPORATE				1FE	8,745,064	112.1900	9,821,902	8,755,000	8,746,137	0	172	0	0	5.700	5.708	JD	41,586	499,035	11/03/2006	12/01/2036
976656-CE-6	WISCONSIN ELEC POWER CORPORATE	LS		1	1FE	25,450,708	83.5500	22,057,147	26,400,000	25,455,295	0	4,776	0	0	3.650	3.850	JD	42,827	862,373	11/04/2013	12/15/2042
976657-AG-1	WI ENERGY CORP BONDS				2FE	9,945,700	114.9200	11,491,600	10,000,000	9,954,329	0	1,171	0	0	6.200	6.240	AO	155,000	620,000	03/17/2003	04/01/2033
976826-BE-6	WISCONSIN PWR & LT CO CORPORATE				1FE	6,156,521	120.2500	6,183,327	5,142,000	6,094,389	0	(20,690)	0	0	6.375	5.026	FA	123,837	327,803	10/26/2010	08/15/2037
976826-BF-3	WISCONSIN PWR & LT CO CORPORATE				1FE	26,816,230	135.8700	31,251,020	23,000,000	26,624,760	0	(69,246)	0	0	7.600	6.294	AO	437,000	1,748,000	01/20/2011	10/01/2038
976843-BE-1	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	32,884,830	108.2400	35,717,880	33,000,000	32,896,522	0	2,155	0	0	5.550	5.574	JD	152,625	1,831,500	12/05/2006	12/01/2036
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	20,000,000	100.9200	20,184,680	20,000,000	20,000,000	0	0	0	0	4.752	4.752	MN	105,600	0	11/14/2013	11/01/2044
97772*-AB-8	Wolf Gordon Acquisition Corp. Term A			2	5	14,858,343	99.9200	14,846,895	14,858,343	14,858,343	0	0	0	0	2.704	8.116	MJSD	3,302	1,343,521	07/15/2008	07/15/2014
97805*-AG-8	Wolverine Pipe Line Company Senior Note			2	2	35,142,856	119.1100	41,857,979	35,142,856	35,142,856	0	0	0	0	8.200	8.283	MJSD	168,100	2,881,714	02/21/2004	12/10/2019
97805*-AH-6	Wolverine Pipe Line Company Senior Note			2	2	2,142,856	118.9100	2,548,084	2,142,856	2,142,856	0	0	0	0	8.140	8.221	MJSD	10,175	174,429	02/21/2004	12/10/2019
97805*-AJ-2	Wolverine Pipe Line Company Senior Note			2	2	3,771,429	119.5700	4,509,464	3,771,429	3,771,429	0	0	0	0	8.340	8.426	MJSD	18,348	314,537	02/21/2004	12/10/2019
97806*-AA-0	Wolverine Power Cooperative Series A Sen			2	1	8,555,555	131.7000	11,267,892	8,555,555	8,555,555	0	0	0	0	7.250	7.359	MON	51,690	620,278	08/04/2009	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen			2	1	6,976,667	117.7600	8,216,046	6,976,667	6,976,667	0	0	0	0	5.780	5.849	MON	33,604	403,251	12/09/2009	12/01/2039
98159*-AA-1	Worldwide Machinery Revolver			2	4	1,546,857	99.6800	1,541,887	1,546,857	1,546,857	0	0	0	0	5.553	6.435	MON	8,459	83,141	12/04/2013	12/10/2014
98180#-AA-0	Worthington Armstrong Venture Senior Not				2	19,120,000	102.9500	19,683,781	19,120,000	19,120,000	0	0	0	0	4.900	4.900	MJSD	20,820	936,880	12/23/2011	12/23/2021
981811-C*-1	Worthington Industries Inc. Senior Note				2	80,760,000	94.2600	76,124,456	80,760,000	80,760,000	0	0	0	0	4.600	4.600	FMAN	526,286	3,714,960	08/10/2012	08/10/2024
98212B-AD-5	WPX ENERGY INC CORPORATE	LS		1	3FE	5,337,500	100.0000	5,000,000	5,000,000	5,314,707	0	(22,793)	0	0	6.000	5.014	JJ	138,333	150,000	04/10/2013	01/15/2022
982526-AT-2	WRIGLEY JUNIOR CO WM CORPORATE				2FE	199,694	99.7200	199,444	200,000	199,706	0	12	0	0	2.000	2.040	AO	778	0	10/16/2013	10/20/2017
982526-AV-7	WRIGLEY JUNIOR CO WM CORPORATE			1	2FE	513,872	99.1700	510,743	515,000	513,893	0	21	0	0	2.900	2.940	AO	2,904	0	10/16/2013	10/21/2019
98259B-AC-4	Wuerth Group of North America Senior Not				2	79,271,000	105.7300	83,811,401	79,271,000	79,271,000	0	0	0	0	4.480	4.480	MS	976,619	3,551,341	09/22/2011	09/22/2021
983024-AF-7	WYETH CORPORATE				1FE	29,069,486	119.7300	31,996,143	26,723,000	28,753,500	0	(167,596)	0	0	6.450	5.397	FA	718,181	1,723,634	01/01/2013	02/01/2024
983024-AG-5	WYETH CORPORATE				1FE	16,843,795	122.4100	17,749,465	14,500,000	16,525,060	0	(46,004)	0	0	6.500	5.354	FA	392,708	845,000	12/09/2013	02/01/2034
983024-AJ-9	WYETH CORPORATE				1FE	3,395,119	109.6300	3,716,606	3,390,000	3,391,510	0	(754)	0	0	5.500	5.474	FA	70,437	186,450	09/16/2008	02/15/2016
983024-AL-4	WYETH CORPORATE	LS			1FE	30,638,193	116.0100	31,903,740	27,500,000	30,565,499	0	(86,898)	0	0	6.000	5.105	FA	623,333	1,650,000	01/01/2013	02/15/2036
983024-AN-0	WYETH CORPORATE				1FE	53,477,599	115.9200	62,480,611	53,900,000	53,513,471	0	7,349	0	0	5.950	6.007	AO	801,763	3,207,050	06/27/2008	04/01/2037
98310W-AJ-7	WYNDHAM WORLDWIDE CORP CORPORATE			1	2FE	489,054	97.6000	478,226	490,000	489,171	0	81	0	0	4.250	4.274	MS	6,942	20,825	02/27/2012	03/01/2022
983130-AR-6	WYNN LAS VEGAS CORP			1	3FE	51,300	112.2500	50,513	45,000	49,611	0	(1,689)	0	0	7.750	3.534	FA	1,318	3,488	01/01/2013	08/15/2020
983130-AU-9	WYNN LAS VEGAS CORPORATE			1	2FE	10,760,000	93.7500	11,250,000	12,000,000	10,801,665	0	41,665	0	0	4.250	5.630	MN	43,917	266,333	08/20/2013	05/30/2023
98330#-AA-9	Wyoming Machinery Company Senior Note			2	2	38,335,000	111.6200	42,788,572	38,335,000	38,335,000	0	0	0	0	6.310	6.309	JD	67,193	2,418,939	06/20/2008	12/21/2019
98385X-AJ-5	XTO ENERGY INC CORPORATE				1FE	9,470,250	119.7300	11,972,600	10,000,000	9,527,164	0	9,270	0	0	6.100	6.504	AO	152,500	610,000	07/28/2006	04/01/2036
98385X-AM-8	XTO ENERGY INC CORPORATE				1FE	15,879,750	131.8600	19,779,037	15,000,000	15,800,918	0	(14,976)	0	0	6.750	6.308	FA	421,875	1,012,500	10/25/2007	08/01/2037
98385X-AP-1	XTO ENERGY INC CORPORATE	C			1FE	17,771,131	114.9900	20,582,476	17,900,000	17,833,173	0	12,755	0	0	5.500	5.595	JD	43,756	984,500	04/28/2008	06/15/2018
98385X-AT-3	XTO ENERGY INC CORPORATE	C			1FE	2,863,520	120.8800	2,659,325	2,200,000	2,716,079	0	(99,407)	0	0	6.500	1.562	JD	6,356	143,000	06/29/2012	12/15/2018
98389B-AH-3	XCEL ENERGY INC. CORPORATE				2FE	16,050,806	119.1400	19,169,063	16,090,000	16,056,488	0	643	0	0	6.500	6.518	JJ	522,925	1,045,850	07/24/2006	07/01/2036
98389B-AK-6	XCEL ENERGY INC. CORPORATE	R			2FE	804,421	110.1800	897,947	815,000	810,595	0	1,177	0	0	5.613	5.794	AO	11,436	45,746	12/12/2007	04/01/2017
984121-BP-7	XEROX CORPORATION CORPORATE				2FE	9,941,300	110.9000	11,089,872	10,000,000	9,982,374	0	6,704	0	0	6.400	6.481	MS	188,444	640,000	03/15/2006	03/15/2016
984121-BQ-5	XEROX CORPORATION CORPORATE				2FE	993,920	113.5800	1,135,748	1,000,000	997,649	0	641	0	0	6.750	6.833	FA	28,125	67,500	08/15/2006	02/01/2017
984121-BW-2	XEROX CORPORATION CORPORATE	LS			2FE	5,002,300	115.6800	5,783,957	5,000,000	5,000,858	0	(256)	0	0	6.350	6.343	MN	40,569	317,500	04/28/2008	05/15/2018
984121-BZ-5	XEROX CORPORATION CORPORATE				2FE	529,475	103.7400	518,714	500,000	510,091	0	(8,776)	0	0	4.250	2.414	FA	8,028	21,250	09/29/2011	02/15/2015
984121-CF-8	XEROX CORPORATION CORPORATE				2FE	99,875	102.6600	102,659	100,000	99,915	0	24	0	0	2.950	2.977	MS	869	2,950	03/08/2012	03/15/2017
98419M-AA-8	XYLEM INC/NY CORPORATE				2FE	26,223,973	105.0400	26,232,641	24,975,000	25,806,372	0	(293,272)	0	0	3.550	2.280	MS	248,744	886,613	07/26/2012	09/20/2016
98419M-AB-6	XYLEM INC/NY CORPORATE				2FE	13,715,391	104.2400	13,551,707	13,000,000	13,617,534	0	(68,847)	0	0	4.875	4.135	AO	158,438	633,750	07/26/2012	10/01/2021
98458P-AB-1	YALE UNIVERSITY CORP MUNI	C			1FE	11,227,050	102.0100	11,476,238	11,250,000	11,245,787	0	4,843	0	0	2.900	2.945	AO	68,875	326,250	11/03/2009	10/15/2014
988498-AC-5	YUM BRANDS INC CORPORATE				2FE	7,560,143	115.5800	11,557,961	10,000,000	8,619,031	0	250,197	0	0	6.250	10.380	MS	184,028	625,000	10/28/2008	03/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
988498-AH-4	YUM BRANDS INC CORPORATE			1	2FE	4,482,675	97.9500	4,407,851	4,500,000	4,486,206	0	1,467	0	0	3.750	3.795	MN	28,125	168,750	08/22/2011	11/01/2021
98956P-AA-0	ZIMMER HOLDINGS INC CORPORATE				2FE	273,420	107.4100	268,525	250,000	267,589	0	(2,653)	0	0	4.625	3.305	MN	996	11,563	09/28/2011	11/30/2019
989701-AU-1	ZIONS BANCORP BOND				3FE	1,342,743	101.6400	1,809,103	1,780,000	1,735,869	0	106,306	0	0	5.650	12.531	MN	12,851	100,570	06/30/2009	05/15/2014
98978V-AB-9	ZOETIS INC CORP			1	2FE	276,711	93.5700	271,345	290,000	276,916	0	205	0	0	3.250	3.843	FA	3,927	0	11/01/2013	02/01/2023
G2820#-AG-8	Effem Holdings Limited Senior Note			2	1	8,156,250	100.9700	8,235,112	8,156,250	8,156,250	0	0	0	0	7.050	6.799	MS	186,880	575,016	02/21/2004	03/04/2014
G62616-AE-0	MORGAN STANLEY CORPORATE		0		1FE	3,290,445	108.0000	3,705,436	3,430,971	3,308,579	0	41,696	0	138,815	4.375	5.712	OCT	33,311	147,669	01/29/2008	10/12/2016
G9158*-AD-6	UTi Worldwide Inc. Senior Note			2	2	70,392,000	102.5400	72,177,387	70,392,000	70,392,000	0	0	0	0	4.600	4.599	FA	1,305,185	1,491,137	01/25/2013	02/01/2022
U02667-PS-3	AMERICAN HONDA FINANCE CORP CORPORATE		0		1FE	6,884,903	99.5800	6,929,518	6,958,395	7,025,329	0	(1,163)	0	141,589	1.875	1.688	SEP	42,537	0	11/26/2013	09/04/2019
U02687-AG-3	AMERICAN INTL GROUP CORPORATE		0		1FE	3,134,755	106.8800	4,123,366	3,858,120	3,537,087	0	125,986	0	142,042	4.375	8.031	APR	115,611	159,581	01/28/2008	04/26/2016
U02687-BJ-6	AMERICAN INTL GROUP CORPORATE		0		1FE	1,113,488	111.4100	1,228,095	1,102,320	1,163,611	0	(7,127)	0	62,673	5.000	3.219	JUN	28,540	22,755	07/16/2013	06/26/2017
U03160-AJ-4	AMGEN INC CORPORATE		0		1FE	566,249	111.9600	617,051	551,160	585,600	0	(6,077)	0	25,235	4.375	2.969	DEC	1,784	23,900	03/16/2012	12/05/2018
U03160-AL-9	AMGEN INC CORPORATE		0		1FE	262,073	100.1700	276,048	275,580	279,531	0	(611)	0	12,056	2.125	1.848	SEP	1,765	5,636	11/23/2012	09/13/2019
U03160-AM-7	AMGEN INC CORPORATE		0		1FE	448,594	92.5500	429,200	463,764	465,769	0	(91)	0	8,660	4.000	3.923	SEP	5,591	17,770	11/23/2012	09/13/2029
U0460W-AJ-8	CITIGROUP INC CORP FLOATER		0	1	2FE	3,757,928	97.2500	3,591,221	3,692,772	3,396,126	0	96,419	0	136,246	0.974	3.486	MON	100	31,243	05/07/2008	05/31/2017
U04644-AG-2	AT&T INC CORPORATE		0	1	1FE	128,460	95.5800	131,693	137,790	130,252	0	67	0	1,725	3.550	3.927	DEC	201	4,875	10/09/2013	12/17/2032
U0662K-EU-1	BANK OF AMERICA CORP CORP FLOATER		0	1	2FE	1,469,630	96.0000	1,587,341	1,653,480	1,588,038	0	8,343	0	110,064	1.134	2.017	MJSD	104	13,148	05/20/2013	03/28/2018
U0662K-MU-2	BANK OF AMERICA CORP CORPORATE		0		1FE	1,982,901	110.4300	2,130,338	1,929,060	1,902,045	0	6,908	0	81,509	4.625	4.990	AUG	35,932	86,241	04/13/2011	08/07/2017
U0662K-XH-9	BANK OF AMERICA CORP CORPORATE		0		1FE	270,544	100.3200	276,458	275,580	276,892	0	(22)	0	6,370	2.500	2.405	JUL	3,020	0	11/22/2013	07/27/2020
U17406-CL-8	CITIGROUP INC (JSC KAZBANK) CORP FLOATE		0	1	2FE	1,791,970	98.1100	2,027,704	2,066,850	1,748,796	0	3,348	0	85,992	4.250	4.990	FEB	74,605	67,396	05/20/2013	02/25/2030
U17406-CV-6	CITIGROUP INC (JSC KAZBANK) CORPORATE		0		1FE	3,807,369	104.0500	4,114,594	3,954,573	3,852,462	0	64,052	0	159,280	3.500	5.152	AUG	56,502	132,996	01/28/2008	08/05/2015
U17406-GP-5	CITIGROUP INC (JSC KAZBANK) CORPORATE		0		1FE	726,530	127.2300	806,427	633,834	717,002	0	(12,250)	0	31,095	7.375	4.618	SEP	15,240	44,774	05/04/2012	09/04/2019
U17406-GT-7	CITIGROUP INC (JSC KAZBANK) CORPORATE		0		1FE	715,507	105.6200	727,692	688,950	689,051	0	(77)	0	29,760	4.000	3.949	NOV	2,718	27,122	07/07/2011	11/26/2015
U38238-A9-9	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	264,853	103.3700	270,626	261,801	261,380	0	319	0	11,267	5.125	5.212	OCT	2,831	13,138	10/09/2007	10/16/2014
U38238-VM-7	GOLDMAN SACHS GROUP INC CORPORATE		0		2FE	1,141,456	106.2300	1,339,316	1,260,779	1,140,356	0	12,340	0	48,079	4.750	6.242	OCT	13,290	58,948	01/24/2008	10/12/2021
U38238-XD-5	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	2,681,600	108.8300	2,999,258	2,755,800	2,668,832	0	26,564	0	112,740	4.500	5.564	JAN	114,158	122,130	01/24/2008	01/30/2017
U38239-AC-0	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	2,329,959	118.3000	2,445,135	2,066,850	2,058,714	0	1,596	0	88,648	6.375	6.369	MAY	88,082	125,011	06/17/2008	05/02/2018
U38239-DY-9	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	228,871	114.0500	314,304	275,580	244,668	0	3,977	0	10,520	5.125	7.439	OCT	2,709	14,127	11/30/2011	10/23/2019
U3R96F-M3-4	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	407,658	99.9000	412,976	413,370	417,193	0	(63)	0	9,598	2.625	2.456	AUG	4,013	0	11/22/2013	08/19/2020
U4806H-AH-0	JP MORGAN CHASE & CO CORPORATE		0		1FE	2,781,358	106.5400	2,862,704	2,686,905	2,679,363	0	2,719	0	115,555	3.750	3.828	JUN	55,210	97,549	11/30/2011	06/15/2016
U4S339-BX-7	JPMORGAN CHASE & CO CORPORATE		0		1FE	668,065	100.4500	692,037	688,950	697,270	0	(398)	0	29,603	2.750	2.582	FEB	17,337	0	06/11/2013	02/01/2023
U58524-AA-4	MPT OPERATING PARTNERSHIP LP CORPORATE		0	1	3FE	135,075	105.0000	144,680	137,790	137,790	0	0	0	2,715	5.750	5.750	AO	1,783	0	09/26/2013	10/01/2020
U5904P-AC-1	MERRILL LYNCH & CO INC CORPORATE		0		2FE	798,443	107.5400	948,333	881,856	867,903	0	4,378	0	51,000	4.625	4.764	SEP	12,180	39,250	05/20/2013	09/14/2018
U5916Q-AD-3	METLIFE GLOBAL FUNDING INC CORPORATE		0		1FE	390,533	97.0000	400,974	413,370	408,159	0	297	0	17,329	2.375	2.517	JAN	9,545	0	06/11/2013	01/11/2023
U59340-AA-4	MICROSOFT CORP CORPORATE		0	1	1FE	303,442	90.6900	312,415	344,475	313,719	0	395	0	9,881	2.625	3.228	MAY	6,045	0	08/23/2013	05/02/2033
U61778-RS-4	MORGAN STANLEY CORPORATE		0		1FE	1,334,680	107.0300	1,474,759	1,377,900	1,416,497	0	(9,091)	0	60,956	3.750	2.920	SEP	14,440	50,663	11/23/2012	09/21/2017
U6177U-CL-6	MORGAN STANLEY CORPORATE		0		1FE	413,192	103.0800	426,110	413,370	414,335	0	(1,282)	0	17,930	4.500	4.131	OCT	3,262	18,590	02/23/2010	10/29/2014
U61785-AL-2	MORGAN STANLEY CORPORATE		0		1FE	740,837	116.6600	884,077	757,845	766,130	0	(931)	0	32,985	5.375	5.103	AUG	16,070	39,472	08/21/2012	08/10/2020
U6178Y-DR-3	MORGAN STANLEY CORPORATE		0		1FE	702,781	106.7700	735,581	688,950	679,590	0	4,178	0	28,981	4.500	5.113	FEB	26,501	29,615	08/16/2011	02/23/2016
U63742-AS-6	BANK OF AMERICA CORP CORP FLOATER		0	1	2FE	1,688,247	96.6100	1,597,427	1,653,480	1,526,041	0	41,969	0	61,478	1.006	3.426	MON	416	14,363	01/11/2008	05/23/2017
U64943-AJ-9	ZURICH FINANCE USA INC CORPORATE		0		1FE	450,280	109.8900	454,238	413,370	445,381	0	(16,522)	0	19,032	6.500	2.019	OCT	5,816	26,493	03/15/2012	10/14/2015
U68308-AC-6	ORACLE CORPORATION CORPORATE		0		1FE	666,601	100.5100	692,459	688,950	688,286	0	6	0	21,679	2.250	2.252	JAN	7,432	0	08/23/2013	01/10/2021
U71708-YY-8	PFIZER INC CORPORATE		0		1FE	990,101	129.5500	1,180,155	910,965	1,010,292	0	(1,831)	0	18,770	6.500	5.584	JUN	34,392	54,687	07/14/2009	06/03/2038
U7182V-AB-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE		0		1FE	1,595,348	110.7700	1,755,308	1,584,585	1,608,887	0	(9,900)	0	69,561	5.750	4.932	MAR	70,644	85,943	05/07/2009	03/24/2016
U74271-NP-5	PROCTER & GAMBLE CO CORPORATE		0		1FE	2,462,716	119.0500	2,936,277	2,466,441	2,348,977	0	6,244	0	100,815	4.875	5.310	MAY	77,414	113,197	08/27/2008	05/11/2027
U75000-AT-3	ROCHE HOLDINGS INC CORPORATE		0		1FE	1,492,301	128.3200	1,803,452	1,405,458	1,500,611	0	(10,337)	0	64,889	6.500	5.266	MAR	75,837	86,256	05/07/2009	03/04/2021
U7S852-AB-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE		0		1FE	8,808,951	97.2000	8,973,851	9,231,930	9,200,848	0	1,267	0	390,630	2.750	2.766	MAR	200,320	0	06/11/2013	03/19/2025
U9221F-AB-3	VERIZON WIRELESS CAPITAL LLC CORPORATE		0		2FE	3,216,646	115.0600	3,551,298	3,086,496	3,191,047	0	(45,845)	0	137,283	8.750	6.727	DEC	10,359	269,755	02/11/2009	12/18/2015
U9311F-AD-0	WAL MART STORES INC CORP FOREIGN		0		1FE	270,836	118.8700	334,709	281,571	275,241	0	158	0	5,118	5.625	5.815	MS	4,136	14,935	06/16/2009	03/27/2034
U9311F-AG-3	WAL MART STORES INC CORPORATE		0		1FE	814,881	119.2600	903,814	757,845	750,613	0	318	0	32,375	4.875	4.902	SEP	10,324	36,224	11/24/2009	09/21/2029
U94974-ED-7	WELLS FARGO & COMPANY CORPORATE		0		1FE	1,289,869	99.7900	1,306,199	1,309,005	1,318,463	0	(151)	0	28,745	2.250	2.121	SEP	9,683	0	11/26/2013	09/03/2020
00118*-AA-7	Ag Growth International Series A Senior		A		2	12,500,000	112.4900	14,061,021	12,500,000	12,500,000	0	0	0	0	6.800	6.800	JAJO	146,389	850,000	10/30/2009	10/29/2016
008916-AB-4	AGRIUM INC DEBENTURES		A		2FE	10,863,463	112.3000	11,511,160	10,250,000	10,409,083	0	(44,914)	0	0	7.700	7.127	FA	328,854	789,250	07/31/1997	02/01/2017
008916-AG-3	AGRIUM INC CORP FOREIGN		A		2FE	21,849,638	118.6600	22,854,249	19,260,000	21,813,556	0	(37,820)	0	0	7.125	6.001	MN	144,851	1,216,059	05/20/2013	05/23/2036
008916-AJ-7	AGRIUM INC CORP FOREIGN	LS	A	1	2FE	7,063,448	107.6300	6,323,462	5,875,000	7,041,982	0	(21,465)	0	0	6.125	4.794	JJ	165,928	359,844	01/01/2013	01/15/2041
008916-AK-4	AGRIUM INC CORP FOREIGN		A	1	2FE	109,784	91.6500	100,813	110,000	109,804	0	19	0	0	3.150	3.173	AO	866	3,465	09/24/2012	10/01/2022
008916-AL-2	AGRIUM INC CORP FOREIGN	LS	A	1	2FE	534,460	93.1500	498,373	535,000	534,476	0	16	0	0	3.500	3.512	JD	1,560	9,415	05/28/2013	06/01/2023
008916-AM-0	AGRIUM INC CORPORATE	LS	A	1	2FE	12,273,032	92.6000	11,760,238	12,700,000	12,274,135	0	1,103	0	0	4.900	5.120	JD	51,858	221,725	12/16/2013	06/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
012873-AH-8	ALBERTA ENERGY COMPANY NOTES		A		2FE	6,132,460	125.3200	6,297,386	5,025,000	5,917,265	0	(29,301)	0	0	8.125	6.380	MS	120,216	408,281	07/23/2004	09/15/2030
012873-AK-1	ALBERTA ENERGY COMPANY CORP FOREIGN		A		2FE	17,704,885	119.2700	17,824,751	14,945,000	17,245,535	0	(71,625)	0	0	7.375	5.957	MN	183,699	1,102,194	10/16/2006	11/01/2031
013716-AN-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	10,232,280	118.5200	10,667,070	9,000,000	9,977,409	0	(39,592)	0	0	7.250	6.124	MN	108,750	652,500	02/23/2006	11/01/2028
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES		A		1FE	15,036,087	121.2400	17,722,560	14,618,000	14,963,177	0	(11,127)	0	0	7.250	7.004	MS	312,054	1,059,805	12/15/2005	03/15/2031
013716-AT-2	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	4,724,550	100.1200	5,006,050	5,000,000	4,997,931	0	43,702	0	0	5.200	6.120	JJ	119,889	260,000	06/19/2006	01/15/2014
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	LS	A		1FE	30,805,001	112.5400	35,212,202	31,290,000	30,875,390	0	9,587	0	0	6.125	6.240	JD	85,178	1,916,513	06/23/2004	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	17,426,273	105.1100	18,552,479	17,650,000	17,452,177	0	4,224	0	0	5.750	5.840	JD	84,573	1,014,875	06/14/2006	06/01/2035
032479-AD-9	ANADARKO FINANCE CO BD COMPANY GUARNT	LS	A		2FE	35,099,121	121.5800	43,070,034	35,425,000	35,158,746	0	7,108	0	0	7.500	7.577	MN	442,813	2,656,875	08/27/2001	05/01/2031
06366Q-GJ-0	BANK OF MONTREAL CORP FOREIGN	LS	A		1FE	34,971,650	100.4500	35,158,897	35,000,000	34,996,213	0	9,252	0	0	1.750	1.778	AO	105,486	612,500	04/26/2011	04/29/2014
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN		A	1	1FE	69,855,918	91.6900	65,758,700	71,716,000	69,921,633	0	65,715	0	0	2.550	2.868	MN	279,394	1,165,554	12/13/2013	11/06/2022
06366R-PR-0	BANK OF MONTREAL CORP FOREIGN		A		1FE	99,909,000	100.8400	100,838,600	100,000,000	99,922,519	0	13,519	0	0	1.300	1.331	JJ	595,833	0	07/11/2013	07/15/2016
06366X-TU-6	BANK OF MONTREAL CORP FRGN FLOATER		A		1FE	125,000,000	100.1200	125,143,750	125,000,000	125,000,000	0	0	0	0	0.418	0.482	JAJO	100,230	436,481	01/22/2013	07/24/2014
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN	LS	A		1FE	23,118,322	107.6300	23,360,336	21,705,000	23,016,238	0	(98,463)	0	0	4.375	3.381	JJ	443,144	693,547	07/02/2013	01/13/2021
064159-AL-0	BANK OF NOVA SCOTIA CORP FOREIGN	LS	A		1FE	16,696,552	100.9900	16,763,812	16,600,000	16,634,035	0	(32,558)	0	0	1.850	1.648	JJ	144,166	307,100	01/20/2012	01/12/2015
064159-CQ-7	BANK OF NOVA SCOTIA CORP FOREIGN		A		1FE	29,972,700	100.9000	30,269,495	30,000,000	29,976,722	0	4,022	0	0	1.375	1.406	JJ	187,917	0	07/10/2013	07/15/2016
064159-CR-5	BANK OF NOVA SCOTIA CORP FRGN FLOATER		A		1FE	25,000,000	100.4000	25,100,725	25,000,000	25,000,000	0	0	0	0	0.764	0.788	JAJO	41,362	49,225	07/10/2013	07/15/2016
06417F-LH-1	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN		A		1FE	29,971,593	100.2200	30,065,400	30,000,000	29,985,025	0	13,432	0	0	0.494	0.602	JAJO	32,084	121,780	01/25/2013	01/14/2015
06417F-QN-3	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN		A		1FE	82,738,167	100.1100	82,844,335	82,750,000	82,744,285	0	6,118	0	0	0.404	0.450	MJSD	12,083	270,858	03/25/2013	09/19/2014
067901-AA-6	BARRICK GOLD CORP BOND		A		2FE	596,984	84.6100	516,961	611,000	598,865	0	286	0	0	5.800	5.967	MN	4,528	35,438	01/18/2006	11/15/2034
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN		A		2FE	27,698,003	83.4000	20,850,630	25,000,000	27,652,668	0	(45,334)	0	0	5.250	4.576	AO	328,125	1,312,500	01/01/2013	04/01/2042
07329V-AF-7	BCIMC REALTY CORP FRGN		C		1FE	158,422	111.8400	157,897	141,176	151,390	0	(2,316)	0	(10,318)	5.650	3.693	JJ	3,902	8,302	08/25/2010	01/05/2018
07813Z-AY-0	BELL CANADA LTD CORP FRGN		C		2FE	315,484	105.8000	298,720	282,353	304,370	0	(2,907)	0	(8,208)	4.400	2.437	MS	3,672	6,257	06/03/2013	03/16/2018
07813Z-BB-9	BELL CANADA LTD CORP FRGN		C		2FE	185,067	100.2200	179,217	178,824	178,591	0	39	0	(11,980)	3.350	3.376	JD	230	6,101	06/13/2012	06/18/2019
097751-AH-4	BOMBARDIER INC NT CORP FOREIGN		A		3FE	4,819,930	101.5000	5,024,250	4,950,000	4,956,039	0	(22,296)	0	0	6.300	5.865	MN	51,975	311,850	12/05/2011	05/01/2014
097751-AY-7	BOMBARDIER INC NT CORP FOREIGN		A		3FE	69,870	99.2500	67,490	68,000	69,708	0	(162)	0	0	5.750	5.366	MS	1,151	3,910	01/01/2013	03/15/2022
09784Y-B*-8	Bonavista Energy Corporation Series B Se		A		2	12,500,000	102.7300	12,841,336	12,500,000	12,500,000	0	0	0	0	4.370	4.370	MN	89,524	546,250	11/02/2010	11/02/2020
09784Y-C*-7	Bonavista Energy Corporation Senior Note		A		2	9,000,000	91.8200	8,263,852	9,000,000	9,000,000	0	0	0	0	3.800	3.800	AO	62,700	171,000	04/25/2013	04/25/2025
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERT CORPORATE		A	1	4FE	5,000,000	100.5000	5,025,000	5,000,000	5,000,000	0	0	0	0	6.125	6.125	JJ	158,229	0	11/22/2013	07/01/2022
124765-E*-5	CAE, Inc. Senior Note		A	2	2	16,110,000	93.0900	14,997,092	16,110,000	16,110,000	0	0	0	0	3.597	3.596	JJ	286,519	299,396	12/27/2012	12/27/2027
124900-C*-0	CCL Industries, Incorporated Senior Note		A		2	25,869,464	109.1600	25,105,882	23,000,000	24,982,919	0	(886,546)	0	0	5.570	1.538	MS	405,682	1,281,100	01/01/2013	03/07/2016
13595Z-HZ-2	Canadian Imperial Bank CORP FOREIGN		C		1FE	254,173	99.8000	234,811	235,294	235,979	0	(185)	0	(15,830)	2.350	2.269	AO	1,139	5,723	12/10/2012	10/18/2017
136069-FU-0	CANADIAN IMPERIAL BANK CORP FOREIGN		A		1FE	47,070,798	100.4600	47,317,217	47,100,000	47,075,036	0	4,238	0	0	1.350	1.371	JJ	287,899	0	07/15/2013	07/18/2016
136069-FV-8	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		A		1FE	12,500,000	100.4000	12,550,525	12,500,000	12,500,000	0	0	0	0	0.766	0.786	JAJO	19,417	25,115	07/15/2013	07/18/2016
13606Y-YJ-9	CANADIAN IMPERIAL BANK OF COMM CORP FRGN		A		1FE	29,988,000	100.1000	30,030,000	30,000,000	29,993,143	0	5,143	0	0	0.354	0.419	JAJO	24,457	58,556	05/29/2013	10/10/2014
136375-BA-9	CANADIAN NATL RAILWAY NT NOTES		A		1FE	6,670,980	118.9000	7,134,306	6,000,000	6,256,990	0	(48,356)	0	0	6.800	5.714	JJ	188,133	408,000	09/25/2002	07/15/2018
136375-BD-3	CANADIAN NATL RAILWAY NT NOTES		A		1FE	12,784,300	127.5600	15,306,912	12,000,000	12,602,101	0	(24,626)	0	0	6.900	6.365	JJ	381,800	828,000	06/25/2004	07/15/2028
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES		A		1FE	11,731,500	125.7400	13,831,412	11,000,000	11,650,945	0	(12,999)	0	0	6.712	6.220	JJ	340,448	738,320	07/10/2006	07/15/2036
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	LS	A		1FE	87,660,150	118.3100	85,366,235	72,153,000	87,319,482	0	(254,549)	0	0	6.250	4.626	FA	1,878,984	2,920,500	07/01/2013	08/01/2034
136375-BM-3	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	7,056,522	110.8800	8,127,789	7,330,000	7,230,647	0	35,255	0	0	5.800	6.400	JD	35,428	425,140	02/05/2010	06/01/2016
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	18,886,683	120.1000	20,866,750	17,375,000	18,858,298	0	(22,418)	0	0	6.200	5.499	JD	89,771	922,250	06/10/2013	06/01/2036
136375-BP-6	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	4,984,150	113.7100	5,685,505	5,000,000	4,992,765	0	1,529	0	0	5.850	5.890	MN	37,375	292,500	09/19/2007	11/15/2017
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	25,449,581	121.8200	23,944,370	19,655,000	25,311,362	0	(88,363)	0	0	6.375	4.405	MN	160,106	833,691	05/30/2013	11/15/2037
136375-BR-2	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	12,943,320	113.5000	14,754,626	13,000,000	12,970,684	0	5,580	0	0	5.550	5.607	MN	92,192	721,500	04/24/2008	05/15/2018
136375-BS-0	CANADIAN NATL RAILWAY NT CORP FOREIGN	LS	A		1FE	20,197,730	100.1600	18,649,956	18,621,000	18,636,941	0	(413,115)	0	0	4.950	2.685	JJ	425,024	921,740	03/22/2010	01/15/2014
136375-BT-8	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	17,643,614	114.7500	19,249,480	16,775,000	17,307,162	0	(90,442)	0	0	5.550	4.840	MS	310,338	931,013	01/28/2010	03/01/2019
136375-BV-3	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	1	1FE	8,959,854	96.1600	8,697,374	9,045,000	8,975,797	0	7,598	0	0	2.850	2.958	JD	11,457	257,783	11/10/2011	12/15/2021
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	1	1FE	41,055,442	80.9500	35,375,529	43,700,000	41,083,838	0	28,649	0	0	3.500	3.838	MN	195,436	1,212,215	06/25/2013	11/15/2042
136385-AC-5	CANADIAN NATL RESOURCES CORP FOREIGN		A		2FE	4,032,062	121.2900	4,469,538	3,685,000	3,978,070	0	(8,691)	0	0	7.200	6.441	JJ	122,342	265,320	02/06/2008	01/15/2032
136385-AE-1	CANADIAN NATL RESOURCES SENIOR NOTES		A		2FE	49,211,325	113.2700	54,001,907	47,675,000	48,971,454	0	(34,520)	0	0	6.450	6.209	JD	8,542	3,075,038	08/18/2004	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES CORP FOREIGN		A		2FE	14,586,353	106.3200	15,764,849	14,827,000	14,612,122	0	4,591	0	0	5.850	5.969	FA	361,408	867,380	02/29/2008	02/01/2035
136385-AK-7	CANADIAN NATL RESOURCES CORP FOREIGN	LS	A		2FE	14,253,563	112.2200	15,991,619	14,250,000	14,251,220	0	(605)	0	0	5.700	5.695	MN	103,788	812,250	03/13/2007	05/15/2017
136385-AL-5	CANADIAN NATL RESOURCES CORP FOREIGN	LS	A		2FE	58,296,980	112.0500	56,922,924	50,800,000	58,166,451	0	(179,757)	0	0	6.250	5.139	MS	934,861	3,175,000	01/01/2013	03/15/2038
136440-AL-8	CANADIAN PAC LTD CANADA DEBENTURES		A		2FE	14,209,910	132.6500	17,244,500	13,000,000	13,622,851	0	(58,948)	0	0	9.450	8.559	FA	511,875	1,228,500	11/20/1997	08/01/2021
13644Z-AW-7	CANADIAN PACIFIC RR CO CORP FOREIGN		C		2FE	548,967	113.6900	823,947	724,706	678,202	0	7,245	0	(43,711)	6.250	7.955	JD	3,857	46,009	12/02/2008	06/01/2018
13645R-AE-4	Canadian Pacific Railway Co NOTES		A		2FE	23,114,742	105.8100	24,981,269	23,610,000	23,201,428	0	11,107	0	0	5.750	5.901	MS	399,730	1,357,575	10/27/2011	03/15/2033
13645R-AF-1	Canadian Pacific Railway Co CORP FOREIGN		A		2FE	5,328,753	109.7000	4,869,619	4,439,000	5,308,283	0	(20,470)	0	0	5.950	4.576	MN	33,749	264,121	01/01/2013	05/15/2037
13645R-AH-7	Canadian Pacific Railway Co CORP FOREIGN		A		2FE	2,489,700	116.5500	2,913,840	2,500,000	2,494,403	0	1,025	0	0	6.500	6.557	MN	20,764	162,500	05/14/2008	05/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
13645R-AM-6	Canadian Pacific Railway Co Series B Sen		A	2	2	5,653,095	97.0700	5,180,328	5,336,821	5,636,034	0	(17,061)	0	0	3.880	3.217	JD	14,955	207,069	01/01/2013	12/05/2026
13645R-AQ-7	Canadian Pacific Railway Co CORP FOREIGN		A		2FE	13,412,619	107.5300	11,827,915	11,000,000	13,370,375	0	(42,244)	0	0	5.750	4.404	JJ	291,653	632,500	01/01/2013	01/15/2042
14006Z-AF-4	CAPITAL DESJARDINS I Foreign		C	1	1FE	118,041	108.3500	122,373	112,941	112,941	0	0	0	(7,577)	4.954	4.988	JD	261	5,724	12/08/2011	12/15/2026
15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN		A		2FE	156,694	117.2100	146,515	125,000	155,469	0	(563)	0	0	6.750	5.051	MN	1,078	8,438	09/29/2011	11/15/2039
15135U-AJ-8	CENOVUS ENERGY INC CORP FOREIGN		A	1	2FE	5,451,160	97.4900	5,361,862	5,500,000	5,452,471	0	1,311	0	0	3.800	3.907	MS	78,956	0	08/12/2013	09/15/2023
15135U-AK-5	CENOVUS ENERGY INC CORP FOREIGN	LS	A	1	2FE	19,920,400	99.1700	19,833,360	20,000,000	19,919,548	0	(852)	0	0	5.200	5.226	MS	392,889	0	08/12/2013	09/15/2043
156327-AA-6	CENTRE STREET TRUST CORP FOREIGN		C		1FE	135,962	96.0000	126,492	131,765	131,765	0	0	0	(8,840)	3.690	3.690	JD	240	4,974	05/30/2012	06/14/2021
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN		C		1FE	586,336	117.8600	887,377	752,941	695,055	0	1,955	0	(46,148)	6.100	6.928	MN	5,456	47,082	09/27/2007	05/19/2028
22576C-A*-2	Crescent Point Energy Corp USD Series A		A		2	7,500,000	103.8400	7,787,711	7,500,000	7,500,000	0	0	0	0	4.710	4.710	MS	95,181	353,250	03/24/2010	03/24/2015
22576C-A@-0	Crescent Point Energy Corp USD Series B		A		2	4,400,000	110.0200	4,841,063	4,400,000	4,400,000	0	0	0	0	5.480	5.480	MS	64,968	241,120	03/24/2010	03/24/2017
22576C-B@-9	Crescent Point Energy Corp Senior Note		A		2	3,000,000	104.5900	3,137,722	3,000,000	3,000,000	0	0	0	0	3.930	3.930	AO	25,218	117,900	04/14/2011	04/14/2016
22576C-D@-7	Crescent Point Energy Corp Senior Note		A		2	1,000,000	98.1600	981,567	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MN	4,333	40,000	05/22/2012	05/22/2022
22576C-E#-4	Crescent Point Energy Corp Senior Note		A		2	15,000,000	94.7200	14,208,149	15,000,000	15,000,000	0	0	0	0	3.780	3.780	JD	29,925	283,500	06/12/2013	06/12/2023
23286#-AD-5	D+H USA General Partnership 1 Senior Not		A		2	31,500,000	112.3800	35,398,308	31,500,000	31,500,000	0	0	0	0	6.590	5.590	JAJO	455,534	1,809,850	04/12/2011	04/12/2021
23286#-AE-3	D+H USA General Partnership 1 Senior Sec		A		2	1,000,000	100.0400	1,000,433	1,000,000	1,000,000	0	0	0	0	4.940	3.940	MJSD	137	43,122	07/05/2012	06/30/2022
25822C-B*-6	Dorel Industries Inc Series A Sr GTD Not		A		2	22,000,000	103.8300	22,842,379	22,000,000	22,000,000	0	0	0	0	4.240	4.240	AO	220,244	932,800	04/06/2010	04/06/2015
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not		A	2	2	81,432,800	109.1300	88,865,932	81,432,800	81,432,800	0	0	0	0	5.140	5.139	AO	988,278	4,185,646	04/06/2010	04/06/2020
284902-AC-7	ELDORADO GOLD CORP CORP FOREIGN	LS	A	1	3FE	3,399,375	96.2500	3,368,750	3,500,000	3,401,755	0	2,380	0	0	6.125	6.635	JD	9,528	107,188	10/16/2013	12/15/2020
292505-AD-6	ENCANA CORPORATION CORP FOREIGN	LS	A		2FE	30,806,823	110.3200	32,357,491	29,330,000	30,609,867	0	(30,955)	0	0	6.500	6.126	FA	720,214	1,906,450	09/12/2007	08/15/2034
292505-AE-4	ENCANA CORPORATION CORP FOREIGN		A		2FE	10,754,700	110.6000	11,059,960	10,000,000	10,686,784	0	(12,844)	0	0	6.625	6.073	FA	250,278	662,500	10/25/2007	08/15/2037
292506-AA-0	ENCANA HLDINGS FIN CORP BOND		A		2FE	748,148	101.7300	762,953	750,000	749,739	0	282	0	0	5.800	5.850	MN	7,250	43,500	08/28/2008	05/01/2014
29250Z-AL-2	ENBRIDGE PIPELINES INC CORP FRGN		C		1FE	58,333	107.9100	60,939	56,471	57,861	0	(192)	0	(3,895)	4.450	4.001	AO	601	2,602	08/25/2010	04/06/2020
292766-A#-9	Enerplus Corporation Senior Note		A	2	2	45,000,000	99.2400	44,657,149	45,000,000	45,000,000	0	0	0	0	4.400	4.399	MN	253,000	1,980,000	05/15/2012	05/15/2024
305915-AD-2	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	2,819,495	105.6500	2,958,156	2,800,000	2,803,108	0	(2,149)	0	0	5.375	5.289	JD	12,542	150,500	07/21/2004	06/01/2015
318069-A*-2	Finning International Inc Senior Note		A		2FE	8,240,952	98.3300	7,866,415	8,000,000	8,217,963	0	(22,989)	0	0	3.980	3.587	JJ	143,280	318,400	01/01/2013	01/19/2022
31943B-BB-5	FIRST CAPITAL REALTY CORP FOREIGN		C		2FE	368,053	109.9200	393,116	357,647	360,109	0	(564)	0	(24,187)	5.700	5.500	MN	1,802	20,745	06/02/2010	11/30/2017
33761N-A@-8	FirstService Corporation Senior Note		A	2	2	27,900,000	96.3800	26,890,944	27,900,000	27,900,000	0	0	0	0	3.840	3.839	JJ	491,040	535,680	01/16/2013	01/16/2025
36158Z-BV-7	GE CAPITAL CDA FUNDING DISCOUNT NOTE		C		1FE	264,192	107.0100	267,895	250,353	250,295	0	5	0	(16,792)	4.600	4.603	JJ	4,976	12,008	01/23/2012	01/26/2022
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1		C	2	1FE	26,248,985	114.0800	38,273,632	33,549,291	33,549,291	0	0	0	(2,250,771)	6.600	6.599	JD	92,261	2,268,600	03/12/2008	06/16/2023
40427H-SM-6	HSBC BANK CANADA CORP FOREIGN		C		1FE	19,633	102.4000	19,275	18,824	18,824	0	0	0	(1,263)	2.901	2.901	JJ	255	574	01/10/2012	01/13/2017
40427H-SQ-7	HSBC BANK CANADA CORP FOREIGN		C		1FE	369,695	98.9200	339,801	343,529	343,529	0	0	0	(26,166)	2.938	2.938	JJ	4,690	5,161	01/09/2013	01/14/2020
41754W-AN-1	Harvest Operations Corp CORP FOREIGN		A		3FE	2,247,000	109.5000	2,299,500	2,100,000	2,210,538	0	(26,047)	0	0	6.875	5.305	AO	36,094	144,375	08/02/2012	10/01/2017
448055-AB-9	HUSKY ENERGY INC CORP FOREIGN		A		2FE	20,728,590	113.3900	23,470,898	20,700,000	20,712,549	0	(2,042)	0	0	6.150	6.136	JD	56,580	1,273,050	07/06/2004	06/15/2019
448096-AE-7	HUSKY OIL LTD DEBENTURES		A		2FE	10,702,875	115.6400	12,569,303	10,869,000	10,817,846	0	14,441	0	0	7.550	7.728	MN	104,856	820,610	01/21/2000	11/15/2016
44810Z-AY-6	HYDRO ONE INC CORP FRGN		C		1FE	407,098	113.8500	428,605	376,471	406,413	0	(536)	0	(27,303)	5.490	4.948	JJ	9,492	21,701	08/25/2010	07/16/2040
44881Q-AC-5	HYDRO ONE INC CORP FOREIGN		C		1FE	516,795	132.4400	685,546	517,647	572,785	0	(1,829)	0	(38,715)	7.350	6.305	JD	3,031	38,496	10/16/2009	06/03/2030
453258-AP-0	VALE INCO LTD BONDS		A		2FE	14,146,299	101.0600	12,537,026	12,405,000	13,861,064	0	(41,013)	0	0	7.200	6.142	MS	262,986	893,160	07/08/2005	09/15/2032
453258-AU-9	VALE INCO LTD BONDS		A		2FE	3,999,120	107.1300	4,285,338	4,000,000	3,999,474	0	70	0	0	5.700	5.702	AO	48,133	228,000	09/23/2003	10/15/2015
45953E-A*-2	International Forest Prod Ltd. Senior Se		A	2	2	25,000,000	96.6200	24,156,246	25,000,000	25,000,000	0	0	0	0	4.330	4.352	MJSD	15,035	541,250	06/26/2013	06/26/2023
49455W-AD-8	KINDER MORGAN INC CORPORATE		A		3FE	10,580,697	107.4100	10,533,994	9,807,000	10,521,292	0	(59,405)	0	0	5.700	1.987	JJ	273,288	3,990	11/01/2013	01/05/2016
548243-AA-2	LOWER MATTAGAMII ENERGY CORP FOREIGN		C		1FE	92,918	105.9300	89,732	84,706	84,706	0	0	0	(5,683)	4.331	4.331	MN	446	3,766	05/12/2011	05/18/2021
552704-AA-6	MEG ENERGY CORP CORP FOREIGN		A	1	4FE	1,020,000	105.2500	1,052,500	1,000,000	1,014,519	0	(2,320)	0	0	6.500	6.167	MS	19,139	65,000	07/12/2011	03/15/2021
552704-AB-4	MEG ENERGY CORP CORP FOREIGN		A	1	4FE	60,465	100.6200	58,363	58,000	60,197	0	(268)	0	0	6.375	5.676	JJ	1,551	3,810	01/01/2013	01/30/2023
552704-AC-2	MEG ENERGY CORP CORP FOREIGN		A	1	4FE	7,500,000	101.2500	7,593,750	7,500,000	7,500,000	0	0	0	0	7.000	7.000	MS	132,708	0	09/26/2013	03/31/2024
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN		A		2FE	5,917,177	117.2600	6,348,673	5,414,000	5,792,364	0	(19,567)	0	0	7.700	6.841	FA	157,487	416,878	01/12/2006	02/15/2026
564905-D@-3	Maple Leaf Food Inc. Senior Note		C		2	102,623,148	108.8200	104,974,047	96,470,588	96,470,588	0	0	0	(6,472,065)	7.160	5.910	JJ	3,376,899	5,934,108	01/04/2011	01/04/2021
63306Z-DM-0	National Bank of Canada CORP FRGN FLOATE		C	1	2FE	161,119	102.6000	154,508	150,588	150,372	0	(114)	0	(10,088)	3.261	2.986	AO	1,106	5,092	04/20/2012	04/11/2022
644535-AD-8	NEW GOLD INC CORP FOREIGN		A	1	4FE	27,755	102.7500	26,715	26,000	27,460	0	(295)	0	0	7.000	5.509	AO	384	1,820	01/01/2013	04/15/2020
65334H-AA-0	NEXEN INC NT NOTES		A		1FE	21,542,273	129.1900	26,865,546	20,795,000	21,409,203	0	(17,918)	0	0	7.875	7.560	MS	482,184	1,637,606	07/21/2004	03/15/2032
65334H-AD-4	NEXEN INC NT CORP FOREIGN		A		1FE	4,783,327	104.6200	5,230,850	5,000,000	4,964,141	0	27,908	0	0	5.200	5.789	MS	80,167	260,000	06/23/2005	03/10/2015
65334H-AE-2	NEXEN INC NT CORP FOREIGN		A		1FE	33,748,586	107.3200	36,943,289	34,425,000	33,831,986	0	13,140	0	0	5.875	6.018	MS	623,595	2,022,469	08/22/2006	03/10/2035
65334H-AG-7	NEXEN INC NT CORP FOREIGN	LS	A		1FE	17,060,200	113.9700	19,659,088	17,250,000	17,075,320	0	3,048	0	0	6.400	6.484	MN	141,067	1,104,000	01/25/2008	05/15/2037
655422-AT-0	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	269,505	108.2900	270,716	250,000	266,753	0	(2,752)	0	0	6.000	2.159	AO	3,167	7,500	09/10/2013	10/15/2015
655422-AU-7	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	997,200	109.3800	1,093,838	1,000,000	998,975	0	255	0	0	5.500	5.532	JD	2,444	55,000	06/02/2005	06/15/2017
655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	11,096,750	97.7300	10,750,066	11,000,000	11,083,710	0	(1,870)	0	0	6.200	6.135	JD	30,311	682,000	08/09/2005	06/15/2035
65548Q-AA-2	NORBORD INC CORPORATE		A		3FE	1,074,965	112.5000	1,203,750	1,070,000	1,076,186	0	(849)	0	0	7.700	7.474	FA	31,125	79,695	07/02/2013	02/15/2017
669771-AS-6	TRANSCANADA CORP DEBENTURES		A		1FE	15,214,674	124.2100	16,197,506	13,040,000	14,409,063	0	(106,899)	0	0	7.875	6.349	AO	256,725	1,026,900	07/01/2004	04/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66977W-AN-9	NOVA CHEMICALS CORP CORP FOREIGN		A	1	3FE	18,702,500	103.0000	19,055,000	18,500,000	18,693,160	0	(9,340)	0	0	5.250	5.082	FA	407,385	0	08/06/2013	08/01/2023
68214W-AH-1	OMERS REALTY CORP CORP FOREIGN		C		1FE	388,387	95.4200	359,228	376,471	376,471	0	0	0	(11,917)	3.358	3.358	JD	938	6,308	05/30/2013	06/05/2023
698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP		A		2FE	22,747,261	117.3200	23,968,077	20,430,000	22,357,786	0	(57,398)	0	0	7.200	6.310	MN	245,160	1,470,960	09/05/2006	11/01/2031
70706P-A#-1	Pengrowth Energy Corporation Senior Note		A		2	7,000,000	92.4200	6,469,570	7,000,000	7,000,000	0	0	0	0	4.170	4.170	AO	59,191	291,900	10/18/2012	10/18/2024
70706P-A@-3	Pengrowth Energy Corporation Senior Note		A		2	10,000,000	94.6300	9,463,444	10,000,000	10,000,000	0	0	0	0	4.070	4.070	AO	82,531	407,000	10/18/2012	10/18/2022
707886-A@-6	Penn West Petroleum Ltd. Senior Note		A		2	7,000,000	110.1800	7,712,392	7,000,000	7,000,000	0	0	0	0	5.800	5.800	MN	34,961	406,000	05/31/2007	05/31/2017
707886-B#-3	Penn West Petroleum Ltd. Series F Senior		A		2	58,143,252	112.9200	63,797,142	56,500,000	57,858,029	0	(285,223)	0	0	6.300	5.649	MN	316,400	3,559,500	01/01/2013	05/29/2018
707886-B@-5	Penn West Petroleum Ltd. Series E Senior		A		2	19,300,000	109.0600	21,048,851	19,300,000	19,300,000	0	0	0	0	6.120	6.120	MN	104,992	1,181,160	05/29/2008	05/29/2016
707886-C*-6	Penn West Petroleum Ltd. Series G Senior		A		2	12,500,000	113.6300	14,204,238	12,500,000	12,500,000	0	0	0	0	6.400	6.400	MN	71,111	800,000	05/29/2008	05/29/2020
707886-D#-1	Penn West Petroleum Ltd. Series L Senior		A		2	12,500,000	128.0500	16,005,871	12,500,000	12,500,000	0	0	0	0	9.320	9.320	MN	181,222	1,165,000	05/05/2009	05/05/2019
707886-F#-9	Penn West Petroleum Ltd. Series R Sr Gtd		A		2	13,430,000	108.3300	14,548,574	13,430,000	13,430,000	0	0	0	0	5.290	5.290	MS	207,214	710,447	03/16/2010	03/16/2017
707886-G*-2	Penn West Petroleum Ltd. Series S Sr Gtd		A		2	21,630,000	110.6000	23,921,897	21,630,000	21,630,000	0	0	0	0	5.850	5.850	MS	369,062	1,265,355	03/16/2010	03/16/2020
707887-A#-2	Penn West Petroleum Limited Series Y Sr		A		2	18,000,000	102.1300	18,383,098	18,000,000	18,000,000	0	0	0	0	4.980	4.980	JD	72,210	896,400	12/02/2010	12/02/2022
707887-A*-6	Penn West Petroleum Limited Series W Sr		A		2	13,000,000	104.5700	13,594,273	13,000,000	13,000,000	0	0	0	0	4.170	4.170	JD	43,669	542,100	12/02/2010	12/02/2017
707887-A@-4	Penn West Petroleum Limited Series X Sr		A		2	36,000,000	104.1600	37,496,925	36,000,000	36,000,000	0	0	0	0	4.880	4.880	JD	141,520	1,756,800	12/02/2010	12/02/2020
707887-C#-0	Penn West Petroleum Limited Senior Note		A		2	6,500,000	102.1100	6,637,158	6,500,000	6,500,000	0	0	0	0	4.790	4.790	MN	26,811	311,350	11/30/2011	11/30/2021
716442-AH-1	PETRO CANADA BONDS	LS	A		2FE	13,600,682	101.8800	14,701,747	14,431,000	13,735,922	0	18,829	0	0	5.350	5.764	JJ	356,005	772,059	07/08/2005	07/15/2033
71644E-AB-8	PETRO CANADA DEBENTURES		A		2FE	90,389,615	130.5400	106,244,146	81,390,000	86,408,909	0	(460,028)	0	0	9.250	8.148	AO	1,589,366	7,528,575	07/21/2004	10/15/2021
71644E-AF-9	PETRO CANADA DEBENTURES		A		2FE	1,147,780	124.3200	1,243,180	1,000,000	1,115,212	0	(4,768)	0	0	7.000	5.830	MN	8,944	70,000	08/15/2005	11/15/2028
71644E-AG-7	PETRO CANADA NOTES		A		2FE	1,994,080	109.6600	2,193,174	2,000,000	1,994,803	0	114	0	0	5.950	5.971	MN	15,206	119,000	12/15/2005	05/15/2035
71644E-AH-5	PETRO CANADA CORP FOREIGN		A		2FE	6,424,054	115.2400	7,346,512	6,375,000	6,409,890	0	(7,479)	0	0	6.050	5.897	MN	49,282	385,688	09/29/2011	05/15/2018
71644E-AJ-1	PETRO CANADA CORP FOREIGN		A		2FE	18,364,855	119.6900	17,426,311	14,560,000	18,284,087	0	(80,817)	0	0	6.800	4.943	MN	126,510	960,840	10/15/2013	05/15/2038
717046-A*-7	Peyto Exploration & Dev Corp Senior Note		C		2	98,039,216	100.9600	95,024,976	94,117,647	94,117,647	0	0	0	(6,314,210)	4.390	4.390	JJ	2,042,928	4,311,731	01/03/2012	01/03/2019
717046-A@-5	Peyto Exploration & Dev Corp Senior Note		C		2	41,312,731	99.2100	37,997,503	38,299,332	38,299,332	0	0	0	(2,569,444)	4.880	4.880	MS	597,044	1,919,341	09/06/2012	09/06/2022
725906-AD-3	PLACER DOME INC TOPR NOTES		A		2FE	9,903,100	109.4500	10,945,100	10,000,000	9,986,348	0	8,156	0	0	7.750	7.847	JD	34,444	775,000	06/15/1995	06/15/2015
725906-AH-4	PLACER DOME INC TOPR DEBENTURES		A		2FE	10,586,200	91.5800	9,661,690	10,550,000	10,579,710	0	(818)	0	0	6.375	6.348	MS	224,188	672,563	07/21/2004	03/01/2033
73755L-AD-9	POTASH CORP SASKATCHEWAN CORP FOREIGN		A		1FE	12,616,411	107.6400	13,050,504	12,124,000	12,596,383	0	(12,121)	0	0	5.875	5.555	JD	59,357	712,285	10/19/2011	12/01/2036
74819R-AP-1	QUEBECOR MEDIA INC SR NT CORP FOREIGN		A		4FE	12,571,875	96.7500	12,819,375	13,250,000	12,587,015	0	15,140	0	0	5.750	6.485	JD	33,861	380,938	11/25/2013	01/15/2023
763169-A@-8	Richardson International Ltd. Senior Sec		C		2	10,000,000	111.4300	11,242,691	10,089,412	10,089,412	0	0	0	(676,883)	6.335	6.335	MS	170,444	662,106	09/25/2009	09/25/2019
766910-AR-4	RIOCAN REAL ESTATE INVST		C		2FE	111,646	104.7300	108,424	103,529	103,561	0	(17)	0	(6,948)	4.499	4.482	JJ	2,076	4,875	01/17/2011	01/21/2016
766910-AS-2	RIOCAN REAL ESTATE INVST DISCOUNT NOTE		C		2FE	103,986	103.6600	102,446	98,824	98,764	0	15	0	(6,626)	3.800	3.819	MS	1,266	3,832	01/19/2012	03/01/2017
77509N-AK-9	ROGERS CABLE INC CORP FOREIGN		A		2FE	453,645	100.9500	504,730	500,000	497,687	0	9,976	0	0	5.500	6.924	MS	8,097	27,500	05/25/2005	03/15/2014
77509N-AP-8	ROGERS CABLE INC SECURED 144A		A		2FE	3,568,997	107.0800	3,747,716	3,500,000	3,510,274	0	(8,296)	0	0	6.750	6.482	MS	69,563	236,250	01/28/2005	03/15/2015
775109-AK-7	ROGERS COMMUN INC. CORPORATE	LS	A		2FE	16,061,516	119.1800	19,170,666	16,085,000	16,070,768	0	2,237	0	0	6.800	6.820	FA	413,206	1,093,780	07/30/2008	08/15/2018
775109-AM-3	ROGERS COMMUN INC. CORP FOREIGN		C		2FE	322,433	108.7700	378,790	348,235	347,896	0	111	0	(23,323)	5.800	5.841	MN	2,009	20,573	05/21/2009	05/26/2016
775109-AN-1	ROGERS COMMUN INC. CORP FOREIGN		C		2FE	46,883	110.3000	46,714	42,353	44,824	0	(376)	0	(3,022)	5.380	4.240	MN	365	2,363	10/03/2011	11/04/2019
775109-AS-0	ROGERS COMMUN INC. CORP FRGN		C		2FE	307,339	109.1700	287,695	263,529	281,802	0	(2,308)	0	(18,904)	5.340	4.201	MS	3,926	14,579	02/07/2012	03/22/2021
775109-AV-3	ROGERS COMMUN INC. CORP FOREIGN		C		2FE	159,600	98.5700	153,067	155,294	154,753	0	64	0	(10,380)	4.000	4.047	JD	444	6,302	05/30/2012	06/06/2022
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN		A	1	2FE	2,521,086	92.2500	2,329,249	2,525,000	2,521,306	0	220	0	0	3.000	3.018	MS	22,304	39,558	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN	LS	A	1	2FE	15,181,166	87.5700	13,319,945	15,210,000	15,180,758	0	(408)	0	0	4.500	4.511	MS	201,533	357,435	03/01/2013	03/15/2043
775109-AZ-4	ROGERS COMMUN INC. CORP FOREIGN		A	1	2FE	5,040,550	102.6100	5,130,280	5,000,000	5,040,515	0	(35)	0	0	5.450	5.394	AO	67,368	0	12/12/2013	10/01/2043
775310-AD-0	ROGERS COMMUNICATIONS 144A		A		2FE	9,742,073	100.8900	10,038,257	9,950,000	9,943,531	0	27,103	0	0	6.375	6.674	MS	211,438	634,313	10/13/2006	03/01/2014
780086-CW-2	ROYAL BANK OF CANADA FOREIGN		C	1	1FE	382,409	98.5400	352,414	357,647	357,647	0	0	0	(23,994)	2.990	2.989	JD	764	10,850	12/03/2012	12/06/2024
78008K-5V-1	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	3,292,212	104.3300	3,442,953	3,300,000	3,296,194	0	1,543	0	0	2.875	2.926	AO	18,975	94,875	04/12/2011	04/19/2016
78008S-E2-8	ROYAL BANK OF CANADA CORP FRGN FLOATER		A		1FE	65,000,000	100.1900	65,126,035	65,000,000	65,000,000	0	0	0	0	0.612	0.650	MJSD	25,398	319,306	03/05/2013	03/08/2016
78008S-VD-5	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	22,578,122	98.3100	22,111,989	22,493,000	22,562,732	0	(15,390)	0	0	1.500	1.421	JJ	154,639	170,572	01/25/2013	01/16/2018
78008S-VJ-2	ROYAL BANK OF CANADA CORP FRGN FLOATER		A		1FE	150,000,000	100.1600	150,243,005	150,000,000	150,000,000	0	0	0	0	0.473	0.535	JAJO	169,438	575,527	01/08/2013	01/06/2015
78008T-2C-7	ROYAL BANK OF CANADA CORP FOREIGN	LS	A		1FE	9,996,800	100.6500	10,064,944	10,000,000	9,998,665	0	1,065	0	0	1.150	1.161	MS	34,500	115,000	03/07/2012	03/13/2015
78010U-BY-2	ROYAL BANK OF CANADA CORP FOREIGN	LS	A		1FE	5,992,620	101.0200	6,060,942	6,000,000	5,993,320	0	700	0	0	1.450	1.492	MS	26,583	0	09/04/2013	09/09/2016
78010U-LG-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		A		1FE	65,000,000	99.9600	64,973,935	65,000,000	65,000,000	0	0	0	0	0.463	0.463	MJSD	13,371	0	12/11/2013	12/16/2015
82028K-AP-6	SHAW COMMUNICATIONS INC CORP FOREIGN		C		2FE	299,690	110.3600	311,616	282,353	294,647	0	(1,818)	0	(19,894)	5.650	4.773	AO	4,032	16,543	08/25/2010	10/01/2019
82028K-AR-2	SHAW COMMUNICATIONS INC CORP FOREIGN		C		2FE	89,252	109.4300	92,696	84,706	84,471	0	28	0	(5,667)	5.500	5.548	JD	320	4,753	12/02/2010	12/07/2020
867229-AC-0	SUNCOR ENERGY INC NT NOTES	LS	A		2FE	38,289,387	127.5400	46,215,475	36,236,000	37,923,726	0	(52,201)	0	0	7.150	6.688	FA	1,079,531	2,590,874	07/24/2008	02/01/2032
867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN		A		2FE	9,812,964	109.5500	10,860,389	9,914,000	9,823,621	0	2,037	0	0	5.950	6.026	JD	49,157	589,883	01/25/2008	12/01/2034
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN	LS	A		2FE	23,205,227	116.4100	27,077,873	23,260,000	23,208,796	0	797	0	0	6.500	6.518	JD	67,196	1,511,900	09/19/2007	06/15/2038
86722T-AA-0	SUNCOR ENERGY INC. CORPORATE		A		2FE	7,480,319	115.6000	8,900,877	7,700,000	7,582,863	0	22,134	0	0	6.100	6.500	JD	39,142	469,700	09/18/2008	06/01/2018
86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN	LS	A		2FE	9,941,600	120.3100	12,030,750	10,000,000	9,944,389	0	781	0	0	6.850	6.896	JD	57,083	685,000	06/03/2008	06/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87425E-AE-3	Talisman Energy Inc DEBENTURES		A		2FE	20,913,899	114.0600	23,640,599	20,726,000	20,899,685	0	(8,038)	0	0	7.250	7.148	AO	317,223	1,502,635	12/19/2008	10/15/2027
87425E-AJ-2	Talisman Energy Inc CORPORATE		A		2FE	1,961,260	97.5700	1,951,489	2,000,000	1,965,588	0	677	0	0	5.850	5.988	FA	48,750	117,000	01/30/2006	02/01/2037
87425E-AK-9	Talisman Energy Inc CORPORATE	LS	A		2FE	15,194,583	101.9300	16,130,043	15,825,000	15,247,620	0	9,556	0	0	6.250	6.552	FA	412,109	989,063	05/24/2007	02/01/2038
87425E-AN-3	Talisman Energy Inc CORP FOREIGN		A	1	2FE	5,411,561	95.2600	4,677,486	4,910,000	5,403,305	0	(8,256)	0	0	5.500	4.839	MN	34,506	270,050	01/01/2013	05/15/2042
87425E-C#-8	Talisman Energy Inc Series B Senior Note		A		2	81,253,814	113.0600	90,775,507	80,290,000	80,710,861	0	(182,079)	0	0	8.500	8.226	MJSD	379,147	6,824,650	12/01/2010	03/11/2016
87425E-C8-0	Talisman Energy Inc Series A Senior Note		A		2	45,600,000	101.2100	46,153,292	45,600,000	45,600,000	0	0	0	0	8.250	8.250	MJSD	209,000	3,762,000	03/11/2009	03/11/2014
878742-AE-5	TECK RESOURCES LTD CORP FOREIGN		A		2FE	16,795,150	98.5700	16,757,359	17,000,000	16,818,818	0	3,820	0	0	6.125	6.214	AO	260,313	1,041,250	09/23/2005	10/01/2035
878742-AW-5	TECK RESOURCES LTD CORP FOREIGN		A	1	2FE	120,816	99.5400	114,474	115,000	120,646	0	(84)	0	0	6.250	5.885	JJ	3,314	7,188	09/29/2011	07/15/2041
878742-AX-3	TECK RESOURCES LTD CORP FOREIGN		A		2FE	54,830	100.6000	55,332	55,000	54,870	0	30	0	0	2.500	2.561	FA	573	1,348	07/30/2012	02/01/2018
87971M-AR-4	TELUS CORP CORP FOREIGN		C	1	2FE	332,526	91.9200	294,150	320,000	318,284	0	96	0	(14,338)	3.350	3.412	AO	2,709	5,516	03/26/2013	04/01/2024
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN		C		1FE	773,261	117.3400	800,706	682,353	769,391	0	(1,823)	0	(51,744)	5.800	4.897	MN	5,357	40,868	08/25/2010	05/13/2038
884903-BG-9	Thomson Reuters Corp CORP FOREIGN		A		2FE	24,912,250	107.9300	26,983,082	25,000,000	24,943,199	0	8,097	0	0	4.700	4.744	AO	248,056	1,175,000	09/22/2009	10/15/2019
89114Q-AJ-7	TORONTO-DOMINION BANK/THE CORP FLOATER		A		1FE	200,000,000	100.1000	200,191,800	200,000,000	200,000,000	0	0	0	0	0.418	0.453	FMAN	127,631	459,233	05/02/2013	05/01/2015
89114Q-AM-0	TORONTO-DOMINION BANK/THE CORP FOREIGN		A		1FE	10,480,995	102.1600	10,727,090	10,500,000	10,481,880	0	885	0	0	2.625	2.664	MS	84,984	0	09/05/2013	09/10/2018
89153U-AD-3	TOTAL CAPITAL CANADA LTD CORP FRGN FLOAT		A		1FE	80,000,000	100.5300	80,422,880	80,000,000	80,000,000	0	0	0	0	0.624	0.684	JAJO	108,091	398,945	01/10/2013	01/15/2016
89346D-AC-1	TRANSALTA CORP CORP FOREIGN	LS	A		2FE	7,977,920	112.9200	9,033,888	8,000,000	7,987,810	0	2,170	0	0	6.650	6.688	MN	67,978	532,000	05/06/2008	05/15/2018
893526-8Y-2	TRANS CANADA PIPELINES CORP FOREIGN	LS	A		1FE	17,124,868	121.0400	17,524,418	14,478,000	16,079,115	0	(276,154)	0	0	7.125	4.638	JJ	475,663	1,031,558	12/07/2009	01/15/2019
893526-BY-8	TRANS CANADA PIPELINES DEBENTURES		A		1FE	5,807,800	137.7200	6,886,121	5,000,000	5,434,366	0	(44,384)	0	0	9.875	8.218	JJ	246,875	493,750	11/08/2000	01/01/2021
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN	LS	A		1FE	35,251,658	106.0500	40,936,332	38,600,000	35,637,137	0	63,035	0	0	5.600	6.251	MS	546,404	2,161,600	01/01/2013	03/31/2034
893526-DJ-9	TRANS CANADA PIPELINES CORP FOREIGN		A		1FE	16,601,798	114.0100	14,251,148	12,500,000	16,518,565	0	(83,232)	0	0	6.100	4.096	JD	63,542	762,500	01/01/2013	06/01/2040
89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	4,487,445	109.2500	4,916,138	4,500,000	4,488,469	0	238	0	0	5.850	5.870	MS	77,513	263,250	03/15/2006	03/15/2036
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A		1FE	19,415,175	114.3600	22,300,181	19,500,000	19,420,844	0	1,385	0	0	6.200	6.232	AO	255,233	1,209,000	10/02/2007	10/15/2037
89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	19,102,340	127.5200	24,229,047	19,000,000	19,094,561	0	(1,497)	0	0	7.250	7.205	FA	520,389	1,377,500	05/29/2009	08/15/2038
89352H-AF-6	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	12,990,380	117.8900	15,325,991	13,000,000	12,993,620	0	923	0	0	6.500	6.510	FA	319,222	845,000	08/06/2008	08/15/2018
89352H-AK-5	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A		1FE	9,937,100	97.5300	9,753,268	10,000,000	9,937,864	0	764	0	0	3.750	3.826	AO	87,500	0	10/02/2013	10/16/2023
89352H-AL-3	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A	1	1FE	13,907,440	99.2900	13,901,166	14,000,000	13,907,005	0	(435)	0	0	5.000	5.043	AO	163,333	0	12/16/2013	10/16/2043
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN		C		1FE	853,707	119.4800	1,175,079	983,529	917,344	0	981	0	(61,004)	6.500	7.115	JD	4,039	65,148	05/13/2010	12/09/2030
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN		C		1FE	530,091	146.7300	552,394	376,471	522,687	0	(2,753)	0	(35,258)	8.050	5.249	FA	11,282	31,560	08/25/2010	02/17/2039
895945-B#-9	Trican Well Services Ltd. Senior Note		A	2	2	19,100,000	101.3200	19,352,604	19,100,000	19,100,000	0	0	0	0	4.050	4.049	MN	90,248	773,550	11/19/2012	11/19/2019
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN		C		2FE	766,313	120.0500	790,907	658,824	761,517	0	(2,090)	0	(51,235)	6.050	4.948	MS	13,323	40,683	08/25/2010	09/02/2038
91911K-AD-4	VALEANT PHARMACEUTICALS INTERN CORP FORE		A	1	4FE	1,600,000	100.5000	1,608,000	1,600,000	1,600,000	0	0	0	0	5.625	5.625	JD	7,250	0	11/15/2013	12/01/2021
92658T-AM-0	VIDEOTRON LTEE CORP FOREIGN		A	1	3FE	3,081,330	104.7500	3,092,220	2,952,000	3,004,455	0	(19,839)	0	0	9.125	8.261	JD	11,972	269,370	06/09/2010	04/15/2018
92912E-AC-7	VPI ESCROW CORP CORP FOREIGN		A	1	4FE	1,070,000	109.8800	1,098,750	1,000,000	1,062,896	0	(7,104)	0	0	6.750	4.833	FA	31,688	0	07/16/2013	08/15/2018
94975Z-BL-9	WELLS FARGO FIN CANADA CORP		C		1FE	190,438	102.0100	182,425	178,824	178,824	0	0	0	(11,997)	2.774	2.774	FA	1,955	5,188	02/02/2012	02/09/2017
94975Z-BM-7	WELLS FARGO FIN CANADA CORP Foreign		C		1FE	237,412	99.5700	224,905	225,882	225,882	0	0	0	(15,154)	2.944	2.944	JJ	2,891	6,939	07/18/2012	07/25/2019
98417E-AB-6	XSTRATA FINANCE CANADA CORPORATE		A		2FE	16,933,635	110.1800	16,526,490	15,000,000	16,450,441	0	(483,194)	0	0	5.800	2.300	MN	111,167	870,000	01/01/2013	11/15/2016
98417E-AG-5	XSTRATA FINANCE CANADA CORP FOREIGN		A		2FE	203,366	104.3100	208,614	200,000	203,081	0	(285)	0	0	3.600	3.065	JJ	3,320	0	09/10/2013	01/15/2017
98424T-AA-6	YPG FING INC CORP FOREIGN		C	1	5FE	126,033	103.5800	122,215	117,991	117,991	0	0	0	(7,916)	9.250	9.357	FMAN	1,000	7,686	12/21/2012	11/30/2018
98424T-AB-4	YPG FING INC CORP FOREIGN		C		5FE	15,930	114.5000	21,345	18,642	15,136	0	233	0	(1,016)	8.000	11.414	MN	128	1,434	12/21/2012	11/30/2022
C0439#-AB-0	A. O. Smith Enterprises, Ltd. Senior Not		C	2	2	12,847,966	105.6700	14,918,637	14,117,647	14,117,647	0	0	0	(947,131)	5.305	5.340	JAJO	183,075	780,047	04/03/2006	04/03/2018
C0445#-AC-0	ARC Resources Ltd. Senior Note		A	2	2	1,666,667	101.1100	1,685,128	1,666,667	1,666,667	0	0	0	0	4.620	4.619	AO	13,689	77,000	04/27/2004	04/27/2014
C0445#-AE-6	ARC Resources Ltd. Senior Note		A	2	2	36,943,487	108.4400	40,666,232	37,500,000	37,310,717	0	35,323	0	0	5.420	5.683	MJSD	90,333	2,032,500	12/15/2005	12/15/2017
C0445#-AG-1	ARC Resources Ltd. Series D Senior Secur		A	2	2	10,000,000	125.3600	12,535,539	10,000,000	10,000,000	0	0	0	0	8.210	8.208	AO	175,603	821,000	04/14/2009	04/14/2021
C0445#-AJ-5	ARC Resources Ltd. Series D Senior Secur		A	2	2	8,000,000	108.2600	8,660,497	8,000,000	8,000,000	0	0	0	0	4.980	4.978	MS	128,373	398,400	03/05/2010	03/05/2019
C1025#-AA-0	Black Diamond Ltd. Partnership Senior Se		C	2	2	24,277,627	105.4000	23,055,280	21,872,941	21,872,941	0	0	0	(1,467,422)	5.440	5.476	JAJO	277,641	1,235,730	07/07/2011	07/08/2019
C1025#-AB-8	Black Diamond Ltd. Partnership Senior Se		C	2	2	20,154,534	99.1300	19,838,502	20,012,267	20,012,267	0	0	0	(142,267)	4.580	4.605	JAJO	224,048	236,050	07/03/2013	07/05/2022
C1465*-AF-0	CGI Group Inc Senior Note		A		2	125,000,000	104.5800	130,725,342	125,000,000	125,000,000	0	0	0	0	4.990	4.990	JD	277,222	6,237,500	12/15/2011	12/15/2021
C2192#-AC-1	Corner Brook Pulp & Paper Ltd. Term C		A	2	6Z	7,985,934	91.5900	7,947,982	8,678,132	7,947,982	(37,952)	0	0	0	3.613	4,244.420	MON	0	0	09/16/2010	02/01/2013
C2918@-AB-8	D&H Ltd Partnership Senior Secured Note		C		2	16,167,033	110.4900	17,400,354	15,748,592	15,748,592	0	0	0	(1,056,549)	6.990	6.065	MON	48,926	1,029,177	06/30/2010	06/30/2017
C2918@-AC-6	D&H Ltd Partnership Senior Secured Note		C		2	14,170,854	107.7300	14,295,840	13,270,588	13,270,588	0	0	0	(890,304)	6.170	5.170	MJSD	2,274	750,164	02/01/2011	06/30/2017
C2969@-AA-8	Des Moulins Wind Power, L.P. Senior Secu		C	2	3	20,966,263	103.2700	20,644,319	19,991,312	19,991,312	0	0	0	(851,403)	6.300	6.348	MJSD	3,498	1,009,767	06/28/2013	06/30/2033
C3322#-AE-8	Enerplus Corporation Series C Senior Not		A	2	2	10,000,000	121.2600	12,125,738	10,000,000	10,000,000	0	0	0	0	7.970	7.969	JD	28,781	797,000	06/18/2009	06/18/2021
C4111#-AA-9	Graymont Western Canada Inc Senior Secur		A	2	2FE	14,238,661	109.1900	15,547,520	14,238,661	14,238,661	0	0	0	0	6.430	6.429	AO	195,825	915,546	10/14/2004	10/14/2019
C4111#-AC-5	Graymont Western Canada Inc Senior Secur		C	2	2FE	27,140,833	100.0900	32,226,805	32,198,607	32,198,607	0	0	0	(2,160,156)	7.168	7.162	AO	499,504	2,393,128	10/14/2004	10/14/2019
C4111#-AF-8	Graymont Western Canada Inc Senior Note		A	2	2FE	37,500,000	113.4900	42,560,367	37,500,000	37,500,000	0	0	0	0	6.870	6.869	JJ	1,223,719	2,576,250	01/10/2008	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note		A	2	2FE	24,708,286	97.8300	24,172,450	24,708,286	24,708,286	0	0	0	0	4.700	4.699	JD	32,258	1,161,289	06/21/2012	06/21/2027
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2		C		2FE	24,584,237	122.4000	39,168,206	32,000,000	32,000,000	0	0	0	(2,146,831)	7.800	7.800	JD	104,000	2,557,261	07/31/2003	06/16/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		C	2	1FE	57,747,767	118.7400	87,641,399	73,808,440	73,808,440	0	0	0	(4,951,696)	6.600	6.600	JD	202,973	4,990,919	06/16/2003	06/16/2023
C4117P-AA-1	GREAT WEST LIFECO INC CORP FOREIGN		T		1FE	1,036,457	96.7200	1,066,136	1,102,320	1,083,374	0	921	0	45,996	2.500	2.693	APR	19,479	0	06/11/2013	04/18/2023
C4861#-AF-0	Irving Oil Limited Senior Note		A		2	7,500,000	108.1800	8,113,424	7,500,000	7,500,000	0	0	0	0	5.560	5.560	AO	97,300	417,000	04/07/2005	04/07/2017
C4861#-AG-8	Irving Oil Limited Senior Note		A		2	5,000,000	107.8500	5,392,545	5,000,000	5,000,000	0	0	0	0	5.710	5.710	AO	66,617	285,500	04/07/2005	04/07/2020
C4861*-AA-5	Irving Oil Limited Series H Senior Note		A		2	5,000,000	108.2800	5,413,818	5,000,000	5,000,000	0	0	0	0	5.670	5.670	JJ	127,575	283,500	01/19/2010	01/19/2017
C4861*-AB-3	Irving Oil Limited Series I Senior Note		A		2	15,000,000	111.1000	16,664,374	15,000,000	15,000,000	0	0	0	0	6.290	6.290	MS	238,496	943,500	03/31/2010	03/31/2020
C4861*-AD-9	Irving Oil Limited Senior Note		A		2	2,000,000	101.0200	2,020,458	2,000,000	2,000,000	0	0	0	0	4.960	4.960	JD	827	99,200	12/28/2011	12/28/2021
C4861*-AF-4	Irving Oil Limited Senior Note		A		2	2,140,000	99.1500	2,121,854	2,140,000	2,140,000	0	0	0	0	5.060	5.060	JD	902	108,284	12/28/2011	12/28/2023
C4861*-AL-1	Irving Oil Limited Senior Note		A		2	9,000,000	97.8800	8,809,057	9,000,000	9,000,000	0	0	0	0	5.060	5.060	FA	180,895	0	08/08/2013	08/08/2025
C4862#-AB-8	Island Timberlands Fin Corp Senior Sec N		A		2	14,000,000	113.7700	15,927,746	14,000,000	14,000,000	0	0	0	0	6.160	6.158	MS	287,467	862,400	08/30/2005	08/30/2025
C4862#-AC-6	Island Timberlands Fin Corp Senior Sec N		A		2FE	43,000,000	115.7000	49,752,998	43,000,000	43,000,000	0	0	0	0	6.260	6.259	MS	897,267	2,691,800	08/30/2005	08/30/2030
C4931*-AJ-2	Keyera Partnership Series F Senior GTD N		A		2	8,000,000	107.9100	8,632,591	8,000,000	8,000,000	0	0	0	0	5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020
C4931*-AM-5	Keyera Partnership Senior Note		C		2	70,000,000	105.9200	69,779,652	65,882,353	65,882,353	0	0	0	(4,419,947)	5.005	5.005	JJ	1,621,227	3,444,111	01/04/2011	01/04/2019
C4931*-AP-8	Keyera Partnership Senior Note		A		2	4,000,000	96.5100	3,860,531	4,000,000	4,000,000	0	0	0	0	4.190	4.190	JD	5,587	167,600	06/19/2012	06/19/2024
C4931*-AS-2	Keyera Partnership Senior Note		C		2	14,494,608	100.9700	14,249,780	14,112,632	14,112,632	0	0	0	(381,976)	4.920	4.920	AO	156,227	0	10/10/2013	10/10/2025
C4931*-AT-0	Keyera Partnership Senior Note		C		2	37,772,810	102.1100	37,553,464	36,777,385	36,777,385	0	0	0	(995,425)	5.090	5.090	AO	421,193	0	10/10/2013	10/10/2028
C4951#-AA-2	KIT Finance, Inc Senior Secured Note		C		6Z	5	11.6100	1,489,879	12,835,154	4	0	0	0	(171,130)	7.795	7.725	MON	0	0	01/12/2006	12/31/2012
C4951#-AB-0	KIT Finance, Inc Senior Note		C		6Z	1	11.6100	77,362	666,463	1	0	0	0	(9,197)	8.090	8.194	MON	0	0	11/10/2006	12/31/2012
C5226*-AA-2	MacDonald Dettwiler&Assoc Ltd Series A S		A		2	35,275,000	110.6500	39,031,487	35,275,000	35,275,000	0	0	0	0	5.300	5.300	FMAN	202,537	1,869,575	02/25/2010	02/22/2017
C7208#-AD-0	Pengrowth Corp Senior Note		A		2	24,000,000	111.7200	26,812,707	24,000,000	24,000,000	0	0	0	0	6.350	6.350	JJ	656,167	1,524,000	07/26/2007	07/26/2017
C7208#-AE-8	Pengrowth Corp Senior Note Series A		A		2	26,360,000	115.2500	30,378,993	26,360,000	26,360,000	0	0	0	0	6.980	6.980	FA	664,418	1,839,928	08/21/2008	08/21/2018
C7208#-AH-1	Pengrowth Corp Senior Note Series B		A		2	22,000,000	110.4100	24,289,635	22,000,000	22,000,000	0	0	0	0	5.980	5.980	MN	182,722	1,315,600	05/11/2010	05/11/2020
C7849#-AA-1	Ritchie Bros. Auctioneers Series A Senio		C		2	41,140,785	108.7900	50,128,571	46,077,679	46,077,679	0	0	0	(3,091,281)	6.385	6.385	FMAN	465,826	3,061,688	05/04/2009	05/04/2016
C7849#-AB-9	Ritchie Bros. Auctioneers Senior Note		C		2	30,782,735	100.2900	29,114,714	29,029,930	29,029,930	0	0	0	(1,947,574)	4.225	4.225	FMAN	153,314	1,270,757	05/16/2012	05/16/2022
C7849#-AC-7	Ritchie Bros. Auctioneers Senior Note		A		2	30,000,000	96.9200	29,076,640	30,000,000	30,000,000	0	0	0	0	3.590	3.590	FMAN	134,625	1,077,000	05/16/2012	05/16/2022
C8894#-AH-8	Tolko Industries Ltd. Senior Note		A	2	3	37,500,000	105.0300	39,386,838	37,500,000	37,500,000	0	0	0	0	7.930	6.926	JD	198,250	3,134,687	12/07/2007	12/07/2014
C8894#-AJ-4	Tolko Industries Ltd. Series D Senior No		A		3	26,646,667	116.9500	31,163,156	26,646,667	26,646,667	0	0	0	0	8.250	8.250	AO	445,777	2,198,350	10/18/2010	10/18/2017
C89117-AE-2	TORONTO DOMINION BANK CORP FOREIGN		T		1FE	2,526,703	106.4500	2,420,118	2,273,535	2,270,015	0	2,126	0	97,717	5.375	5.397	MAY	77,674	115,108	07/22/2008	05/14/2015
C89738-AA-9	Gaz Metro Inc. Senior Secured Note		A		1	10,400,000	99.5200	10,350,587	10,400,000	10,400,000	0	0	0	0	3.860	3.860	MN	51,295	401,440	05/15/2012	05/15/2022
C89738-AB-7	Gaz Metro Inc. Senior Secured Note		A		1	3,000,000	96.7500	2,902,529	3,000,000	3,000,000	0	0	0	0	5.060	5.060	MN	19,397	151,800	05/15/2012	05/15/2042
C8T729-AB-8	TOTAL CAP CA CORP FOREIGN		T		1FE	527,305	98.5200	543,015	551,160	544,766	0	302	0	17,159	1.875	2.056	JUL	4,983	0	08/23/2013	07/09/2020
C9895G-AA-8	XSTRATA CANADA FINANCIAL CORP CORP FOREI		T		2FE	162,840	118.1300	176,093	149,067	169,122	0	(2,456)	0	3,023	7.375	4.812	MAY	6,596	10,024	01/11/2012	05/27/2020
C9895G-AB-6	XSTRATA CANADA FINANCIAL CORP CORP FOREI		T		2FE	7,660,462	107.1400	7,395,891	6,903,279	6,878,411	0	15,607	0	295,055	6.250	6.389	MAY	258,873	405,152	08/27/2008	05/27/2015
00077T-AA-2	ABN-AMRO BANK SUB NOTES	LS	F		2FE	9,970,000	110.0000	10,999,600	10,000,000	9,981,801	0	1,182	0	0	7.750	7.776	MN	99,028	775,000	05/20/1993	05/15/2023
00084D-AE-0	ABN AMRO BANK NV CORP FOREIGN		F		1FE	319,686	107.2100	343,066	320,000	319,788	0	60	0	0	4.250	4.272	FA	5,629	13,600	01/30/2012	02/02/2017
00185A-AB-0	AON PLC CORP FRGN		F		2FE	3,901,843	83.9500	3,358,022	4,000,000	3,902,893	0	1,051	0	0	4.250	4.399	JD	8,972	170,000	05/17/2013	12/12/2042
00760H-C*-1	Aegis Group Plc Senior Note		F		3	20,406,633	103.3000	20,567,492	19,910,000	19,971,105	0	(83,385)	0	0	6.060	5.638	MS	348,558	1,206,546	09/17/2007	09/17/2014
00760H-C@-9	Aegis Group Plc Senior Note		F		3	50,000,000	113.8800	56,939,714	50,000,000	50,000,000	0	0	0	0	6.290	6.290	MS	908,556	3,145,000	09/17/2007	09/17/2017
008281-AL-1	AFRICAN DEV BK NT SUB NOTES		F		1FE	5,786,600	109.1300	5,456,500	5,000,000	5,140,778	0	(73,522)	0	0	6.875	5.200	AO	72,569	343,750	09/18/2002	10/15/2015
01959E-AA-6	ALLIED WORLD ASSURANCE CORP FOREIGN		F		2FE	15,294,234	114.8000	18,425,368	16,050,000	15,732,724	0	102,037	0	0	7.500	8.349	FA	501,563	1,203,750	10/28/2008	08/01/2016
01959E-AB-4	ALLIED WORLD ASSURANCE CORP FOREIGN	LS	F		2FE	24,886	108.1500	27,038	25,000	24,913	0	10	0	0	5.500	5.560	MN	176	1,375	11/09/2010	11/15/2020
02364W-AH-8	AMERICA MOVIL SAB DE CV NOTES 144A	LS	F		1FE	12,560,356	104.7000	13,129,380	12,540,000	12,563,153	0	(21,575)	0	0	5.750	5.561	JJ	332,484	721,050	08/08/2011	01/15/2015
02364W-AV-7	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	29,811,752	108.3100	32,491,890	30,000,000	29,865,875	0	17,515	0	0	5.000	5.083	MS	379,167	1,500,000	08/25/2010	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	29,696,390	105.8100	31,801,676	30,055,000	29,711,044	0	4,965	0	0	6.125	6.213	MS	465,331	1,840,869	03/07/2012	03/30/2040
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	19,946,465	109.2500	21,959,250	20,100,000	19,993,835	0	15,171	0	0	5.000	5.105	AO	209,375	1,005,000	09/01/2010	10/16/2019
02364W-BC-8	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	8,902,123	102.9200	9,236,801	8,975,000	8,934,546	0	14,315	0	0	2.375	2.549	MS	66,907	213,156	08/31/2011	09/08/2016
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	25,662,912	92.3200	23,101,779	25,025,000	25,583,081	0	(57,077)	0	0	3.125	2.829	JJ	358,431	782,031	07/31/2012	07/16/2022
03938L-AM-6	ARCELORMITTAL CORP FOREIGN		F		3FE	7,196,219	126.5000	7,590,000	6,000,000	7,040,222	0	(155,998)	0	0	10.350	6.493	JD	51,750	621,000	01/01/2013	06/01/2019
03938L-AP-9	ARCELORMITTAL CORP FOREIGN		F		3FE	9,400,000	98.2500	9,825,000	10,000,000	9,406,630	0	6,630	0	0	7.500	8.046	AO	158,333	750,000	01/01/2013	10/15/2039
03938L-AS-3	ARCELORMITTAL CORP FOREIGN		F		3FE	6,028,750	95.5000	6,207,500	6,500,000	6,033,606	0	4,856	0	0	7.250	7.893	MS	157,083	471,250	01/01/2013	03/01/2041
039686-AA-8	ARDAGH PACKAGING FINANCE PLC CORP FOREIG		F	1	4FE	1,578,750	107.5000	1,612,500	1,500,000	1,540,206	0	(12,869)	0	0	7.375	6.306	AO	23,354	110,625	10/19/2010	10/15/2017
046353-AA-6	ASTRAZENECA PLC ASTRAZENECA PLC	LS	F		1FE	12,049,696	102.0900	11,337,439	11,105,000	11,189,799	0	(200,420)	0	0	5.400	3.525	JD	49,973	599,670	09/02/2009	06/01/2014
046353-AB-4	ASTRAZENECA PLC CORP FOREIGN		F		1FE	19,114,836	114.3500	20,569,810	17,989,000	18,544,294	0	(136,634)	0	0	5.900	4.964	MS	312,509	1,061,351	10/06/2009	09/15/2017
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	LS	F		1FE	137,683,455	119.4100	163,669,179	137,065,000	137,682,275	0	(31,195)	0	0	6.450	6.397	MS	2,603,093	8,840,693	01/01/2013	09/15/2037
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	LS	F		1FE	34,159,664	86.9700	29,403,813	33,810,000	34,150,611	0	(6,540)	0	0	4.000	3.940	MS	386,937	1,352,400	10/10/2012	09/18/2042
049255-AG-7	ATLAS COPCO AB CORP FOREIGN		F		1FE	6,848,800	111.2600	7,787,815	7,000,000	6,936,867	0	16,236	0	0	5.600	5.895	MN	42,467	392,000	09/18/2007	05/22/2017
05461T-AA-5	AXIS CAPITAL HOLDINGS LIMITED CORP FOREI		F		1FE	10,084,910	104.4800	11,148,528	10,670,000	10,584,864	0	86,453	0	0	5.750	6.654	JD	51,127	613,525	08/19/2008	12/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05523*-AA-5	BA Holdings Senior Note		F		2	45,820,000	113.6600	52,079,439	45,820,000	45,820,000	0	0	0	0	6.190	6.190	MJSD	126,056	2,836,258	06/14/2011	06/15/2018
05523R-AA-5	BAE SYSTEMS PLC CORP FOREIGN		F		2FE	632,778	104.6800	664,714	635,000	633,693	0	432	0	0	3.500	3.577	AO	4,939	22,225	10/05/2011	10/11/2016
05541V-AF-3	BG ENERGY CAPITAL PLC CORP FOREIGN		F		1FE	3,513,008	102.6800	3,080,512	3,000,000	3,503,430	0	(9,579)	0	0	5.125	4.106	AO	32,458	153,750	01/01/2013	10/15/2041
055450-AH-3	BHP FIN USA LTD CORP FOREIGN		F		1FE	1,082,580	117.7600	1,177,568	1,000,000	1,060,116	0	(3,347)	0	0	6.420	5.726	MS	21,400	64,200	11/07/2005	03/01/2026
055451-AF-5	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	20,848,840	112.0000	22,959,139	20,500,000	20,676,722	0	(51,251)	0	0	5.400	5.099	MS	282,900	1,107,000	06/23/2010	03/29/2017
055451-AG-3	BHP BILLITON FIN USA LTD CORPORATE	C	F		1FE	59,345,100	101.2800	55,701,525	55,000,000	55,257,613	0	(1,035,438)	0	0	5.500	3.561	AO	756,250	3,025,000	11/05/2009	04/01/2014
055451-AH-1	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	43,124,290	119.8900	47,296,289	39,450,000	41,652,745	0	(359,268)	0	0	6.500	5.261	AO	641,063	2,564,250	09/23/2009	04/01/2019
055451-AN-8	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	1,596,656	100.5000	1,607,930	1,600,000	1,598,704	0	1,113	0	0	1.000	1.071	FA	5,644	16,000	02/21/2012	02/24/2015
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	LS	F		1FE	28,837,100	88.8600	26,657,610	30,000,000	28,853,716	0	12,469	0	0	4.125	4.360	FA	436,563	1,031,250	07/10/2013	02/24/2042
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	10,140,900	101.6700	10,167,410	10,000,000	10,140,818	0	(82)	0	0	5.000	4.909	MS	126,389	0	12/16/2013	09/30/2043
05949R-AC-7	BANCO BMG SA CORP SINKING FUND FRGN		F	2	4FE	5,119,140	101.7500	5,036,625	4,950,000	4,982,649	0	(14,719)	0	0	9.150	8.449	JJ	208,849	452,925	08/28/2007	01/15/2016
059520-AA-4	BANCO DE CHILE CORPORATE		F		1FE	4,987,150	109.1400	5,457,250	5,000,000	4,995,879	0	1,436	0	0	6.250	6.285	JD	13,889	312,500	06/12/2006	06/15/2016
05968L-AH-5	BANCOLOMBIA SA CORP FOREIGN		F		3FE	2,624,225	93.5000	2,652,595	2,837,000	2,631,857	0	7,632	0	0	5.125	6.213	MS	44,427	72,698	07/24/2013	09/11/2022
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A		F		2FE	20,675,991	125.0000	24,018,750	19,215,000	20,352,022	0	(47,481)	0	0	9.025	8.275	MS	510,612	1,734,154	10/20/2005	03/15/2029
064255-AL-6	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	LS	F		1FE	4,300,989	97.4900	4,191,915	4,300,000	4,300,814	0	(175)	0	0	1.650	1.645	FA	24,635	35,475	03/08/2013	02/26/2018
064255-AM-4	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	LS	F		1FE	10,122,200	94.2300	9,423,013	10,000,000	10,113,131	0	(9,069)	0	0	3.200	3.057	FA	111,111	160,000	02/26/2013	02/26/2023
06739G-AE-9	BARCLAYS BK PLC CORP FOREIGN		F		2FE	8,316,376	111.6500	8,373,935	7,500,000	8,162,017	0	(154,359)	0	0	6.050	3.617	JD	34,031	453,750	01/01/2013	12/04/2017
06739G-AR-0	BARCLAYS BK PLC CORP FOREIGN		F		1FE	3,223,448	110.8800	3,603,701	3,250,000	3,232,371	0	2,428	0	0	5.125	5.231	JJ	80,043	166,563	01/08/2010	01/08/2020
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN	LS	F		2FE	23,706,777	86.5100	18,903,282	21,850,000	23,610,554	0	(31,764)	0	0	5.950	5.366	AO	274,460	1,300,075	12/13/2010	10/15/2039
099514-A@-0	Boral Limited Sr. Unsecured Notes		F		2	11,924,216	114.9200	11,491,920	10,000,000	11,584,376	0	(339,840)	0	0	7.120	3.143	AO	148,333	712,000	01/01/2013	04/16/2018
10552T-AA-5	BRF - BRASIL FOODS SA CORP FOREIGN		F		2FE	6,820,000	99.9700	5,998,432	6,000,000	6,770,024	0	(49,976)	0	0	5.875	4.061	JD	24,479	352,500	05/13/2013	06/06/2022
10552T-AE-7	BRF - BRASIL FOODS SA CORP FOREIGN	LS	F		2FE	4,952,008	86.5000	4,350,950	5,030,000	4,955,693	0	3,685	0	0	3.950	4.141	MN	21,524	99,343	05/22/2013	05/22/2023
111013-AG-3	BRITISH SKY BROADCASTING CORP FOREIGN	LS	F		2FE	8,081,369	113.8400	9,261,274	8,135,000	8,107,212	0	5,488	0	0	6.100	6.192	FA	187,467	496,235	10/28/2008	02/15/2018
111021-AE-1	BRITISH TELECOM PLC BONDS		F		2FE	172,870,759	149.2200	216,681,290	145,205,000	171,056,714	0	(794,938)	0	0	9.625	7.679	JD	621,155	13,975,981	06/28/2007	12/15/2030
11102A-AA-9	BRITISH TELECOM CORP FOREIGN	LS	F		2FE	4,979,150	114.3500	5,717,340	5,000,000	4,990,117	0	2,070	0	0	5.950	6.005	JJ	137,181	297,500	04/28/2008	01/15/2018
11778B-AA-0	BSKYB FINANCE UK PLC CORP FOREIGN		F		2FE	5,492,483	108.0200	5,997,176	5,552,000	5,535,258	0	8,358	0	0	5.625	5.799	AO	65,930	312,300	02/14/2008	10/15/2015
11778B-AB-8	BSKYB FINANCE UK PLC CORP FOREIGN	LS	F		2FE	4,963,600	112.6500	5,632,718	5,000,000	4,967,116	0	654	0	0	6.500	6.556	AO	68,611	325,000	06/04/2007	10/15/2035
12615T-AB-4	CHINA NATIONAL OFFSHORE OIL CO NOTES 144		F		1FE	12,670,759	101.8800	14,105,841	13,845,000	12,825,277	0	26,588	0	0	5.500	6.154	MN	84,608	761,475	09/21/2007	05/21/2033
12623U-AA-3	CNOOC FINANCE (2012) LTD GOVT FOREIGN		F		1FE	4,234,760	96.3200	3,843,023	3,990,000	4,204,793	0	(22,236)	0	0	3.875	3.136	MN	25,339	154,613	08/20/2012	05/02/2022
14214X-A#-7	Carillion Group plc Senior Note		D		2	24,565,996	98.1900	25,285,136	25,752,315	25,752,315	0	0	0	478,881	3.620	3.620	FA	316,704	861,755	08/30/2012	08/30/2019
14214X-A@-9	Carillion Group plc Senior Note		D		2	20,305,350	104.6400	22,531,789	21,531,900	21,531,900	0	0	0	400,400	5.100	5.095	MS	279,797	1,039,605	09/29/2011	09/29/2021
14214X-B*-0	Carillion Group plc Senior Note		D		2	27,650,000	97.4800	28,256,049	28,985,250	28,985,250	0	0	0	539,000	4.190	4.190	FA	412,591	1,122,665	08/30/2012	08/30/2022
143658-AF-9	CARNIVAL CORP DEBENTURES		F		2FE	25,973,018	113.6000	30,311,819	26,682,000	26,278,801	0	22,755	0	0	7.200	7.403	AO	480,276	1,921,104	08/17/2004	10/01/2023
143658-AH-5	CARNIVAL CORP DEBENTURES		F		2FE	19,364,299	107.7200	20,839,401	19,345,000	19,370,534	0	(1,135)	0	0	6.650	6.635	JJ	593,193	1,286,443	12/19/2008	01/15/2028
17311K-AA-1	CITIC RESOURCES FINANCE CORP FOREIGN		F		3FE	3,947,700	101.2500	4,399,313	4,345,000	4,314,479	0	73,322	0	0	6.750	8.623	MN	37,476	293,288	11/22/2007	05/15/2014
191241-AD-0	COCA COLA FEMSA SAB DE CV CORP FOREIGN		F		1FE	19,902,697	104.9800	20,996,457	20,000,000	19,931,556	0	9,311	0	0	4.625	4.689	FA	349,444	925,000	09/09/2010	02/15/2020
191241-AE-8	COCA COLA FEMSA SAB DE CV CORP FOREIGN		F		1FE	9,851,600	98.5200	9,852,364	10,000,000	9,852,471	0	871	0	0	3.875	4.057	MN	37,674	0	11/19/2013	11/26/2023
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN	LS	F		1FE	12,784,170	102.3600	13,307,151	13,000,000	12,783,751	0	(419)	0	0	5.250	5.362	MN	66,354	0	11/20/2013	11/26/2043
20271R-AA-8	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		F		1FE	10,496,010	101.6500	10,673,460	10,500,000	10,498,243	0	1,324	0	0	1.950	1.963	MS	59,719	204,750	03/05/2012	03/16/2015
2027A0-DH-9	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		F		1FE	41,434,226	102.5500	42,383,667	41,330,000	41,361,049	0	(40,889)	0	0	3.750	3.647	AO	327,196	1,549,875	04/17/2012	10/15/2014
2027A0-DJ-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		F		1FE	36,174,210	111.1800	40,442,505	36,375,000	36,243,956	0	18,631	0	0	5.000	5.071	AO	383,958	1,818,750	10/08/2009	10/15/2019
2027A0-FQ-7	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		F		1FE	11,917,726	100.3800	11,970,911	11,925,000	11,924,141	0	2,299	0	0	2.125	2.146	MS	73,206	253,406	03/09/2011	03/17/2014
2027A0-FR-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	LS	F		1FE	2,043,460	104.9800	2,099,691	2,000,000	2,022,588	0	(9,804)	0	0	3.250	2.719	MS	18,778	65,000	10/27/2011	03/17/2016
204386-AK-2	CGG VERITAS CORP FOREIGN		F	1	3FE	531,250	103.0000	515,000	500,000	506,518	0	(4,432)	0	0	7.750	6.730	MN	4,951	38,750	04/30/2007	05/15/2017
21685W-CJ-4	RABOBANK NEDERLAND NV CORP FOREIGN		F		1FE	18,700,940	103.7700	19,715,663	19,000,000	18,711,227	0	4,550	0	0	5.250	5.356	MN	102,521	997,500	05/17/2011	05/24/2041
219868-BN-5	CORP ANDINA DE FOMENTO NT GOVT FOREIGN		F		1FE	4,506,255	120.5400	4,218,946	3,500,000	4,362,573	0	(143,682)	0	0	8.125	3.147	JD	21,328	284,375	01/01/2013	06/04/2019
21987B-AK-4	CODELCO INC CORP FOREIGN	LS	F		1FE	19,633,400	99.7300	19,946,405	20,000,000	19,680,428	0	7,211	0	0	5.625	5.754	MS	312,500	1,125,000	09/16/2005	09/21/2035
21987B-AQ-1	CODELCO INC GOVT FOREIGN	LS	F		1FE	25,945,940	90.4000	23,323,842	25,800,000	25,929,898	0	(13,346)	0	0	3.000	2.932	JJ	352,600	774,000	10/05/2012	07/17/2022
21987B-AR-9	CODELCO INC GOVT FOREIGN	LS	F		1FE	6,429,891	80.3200	5,419,220	6,747,000	6,434,363	0	4,472	0	0	4.250	4.541	JJ	130,629	143,374	03/06/2013	07/17/2042
22303Q-AG-5	COVIDIEN INTERNATIONAL F CORP FOREIGN		F		1FE	19,812,739	114.3700	20,657,052	18,061,000	18,987,972	0	(221,014)	0	0	6.000	4.505	AO	228,773	1,083,660	06/17/2010	10/15/2017
22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN	LS	F		1FE	53,916,874	123.0900	56,573,204	45,962,000	53,402,803	0	(156,017)	0	0	6.550	5.333	AO	635,552	3,010,511	11/29/2010	10/15/2037
22303Q-AK-6	COVIDIEN INTERNATIONAL F CORP FOREIGN		F		1FE	13,574,432	102.8800	13,991,635	13,600,000	13,591,992	0	5,242	0	0	2.800	2.841	JD	16,924	380,800	06/21/2010	06/15/2015
22303Q-AL-4	COVIDIEN INTERNATIONAL F CORP FOREIGN		F		1FE	18,977,200	106.0500	20,148,783	19,000,000	18,983,646	0	2,118	0	0	4.200	4.215	JD	35,467	798,000	06/21/2010	06/15/2020
22303Q-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign		F	1	1FE	18,112,209	96.3500	17,172,781	17,824,000	18,088,566	0	(19,130)	0	0	3.200	2.994	JD	25,350	570,368	05/28/2013	06/15/2022
22303Q-AP-5	COVIDIEN INTERNATIONAL F CORP FOREIGN		F	1	1FE	51,453,460	92.5100	48,140,331	52,040,000	51,481,806	0	28,347	0	0	2.950	3.081	JD	68,230	891,257	06/18/2013	06/15/2023
22532L-AC-8	CREDIT AGRICOLE SA/LONDON CORP FOREIGN		F		1FE	543,097	102.9400	591,891	575,000	562,616	0	9,069	0	0	3.500	5.252	AO	4,416	20,125	10/12/2011	04/13/2015
22546Q-AA-5	CREDIT SUISSE NEW YORK NY CORP FOREIGN		F		1FE	43,630,400	101.6300	40,652,800	40,000,000	40,296,328	0	(880,537)	0	0	5.500	3.224	MN	366,667	2,200,000	01/06/2010	05/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22549T-DG-0	CREDIT SUISSE NEW YORK NY CORP FRGN FLOA		F		1FE	100,000,000	100.1400	100,138,000	100,000,000	100,000,000	0	0	0	0	0.636	0.666	JAJO	111,274	169,944	07/25/2013	01/23/2015
23330J-AA-9	DP WORLD LTD CORP FOREIGN	LS	F		2FE	4,991,750	98.6200	4,931,250	5,000,000	4,993,029	0	117	0	0	6.850	6.862	JJ	170,299	342,500	10/18/2007	07/02/2037
24668P-AE-7	DELHAIZE GRP CORP FOREIGN	LS	F		2FE	26,928,111	94.8100	25,659,676	27,064,000	26,931,094	0	2,022	0	0	5.700	5.735	AO	385,662	1,542,648	09/28/2011	10/01/2040
249575-AN-1	DEPFA ACS CORP FOREIGN		F		1FE	22,954,154	84.6200	19,743,013	23,330,000	22,994,906	0	7,243	0	0	5.125	5.232	MS	348,735	1,195,663	03/08/2007	03/16/2037
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		F		2FE	85,113,214	141.0800	101,573,554	71,998,000	83,307,914	0	(380,080)	0	0	8.750	7.081	JD	279,992	6,299,825	11/02/2005	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G	LS	F		2FE	1,997,145	148.4600	2,226,904	1,500,000	1,911,268	0	(11,158)	0	0	9.250	6.646	JD	11,563	138,750	10/07/2003	06/01/2032
25156P-AQ-6	DEUTSCHE TELEKOM INT FIN CO GT CORP FORE		F		2FE	556,847	101.4200	567,977	560,000	557,943	0	613	0	0	2.250	2.370	MS	4,025	12,600	02/28/2012	03/06/2017
2515A0-Q3-0	DEUTSCHE BANK AG LONDON CORP FOREIGN		F		1FE	33,310,268	102.0800	33,130,483	32,457,000	32,577,164	0	(187,213)	0	0	3.875	3.272	FA	464,654	1,257,709	11/20/2009	08/18/2014
25243E-AF-0	DIAGEO CAP PLC GTD NT DIAGEO CAPITAL PLC		F		1FE	5,706,300	110.1600	6,609,420	6,000,000	5,838,074	0	31,822	0	0	4.850	5.552	MN	37,183	291,000	06/05/2009	05/15/2018
25243Y-AH-2	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	3,756,200	114.0800	4,409,324	3,865,000	3,767,628	0	1,940	0	0	5.875	6.080	MS	57,398	227,069	10/06/2006	09/30/2036
25243Y-AM-1	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	58,869,719	114.1200	66,907,212	58,628,000	58,751,864	0	(30,542)	0	0	5.750	5.684	AO	636,765	3,371,110	07/07/2009	10/23/2017
25243Y-AN-9	DIAGEO CAPITAL PLC CORP FOREIGN	C	F		1FE	19,373,730	100.2400	19,046,151	19,000,000	19,001,732	0	(85,460)	0	0	7.375	6.905	JJ	646,132	1,401,250	11/07/2008	01/15/2014
25243Y-AP-4	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	887,328	110.7400	985,539	890,000	888,199	0	226	0	0	4.828	4.864	JJ	19,814	42,969	04/27/2010	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC CORP FOREIGN	LS	F	1	1FE	30,589,871	91.1600	27,953,588	30,665,000	30,593,726	0	3,855	0	0	2.625	2.653	AO	138,631	402,478	04/24/2013	04/29/2023
25243Y-AV-1	DIAGEO CAPITAL PLC CORP FOREIGN	LS	F	1	1FE	7,882,640	86.0100	6,881,096	8,000,000	7,883,695	0	1,055	0	0	3.875	3.959	AO	53,389	155,000	04/24/2013	04/29/2043
25244S-AC-5	DIAGEO FINANCE BV CORP FOREIGN		F		1FE	2,665,910	108.2600	2,814,701	2,600,000	2,619,875	0	(10,271)	0	0	5.300	4.853	AO	24,115	137,800	01/28/2009	10/28/2015
25244S-AF-8	DIAGEO FINANCE BV CORP FOREIGN		F		1FE	8,365,644	102.7800	8,633,209	8,400,000	8,392,690	0	6,728	0	0	3.250	3.335	JJ	125,883	273,000	11/03/2009	01/15/2015
25600W-AA-8	DNB BOLIGKREDITT AS CORP FOREIGN	LS	F		1FE	10,152,300	102.6000	10,260,101	10,000,000	10,079,020	0	(43,298)	0	0	2.100	1.649	AO	44,917	210,000	04/17/2012	10/14/2015
26433U-AA-3	DUFRY FINANCE SCA CORP FOREIGN	LS	F	1	3FE	15,435,700	102.5000	15,662,000	15,280,000	15,423,326	0	(12,374)	0	0	5.500	5.273	AO	177,418	351,450	10/15/2013	10/15/2020
268317-AA-2	ELECTRICITE DE FRANCE GOVT FOREIGN	LS	F		1FE	21,912,660	100.2700	22,060,280	22,000,000	21,996,583	0	18,341	0	0	5.500	5.592	JJ	520,972	1,210,000	01/21/2009	01/26/2014
268317-AC-8	ELECTRICITE DE FRANCE GOVT FOREIGN	LS	F		1FE	27,167,550	123.6100	30,902,899	25,000,000	27,029,820	0	(33,257)	0	0	6.950	6.299	JJ	748,090	1,737,500	06/10/2009	01/26/2039
268317-AD-6	ELECTRICITE DE FRANCE GOVT FOREIGN	LS	F		1FE	21,904,080	108.7800	23,931,234	22,000,000	21,935,913	0	8,840	0	0	4.600	4.655	JJ	432,911	1,012,000	01/21/2010	01/27/2020
268317-AE-4	ELECTRICITE DE FRANCE GOVT FOREIGN		F		1FE	66,878,963	105.0000	70,841,807	67,470,000	66,909,257	0	9,210	0	0	5.600	5.661	JJ	1,616,281	3,778,320	01/21/2010	01/27/2040
26835P-AB-6	EDP FINANCE B.V. CORP FOREIGN	LS	F		3FE	11,120,907	107.2200	11,451,630	10,680,000	10,924,734	0	(53,366)	0	0	6.000	5.360	FA	265,220	640,800	01/05/2010	02/02/2018
26835P-AC-4	EDP FINANCE B.V. CORP FOREIGN	LS	F		3FE	29,808,000	101.7500	30,525,002	30,000,000	29,876,108	0	17,859	0	0	4.900	4.982	AO	367,500	1,470,000	09/22/2009	10/01/2019
268789-AA-2	E.ON INTERNATIONAL FINANCE B.V CORP FORE		F		1FE	23,993,790	113.9600	26,779,680	23,500,000	23,771,858	0	(55,715)	0	0	5.800	5.490	AO	230,953	1,363,000	07/30/2009	04/30/2018
279158-AB-5	ECOPETROL SA CORP FOREIGN		F		2FE	2,530,000	118.5000	2,370,000	2,000,000	2,468,613	0	(61,387)	0	0	7.625	3.016	JJ	66,931	76,250	03/07/2013	07/23/2019
29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS		F		2FE	6,674,289	117.6600	7,418,463	6,305,000	6,582,514	0	(14,469)	0	0	7.875	7.313	FA	206,883	496,519	07/11/2005	02/01/2027
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS		F		2FE	10,045,115	110.8800	11,154,126	10,060,000	10,045,732	0	(215)	0	0	7.325	7.333	FA	307,040	736,895	08/16/2006	02/01/2037
29245S-AD-4	EMPRESA NACIONAL ELECTRIC CORP FOREIGN	LS	F		2FE	9,599,925	110.1600	10,141,707	9,206,000	9,286,814	0	(47,709)	0	0	8.625	8.011	FA	330,841	794,018	02/03/2006	08/01/2015
29267H-AA-7	ENDURANCE SPECIALTY HLDG ENDURANCE SPECI		F		2FE	269,755	110.5200	303,926	275,000	270,141	0	97	0	0	7.000	7.163	JJ	8,876	19,250	09/28/2011	07/15/2034
29267H-AB-5	ENDURANCE SPECIALTY HLDG CORP FOREIGN		F		2FE	8,384,475	107.6400	9,149,859	8,500,000	8,470,583	0	14,556	0	0	6.150	6.351	AO	110,358	522,750	10/24/2006	10/15/2015
29268B-AB-7	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	F		2FE	15,270,843	111.6800	17,087,377	15,300,000	15,284,997	0	3,077	0	0	6.250	6.276	MS	281,563	956,250	09/29/2011	09/15/2017
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	F		2FE	40,146,724	105.5200	40,307,502	38,200,000	40,000,754	0	(34,693)	0	0	6.800	6.403	MS	764,849	2,597,600	09/10/2009	09/15/2037
29268B-AD-3	ENEL FINANCE INTERNATIONAL SA CORP FOREI		F		2FE	18,250,590	102.1700	18,696,836	18,300,000	18,290,926	0	10,353	0	0	3.875	3.935	AO	165,463	709,125	09/30/2009	10/07/2014
29268B-AE-1	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	F		2FE	10,453,800	106.8600	11,220,689	10,500,000	10,469,669	0	4,284	0	0	5.125	5.182	AO	125,563	538,125	09/30/2009	10/07/2019
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	F		2FE	31,066,119	95.9100	30,020,926	31,300,000	31,076,341	0	3,488	0	0	6.000	6.054	AO	438,200	1,878,000	10/16/2009	10/07/2039
29274F-AE-4	ENERSIS SA BOND	LS	F		2FE	995,399	100.1900	1,001,904	1,000,000	999,876	0	583	0	0	7.375	7.442	JJ	34,007	73,750	09/03/2004	01/15/2014
302154-AU-3	EXPORT IMPORT BANK KOREA GOVT FOREIGN		F		1FE	3,987,574	105.0900	4,166,719	3,965,000	3,969,771	0	(4,451)	0	0	5.875	5.751	JJ	108,060	232,944	08/07/2009	01/14/2015
302154-AV-1	EXPORT IMPORT BANK KOREA GOVT FOREIGN		F		1FE	2,095,000	105.0600	2,101,160	2,000,000	2,033,347	0	(18,985)	0	0	4.125	3.102	MS	25,667	82,500	08/17/2010	09/09/2015
30215E-AG-2	EXPORT IMPORT BANK OF KOREA NOTES 144A		F		1FE	4,522,775	100.4800	4,521,420	4,500,000	4,499,841	0	(3,441)	0	0	5.250	5.176	FA	92,531	236,250	01/24/2005	02/10/2014
30216H-AA-7	EXPORT IMPORT BANK CHINA 144A		F		1FE	6,924,470	102.4400	7,171,150	7,000,000	6,994,137	0	9,198	0	0	5.250	5.391	JJ	155,167	367,500	07/23/2004	07/29/2014
30251G-AC-1	FMG RESOURCES AUG 2006 PTY LTD CORP FORE	LS	F	1	3FE	318,375	105.2500	315,750	300,000	316,372	0	(2,003)	0	0	6.875	3.009	FA	8,594	0	10/22/2013	02/01/2018
30251G-AH-0	FMG RESOURCES AUG 2006 PTY LTD CORP FORE		F	1	3FE	146,970	112.2500	154,905	138,000	145,336	0	(1,634)	0	0	8.250	6.652	MN	1,898	11,385	01/01/2013	11/01/2019
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB CORP FORE	LS	F		2FE	5,451,080	87.7000	4,823,335	5,500,000	5,453,589	0	2,509	0	0	2.875	2.979	MN	22,401	79,063	05/16/2013	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		F		2FE	9,653,392	82.5100	8,085,627	9,800,000	9,654,438	0	1,046	0	0	4.375	4.466	MN	60,740	214,375	05/07/2013	05/10/2043
350259-AB-3	FOSTERS FIN CORP BOND		F		2FE	5,995,800	103.0700	6,184,080	6,000,000	5,999,165	0	503	0	0	4.875	4.884	AO	73,125	292,500	09/28/2004	10/01/2014
35037R-AC-7	FOSUN INTERNATIONAL LTD CORP FOREIGN	LS	F	1	4FE	22,000,000	104.3800	22,962,500	22,000,000	22,000,000	0	0	0	0	7.500	7.500	MN	224,583	1,650,000	05/05/2011	05/12/2016
35177P-AL-1	FRANCE TELECOM NOTES		F		2FE	72,295,602	137.2300	78,494,545	57,200,000	69,965,180	0	405,995	0	0	8.750	6.531	MS	1,668,333	4,862,000	10/07/2008	03/01/2031
35177P-AS-6	FRANCE TELECOM CORP FOREIGN		F		2FE	10,499,980	101.8900	10,188,960	10,000,000	10,057,462	0	(108,078)	0	0	4.375	3.249	JJ	210,243	437,500	09/02/2009	07/08/2014
35177P-AT-4	FRANCE TELECOM CORP FOREIGN	LS	F		2FE	14,970,700	111.5200	16,728,495	15,000,000	14,981,701	0	2,734	0	0	5.375	5.401	JJ	387,448	806,250	06/30/2009	07/08/2019
36294B-AB-0	GS CALTEX CORP CORP FOREIGN		F		2FE	2,467,525	108.2300	2,705,691	2,500,000	2,486,950	0	3,426	0	0	5.500	5.672	AO	25,590	137,500	04/17/2007	04/24/2017
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN		F		2FE	38,996,885	118.0000	42,450,500	35,975,000	38,667,343	0	(60,077)	0	0	8.625	7.860	AO	542,998	3,102,844	11/18/2010	04/28/2034
386088-AF-5	DIAGEO INVESTMENT CORP COMPANY GUARNT		F		1FE	4,789,968	129.9500	6,172,577	4,750,000	4,772,641	0	(1,844)	0	0	8.000	7.920	MS	111,889	380,000	11/08/2000	09/15/2022
386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT		F		1FE	24,149,115	131.1400	28,627,210	21,829,000	23,805,041	0	(44,839)	0	0	7.450	6.634	AO	343,322	1,626,261	08/17/2009	04/15/2035
40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES	LS	F		2FE	6,516,742	124.9600	8,746,920	7,000,000	6,573,296	0	8,595	0	0	8.500	9.190	MS	181,806	595,000	07/21/2004	03/11/2032
40420X-AA-3	HKCG FINANCE LTD CORP FOREIGN		F		1FE	4,786,300	113.7800	5,347,769	4,700,000	4,757,064	0	(11,420)	0	0	6.250	5.929	FA	117,500	293,750	12/03/2010	08/07/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN		F		1FE	4,139,545	123.0200	5,283,507	4,295,000	4,148,198	0	1,973	0	0	6.800	7.090	JD	24,338	292,060	11/07/2008	06/01/2038
404280-AK-5	HSBC HOLDINGS PLC CORP FOREIGN	LS	F		1FE	14,967	111.1400	16,672	15,000	14,974	0	3	0	0	5.100	5.128	AO	183	765	03/29/2011	04/05/2021
404280-AL-3	HSBC HOLDINGS PLC CORP FOREIGN		F		1FE	24,977	107.9100	26,978	25,000	24,983	0	2	0	0	4.875	4.885	JJ	565	1,219	11/14/2011	01/14/2022
404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN		F		1FE	74,945	119.1300	89,350	75,000	74,958	0	1	0	0	6.100	6.104	JJ	2,122	4,575	11/14/2011	01/14/2042
40430A-AB-9	HSBK EUROPE BV CORP FOREIGN		F		3FE	1,214,804	108.3300	1,348,709	1,245,000	1,231,858	0	3,264	0	0	7.250	7.607	MN	14,542	90,263	08/08/2007	05/03/2017
411349-AA-1	HANSON PLC CORP FOREIGN		F		3FE	5,342,630	109.7500	5,342,630	4,868,000	5,315,215	0	(27,415)	0	0	6.125	2.483	FA	112,640	0	11/01/2013	08/15/2016
423012-AB-9	Heineken N.V. CORP FOREIGN		F		2FE	16,636,147	98.1100	16,580,134	16,900,000	16,652,469	0	16,322	0	0	1.400	1.805	AO	59,150	48,300	09/27/2013	10/01/2017
423012-AE-3	Heineken N.V. CORP FOREIGN	LS	F		2FE	3,724,228	84.8900	3,352,990	3,950,000	3,727,421	0	3,193	0	0	4.000	4.345	AO	39,500	154,050	02/20/2013	10/01/2042
44841A-AA-6	HUTCHISON WHAMPOA FIN (CI) LTD CORP FORE		F		1FE	2,994,870	105.7900	3,173,567	3,000,000	2,998,215	0	885	0	0	4.625	4.658	MS	42,396	138,750	09/08/2009	09/11/2015
44841B-AA-4	HUTCHINSON WHAMPOA FINANCE CORP FOREIGN	LS	F		1FE	5,075,695	112.8000	5,639,885	5,000,000	5,048,766	0	(7,211)	0	0	5.750	5.545	MS	87,847	287,500	12/09/2009	09/11/2019
44841P-AA-3	HUTCHISON WHAMPOA INTL (03/13) CORP FORE		F		1FE	3,488,660	121.8000	4,263,163	3,500,000	3,492,354	0	1,045	0	0	7.625	7.672	AO	60,788	266,875	04/06/2009	04/09/2019
44841S-AB-5	HUTCHISON WHAM INT 03/33 CORP FOREIGN		F		1FE	4,517,720	100.2800	4,512,465	4,500,000	4,499,743	0	(3,631)	0	0	6.250	6.172	JJ	122,656	281,250	06/25/2008	01/24/2014
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN		F		1FE	13,787,270	126.2900	15,559,207	12,320,000	13,603,999	0	(31,450)	0	0	7.450	6.504	MN	94,334	917,840	04/09/2007	11/24/2033
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No		F	2	3	19,700,000	101.0000	19,897,510	19,700,000	19,700,000	0	0	0	0	6.250	6.249	FA	444,618	615,625	02/21/2013	02/21/2023
449786-AQ-5	ING BANK NV CORP FOREIGN		F		1FE	397,944	105.5700	422,267	400,000	398,629	0	392	0	0	3.750	3.864	MS	4,750	15,000	02/29/2012	03/07/2017
449786-AR-3	ING BANK NV CORP FOREIGN		F		1FE	299,133	101.6600	304,970	300,000	299,489	0	285	0	0	2.000	2.100	MS	1,600	6,000	09/18/2012	09/25/2015
45074G-AA-8	IBERDROLA FINANCE IRELAND LTD CORP FOREI		F		2FE	28,171,155	102.0100	28,469,189	27,909,000	27,947,981	0	(56,222)	0	0	3.800	3.589	MS	324,055	1,060,542	12/15/2010	09/11/2014
45074G-AB-6	IBERDROLA FINANCE IRELAND LTD CORP FOREI	LS	F		2FE	52,463,068	107.5900	55,732,086	51,800,000	52,223,198	0	(63,967)	0	0	5.000	4.832	MS	791,389	2,590,000	01/15/2010	09/11/2019
456036-AE-2	INDUSTRIAL BK OF KOR GOVT FOREIGN		F		1FE	4,651,275	101.9100	4,586,130	4,500,000	4,510,172	0	(35,464)	0	0	7.125	6.299	AO	60,563	320,625	07/22/2009	04/23/2014
456866-AK-8	INGERSOLL RAND CO DEBENTURES		F		2FE	30,383,248	114.1600	34,246,800	30,000,000	30,268,051	0	(11,979)	0	0	6.391	6.293	MN	244,988	1,917,300	06/30/2000	11/15/2027
456866-AS-1	INGERSOLL RAND CO CORPORATE		F		2FE	8,491,254	104.1400	10,413,730	10,000,000	9,618,086	0	253,751	0	0	4.750	7.730	MN	60,694	475,000	10/28/2008	05/15/2015
45687A-AA-0	INGERSOLL-RAND CO. CORP FOREIGN		F		2FE	10,685,416	117.6900	12,445,654	10,575,000	10,652,430	0	(15,651)	0	0	6.875	6.674	FA	274,656	727,031	09/28/2011	08/15/2018
458182-BW-1	INTER-AMERICAN DEV BANK NOTES		F		1FE	4,527,768	126.5500	4,789,955	3,785,000	4,273,025	0	(29,166)	0	0	6.800	5.313	AO	54,336	257,380	09/25/2002	10/15/2025
458182-AD-1	INTERAMERN DEV BK NOTES		F		1FE	186,488	129.4700	194,205	150,000	179,620	0	(1,529)	0	0	6.750	4.755	JJ	4,669	10,125	01/28/2009	07/15/2027
458207-AH-0	Intelsat Jackson CORP FOREIGN		F	1	4FE	209,440	109.1200	204,064	187,000	201,653	0	(7,787)	0	0	8.500	3.907	MN	2,649	15,895	01/01/2013	11/01/2019
45824T-AN-5	INTELSAT JACKSON HOLDINGS SA CORP FOREIG	LS	F	1	4FE	4,718,750	95.1200	4,756,250	5,000,000	4,729,739	0	10,989	0	0	5.500	6.257	FA	157,361	0	06/21/2013	08/01/2023
459050-AC-4	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	18,440,152	116.0800	22,344,823	19,250,000	19,014,257	0	84,388	0	0	7.950	8.518	MS	450,610	1,530,375	07/21/2004	05/15/2016
459050-BQ-2	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	10,000,000	122.7100	12,270,800	10,000,000	10,000,000	0	0	0	0	8.350	8.348	MS	245,861	835,000	07/21/2004	01/30/2017
459050-CK-4	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	7,852,931	122.1900	9,775,520	8,000,000	7,945,093	0	14,692	0	0	8.800	9.057	MS	207,289	704,000	07/21/2004	10/15/2016
459050-CL-2	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	18,515,847	125.3500	25,070,400	20,000,000	19,420,963	0	139,099	0	0	8.800	9.828	MS	518,222	1,760,000	07/21/2004	04/30/2017
459050-CN-8	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	9,537,247	124.7300	12,473,100	10,000,000	9,826,370	0	43,846	0	0	8.800	9.431	MS	259,111	880,000	07/21/2004	03/15/2017
459051-AB-4	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	9,580,416	127.4500	12,745,300	10,000,000	9,828,263	0	38,122	0	0	9.250	9.824	MS	272,361	925,000	07/21/2004	07/01/2017
459056-JS-7	INTL BK FOR RECON & DEV DEBENTURES		F		1FE	4,066,753	119.0300	5,356,530	4,500,000	4,358,019	0	44,420	0	0	8.250	9.610	MS	123,750	371,250	07/21/2004	09/01/2016
459056-JW-8	INTL BK FOR RECON & DEV DEBENTURES		F		1FE	20,153,042	125.3900	25,077,600	20,000,000	20,052,207	0	(13,387)	0	0	9.250	9.156	JJ	853,056	1,850,000	07/21/2004	07/15/2017
45905A-JG-4	INTL BK FOR RECON & DEV NOTES		F		1FE	14,298,480	124.7500	14,970,480	12,000,000	12,595,195	0	(149,977)	0	0	8.500	6.845	MS	300,333	1,020,000	01/06/1994	05/30/2017
45905A-JH-2	INTL BK FOR RECON & DEV NOTES		F		1FE	11,959,501	125.1200	12,511,500	10,000,000	10,691,389	0	(171,774)	0	0	8.500	6.266	MS	250,278	850,000	07/21/2004	06/30/2017
461127-A#-9	Intertek Finance plc Series B Senior Not		F		1	15,000,000	114.8400	17,225,972	15,000,000	15,000,000	0	0	0	0	8.000	8.004	AO	253,333	1,200,000	12/10/2008	06/10/2016
461127-A*-3	Intertek Finance plc Senior Note		F		1	90,000,000	105.9700	95,372,597	90,000,000	90,000,000	0	0	0	0	5.540	5.540	JD	221,600	4,986,000	06/26/2008	06/26/2015
461127-A@-1	Intertek Finance plc Series A Senior Not		F		1	25,000,000	100.3400	25,085,462	25,000,000	25,000,000	0	0	0	0	7.500	7.506	AO	395,833	1,875,000	12/10/2008	01/21/2014
46115H-AA-5	INTESA SANPAOLO SPA CORP FOREIGN		F		2FE	327,686	103.4000	361,892	350,000	339,294	0	6,120	0	0	3.625	5.626	FA	4,899	12,688	01/31/2012	08/12/2015
479142-B#-7	Johnson Matthey Senior Note		F		1	6,000,000	110.3500	6,620,937	6,000,000	6,000,000	0	0	0	0	5.670	5.670	JD	17,010	340,200	12/13/2006	12/13/2016
479142-D*-9	Johnson Matthey Senior Note		D	2	1	97,839,736	95.1300	98,325,666	103,356,053	103,356,053	0	0	0	1,921,975	3.570	3.570	FA	1,395,052	3,468,291	08/16/2012	08/16/2024
485161-AS-2	KANSAS CITY SOUTHERN DE MEXICO CORP Fore		L	1	2FE	4,602,700	90.3900	4,519,300	5,000,000	4,609,611	0	6,911	0	0	3.000	4.007	MN	19,167	80,000	10/18/2013	05/15/2023
500472-AB-1	PHILIPS ELECTRONICS NV CORP FOREIGN	LS	F		1FE	19,761,000	114.4000	22,880,720	20,000,000	19,880,666	0	23,992	0	0	5.750	5.910	MS	351,389	1,150,000	03/05/2008	03/11/2018
500472-AC-9	PHILIPS ELECTRONICS NV CORP FOREIGN		F		1FE	28,728,711	121.5200	32,435,037	26,691,000	28,610,986	0	(37,427)	0	0	6.875	6.277	MS	560,696	1,835,006	11/12/2010	03/11/2038
50049M-AA-7	KOOKMIN BK CORP FOREIGN		F		1FE	1,480,200	102.2900	1,534,305	1,500,000	1,497,878	0	4,245	0	0	7.250	7.572	MN	14,198	108,750	05/06/2009	05/14/2014
500630-BQ-0	KOREA DEVELOPMENT BANK GOVT FOREIGN		F		1FE	3,470,075	100.3900	3,513,764	3,500,000	3,498,935	0	6,633	0	0	8.000	8.212	JJ	122,889	280,000	01/16/2009	01/23/2014
500630-BU-1	KOREA DEVELOPMENT BANK GOVT FOREIGN		F		1FE	6,737,418	105.4000	6,640,389	6,300,000	6,615,030	0	(89,712)	0	0	3.875	2.311	MN	38,653	244,125	08/29/2012	05/04/2017
500630-BW-7	KOREA DEVELOPMENT BANK GOVT FOREIGN		F		1FE	13,431,552	104.2500	13,239,229	12,700,000	13,238,981	0	(140,498)	0	0	3.500	2.278	FA	159,279	444,500	09/10/2012	08/22/2017
500630-BX-5	KOREA DEVELOPMENT BANK GOVT FOREIGN	LS	F		1FE	3,516,604	93.9400	3,344,125	3,560,000	3,527,399	0	3,791	0	0	3.000	3.143	MS	31,743	106,800	09/05/2012	09/14/2022
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE		F		1FE	267,141	79.5800	1,184,170	1,488,000	999,160	0	89,339	0	0	0.000	9.589	AO	0	0	11/22/1999	04/01/2096
500631-AH-9	KOREA ELECTRIC POWER CORP BANK GUARANTEE		F		1FE	3,358,473	118.4200	4,014,586	3,390,000	3,367,474	0	1,007	0	0	7.000	7.078	FA	98,875	237,300	04/27/2001	02/01/2027
500635-AB-3	KOREA GAS CORP GOVT FOREIGN		F		1FE	3,492,075	102.6200	3,591,630	3,500,000	3,498,914	0	1,722	0	0	6.000	6.053	JJ	96,833	210,000	07/20/2009	07/15/2014
50064N-AB-3	KOREA MIDLAND POWER CO LTD GOVT FOREIGN		F		1FE	3,987,480	107.6300	4,305,280	4,000,000	3,996,034	0	1,498	0	0	5.500	5.544	MS	65,389	220,000	02/22/2007	03/14/2016
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO CORP FOREIGN		F		1FE	6,086,725	102.3200	5,883,245	5,750,000	5,790,431	0	(85,781)	0	0	6.250	4.681	JD	13,976	359,375	05/20/2010	06/17/2014
50064Y-AF-0	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN		F		1FE	5,835,179	91.8300	5,445,412	5,930,000	5,845,565	0	8,264	0	0	3.000	3.188	MS	50,405	177,900	09/11/2012	09/19/2022
50065B-AA-0	KOR ELEC PWR CORP GOVT FOREIGN		F		1FE	458,490	102.4200	435,264	425,000	430,412	0	(9,522)	0	0	5.500	3.166	JJ	10,389	23,375	12/10/2010	07/21/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50065B-AB-8	KOR ELEC PWR CORP CORP FOREIGN		F		1FE	2,992,500	102.8500	3,085,514	3,000,000	2,997,089	0	1,539	0	0	3.000	3.055	AO	21,500	90,000	11/24/2010	10/05/2015
50065J-AA-3	KOREA HIGHWAY CORP GOVT FOREIGN		F		1FE	2,980,050	103.8600	3,115,908	3,000,000	2,994,819	0	3,861	0	0	4.500	4.641	MS	36,750	135,000	10/15/2009	03/23/2015
50065L-AA-8	KNOC GOVT FOREIGN		F		1FE	13,069,924	102.4900	13,426,609	13,100,000	13,096,457	0	4,654	0	0	5.375	5.414	JJ	295,341	704,125	06/14/2010	07/30/2014
5006EP-AC-5	KOREA EAST-WEST POWER CO LTD GOVT FOREIG	LS	F		1FE	5,137,646	99.7700	5,118,284	5,130,000	5,135,635	0	(1,516)	0	0	2.500	2.467	JJ	58,781	128,250	08/20/2012	07/16/2017
50074J-AA-2	KOWLOON-CANTON RAILWAY CORP CORP FOREIGN		F		1FE	1,494,885	110.9200	1,663,875	1,500,000	1,496,843	0	483	0	0	5.125	5.169	MN	8,755	76,875	05/11/2009	05/20/2019
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG	LS	F		2FE	8,366,292	98.7100	8,291,262	8,400,000	8,367,205	0	913	0	0	4.000	4.049	JJ	154,000	0	08/19/2013	07/15/2023
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE	LS	F		2FE	5,810,540	100.5200	6,021,394	5,990,000	5,811,491	0	952	0	0	5.250	5.454	JJ	144,134	0	07/11/2013	07/15/2043
505861-AB-0	LAFARGE S A CORP FOREIGN	LS	F		3FE	6,579,820	110.5000	7,182,500	6,500,000	6,525,162	0	(8,952)	0	0	6.500	6.331	JJ	194,819	422,500	08/04/2006	07/15/2016
524671-AA-2	LEGRAND DEBENTURES		F		1FE	7,156,091	129.0000	9,269,038	7,185,000	7,163,193	0	1,059	0	0	8.500	8.540	FA	230,718	610,725	07/21/2004	02/15/2025
539473-AG-3	LLOYDS TSB BANK PLC - GTD CORP FOREIGN		F		1FE	385,459	106.6600	399,987	375,000	381,146	0	(2,817)	0	0	4.875	4.035	JJ	8,125	18,281	06/08/2012	01/21/2016
539473-AH-1	LLOYDS TSB BANK PLC - GTD CORP FOREIGN		F		1FE	76,692	117.9200	88,440	75,000	76,397	0	(155)	0	0	6.375	6.046	JJ	2,125	4,781	01/18/2012	01/21/2021
552081-AD-3	LYONDELLBASELL IND NV CORP FOREIGN	LS	F	1	2FE	28,300,920	115.0100	27,189,798	23,641,000	27,997,453	0	(303,467)	0	0	6.000	3.252	MN	181,248	739,230	05/30/2013	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV CORP FOREIGN	LS	F	1	2FE	14,718,678	111.0600	15,104,446	13,600,000	14,624,941	0	(93,737)	0	0	5.000	3.361	AO	143,556	345,000	06/27/2013	04/15/2019
56068T-AB-3	MAJAPAHIT HOLDING BV CORP FOREIGN		F		3FE	3,711,600	109.8800	4,120,313	3,750,000	3,735,463	0	4,273	0	0	7.750	7.900	AO	59,740	290,625	10/11/2006	10/17/2016
56068T-AC-1	MAJAPAHIT HOLDING BV CORP FOREIGN		F		3FE	8,726,370	109.5000	9,855,000	9,000,000	8,871,931	0	30,395	0	0	7.250	7.719	JD	5,438	652,500	08/01/2008	06/28/2017
56068T-AD-9	MAJAPAHIT HOLDING BV CORP FOREIGN		F		3FE	4,313,790	104.0000	4,680,000	4,500,000	4,325,777	0	2,388	0	0	7.875	8.249	JD	2,953	354,375	03/10/2008	06/29/2037
589858-AA-3	Merieux Nutrisciences Corp Senior Note		F		2	2,500,000	94.6400	2,365,988	2,500,000	2,500,000	0	0	0	0	4.250	4.250	JD	3,247	106,250	12/20/2012	12/20/2022
59284B-AB-4	MEXICHEM SAB DE CV CORP FOREIGN	LS	F		2FE	10,591,750	98.0000	9,800,000	10,000,000	10,554,214	0	(37,536)	0	0	4.875	4.110	MS	138,125	365,625	06/04/2013	09/19/2022
59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN	LS	F		2FE	6,452,500	95.0000	5,700,000	6,000,000	6,449,286	0	(3,214)	0	0	6.750	6.188	MS	114,750	202,500	06/04/2013	09/19/2042
617323-A*-1	Morgan Crucible Company plc Euro Series		D		2	26,363,869	102.7900	30,408,704	29,582,065	29,582,065	0	0	0	1,277,402	3.650	3.651	MS	272,936	1,033,512	06/30/2010	06/30/2015
617323-A@-9	Morgan Crucible Company plc Euro Seires		D		2	24,560,000	107.2100	29,544,440	27,558,000	27,558,000	0	0	0	1,190,000	4.320	4.321	MS	300,933	1,139,530	06/30/2010	06/30/2017
617448-AH-4	Morganite Industries Senior Notes		R		2	39,650,000	103.7500	41,137,664	39,650,000	39,650,000	0	0	0	0	5.700	5.700	JD	75,335	2,260,050	12/19/2007	12/19/2014
61744@-AJ-0	Morganite Industries Senior Note		R		2	13,000,000	112.1400	14,578,575	13,000,000	13,000,000	0	0	0	0	6.120	6.120	JD	26,520	795,600	12/19/2007	12/19/2017
629435-AC-2	BANK NEDERLANDSE GEMEENTEN GOVT FOREIGN		C		1FE	520,062	106.0400	499,007	470,588	502,195	0	(1,593)	0	(16,274)	4.550	3.120	FA	8,088	0	09/18/2013	02/15/2019
62947Q-AN-8	NXP BV AND NXP FUNDING LLC CORP FOREIGN	LS	F	1	4FE	5,424,800	101.7500	5,514,850	5,420,000	5,424,540	0	(260)	0	0	5.750	5.728	MS	91,764	14,615	10/18/2013	03/15/2023
63250D-BN-0	NATIONAL AUSTRALIA BANK CORP FOREIGN	LS	F		1FE	12,983,100	103.5700	13,463,717	13,000,000	12,993,525	0	3,390	0	0	2.750	2.778	MS	93,347	357,500	09/20/2010	09/28/2015
636012-A*-7	National Express Group Plc Senior Note		D		2	96,869,000	106.2900	114,969,627	108,165,150	108,165,150	0	0	0	4,670,750	4.550	4.550	FA	1,845,568	4,765,429	08/16/2012	08/16/2021
636203-AA-9	NTL GAS CO TT CORP FOREIGN		F		2FE	6,973,190	104.0000	7,280,000	7,000,000	6,976,120	0	459	0	0	6.050	6.077	JJ	192,928	423,500	01/17/2006	01/15/2036
654624-AE-5	Nippon Telegraph & Telephone C CORP FORE		F		1FE	109,852	98.8000	108,675	110,000	109,893	0	29	0	0	1.400	1.428	JJ	697	1,540	07/11/2012	07/18/2017
654902-AB-1	NOKIA CORP CORP FOREIGN	LS	F		4FE	13,870,500	103.7500	14,525,000	14,000,000	13,921,115	0	12,161	0	0	5.375	5.496	MN	96,153	752,500	04/30/2009	05/15/2019
65504L-AE-7	NOBLE HOLDING INTL LTD CORP FOREIGN		F		2FE	3,607,730	103.5800	3,625,397	3,500,000	3,555,031	0	(24,524)	0	0	3.050	2.301	MS	35,583	106,750	10/24/2011	03/01/2016
65504L-AF-4	NOBLE HOLDING INTL LTD CORP FOREIGN		F		2FE	5,528,377	103.0600	5,152,819	5,000,000	5,470,659	0	(57,718)	0	0	4.625	3.147	MS	77,083	231,250	01/01/2013	03/01/2021
65535H-AD-1	NOMURA HOLDINGS INC CORP FOREIGN		F		2FE	597,984	100.8300	604,960	600,000	598,424	0	440	0	0	2.000	2.100	MS	3,600	6,000	03/06/2013	09/13/2016
65557C-AD-5	NORDEA BANK AB CORP FOREIGN		F		1FE	9,952,300	108.4600	10,846,216	10,000,000	9,963,902	0	4,174	0	0	4.875	4.936	JJ	226,146	487,500	01/11/2011	01/14/2021
65557F-AC-0	NORDEA BANK AB CORP FOREIGN		F		1FE	70,250,048	101.4400	71,415,432	70,400,000	70,336,664	0	49,722	0	0	2.250	2.324	MS	444,400	1,584,000	03/14/2012	03/20/2015
65557F-AG-1	NORDEA BANK AB CORP FOREIGN	LS	F		1FE	14,689,500	97.7100	14,656,380	15,000,000	14,720,982	0	31,482	0	0	1.625	2.072	MN	31,146	121,875	06/19/2013	05/15/2018
656531-AC-4	STATOILHYDRO ASA DEBENTURES		F		1FE	39,158,449	128.5700	46,414,361	36,099,000	38,833,578	0	(241,784)	0	0	7.750	6.566	JD	124,341	2,797,673	01/01/2013	06/15/2023
656531-AD-2	STATOILHYDRO ASA CORP FOREIGN		F		1FE	13,762,593	126.4200	14,380,104	11,375,000	13,031,631	0	(97,245)	0	0	7.150	5.464	MN	103,923	813,313	09/29/2011	11/15/2025
656531-AE-0	STATOILHYDRO ASA DEBENTURES		F		1FE	22,423,023	116.3200	25,111,485	21,588,000	21,816,823	0	(74,100)	0	0	7.500	7.063	AO	404,775	1,619,100	07/21/2004	10/01/2016
656531-AF-7	STATOILHYDRO ASA NOTES		F		1FE	5,478,250	117.7600	5,887,910	5,000,000	5,214,109	0	(46,185)	0	0	6.700	5.502	JJ	154,472	335,000	05/08/2007	01/15/2018
656531-AM-2	STATOILHYDRO ASA DEBENTURES	LS	F		1FE	18,676,189	129.6500	24,646,693	19,010,000	18,751,239	0	9,840	0	0	7.250	7.405	MS	375,183	1,378,225	07/21/2004	09/23/2027
667137-A*-4	Northumbrian Water Group plc Senior Note		D		2	105,950,000	110.3100	118,760,799	107,659,500	107,659,500	0	0	0	2,002,000	5.820	5.820	AO	1,340,181	5,936,094	04/14/2011	04/14/2021
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP FORE	LS	F		1FE	127,836,632	113.2400	138,938,402	122,697,000	125,790,939	0	(531,528)	0	0	5.125	4.562	FA	2,462,887	6,288,221	04/12/2010	02/10/2019
68618R-B@-9	Origin Energy Limited Senior Note		D		2FE	35,000,000	99.9300	40,476,834	40,506,890	40,506,890	0	0	0	(93,504)	3.514	0.000	MJSD	7,800	1,357,122	06/28/2005	06/28/2014
686194-B#-7	Oriflame Cosmetics SA Senior Note		F		2	35,000,000	103.5000	36,224,083	35,000,000	35,000,000	0	0	0	0	5.460	5.460	JJ	891,800	1,911,000	07/13/2011	07/13/2021
686194-B*-1	Oriflame Cosmetics SA Senior Note		F		2	32,300,000	104.0500	33,608,812	32,300,000	32,300,000	0	0	0	0	4.740	4.740	JJ	714,476	1,531,020	07/13/2011	07/13/2018
68620Y-AA-0	ORIGIN ENERGY FINANCE LTD CORP FOREIGN		F		2FE	24,923,750	105.1200	26,280,209	25,000,000	24,935,008	0	6,305	0	0	5.450	5.490	AO	291,424	1,362,500	10/06/2011	10/14/2021
693483-AA-7	POSCO CORP FOREIGN		F		2FE	992,080	101.7200	1,017,210	1,000,000	999,060	0	1,590	0	0	8.750	8.950	MS	23,090	87,500	03/19/2009	03/26/2014
706448-BE-6	PEMEX FINANCE LTD CORP SINKING FUND FRGN		F	2	2FE	5,525,394	115.1100	4,845,333	4,209,375	4,545,186	0	(146,763)	0	0	10.610	6.035	FMAN	57,067	446,615	12/13/2006	08/15/2017
708326-A*-4	Pennon Group plc Senior Note		D		2	100,062,441	103.0100	106,530,856	103,421,792	103,421,792	0	0	0	1,923,197	4.500	4.500	AO	879,085	4,419,076	04/23/2012	04/25/2022
709629-AF-6	PENTAIR FINANCE SA CORP FRGN		F		2FE	595,950	95.0500	570,310	600,000	596,337	0	387	0	0	2.650	2.762	JD	1,325	16,121	04/25/2013	12/01/2019
709629-AK-5	PENTAIR FINANCE SA CORP FRGN		F		2FE	140,950	98.7900	138,311	140,000	140,806	0	(144)	0	0	1.875	1.714	MS	773	1,313	04/25/2013	09/15/2017
714294-AE-5	PERRIGO CO LTD CORP FOREIGN		F		2FE	1,198,308	98.7000	1,184,434	1,200,000	1,198,338	0	30	0	0	2.300	2.330	MN	4,063	0	11/05/2013	11/08/2018
71645W-AH-4	PETROBRAS INTL FIN CO PETROBRAS INTL FIN		F		2FE	2,691,000	117.2800	2,697,562	2,300,000	2,495,097	0	(32,693)	0	0	8.375	6.347	JD	11,236	192,625	10/04/2006	12/10/2018
71645W-AM-3	PETROBRAS INTL FIN CO GOVT FOREIGN		F		2FE	9,047,661	106.5800	9,751,933	9,150,000	9,099,783	0	10,129	0	0	5.875	6.023	MS	179,187	537,563	11/01/2007	03/01/2018
71645W-AP-6	PETROBRAS INTL FIN CO GOVT FOREIGN		F		2FE	924,264	103.3100	836,793	810,000	909,700	0	(14,564)	0	0	5.750	3.477	JJ	20,829	46,575	01/01/2013	01/20/2020
71645W-AS-0	PETROBRAS INTL FIN CO GOVT FOREIGN		F		2FE	2,629,206	93.0400	1,930,648	2,075,000	2,619,813	0	(9,393)	0	0	6.750	4.974	JJ	59,916	140,063	01/01/2013	01/27/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71645W-AT-8	PETROBRAS INTL FIN CO GOVT FOREIGN		F		2FE	1,935,931	102.9500	1,889,063	1,835,000	1,903,752	0	(32,178)	0	0	3.875	2.019	JJ	30,418	71,106	01/01/2013	01/27/2016
71647N-AF-6	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN	LS	F		2FE	4,941,400	89.0900	4,454,460	5,000,000	4,944,078	0	2,678	0	0	4.375	4.522	MN	24,913	109,375	05/13/2013	05/20/2023
71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		F		2FE	16,872,500	104.5000	14,891,250	14,250,000	16,835,882	0	(31,810)	0	0	6.500	5.240	JD	74,615	763,750	06/18/2013	06/02/2041
71654Q-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		F		2FE	12,544,500	91.2500	11,862,500	13,000,000	12,546,309	0	1,809	0	0	5.500	5.734	JD	7,944	495,000	07/12/2013	06/27/2044
71654Q-BH-4	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		F		2FE	5,969,100	100.0000	6,060,000	6,060,000	5,971,526	0	2,426	0	0	4.875	5.062	JJ	133,762	0	08/30/2013	01/18/2024
716743-AD-1	PETRONAS CAP LTD GOVT FOREIGN		F		1FE	11,070,275	109.6600	10,198,261	9,300,000	10,818,360	0	(251,915)	0	0	5.250	2.147	FA	188,519	488,250	01/01/2013	08/12/2019
71825P-AD-0	PHILIPPINE LONG DISTANCE TEL CORP FOREIG		F		2FE	3,097,081	114.5000	3,377,750	2,950,000	3,005,520	0	(15,187)	0	0	8.350	7.662	MS	78,687	246,325	10/16/2006	03/06/2017
718337-AC-2	PHILLIPS ELECTRONICS INC 7.7500 05/15/2		F		1FE	3,071,136	122.1000	2,728,846	2,235,000	3,017,402	0	(53,734)	0	0	7.750	3.907	MN	22,133	173,213	01/01/2013	05/15/2025
739318-AC-3	Powercor Australia LLC Series A Senior N		F		2	8,449,989	103.9000	8,311,726	8,000,000	8,319,047	0	(130,942)	0	0	3.330	1.609	MN	34,040	266,400	01/01/2013	05/15/2016
739318-AD-1	Powercor Australia LLC Senior Note		F		2	4,250,000	106.0800	4,508,435	4,250,000	4,250,000	0	0	0	0	4.060	4.060	JD	11,503	172,550	06/02/2011	06/07/2018
739318-AE-9	Powercor Australia LLC Senior Note		F		2	18,000,000	105.9800	19,076,977	18,000,000	18,000,000	0	0	0	0	4.470	4.470	JD	62,580	804,600	06/02/2011	06/03/2020
74050U-A#-4	Premier Farnell Plc Series A Senior Note		F		2	27,000,000	108.3300	29,249,248	27,000,000	27,000,000	0	0	0	0	5.240	5.240	JJ	703,470	1,414,800	07/02/2010	07/02/2017
000000-00-0	PROSIEBENSAT 1 MEDIA AG TERM D3		D	2	3Z	7,030,275	100.0300	7,496,998	7,494,442	7,406,296	0	8,367	0	367,654	1.275	3.262	JAJO	22,854	92,465	06/24/2013	07/03/2018
74977R-BQ-6	RABOBANK NEDERLAND NV CORP FOREIGN		F		1FE	18,029,410	101.3900	18,351,463	18,100,000	18,092,680	0	14,397	0	0	4.200	4.288	MN	101,360	760,200	06/02/2009	05/13/2014
758203-AA-1	REED ELSEVIER INC NOTES 144A		F		2FE	938,150	114.4800	1,144,780	1,000,000	964,908	0	2,400	0	0	6.625	7.127	AO	13,986	66,250	11/02/1993	10/15/2023
759470-AC-1	RELIANCE INDS LTD NOTES 144A		F		2FE	14,409,729	116.7800	13,987,310	11,978,000	12,690,732	0	(258,668)	0	0	10.375	7.660	JD	24,164	1,242,718	11/23/2005	06/24/2016
761655-A#-6	Rexam plc Senior Note		R		2	100,000,000	97.4300	97,426,064	100,000,000	100,000,000	0	0	0	0	4.400	4.400	JD	158,889	4,216,667	01/03/2013	12/18/2022
767201-AC-0	RIO TINTO FINANCE LTD BD CORP FOREIGN		F		1FE	5,129,781	118.0500	4,851,752	4,110,000	4,952,973	0	(176,809)	0	0	6.500	1.776	JJ	123,186	267,150	01/01/2013	07/15/2018
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN		F		1FE	17,465,246	122.9900	21,627,158	17,585,000	17,483,707	0	3,824	0	0	7.125	7.189	JJ	577,741	1,252,931	06/24/2008	07/15/2028
767201-AK-2	RIO TINTO FINANCE LTD BD CORP FOREIGN	LS	F		1FE	94,264	102.1000	96,992	95,000	94,466	0	67	0	0	3.500	3.593	MN	545	3,325	10/28/2010	11/02/2020
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	LS	F		1FE	19,711,075	103.0100	20,086,268	19,500,000	19,702,490	0	(3,530)	0	0	5.200	5.128	MN	166,183	1,014,000	09/14/2011	11/02/2040
767201-AQ-9	RIO TINTO FINANCE LTD BD CORPORATE		F		1FE	8,478,240	100.9600	8,581,575	8,500,000	8,482,154	0	1,917	0	0	3.750	3.781	MS	89,427	318,750	09/14/2011	09/20/2021
76720A-AA-4	RIO TINTO FINANCE PLC CORP FOREIGN		F		1FE	8,775,008	100.5100	8,845,145	8,800,000	8,789,674	0	8,324	0	0	1.125	1.222	MS	27,775	99,000	03/19/2012	03/20/2015
76720A-AC-0	RIO TINTO FINANCE PLC CORP FOREIGN	LS	F	1	1FE	19,730,668	98.1300	19,464,522	19,835,000	19,745,844	0	9,100	0	0	3.500	3.563	MS	190,912	694,225	03/19/2012	03/22/2022
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	LS	F	1	1FE	13,375,215	97.1900	13,121,069	13,500,000	13,377,110	0	1,250	0	0	4.750	4.808	MS	176,344	641,250	04/03/2012	03/22/2042
76720A-AG-1	RIO TINTO FINANCE PLC CORP FOREIGN		F	1	1FE	8,138,808	87.9300	7,034,056	8,000,000	8,136,229	0	(2,579)	0	0	4.125	4.023	FA	119,167	330,000	01/01/2013	08/21/2042
78010J-CV-2	ROYAL BANK OF SCOTLAND PLC (TH CORP FORE		F		1FE	317,837	102.5100	317,777	310,000	312,372	0	(3,562)	0	0	4.875	3.666	FA	5,289	15,113	06/08/2012	08/25/2014
780641-AH-9	KONINKLIJKE KPN SR UNSUB		F		2FE	21,088,534	126.7700	22,881,847	18,050,000	20,563,101	0	(79,752)	0	0	8.375	6.965	AO	377,922	1,511,688	08/24/2004	10/01/2030
78413H-AA-7	SES CORP FOREIGN		F		2FE	248,795	93.1900	232,975	250,000	248,860	0	65	0	0	3.600	3.658	AO	2,175	4,500	03/26/2013	04/04/2023
78440P-AC-2	SK TELECOM CO LTD CORP FOREIGN		F		1FE	1,976,020	118.7000	2,374,020	2,000,000	1,980,542	0	853	0	0	6.625	6.735	JJ	59,257	132,500	07/13/2007	07/20/2027
78572M-AA-3	SABMILLER PLC BONDS 144A		F		2FE	2,068,040	119.5200	2,390,359	2,000,000	2,056,939	0	(1,434)	0	0	6.625	6.368	FA	50,056	132,500	10/09/2003	08/15/2033
80105N-AB-1	SANOFI CORP FOREIGN		F		1FE	7,564,622	100.2900	7,596,968	7,575,000	7,574,014	0	3,441	0	0	1.625	1.672	MS	31,799	123,094	03/22/2011	03/28/2014
80105N-AG-0	SANOFI CORP FOREIGN		F		1FE	4,948,800	104.4300	5,221,346	5,000,000	4,960,635	0	4,546	0	0	4.000	4.126	MS	51,111	200,000	03/22/2011	03/29/2021
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A		F		4FE	17,861,158	77.5000	15,887,500	20,500,000	18,149,187	0	49,908	0	0	7.500	8.720	JD	68,333	1,537,500	03/19/2003	06/15/2032
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN		F	1	1FE	28,489,702	99.6100	26,920,046	27,025,000	28,376,506	0	(105,692)	0	0	3.300	2.555	MS	265,070	495,413	07/16/2013	09/14/2021
806854-AD-7	SCHLUMBERGER NORGE AS CORP FOREIGN		F	1	1FE	8,993,420	91.5000	8,235,342	9,000,000	8,994,178	0	566	0	0	2.400	2.408	FA	90,000	216,600	10/04/2012	08/01/2022
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN	LS	F	1	1FE	22,614,055	99.1300	22,442,874	22,640,000	22,613,726	0	(329)	0	0	3.650	3.664	JD	64,272	0	12/04/2013	12/01/2023
80685P-AA-2	SCHLUMBERGER NORGE AS CORP FOREIGN		F		1FE	4,094,178	103.5000	4,243,303	4,100,000	4,097,472	0	1,179	0	0	2.650	2.681	JJ	50,100	108,650	03/08/2011	01/15/2016
80685P-AA-6	SCHLUMBERGER NORGE AS CORP FOREIGN	LS	F	1	1FE	6,966,864	106.2100	6,672,139	6,282,000	6,824,078	0	(71,548)	0	0	4.200	2.796	JJ	121,661	263,844	12/19/2011	01/15/2021
80685P-AD-0	SCHLUMBERGER NORGE AS CORP FOREIGN		F		1FE	11,738,295	97.7400	11,515,821	11,782,000	11,746,874	0	8,546	0	0	1.250	1.335	FA	61,365	76,591	02/21/2013	08/01/2017
81180R-AE-2	SEAGATE TECH HDD CORP FOREIGN		F		2FE	19,341,762	113.0000	20,537,750	18,175,000	19,367,836	0	(55,774)	0	0	6.800	4.184	AO	308,975	555,900	11/01/2013	10/01/2016
81180W-AD-3	SEAGATE HDD CAYMAN CORP FOREIGN		F	1	2FE	2,175,000	108.1200	2,162,500	2,000,000	2,140,264	0	(34,736)	0	0	6.875	3.954	MN	22,917	137,500	04/25/2013	05/01/2020
81180W-AE-1	SEAGATE HDD CAYMAN CORP FOREIGN		F	1	2FE	164,813	110.0000	165,000	150,000	160,302	0	(4,510)	0	0	7.750	4.346	JD	517	11,625	01/01/2013	12/15/2018
81180W-AG-6	SEAGATE HDD CAYMAN CORP FOREIGN		F		2FE	2,872,500	93.5000	2,805,000	3,000,000	2,878,012	0	5,512	0	0	4.750	5.304	JD	11,875	74,813	06/05/2013	06/01/2023
81180W-AJ-0	SEAGATE HDD CAYMAN CORP FOREIGN		F		2FE	290,000	101.1200	293,263	290,000	290,000	0	0	0	0	5.750	3.750	MN	1,692	0	10/31/2013	11/15/2018
81725W-AG-8	SENSATA TECHNOLOGIES BV CORPORATE		F		3FE	14,092,563	94.0000	13,949,600	14,840,000	14,113,491	0	20,929	0	0	4.875	5.528	AO	152,728	357,706	08/19/2013	10/15/2023
000000-00-0	SENSATA TECHNOLOGIES BV PUBLIC BANK LOAN		F	2	2FE	51,270	100.7100	51,407	51,043	51,225	0	(45)	0	0	5.164	3.192	FMAN	97	0	12/11/2013	05/12/2019
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE	LS	F		1FE	117,395,188	124.2000	117,145,644	94,321,000	116,339,752	0	(472,104)	0	0	6.375	4.749	JD	267,243	6,012,964	04/19/2012	12/15/2038
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV CORP FORE		F		1FE	24,963,327	109.6100	27,457,756	25,050,000	24,994,455	0	8,161	0	0	4.300	4.343	MS	296,216	1,077,150	09/15/2009	09/22/2019
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE	LS	F		1FE	68,966,400	111.0900	76,654,653	69,000,000	68,964,735	0	348	0	0	5.500	5.503	MS	1,012,000	3,795,000	03/21/2011	03/25/2040
822582-AQ-5	SHELL INTERNATIONAL FINANCE BV CORPORATE	LS	F		1FE	11,869,042	103.7800	12,007,149	11,570,000	11,677,463	0	(69,889)	0	0	3.100	2.462	JD	2,989	358,670	03/08/2011	06/28/2015
822582-AS-1	SHELL INTERNATIONAL FINANCE BV CORP FORE	LS	F		1FE	2,942,580	91.4800	2,744,464	3,000,000	2,947,114	0	4,534	0	0	2.375	2.604	FA	25,729	35,625	02/21/2013	08/21/2022
822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE		F		1FE	7,398,736	83.6400	7,390,210	8,836,000	7,400,212	0	1,476	0	0	3.625	4.658	FA	115,666	0	12/05/2013	08/21/2042
822582-AX-0	SHELL INTERNATIONAL FINANCE BV CORPORATE	LS	F		1FE	52,898,513	97.4600	51,900,326	53,250,000	52,902,007	0	3,494	0	0	3.400	3.480	FA	699,054	0	12/20/2013	08/12/2023
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE	LS	F		1FE	7,846,280	97.5300	7,705,210	7,900,000	7,846,248	0	(32)	0	0	4.550	4.592	FA	138,788	0	08/07/2013	08/12/2043
826200-AC-1	SIEMENS FIN N V CORP FOREIGN		F		1FE	17,786,400	112.6800	19,155,702	17,000,000	17,336,980	0	(111,403)	0	0	5.750	4.974	AO	200,931	977,500	11/03/2009	10/17/2016
826200-AD-9	SIEMENS FIN N V CORP FOREIGN		F		1FE	23,187,280	115.3900	26,078,818	22,600,000	23,111,821	0	(30,446)	0	0	6.125	5.853	FA	515,249	1,384,250	08/14/2012	08/17/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
82929R-AC-0	SING TELECOMMUNICATIONS 144A		F		1FE	4,767,720	125.2000	5,008,160	4,000,000	4,645,969	0	(19,957)	0	0	7.375	5.901	JD	24,583	295,000	10/05/2007	12/01/2031
83238P-A*-5	Smiths Group Plc Senior Note		F		2FE	127,750,000	118.4200	151,275,002	127,750,000	127,750,000	0	0	0	0	7.370	7.370	FA	3,243,005	9,415,175	02/27/2009	02/27/2018
85255A-A*-1	Stagecoach Group plc Senior Note		F		2	1,000,000	95.2800	952,831	1,000,000	1,000,000	0	0	0	0	4.360	4.360	AO	8,841	43,600	10/18/2012	10/18/2022
856899-AA-7	STATE GRID OVERSEAS INVESTMENT CORP FORE		F		1FE	6,560,974	97.1500	6,363,420	6,550,000	6,559,647	0	(1,327)	0	0	1.750	1.715	MN	12,418	57,313	05/20/2013	05/22/2018
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE	LS	F		1FE	36,853,756	91.4700	33,966,642	37,135,000	36,867,617	0	13,860	0	0	3.125	3.214	MN	125,717	580,234	05/21/2013	05/22/2023
85771P-AC-6	STATOIL ASA CORP FOREIGN	LS	F		1FE	37,554,249	103.7900	38,972,356	37,550,000	37,553,183	0	(147)	0	0	5.100	5.099	FA	712,824	1,915,050	07/28/2011	08/17/2040
85771P-AE-2	STATOIL ASA CORP FOREIGN		F		1FE	7,891,650	91.6600	6,989,311	7,625,000	7,887,467	0	(4,183)	0	0	4.250	4.042	MN	34,207	324,063	02/26/2013	11/23/2041
85771P-AF-9	STATOIL ASA CORP FOREIGN		F		1FE	6,442,620	98.2000	5,891,956	6,000,000	6,411,559	0	(31,061)	0	0	3.150	2.216	JJ	82,950	94,500	04/24/2013	01/23/2022
85771P-AG-7	STATOIL ASA GOVT FOREIGN		F		1FE	8,948,914	91.1500	8,841,676	9,700,000	8,964,644	0	15,730	0	0	2.450	3.432	JJ	108,263	0	10/07/2013	01/17/2023
85771P-AL-6	STATOIL ASA GOVT FOREIGN		F		1FE	7,988,800	87.4700	6,997,576	8,000,000	7,988,630	0	(170)	0	0	3.950	3.958	MN	40,378	158,000	05/08/2013	05/15/2043
85771P-AQ-5	STATOIL ASA GOVT FOREIGN		F		1FE	24,306,713	101.0300	24,550,071	24,300,000	24,305,514	0	(1,199)	0	0	4.800	4.798	MN	171,720	0	11/18/2013	11/08/2043
85771S-AA-4	STATOILHYDRO ASA CORP FOREIGN		F		1FE	47,197,448	113.3400	50,094,645	44,200,000	46,439,381	0	(389,240)	0	0	5.250	4.141	AO	489,883	2,320,500	01/01/2013	04/15/2019
85771S-AB-2	STATOILHYDRO ASA CORP FOREIGN		F		1FE	17,254,719	100.9600	16,653,451	16,495,000	16,547,381	0	(182,041)	0	0	3.875	2.745	AO	134,938	639,181	12/10/2009	04/15/2014
85771S-AC-0	STATOILHYDRO ASA CORP FOREIGN		F		1FE	14,977,200	102.0100	15,302,130	15,000,000	14,995,792	0	4,720	0	0	2.900	2.933	AO	91,833	435,000	10/07/2009	10/15/2014
86210M-AB-2	STORA ENSO OYJ SR NT CORP FOREIGN		F		3FE	351,908	107.5000	572,975	533,000	456,027	0	26,793	0	0	6.404	12.430	AO	7,206	34,133	04/10/2006	04/15/2016
865622-BC-7	SUMITOMO MITSUI BANKING CORP CORP FOREIG		F		1FE	38,195,821	100.2700	38,166,299	38,065,000	38,184,715	0	(11,106)	0	0	2.500	2.426	JJ	428,231	0	07/18/2013	07/19/2018
86562C-BA-9	SUMITOMO MITSUI BANKING CORP/N CORP FLOA		F		2FE	85,000,000	100.2000	85,167,450	85,000,000	85,000,000	0	0	0	0	0.644	0.680	MJSD	28,884	434,366	03/08/2013	03/13/2015
86958C-XY-5	SVENSKA HANDELSBANKEN AB CORP FRGN FLOAT		F		1FE	69,250,000	100.0800	69,306,093	69,250,000	69,250,000	0	0	0	0	0.408	0.444	FMAN	33,785	156,133	05/14/2013	11/17/2014
86960B-AE-2	SVENSKA HANDELSBANKEN AB CORPORATE		F		1FE	899,253	100.7800	907,000	900,000	899,271	0	18	0	0	2.500	2.517	JJ	6,000	0	09/19/2013	01/25/2019
870836-AC-7	UBS AG STAMFORD CT SUB DEBENTURES		F		2FE	21,342,319	119.7000	23,940,920	20,000,000	20,870,162	0	(52,598)	0	0	7.500	6.924	JJ	691,667	1,500,000	09/25/2002	07/15/2025
87083K-AM-4	SWISS BK CORP SUB NOTES	LS	F		2FE	4,938,750	113.7700	5,688,602	5,000,000	4,981,892	0	4,370	0	0	7.375	7.494	JD	16,389	368,750	06/10/1997	06/15/2017
870845-AC-8	SWISS BANK CORP NY SUB DEBENTURES		F		2FE	4,134,191	122.6300	5,089,191	4,150,000	4,138,472	0	489	0	0	7.750	7.783	MS	107,208	321,625	06/30/2000	09/01/2026
87155N-A*-0	Symrise AG Senior Note		F		2	147,000,000	104.3600	153,403,565	147,000,000	147,000,000	0	0	0	0	4.090	4.092	MS	1,519,776	6,012,300	11/23/2010	11/23/2020
87164K-AA-2	SYNGENTA FINANCE AG CORP FOREIGN		F		1FE	18,000,421	95.9000	17,074,040	17,805,000	17,971,851	0	(17,830)	0	0	3.125	2.995	MS	143,738	556,406	05/29/2012	03/28/2022
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN		F		1FE	53,431,911	92.8000	48,421,009	52,175,000	53,411,726	0	(16,209)	0	0	4.375	4.228	MS	589,686	1,965,469	05/21/2013	03/28/2042
87261G-AB-1	TNK-BP FINANCE SA CORP FOREIGN	LS	F		2FE	5,766,383	112.3800	6,332,331	5,635,000	5,677,686	0	(14,905)	0	0	7.500	7.167	JJ	191,355	422,625	08/18/2006	07/18/2016
87261G-AF-2	TNK-BP FINANCE SA CORP FOREIGN	LS	F		2FE	29,618,400	115.5000	34,650,000	30,000,000	29,800,911	0	37,351	0	0	7.875	8.059	MS	708,750	2,362,500	10/03/2007	03/13/2018
87927V-AF-5	TELECOM ITALIA CAPITAL 144A	LS	F		3FE	28,313,031	90.5000	26,018,750	28,750,000	28,369,844	0	8,788	0	0	6.375	6.492	MN	234,193	1,832,813	04/18/2006	11/15/2033
87927V-AL-2	TELECOM ITALIA CAPITAL CORP FOREIGN		F		3FE	15,902,065	102.3800	17,403,750	17,000,000	16,878,216	0	152,790	0	0	4.950	5.917	MS	212,713	841,500	04/25/2006	09/30/2014
87927V-AQ-1	TELECOM ITALIA CAPITAL CORP FOREIGN		F		3FE	13,292,512	105.1200	15,138,000	14,400,000	14,141,156	0	134,918	0	0	5.250	6.345	AO	189,000	756,000	04/20/2006	10/01/2015
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE		F		3FE	11,241,336	96.2500	10,780,000	11,200,000	11,236,920	0	(660)	0	0	7.200	7.170	JJ	365,120	806,400	07/24/2006	07/18/2036
87927V-AU-2	TELECOM ITALIA CAPITAL CORP FOREIGN	LS	F		3FE	9,000,000	110.7500	9,967,500	9,000,000	9,000,000	0	0	0	0	6.999	6.999	JD	47,243	629,910	05/28/2008	06/04/2018
87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN	LS	F		3FE	6,600,000	100.0000	6,600,000	6,600,000	6,600,000	0	0	0	0	7.721	7.721	JD	38,219	509,586	05/28/2008	06/04/2038
879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	LS	F		2FE	34,089,563	120.0000	37,261,298	31,050,000	33,476,822	0	(80,784)	0	0	8.250	7.398	MS	754,256	2,561,625	07/21/2004	09/15/2030
87938W-AB-9	TELEFONICA EMISIONES SAU CORPORATE	LS	F		2FE	8,500,000	111.3300	9,462,931	8,500,000	8,500,000	0	0	0	0	6.421	6.421	JD	16,677	545,785	06/09/2006	06/20/2016
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	LS	F		2FE	57,265,880	110.2200	60,391,716	54,790,000	57,076,538	0	(47,446)	0	0	7.045	6.676	JD	117,943	3,859,956	07/23/2009	06/20/2036
87969N-AC-9	TELSTRA CORP LTD CORP FOREIGN		F		1FE	22,737,490	107.6700	22,611,331	21,000,000	22,667,570	0	(69,920)	0	0	4.800	3.619	AO	221,200	504,000	08/29/2013	10/12/2021
87973K-AA-3	TEMASEK FINANCIAL I LTD CORP FOREIGN		F		1FE	5,518,440	106.5700	5,328,581	5,000,000	5,186,255	0	(104,952)	0	0	4.500	2.280	MS	62,500	225,000	12/03/2010	09/21/2015
880277-AB-4	TENAGA NASIONAL DEBENTURES 144A		F		2FE	6,525,588	120.0600	8,433,935	7,025,000	6,627,511	0	15,205	0	0	7.500	8.198	MN	87,813	526,875	03/18/2009	11/01/2025
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A		F		2FE	17,481,847	104.5100	18,410,193	17,615,000	17,480,657	0	(297)	0	0	7.500	7.555	JJ	609,185	1,321,125	01/18/2007	01/15/2096
881575-AA-2	TESCO PLC CORP FOREIGN	LS	F		2FE	7,468,425	110.8600	8,314,232	7,500,000	7,485,258	0	3,205	0	0	5.500	5.555	MN	52,708	412,500	10/29/2007	11/15/2017
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN		F		1FE	48,124,324	110.0700	47,209,167	42,890,000	48,093,368	0	(154,803)	0	0	6.150	5.154	FA	1,099,056	2,637,735	01/01/2013	02/01/2036
88165F-AC-6	TEVA PHARM FIN CORP FOREIGN	LS	F		1FE	39,966,400	102.8900	41,154,720	40,000,000	39,979,714	0	6,579	0	0	2.400	2.418	MN	136,000	960,000	11/07/2011	11/10/2016
88165F-AF-9	TEVA PHARM FIN CORP FOREIGN		F		1FE	8,432,783	97.6100	7,706,229	7,895,000	8,378,421	0	(54,362)	0	0	3.650	2.777	MN	40,824	288,168	01/01/2013	11/10/2021
88166D-AA-4	TEVA PHARMACEUTICAL FINANCE II CORPORATE		F		1FE	16,319,592	100.2700	16,369,078	16,325,000	16,324,421	0	1,742	0	0	1.700	1.711	MS	77,090	277,525	03/17/2011	03/21/2014
88166J-AA-1	TEVA PHARM FIN CORP FOREIGN		F		1FE	18,930,650	98.0800	18,635,580	19,000,000	18,942,801	0	6,099	0	0	3.650	3.694	MN	98,246	693,500	11/07/2011	11/10/2021
88321R-AA-5	KASIKORNBANK PCL SUBORDINATED 144A		F		2FE	12,995,548	112.3700	14,855,314	13,220,000	13,122,701	0	21,491	0	0	8.250	8.514	FA	393,846	1,090,650	11/22/2004	08/21/2016
89152U-AA-0	TOTAL CAPITAL SA CORP FOREIGN	LS	F		1FE	44,597,736	104.4200	46,676,101	44,700,000	44,666,652	0	17,467	0	0	3.125	3.167	AO	345,339	1,396,875	01/19/2010	10/02/2015
89152U-AB-8	TOTAL CAPITAL SA CORP FOREIGN	LS	F		1FE	14,834,700	105.8300	15,874,331	15,000,000	14,880,872	0	12,251	0	0	4.250	4.369	JD	28,333	637,500	12/08/2009	12/15/2021
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	LS	F		1FE	17,979,036	98.5400	17,761,398	18,025,000	17,979,511	0	475	0	0	3.700	3.724	MS	257,507	0	08/05/2013	01/15/2024
893817-AA-4	TRANSOCEAN OFFSHORE INC NOTES		F		2FE	8,000,000	108.7600	8,701,120	8,000,000	8,000,000	0	0	0	0	7.450	7.450	AO	125,822	596,000	04/24/1997	04/15/2027
893830-AF-6	TRANSOCEAN LTD NOTES		F		2FE	44,998,049	116.4000	47,588,512	40,885,000	44,199,551	0	(109,830)	0	0	7.500	6.677	AO	647,346	3,066,375	02/10/2005	04/15/2031
893830-BA-6	TRANSOCEAN LTD CORP		F		2FE	4,278,307	110.4700	4,451,824	4,030,000	4,214,894	0	(59,906)	0	0	5.050	3.384	JD	9,045	203,515	01/01/2013	12/15/2016
896530-C@-2	Trinity Mirror Plc Senior Note		F		3	4,621,000	101.5700	5,078,474	5,000,000	4,938,622	0	121,236	0	0	7.270	10.000	JD	11,107	363,500	02/24/2011	06/20/2014
902133-AF-4	Tyco Electro CORP		F		2FE	1,273,456	114.4400	1,215,349	1,062,000	1,230,673	0	(42,783)	0	0	6.550	2.120	AO	17,390	69,561	01/01/2013	10/01/2017
902133-AG-2	Tyco Electro CORP		F		2FE	7,512,372	117.0300	6,670,607	5,700,000	7,473,478	0	(38,894)	0	0	7.125	4.894	AO	101,531	406,125	01/01/2013	10/01/2037
902133-AK-3	Tyco Electro CORP		F		2FE	265,693	104.8700	262,186	250,000	262,424	0	(1,498)	0	0	4.875	4.056	JJ	5,620	12,188	09/28/2011	01/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
902133-AN-7	Tyco Electro CORP FOREIGN		F	1	2FE	99,493	98.6100	98,609	100,000	99,501	0	8	0	0	2.375	2.482	JD	238	0	11/20/2013	12/17/2018
9021EQ-AC-8	TYCO/TYCO INTL FIN SA CORPORATE		F		2FE	16,443,000	117.8500	23,570,000	20,000,000	17,653,921	0	280,268	0	0	7.000	9.633	JD	62,222	1,400,000	10/10/2008	12/15/2019
9021EQ-AD-6	TYCO/TYCO INTL FIN SA CORPORATE		F		2FE	3,968,830	115.7800	5,788,804	5,000,000	4,268,164	0	69,453	0	0	6.875	9.801	JJ	158,507	343,750	10/10/2008	01/15/2021
90261X-BY-7	UBS AG STAMFORD CORPORATE		F		2FE	23,651,718	110.9500	23,576,665	21,250,000	22,994,381	0	(657,337)	0	0	5.875	2.517	JJ	575,668	1,248,438	01/01/2013	07/15/2016
90261X-FY-3	UBS AG STAMFORD CORP FOREIGN		F		1FE	245,533	103.3900	258,464	250,000	248,500	0	1,377	0	0	3.875	4.471	JJ	4,467	9,688	10/12/2011	01/15/2015
90261X-GD-8	UBS AG STAMFORD CORP FOREIGN		F		1FE	21,909,248	111.0900	21,584,948	19,430,000	21,848,891	0	(60,357)	0	0	4.875	2.794	FA	386,778	0	10/23/2013	08/04/2020
903870-A*-4	Ultra Electronics Holdings plc Senior No		F		2	5,000,000	104.1700	5,208,601	5,000,000	5,000,000	0	0	0	0	4.090	4.090	JJ	94,865	204,500	07/14/2011	07/14/2018
903870-A@-2	Ultra Electronics Holdings plc Senior No		F		2	1,000,000	100.7300	1,007,304	1,000,000	1,000,000	0	0	0	0	3.520	3.520	JJ	15,253	35,200	01/25/2012	01/25/2019
915436-AC-3	UPM-KYMMENE CORPORATION CORP FOREIGN		F		3FE	2,178,280	103.5000	2,070,000	2,000,000	2,139,382	0	(5,949)	0	0	7.450	6.672	MN	14,486	149,000	10/27/2005	11/26/2027
915436-AE-9	UPM-KYMMENE CORPORATION SENIOR NOTES 144		F		3FE	30,676,480	104.2500	31,522,073	30,237,000	31,046,346	0	(31,638)	0	0	5.625	2.441	JD	141,736	906,666	11/01/2013	12/01/2014
915436-AF-6	UPM-KYMMENE CORPORATION NOTES 144A	LS	F		3FE	18,315,714	105.5000	18,490,984	17,527,000	18,287,935	0	(27,778)	0	0	5.500	4.327	JJ	404,338	0	11/01/2013	01/30/2018
91911T-AE-3	VALE OVERSEAS LTD CORP FOREIGN		F		2FE	7,233,125	115.1800	7,487,014	6,500,000	7,157,589	0	(14,430)	0	0	8.250	7.279	JJ	244,292	536,250	02/12/2008	01/17/2034
91911T-AH-6	VALE OVERSEAS LTD CORP FOREIGN		F		2FE	2,250,222	103.8700	2,373,393	2,285,000	2,253,182	0	549	0	0	6.875	6.997	MN	17,455	157,094	11/16/2006	11/21/2036
91911T-AK-9	VALE OVERSEAS LTD CORP FOREIGN		F		2FE	8,833,997	103.4400	8,171,942	7,900,000	8,797,274	0	(13,358)	0	0	6.875	6.003	MN	76,943	508,750	05/10/2013	11/10/2039
92849X-A*-0	Vitec Group plc Senior Note		F		3	13,700,000	104.5800	14,327,605	13,700,000	13,700,000	0	0	0	0	4.890	5.640	MN	93,046	669,930	05/11/2011	05/11/2017
92849X-A@-8	Vitec Group plc Senior Note		F		3	15,670,000	103.8900	16,278,940	15,670,000	15,670,000	0	0	0	0	4.650	4.650	MN	101,202	728,655	12/22/2011	05/11/2017
92857T-AH-0	VODAFONE GROUP PLC CORP FOREIGN	LS	F		1FE	12,256,187	125.2200	13,039,648	10,413,000	11,946,888	0	(53,236)	0	0	7.875	6.396	FA	309,787	820,024	01/18/2007	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC CORP FOREIGN		F		1FE	20,599,400	110.6700	22,134,517	20,000,000	20,497,911	0	(13,875)	0	0	6.250	6.027	MN	107,639	1,250,000	08/24/2004	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC CORP FOREIGN	LS	F		1FE	40,218,923	108.3800	41,980,799	38,736,000	40,186,957	0	(36,790)	0	0	6.150	5.833	FA	820,558	2,382,264	03/13/2012	02/27/2037
92857W-AS-9	VODAFONE GROUP PLC CORP FOREIGN		F		1FE	22,001,307	113.0800	23,835,952	21,078,000	21,647,691	0	(89,527)	0	0	5.450	4.878	JD	67,010	1,148,751	10/06/2009	06/10/2019
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN		F		2FE	3,243,750	92.0000	2,760,000	3,000,000	3,225,674	0	(18,077)	0	0	5.375	4.265	FA	66,740	80,625	03/13/2013	02/02/2022
928670-AH-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		F		1FE	165,000,000	100.1300	165,216,150	165,000,000	165,000,000	0	0	0	0	0.996	1.087	MJSD	41,079	1,729,826	03/19/2012	03/21/2014
928670-AY-4	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		F		1FE	75,000,000	100.2300	75,170,250	75,000,000	75,000,000	0	0	0	0	0.675	0.682	FMAN	59,105	0	11/13/2013	11/18/2016
928670-AZ-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		F		1FE	50,000,000	100.0700	50,036,995	50,000,000	50,000,000	0	0	0	0	0.565	0.572	FMAN	32,986	0	11/13/2013	11/18/2015
92928W-AH-8	WESTERN MINING CORP FINANCE COMPANY GUAR		F		1FE	25,685,476	114.8800	28,720,250	25,000,000	25,568,246	0	(15,313)	0	0	6.250	6.048	MN	199,653	1,562,500	03/06/2006	05/15/2033
92935U-A*-1	WS Atkins plc Senior Note		F		2	39,180,000	104.8200	41,069,828	39,180,000	39,180,000	0	0	0	0	4.880	4.880	MN	164,643	1,911,984	05/31/2012	05/31/2019
93443T-AB-2	WARNER CHILCOTT CO LLC CORPORATE		F	1	2FE	12,930,000	108.2500	12,990,000	12,000,000	12,737,084	0	(192,916)	0	0	7.750	4.273	MS	273,833	465,000	06/24/2013	09/15/2018
947075-AB-3	WEATHERFORD INTL LTD CORPORATE		F		2FE	16,340,940	104.3000	16,959,017	16,260,000	16,331,635	0	(1,468)	0	0	6.500	6.462	FA	440,375	1,056,900	11/17/2006	08/01/2036
947075-AE-7	WEATHERFORD INTL LTD CORP FOREIGN		F		2FE	17,787,235	110.6900	19,591,511	17,700,000	17,777,811	0	(1,288)	0	0	7.000	6.961	MS	364,817	1,239,000	03/26/2008	03/15/2038
94707V-AA-8	WEATHERFORD INTERNATIONAL LTD. CORP FORE		F		2FE	149,793	107.4300	161,139	150,000	149,836	0	19	0	0	5.125	5.143	MS	2,264	7,688	09/16/2010	09/15/2020
961214-BN-2	WESTPAC BANKING CORP CORP FOREIGN	LS	F		1FE	3,414,222	103.8900	3,563,417	3,430,000	3,424,656	0	3,190	0	0	3.000	3.100	FA	42,018	102,900	07/26/2010	08/04/2015
980888-A#-8	Woolworths Ltd Senior Note		F		1FE	13,000,000	111.0600	14,437,612	13,000,000	13,000,000	0	0	0	0	5.160	5.160	AO	121,117	670,800	04/26/2005	04/26/2017
98105E-AE-7	WOORI BANK CORP FOREIGN		F		1FE	5,068,180	106.0400	5,302,050	5,000,000	5,015,056	0	(13,318)	0	0	7.000	6.698	JJ	146,806	350,000	07/30/2009	02/02/2015
98313R-AA-4	WYNN MACAU LTD CORP FOREIGN		F	1	3FE	7,625,000	100.1200	7,634,531	7,625,000	7,625,000	0	0	0	0	5.250	5.250	AO	83,398	0	10/10/2013	10/15/2021
98372P-AF-5	XL GROUP LTD CORP FOREIGN		F		2FE	50,456	103.0700	51,535	50,000	50,037	0	(56)	0	0	5.250	5.130	MS	773	2,625	10/14/2004	09/15/2014
98372P-AK-4	XL GROUP LTD CORP FOREIGN		F		2FE	4,990,250	112.0000	5,600,107	5,000,000	4,991,906	0	356	0	0	6.250	6.267	MN	39,931	312,500	05/02/2007	05/15/2027
98372P-AM-0	XL GROUP LTD CORP FOREIGN		F		2FE	150,000	112.2900	168,431	150,000	150,000	0	0	0	0	5.750	5.750	AO	2,156	8,625	09/27/2011	10/01/2021
98420E-AB-1	XLIT LTD CORP FOREIGN	LS	F		2FE	7,457,808	100.6700	7,525,068	7,475,000	7,457,392	0	(416)	0	0	5.250	5.265	JD	43,604	0	11/18/2013	12/15/2043
984851-AA-3	YARA INTERNATIONAL ASA CORP FOREIGN		F		2FE	14,440,701	103.8800	15,581,835	15,000,000	14,924,407	0	74,350	0	0	5.250	5.762	JD	35,000	787,500	06/27/2005	12/15/2014
A8417*-AB-5	Steinhoff Europe AG Senior note		F		2	32,170,000	103.0800	33,160,151	32,170,000	32,170,000	0	0	0	0	5.320	5.320	MS	503,925	1,711,444	03/15/2005	03/15/2015
A8417*-AG-4	Steinhoff Europe AG Senior Note		D		2	9,887,218	106.5100	11,034,641	10,360,150	10,360,150	0	0	0	0	5.380	5.380	AO	102,186	542,045	04/25/2012	04/25/2019
A8417*-AH-2	Steinhoff Europe AG Senior Note		D		2	49,436,090	109.3200	56,628,125	51,800,752	51,800,752	0	0	0	2,236,842	5.920	5.920	AO	562,211	2,982,256	04/25/2012	04/25/2022
A8502H-CQ-8	TELE FIN GMBH CORP FOREIGN		D		2FE	940,292	110.2900	1,018,175	923,193	1,003,932	0	(33,499)	0	40,774	6.375	2.019	JAN	54,339	57,568	07/17/2012	01/29/2016
A97947-ZL-1	BANK AUSTRIA CORP FOREIGN		D		1FE	403,476	101.5200	419,635	413,370	416,370	0	(221)	0	13,114	2.625	2.421	JAN	9,989	0	08/23/2013	01/30/2018
B03968-AA-6	Ansell Healthcare Europe NV Senior Note		D		2	37,459,500	102.4100	42,332,377	41,337,000	41,337,000	0	0	0	1,785,000	3.370	3.370	JD	96,740	1,358,683	06/06/2012	06/09/2020
B03968-AB-4	Ansell Healthcare Europe NV Senior Note		D		2	46,242,625	102.0000	50,246,331	49,259,925	49,259,925	0	0	0	2,127,125	3.520	3.520	MS	457,570	1,658,823	09/26/2012	09/27/2021
B03968-AC-2	Ansell Healthcare Europe NV Senior Note		D		2	39,242,625	101.5600	42,453,349	41,803,180	41,803,180	0	0	0	1,805,130	3.610	3.610	MS	398,233	1,443,711	09/26/2012	09/26/2022
B1R0SF-AA-1	BRUSSELS ARPT HLDG NV SA CORP FOREIGN		D		2FE	686,747	103.5100	713,134	688,950	708,078	0	(972)	0	22,302	3.250	2.756	JUL	11,287	0	08/23/2013	07/01/2020
B33432-AK-9	DELHAIZE GRP SA CORP FOREIGN		D		2FE	409,484	102.1500	422,245	413,370	426,551	0	(1,042)	0	18,110	3.125	2.542	FEB	10,901	0	06/11/2013	02/27/2020
B34037-MV-8	EANDIS CVBA MERELBEKE GOVT FOREIGN		D		1FE	1,912,559	99.5200	1,919,883	1,929,060	1,951,750	0	(247)	0	39,437	2.875	2.717	OCT	12,764	0	11/26/2013	10/09/2023
B35656-AG-0	ELIA SYSTEM OPERATOR SA/NV CORP FOREIGN		D		1FE	720,180	110.7600	763,113	688,950	699,384	0	(4,279)	0	30,402	5.625	4.842	APR	26,968	36,650	06/16/2009	04/22/2016
B35656-AH-8	ELIA SYSTEM OPERATOR SA/NV CORP FOREIGN		D		1FE	676,442	98.9100	681,431	688,950	705,891	0	(520)	0	29,969	3.250	3.011	APR	16,686	0	06/11/2013	04/04/2028
B6385#-AE-6	Omega Pharma NV Senior Note		D		2	190,681,971	117.5800	218,796,550	186,076,975	186,076,975	0	0	0	8,035,111	5.105	5.105	JJ	4,036,777	9,211,537	07/19/2011	07/28/2023
B6399C-VU-8	ANHEUSER-BUSCH INBEV SA CORP FOREIGN		D		1FE	3,432,823	100.4000	3,458,467	3,444,750	3,502,963	0	(839)	0	70,979	2.250	1.969	SEP	21,022	0	11/26/2013	09/24/2020
B6399C-VV-6	ANHEUSER-BUSCH INBEV SA CORP FOREIGN		D		1FE	1,499,239	99.4300	1,498,657	1,507,233	1,537,779	0	(274)	0	38,814	4.000	3.746	SEP	16,352	0	11/26/2013	09/24/2025
B6961#-AB-4	Puratos NV Senior Note		D	2	2	36,282,330	107.6000	39,686,182	36,881,905	36,881,905	0	0	0	1,592,622	4.010	4.010	MN	176,654	1,410,466	11/17/2011	11/17/2023
B6961#-AC-2	Puratos NV Senior Note		D	2	2	31,940,449	107.7400	36,194,923	33,595,989	33,595,989	0	0	0	1,450,730	4.028	4.028	MN	161,618	1,290,411	04/13/2012	11/17/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
B7227*-AB-6	SCR-Sibelco NV Senior Note		D		1	97,300,000	102.0800	91,332,537	89,470,000	89,470,000	0	0	0	(14,350,000)	6.780	6.779	JD	448,723	6,292,063	06/05/2012	06/06/2022
B7894*-AB-8	Silfin NV Series B Senior Note		F		1	40,000,000	109.1700	43,669,406	40,000,000	40,000,000	0	0	0	0	5.480	5.480	JD	91,333	2,192,000	12/16/2009	12/16/2019
B8A0RE-U3-2	DONG ENERGY A/S GOVT FOREIGN		D		2FE	315,312	100.0100	331,300	331,260	333,206	0	(64)	0	6,194	4.875	4.768	JAN	15,662	15,722	03/16/2012	01/12/2032
B8A0RQ-FJ-7	TDC AS CORP FOREIGN		D		2FE	327,897	106.9300	368,361	344,475	368,006	0	(2,239)	0	15,703	3.750	2.782	MAR	10,794	12,173	08/03/2012	03/02/2022
D06216-BM-2	BASF SE CORP FOREIGN		D		1FE	5,966,009	97.1800	6,119,426	6,297,003	6,234,315	0	3,622	0	264,684	2.000	2.112	DEC	9,316	124,825	06/11/2013	12/05/2022
D06216-BN-0	BASF SE CORP FOREIGN		D		1FE	1,851,004	98.4600	1,899,400	1,929,060	1,932,842	0	(223)	0	82,061	1.875	1.837	FEB	32,801	0	06/11/2013	02/04/2021
D161A9-AA-3	COMMERZBANK AG CORP FOREIGN		D		1FE	565,591	100.3900	574,071	571,829	571,766	0	(640)	0	24,708	5.000	4.833	FEB	25,771	28,091	03/24/2009	02/06/2014
D1656N-AB-6	COMMERZBANK AG, FRANKFURT CORP FOREIGN		D		3FE	262,310	115.0100	316,945	275,580	254,694	0	2,067	0	10,818	7.750	9.022	MAR	17,027	20,252	08/16/2011	03/16/2021
D1659A-AB-1	COMMERZBANK AG CORP FRGN		D		3FE	2,442,746	110.5000	2,969,030	2,686,905	2,418,245	0	40,959	0	100,846	6.375	8.650	MAR	133,747	161,569	08/16/2011	03/22/2019
D1668R-MK-0	DAIMLER AG CORP FOREIGN		D		1FE	540,378	99.4700	548,230	551,160	553,064	0	(38)	0	12,724	2.000	1.932	APR	2,597	0	11/22/2013	04/07/2020
D170BC-GR-3	COMMERZBANK AG CORP FOREIGN		D		1FE	558,484	106.8500	588,914	551,160	592,040	0	(6,124)	0	39,680	3.625	1.442	JUL	9,579	26,438	05/29/2013	07/10/2017
D17698-AA-1	Deutsche Boerse AG Senior Unsecured		F		1	2,187,594	106.2000	2,124,026	2,000,000	2,111,811	0	(75,783)	0	0	5.520	1.596	JD	5,827	110,400	01/01/2013	06/12/2015
D183T5-AA-5	DEUTSCHE BANK AG CORP FOREIGN		D		1FE	2,028,904	114.1000	2,594,082	2,273,535	2,231,753	0	9,129	0	96,656	5.125	5.606	AUG	39,265	111,504	11/07/2008	08/31/2017
D186E6-AA-2	DEUTSCHE BANK AG CORP FOREIGN		D		2FE	678,538	110.2200	759,329	688,950	717,810	0	(3,576)	0	30,908	5.000	4.198	JUN	18,026	32,738	10/01/2012	06/24/2020
D1R91P-AC-3	DEUTSCHE POST AG CORP FOREIGN		D		2FE	6,523,683	99.8900	6,606,668	6,613,920	6,655,106	0	(673)	0	132,096	2.750	2.674	OCT	41,858	0	11/26/2013	10/09/2023
D1R91P-AD-1	DEUTSCHE POST AG CORP FOREIGN		D		2FE	8,252,880	99.4800	8,361,201	8,405,190	8,421,730	0	(462)	0	169,312	1.500	1.455	OCT	29,015	0	11/26/2013	10/09/2018
D2373*-AA-9	Eckes AG Senior Note		F	2	2	43,890,000	107.2800	47,083,252	43,890,000	43,890,000	0	0	0	0	5.315	5.314	AO	460,071	2,332,754	04/20/2005	04/20/2017
D2736#-AD-1	Fritz Draexlmaier GmbH & Co Senior Note		F		2	12,280,000	101.4600	12,459,067	12,280,000	12,280,000	0	0	0	0	5.880	0.000	AO	168,482	838,725	04/07/2004	04/07/2014
000000-00-0	Feuer Powertrain GmbH & Co. KG Senior Se		D		3Z	27,524,000	100.6600	27,739,846	27,558,000	27,558,000	0	0	0	34,000	5.900	5.900	JD	18,066	0	12/27/2013	12/27/2020
D3164#-AA-6	Herrenknecht AG Senior Note		D	2	2	16,733,333	105.0500	20,702,006	19,706,718	19,706,718	0	0	0	850,969	5.500	5.537	MJSD	45,161	1,052,326	12/16/2005	12/16/2015
D3164#-AC-2	Herrenknecht AG Senior Note		D	2	2	72,250,000	111.0600	76,511,697	68,895,000	68,895,000	0	0	0	2,975,000	6.000	6.044	MJSD	172,238	4,013,400	11/02/2007	12/16/2017
D3384@-AA-2	Hogi Beteilligungs GmbH Term A		D	2	4	2,723,933	97.0600	2,460,308	2,534,820	2,534,820	0	0	0	109,458	0.633	1.738	MJSD	244	40,489	02/04/2008	01/14/2015
D3384@-AB-0	Hogi Beteilligungs GmbH Term B		D	2	4	1,882,292	95.4400	1,671,821	1,751,611	1,751,611	0	0	0	75,637	0.906	2.493	MJSD	242	40,905	02/04/2008	01/14/2016
D36228-AA-4	Intersnack Group GmbH & Co KG Senior Not		D		2	66,437,967	104.0000	73,235,627	70,419,135	70,419,135	0	0	0	3,981,167	4.000	4.000	MS	837,205	1,355,335	03/14/2013	03/14/2023
D50348-AD-9	LINDE FIN BV CORP FOREIGN		D		1FE	5,876,706	98.2100	6,191,095	6,303,893	6,286,967	0	2,175	0	271,532	1.750	1.784	SEP	32,038	106,875	11/23/2012	09/17/2020
D51716-AA-2	MAN SE CORP FOREIGN		D		1FE	886,652	115.1700	920,407	799,182	828,793	0	(11,633)	0	36,427	7.250	5.451	MAY	35,876	54,064	07/14/2009	05/20/2016
D5364#-AA-9	Messer Group GmbH Senior Secured Note		D		2	57,800,000	109.1800	60,176,811	55,116,000	55,116,000	0	0	0	2,380,000	4.550	4.550	JD	118,423	2,463,461	06/14/2011	06/14/2021
D5364#-AD-3	Messer Group GmbH Senior Secured Note		D		2	26,487,465	102.3400	30,328,428	29,636,279	29,636,279	0	0	0	1,279,744	3.680	3.680	FA	451,393	1,067,701	08/02/2012	08/02/2022
D53968-HJ-1	METRO AG, KLOEN CORP FOREIGN		D		2FE	1,191,205	107.6500	1,186,609	1,102,320	1,182,088	0	(54,734)	0	45,617	7.625	1.352	MAR	69,544	29,799	03/01/2013	03/05/2015
D5472#-AF-7	Molkerei Alois Muller GmbH&Co Senior Not		F		2	20,000,000	97.6800	19,535,079	20,000,000	20,000,000	0	0	0	0	3.720	3.720	JJ	338,933	744,000	07/17/2012	07/18/2022
D5519*-AA-7	Muehlhan Aktiengesellschaft Euro Senior		D	2	4	14,418,000	104.1300	17,217,418	16,534,800	16,534,800	0	0	0	714,000	8.770	5.768	MS	374,610	1,385,116	03/28/2006	03/28/2016
D5967#-AA-0	Otto Bock Holdings GmbH Co. Senior Note		D		2Z	42,989,044	100.3900	43,990,531	43,819,059	43,819,059	0	0	0	830,015	3.980	3.980	MN	169,555	0	11/26/2013	11/26/2025
D6000#-AA-7	MEC Holding GmbH Senior Note		F		2	8,000,000	107.2000	8,576,332	8,000,000	8,000,000	0	0	0	0	5.920	5.920	FA	186,809	473,600	02/09/2006	02/09/2016
D6000#-AB-5	MEC Holding GmbH EURO Gtd Senior Note		D		2	15,706,250	113.0800	19,476,139	17,223,750	17,223,750	0	0	0	743,750	5.500	5.500	JD	7,894	920,459	07/02/2010	07/02/2020
D6000#-AC-3	MEC Holding GmbH USD Gtd Senior Note		F		2	7,500,000	110.3400	8,275,882	7,500,000	7,500,000	0	0	0	0	6.100	6.100	JD	3,813	457,500	07/02/2010	07/02/2020
D6003B-BG-9	VOLKSWAGEN LEASING GMBH CORP FOREIGN		D		1FE	7,718,926	102.9700	7,803,551	7,578,450	7,486,657	0	59,821	0	317,876	2.750	3.539	JUL	98,208	197,442	04/13/2011	07/13/2015
D6604@-AA-9	Roto Frank AG Senior Note		D		2	15,158,749	105.0100	17,717,348	16,871,761	16,871,761	0	0	0	728,551	3.620	3.620	JD	45,807	590,169	06/04/2012	06/04/2018
D6604@-AB-7	Roto Frank AG Senior Note		D		2	25,553,495	106.5100	30,292,284	28,441,164	28,441,164	0	0	0	1,228,136	4.040	4.040	JD	86,177	1,110,289	06/04/2012	06/04/2020
D8282#-AA-2	Surteco SE Senior Note		D		3	56,994,000	114.6400	66,343,955	57,871,800	57,871,800	0	0	0	2,499,000	5.703	5.705	JD	9,167	1,556,662	08/16/2007	08/16/2019
D8282#-AC-8	Surteco SE Senior Note		D		3	6,807,750	102.2200	7,042,686	6,889,500	6,889,500	0	0	0	297,500	5.493	5.493	JD	1,051	367,695	08/16/2007	08/16/2014
D8397T-10-6	THYSSENKRUPP AG CORP FOREIGN		D		3FE	572,281	103.4000	498,672	482,265	491,407	0	(21,160)	0	23,228	9.250	4.744	JUN	24,077	37,500	06/06/2011	06/18/2014
D84156-AB-2	Tower Automotive Holding GmbH Senior Not		D	2	3Z	13,527,604	103.0300	14,048,033	13,635,469	13,635,469	0	0	0	107,865	6.250	6.331	MON	71,018	95,910	10/22/2013	11/01/2017
D8563#-AA-2	VTG Deutschland GmbH Senior Secured Note		D		2	23,095,000	116.3000	24,839,701	21,357,450	21,357,450	0	0	0	922,250	5.736	5.736	MN	187,162	1,181,810	05/06/2011	05/06/2021
D8563#-AB-0	VTG Deutschland GmbH Senior Secured Note		D		2	119,945,000	117.8700	130,737,624	110,920,950	110,920,950	0	0	0	4,789,750	5.780	5.780	MN	979,494	6,184,867	05/06/2011	05/06/2023
D8563#-AC-8	VTG Deutschland GmbH Senior Secured Note		D		2	80,460,000	120.9700	90,009,254	74,406,600	74,406,600	0	0	0	3,213,000	5.834	5.834	MN	663,190	4,187,616	05/06/2011	05/06/2026
D8T1B1-AB-7	VIER GAS TRANSPORT GMBH CORP FOREIGN		D		1FE	2,613,219	97.8700	2,697,190	2,755,800	2,699,556	0	1,309	0	85,028	2.875	3.065	JUN	44,064	0	08/23/2013	06/12/2025
D8T1B1-AC-5	VIER GAS TRANSPORT GMBH CORP FOREIGN		D		1FE	816,799	102.2000	844,938	826,740	842,783	0	(561)	0	26,545	3.125	2.867	JUL	12,387	0	08/23/2013	07/10/2023
D9002#-AB-7	Vaillant GmbH Senior Note		D		2	35,020,230	112.2200	42,538,984	37,906,029	37,906,029	0	0	0	1,636,845	5.015	5.012	MN	242,904	1,816,761	08/15/2006	08/15/2021
D9493#-AA-5	Vossloh AG Senior Note		F		2	18,094,000	102.0800	18,469,550	18,094,000	18,094,000	0	0	0	0	6.900	5.900	JD	24,276	1,131,880	08/12/2004	06/24/2014
D9695*-AA-5	Wilo SE Senior Note		D		1	71,312,853	112.0300	81,725,646	72,948,761	72,948,761	0	0	0	3,150,048	4.500	4.500	FA	1,231,010	3,178,584	02/16/2011	02/16/2021
D9695*-AB-3	Wilo SE Senior Note		D		1	7,545,235	100.7500	8,088,114	8,028,247	8,028,247	0	0	0	483,012	3.113	3.113	MS	68,717	122,500	03/22/2013	03/22/2023
D9700#-AB-2	Wilo AG Senior Note		F	2	1	17,850,000	107.8700	19,254,813	17,850,000	17,850,000	0	0	0	0	5.330	5.330	MS	264,279	951,405	03/21/2006	03/21/2016
D9860*-AA-4	Zollner Elektronik AG Senior Note		F	2	2	12,000,000	105.6500	12,677,594	12,000,000	12,000,000	0	0	0	0	5.670	5.710	MJSD	1,890	680,400	11/08/2004	09/30/2016
D9860*-AB-2	Zollner Elektronik AG Senior Note		D	2	2	4,736,580	104.1900	5,333,102	5,118,849	5,118,849	0	0	0	221,040	4.990	4.992	JD	710	248,535	08/03/2006	06/30/2016
D9860*-AC-0	Zollner Elektronik AG Senior Note		D	2	2	22,312,500	106.6400	25,715,603	24,113,250	24,113,250	0	0	0	1,041,250	5.180	5.181	JD	3,470	1,215,345	08/03/2006	06/30/2018
D9860*-AF-3	Zollner Elektronik AG Senior Note		D		2	39,004,012	113.1600	43,267,093	38,236,725	38,236,725	0	0	0	1,651,125	5.340	5.340	JAJO	442,399	1,965,711	07/13/2011	07/13/2021
D9T70C-AD-6	VOLKSWAGEN LEASING GMBH CORP FOREIGN		D		1FE	2,430,585	98.8600	2,588,079	2,618,010	2,601,083	0	1,603	0	112,356	2.375	2.443	SEP	19,931	59,375	11/23/2012	09/06/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
E0003D-AG-8	ABERTIS CORP FOREIGN		D		2FE	1,042,132	108.3900	1,194,830	1,102,320	1,028,862	0	10,179	0	43,398	4.375	5.590	MAR	36,599	44,944	01/10/2008	03/30/2020
E0003D-BJ-1	ABERTIS CORP FOREIGN		D		2FE	569,285	108.3700	597,310	551,160	587,354	0	(5,099)	0	23,168	4.625	2.154	OCT	5,517	25,134	07/26/2013	10/14/2016
E22472-EN-5	BBVA SENIOR FINANCE SAU CORP FOREIGN		D		2FE	2,813,994	104.0300	2,866,872	2,755,800	2,723,708	0	19,599	0	115,842	3.875	4.583	AUG	43,300	103,153	04/13/2011	08/06/2015
E2R475-AR-6	BBVA SENIOR FIN CORP FOREIGN		D		2FE	679,521	105.1500	724,431	688,950	710,337	0	(7,771)	0	38,587	4.375	2.489	SEP	8,423	29,553	04/23/2013	09/21/2015
E2R475-AX-3	BBVA SENIOR FIN CORP FOREIGN		D		2FE	664,676	103.7700	714,943	688,950	693,124	0	(979)	0	29,427	3.250	2.938	MAR	17,545	0	06/11/2013	03/21/2016
E62412-BE-5	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		D		2FE	314,871	117.9600	390,768	331,260	353,317	0	(1,336)	0	6,408	7.375	6.353	JAN	22,530	23,230	03/24/2009	01/29/2024
E62412-BR-6	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		D		2FE	1,938,510	106.0200	2,045,209	1,929,060	1,882,813	0	16,023	0	79,854	3.500	4.382	OCT	14,798	66,459	04/13/2011	10/13/2016
E62412-BV-7	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		D		2FE	290,987	107.5500	296,392	275,580	296,314	0	(1,006)	0	6,333	4.750	1.046	JAN	12,229	0	11/26/2013	01/25/2016
E8435U-AB-2	RED ELECTRICA FINANCIACIONES S CORPOREI		D		2FE	1,320,604	112.4900	1,394,975	1,240,110	1,254,953	0	(2,119)	0	54,376	4.875	4.595	APR	40,911	57,476	08/16/2011	04/29/2020
E86849-AT-8	SANTANDER INTL DEBT SA UNIPERS CORPORATE		D		2FE	3,417,444	103.7900	3,718,199	3,582,540	3,589,447	0	8,394	0	132,655	3.381	3.240	DEC	10,287	96,675	12/02/2013	12/01/2015
E8717E-FX-4	SANTANDER INTL DEBT SA CORP FOREIGN		D		2FE	3,609,996	102.6500	3,748,154	3,651,435	3,662,397	0	(8,965)	0	158,333	3.500	3.205	MAR	103,991	120,408	04/21/2010	03/10/2015
E8717E-GF-2	SANTANDER INTL DEBT SA CORP FOREIGN		D		2FE	1,060,104	101.4800	1,048,720	1,033,425	1,028,072	0	8,011	0	43,669	3.500	4.266	AUG	14,072	34,897	04/13/2011	08/12/2014
E8717E-HV-6	SANTANDER INTL DEBT SA CORP FOREIGN		D		2FE	963,490	106.7100	1,029,279	964,530	1,006,409	0	(9,998)	0	52,917	4.625	2.574	MAR	34,954	0	05/31/2013	03/21/2016
E90678-AB-4	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	864,558	106.2400	878,331	826,740	869,817	0	(4,557)	0	9,816	4.375	1.800	FEB	32,999	0	10/04/2013	02/02/2016
E90678-AS-7	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	767,444	100.3700	760,625	757,845	758,143	0	(4,832)	0	32,875	5.431	4.704	FEB	37,437	40,911	03/24/2009	02/03/2014
E90678-AT-5	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	2,165,693	109.0300	2,253,508	2,066,850	2,223,687	0	(36,414)	0	94,409	5.496	1.993	APR	85,585	0	06/11/2013	04/01/2016
E90678-BC-1	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	441,199	109.2500	451,595	413,370	416,771	0	(1,066)	0	18,093	4.750	4.408	FEB	17,645	19,081	04/13/2011	02/07/2017
E90678-BH-0	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	281,238	110.5300	304,603	275,580	292,371	0	(1,280)	0	12,413	4.710	3.541	JAN	12,304	0	06/11/2013	01/20/2020
E90678-BJ-6	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	389,661	103.9500	429,700	413,370	407,304	0	350	0	17,292	3.987	4.141	JAN	15,533	0	06/11/2013	01/23/2023
E90678-BK-3	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	930,937	105.6700	1,019,193	964,530	971,715	0	(476)	0	41,255	3.961	3.803	MAR	29,308	0	06/11/2013	03/26/2021
E9T678-AA-5	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	278,815	106.8300	353,892	331,260	302,583	0	3,320	0	5,784	5.597	7.251	MAR	14,985	16,663	08/03/2012	03/12/2020
F0379H-AF-6	Areva SA CORP FOREIGN		D		2FE	732,813	106.3200	732,519	688,950	733,613	0	(531)	0	1,331	3.875	1.426	SEP	7,314	0	12/17/2013	09/23/2016
F0379H-AN-9	Areva SA GOVT FOREIGN		D		2FE	1,943,373	109.9000	1,968,677	1,791,270	1,974,019	0	(6,033)	0	36,679	4.625	1.784	OCT	19,974	18,864	12/02/2013	10/05/2017
F04907-AY-1	Groupe Auchan SA CORP FOREIGN		D		1FE	2,942,598	109.1800	3,008,691	2,755,800	2,790,796	0	(7,000)	0	121,123	3.625	3.305	OCT	20,253	99,296	08/16/2011	10/19/2018
F05334-AG-6	AUTOROUTES DU SUD DE LA CORP FOREIGN		D		2FE	1,901,165	122.3000	2,190,687	1,791,270	1,787,377	0	306	0	77,151	5.625	5.574	JUL	49,965	94,434	01/10/2008	07/04/2022
F05334-AK-7	AUTOROUTES DU SUD DE LA CORP FOREIGN		D		2FE	2,375,043	126.1700	2,781,537	2,204,640	2,424,918	0	(18,801)	0	100,530	7.375	4.981	MAR	127,846	105,057	07/31/2013	03/20/2019
F05334-AS-0	AUTOROUTES DU SUD DE LA CORP FOREIGN		D		2FE	268,543	110.2100	303,726	275,580	274,957	0	107	0	11,871	4.000	4.010	SEP	2,990	10,794	11/22/2011	09/24/2018
F0868*-AB-1	Barilla France S.A.S. Senior Note		F		2	19,000,000	106.8300	20,298,137	19,000,000	19,000,000	0	0	0	0	4.760	4.760	JJ	417,029	904,400	07/15/2011	07/15/2021
F0868*-AC-9	Barilla France S.A.S. Senior Note		F		2	11,000,000	105.7400	11,631,762	11,000,000	11,000,000	0	0	0	0	4.860	4.860	JJ	246,510	534,600	07/15/2011	07/15/2023
F0941A-AG-8	BANQUE PSA FINANCE CORP FOREIGN		D		3FE	615,261	102.2400	704,418	688,950	689,361	0	(1,779)	0	29,631	6.000	5.647	JUL	19,140	39,414	07/16/2012	07/16/2014
F0R03N-8Y-0	BANQUE FEDERATIVE DU CREDIT MU CORP FORE		D		1FE	1,582,176	99.2900	1,641,724	1,653,480	1,652,335	0	8	0	70,151	2.000	2.002	SEP	9,423	16,385	06/11/2013	09/19/2019
F0R505-AC-6	ACCOR SA CORP FOREIGN		D		2FE	742,166	103.4400	855,180	826,740	836,915	0	(2,501)	0	35,929	2.875	2.493	JUN	12,764	23,122	08/03/2012	06/19/2017
F0R83B-BK-5	AIR LIQUIDE CORP FOREIGN		D		1FE	661,308	97.2700	670,121	688,950	692,281	0	(243)	0	31,217	2.375	2.304	SEP	5,245	7,877	06/11/2013	09/06/2023
F1058T-WC-9	BNP PARIBAS SA CORP FOREIGN		D		1FE	653,445	102.9100	709,013	688,950	697,257	0	(1,284)	0	30,079	2.500	2.256	AUG	6,182	16,755	11/23/2012	08/23/2019
F1065J-HC-9	BNP PARIBAS CORP FOREIGN		D		1FE	3,517,044	103.1200	3,552,093	3,444,750	3,406,159	0	25,092	0	144,814	2.875	3.600	JUL	46,669	93,826	04/13/2011	07/13/2015
F1065M-QQ-1	BNP PARIBAS CORP FOREIGN		D		1FE	5,828,374	105.4300	5,810,924	5,511,600	5,535,182	0	(10,990)	0	239,978	3.500	3.263	MAR	158,553	183,162	08/16/2011	03/07/2016
F1066W-RU-8	BNP PARIBAS SA CORP FOREIGN		D		1FE	1,156,006	100.9100	1,181,915	1,171,215	1,182,070	0	(222)	0	26,286	2.000	1.799	JAN	8,215	0	11/26/2013	01/28/2019
F1068#-AB-3	Bonduelle S.A. Senior Note		D	2	2FE	18,225,000	104.7900	21,659,239	20,668,500	20,668,500	0	0	0	892,500	5.030	5.029	JJ	464,944	997,147	07/20/2004	07/20/2016
F1068#-AC-1	Bonduelle S.A. Senior Note		D	2	2FE	77,760,000	103.4300	85,513,345	82,674,000	82,674,000	0	0	0	3,570,000	4.150	4.149	FA	1,353,327	3,328,259	02/09/2005	02/09/2017
F1068#-AE-7	Bonduelle S.A. Euro Gtd Senior Note		D	2	2FE	19,271,621	110.5700	23,118,619	20,908,950	20,908,950	0	0	0	902,883	4.700	4.698	MS	330,303	946,355	09/02/2010	09/02/2022
F12033-CM-0	DANONE CORP FOREIGN		D		1FE	4,877,087	99.3900	5,067,068	5,098,230	5,093,972	0	616	0	216,269	1.125	1.144	NOV	5,500	56,506	06/11/2013	11/27/2017
F1369#-AA-1	Bureau Veritas S.A. Series A Guaranteed		F		2	59,000,000	114.7000	67,670,987	59,000,000	59,000,000	0	0	0	0	6.580	6.580	JJ	1,779,342	3,882,200	07/16/2008	07/16/2018
F1369*-AA-5	Bureau Veritas SA - Registre EURO Series		D		2	237,520,458	107.2500	272,095,457	253,704,992	253,704,992	0	0	0	10,955,401	4.095	4.095	JJ	4,444,277	10,080,838	07/27/2010	07/26/2019
F13913-AB-8	CARREFOUR SA CORP FOREIGN		D		2FE	429,906	101.1400	445,933	440,928	448,013	0	(914)	0	19,021	1.875	1.450	DEC	294	8,201	06/11/2013	12/19/2017
F13913-AC-6	CARREFOUR SA CORP FOREIGN		D		2FE	1,043,588	97.7100	1,077,082	1,102,320	1,078,975	0	1,403	0	33,985	1.750	2.158	MAY	11,839	0	08/23/2013	05/22/2019
F1391L-FA-5	CARREFOUR SA CORP FOREIGN		D		2FE	2,461,260	108.8700	3,000,146	2,755,800	2,765,212	0	(1,208)	0	119,314	4.000	3.897	APR	80,224	104,464	05/26/2010	04/09/2020
F1413L-BS-4	CASINO GUICHARD PERRACH CORP FOREIGN		D		2FE	2,076,394	108.5300	2,168,467	1,997,955	2,118,543	0	(6,386)	0	69,884	4.379	2.307	FEB	78,382	32,227	11/14/2013	02/08/2017
F1413L-CN-4	CASINO GUICHARD PERRACH CORP FOREIGN		D		2FE	136,738	103.4500	142,549	137,790	140,984	0	(195)	0	4,441	3.157	2.685	AUG	1,764	0	08/23/2013	08/06/2019
F1413L-CS-3	CASINO GUICHARD PERRACH CORP FOREIGN		D		2FE	676,541	100.0300	689,151	688,950	705,702	0	(801)	0	29,961	3.311	2.978	JAN	21,311	0	06/11/2013	01/25/2023
F1876N-AR-3	CNP ASSURANCES CORP FRGN FLOATER		D	1	2FE	2,185,560	111.9800	2,468,701	2,204,640	2,040,237	0	(15,082)	0	89,418	6.875	6.322	SEP	38,619	148,907	08/16/2011	09/30/2041
F18839-H7-2	BPCE SA CORP FOREIGN		D		1FE	521,152	101.5000	559,405	551,160	555,267	0	(1,726)	0	23,937	1.750	1.397	MAR	7,743	4,506	11/23/2012	03/14/2016
F1883B-NJ-4	BPCE SA CORP FOREIGN		D		1FE	663,513	100.9900	695,759	688,950	692,346	0	(561)	0	29,394	1.625	1.456	FEB	10,030	0	06/11/2013	02/08/2017
F1R01P-AC-0	CASINO GUICHARD PERRACHON SA CORP FOREIG		D		2FE	548,418	107.1900	590,794	551,160	579,881	0	(3,909)	0	24,959	3.994	3.032	MAR	17,973	20,797	09/25/2012	03/09/2020
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No		D	2	2	151,480,573	116.5300	177,800,231	152,576,814	152,576,814	0	0	0	6,588,519	5.440	5.440	JJ	3,481,464	8,031,959	07/31/2007	07/30/2022
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No		D	2	2	54,629,203	98.0200	54,734,386	55,840,934	55,840,934	0	0	0	1,211,731	2.875	2.875	MS	423,654	0	09/26/2013	09/26/2028
F2005M-BC-9	COMPAGNIE DE ST-GOBAIN CORP FOREIGN		D		2FE	635,024	109.0800	676,344	620,055	667,544	0	(17,598)	0	28,061	4.875	1.601	MAY	17,805	28,431	09/07/2012	05/31/2016
F2005M-DP-8	COMPAGNIE DE ST-GOBAIN CORP FOREIGN		D		2FE	624,582	104.3900	647,265	620,055	647,278	0	(10,069)	0	32,766	3.500	0.947	SEP	5,530	21,321	04/22/2013	09/30/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
F234A3-AR-2	COMPAGNIE DE ST GOBAIN CORP FOREIGN		D		2FE	252,010	105.3400	290,300	275,580	284,126	0	(890)	0	12,194	3.625	3.125	JUN	5,474	9,672	08/03/2012	06/15/2021
F29400-LM-2	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,563,987	125.5200	1,755,503	1,398,569	1,459,129	0	(1,945)	0	63,205	5.625	5.191	FEB	67,677	75,495	08/20/2008	02/21/2033
F2940H-FQ-3	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,498,192	125.1500	1,810,659	1,446,795	1,497,117	0	(5,603)	0	64,807	6.250	5.560	JAN	84,479	88,430	03/24/2009	01/25/2021
F2940H-GL-3	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,954,505	114.5600	2,052,160	1,791,270	1,796,244	0	(416)	0	77,615	4.625	4.537	SEP	25,421	79,978	11/24/2009	09/11/2024
F2940H-HN-8	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	249,913	109.7600	302,489	275,580	239,158	0	626	0	10,271	4.500	5.375	NOV	1,699	12,094	04/13/2011	11/12/2040
F2940H-JH-9	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	157,465	110.2800	182,663	165,630	166,434	0	(12)	0	3,095	5.500	5.391	OCT	1,897	8,881	03/16/2012	10/17/2041
F3692F-AB-3	EUTELSAT SA CORP FOREIGN		D		2FE	1,436,432	111.9400	1,542,490	1,377,900	1,481,530	0	(17,652)	0	63,822	5.000	3.324	JAN	66,441	72,687	03/16/2012	01/14/2019
F37508-AF-5	VIVARTE SA BK LN TERM C1		D	2	5FE	4,281,794	86.0400	3,797,552	4,413,603	4,413,603	0	0	0	190,587	6.645	2.865	FMAN	37,921	61,937	03/29/2007	08/03/2016
F37508-AG-3	VIVARTE SA BK LN 2ND TERM LIEN A EURO		D	2	4	0	61.7000	0	0	0	0	0	0	0	2.896	0.000	MS	32,937	0	05/29/2007	08/09/2016
F37508-AH-1	VIVARTE SA BK LN 2ND TERM LIEN B EURO		D	2	4	0	61.7000	0	0	0	0	0	0	0	2.896	0.000	MS	3,202	0	05/29/2007	08/09/2016
F37508-AJ-7	VIVARTE SA BK LN 2ND TERM LIEN C EURO		D	2	4	0	61.7000	0	0	0	0	0	0	0	2.896	0.000	MS	457	0	05/29/2007	08/09/2016
F37508-AK-4	VIVARTE SA BK LN TERM B1		D	2	5FE	4,281,794	85.5400	3,775,484	4,413,603	4,413,603	0	0	0	190,587	5.475	2.359	FMAN	31,245	51,342	03/29/2007	08/03/2015
F3784#-AA-4	Bongrain S.A. Senior Note		D	2	2	117,420,000	110.7000	152,531,681	137,790,000	137,790,000	0	0	0	5,950,000	5.708	5.707	MN	939,355	7,519,346	11/18/2003	11/18/2018
F38484-AA-3	FONCIERE LYONNAISE CORP FOREIGN		D		2FE	552,803	105.5100	581,529	551,160	574,218	0	(2,964)	0	24,379	3.500	2.352	NOV	1,797	19,040	06/11/2013	11/28/2017
F3R92T-AD-6	ELECTRICITIE DE FRANCE GOVT FOREIGN		D		1FE	1,619,679	109.1200	1,804,294	1,653,480	1,698,950	0	(4,583)	0	73,324	3.875	3.447	JAN	61,088	61,808	03/16/2012	01/18/2022
F3R92T-AH-7	ELECTRICITIE DE FRANCE GOVT FOREIGN		D		1FE	175,225	109.3800	181,173	165,630	186,342	0	(463)	0	3,443	5.500	4.558	MAR	6,988	8,313	08/03/2012	03/27/2037
F3R92T-AJ-3	ELECTRICITIE DE FRANCE GOVT FOREIGN		D		1FE	1,169,557	99.5700	1,234,767	1,240,110	1,249,594	0	(927)	0	53,938	2.750	2.637	MAR	27,750	15,933	11/23/2012	03/10/2023
F4113N-CE-7	FRANCE TELECOM CORP FOREIGN		D		2FE	2,224,155	147.4200	2,437,551	1,653,480	2,035,992	0	(11,321)	0	89,003	8.125	5.952	JAN	124,407	131,245	10/11/2012	01/28/2033
F4113N-EX-3	FRANCE TELECOM CORP FOREIGN		D		2FE	3,567,662	116.2100	3,715,014	3,196,728	3,187,440	0	1,782	0	137,377	5.625	5.613	MAY	110,353	168,045	07/22/2008	05/22/2018
F4113N-FV-6	FRANCE TELECOM CORP FOREIGN		D		2FE	1,662,026	108.4000	2,016,363	1,860,165	1,867,026	0	(880)	0	80,554	3.875	3.770	APR	52,728	68,310	05/26/2010	04/09/2020
F41628-AA-6	Saft Groupe SA Senior Note		F		2	11,000,000	101.0500	11,115,964	11,000,000	11,000,000	0	0	0	0	4.260	4.260	FA	160,105	468,600	02/28/2012	02/28/2019
F41628-AB-4	Saft Groupe SA Senior Note		F		2	1,000,000	97.9000	979,019	1,000,000	1,000,000	0	0	0	0	4.730	4.730	FA	16,161	47,300	02/28/2012	02/28/2022
F42768-AC-9	GDF SUEZ GOVT FOREIGN		D		1FE	158,366	127.9300	211,889	165,630	176,136	0	(377)	0	3,236	7.000	6.228	OCT	2,001	11,253	12/23/2008	10/30/2028
F42768-AU-9	GDF SUEZ GOVT FOREIGN		D		1FE	1,020,116	126.5800	1,229,613	971,420	1,014,855	0	(4,856)	0	43,961	6.375	5.513	JAN	59,044	59,739	03/24/2009	01/18/2021
F42768-FA-8	GDF SUEZ CORP FOREIGN		D		1FE	11,130,741	101.1400	11,845,786	11,712,150	11,858,471	0	(37,646)	0	511,195	1.500	1.135	JUL	79,418	167,535	11/23/2012	07/20/2017
F42768-FB-6	GDF SUEZ CORP FOREIGN		D		1FE	1,810,470	100.4400	1,902,887	1,894,613	1,931,767	0	(3,643)	0	83,332	2.625	2.354	JUL	22,482	47,427	11/23/2012	07/20/2022
F42769-AL-7	GDF SUEZ CORP FOREIGN		D		1FE	6,165,129	101.4900	6,992,379	6,889,500	6,947,377	0	(24,132)	0	297,967	1.500	1.087	FEB	94,565	68,754	08/03/2012	02/01/2016
F43649-H8-2	SOCIETE GENERALE CORP FOREIGN		D		1FE	250,235	99.9800	275,514	275,580	258,852	0	464	0	8,153	4.000	4.756	JUN	6,282	0	08/23/2013	06/07/2023
F4733#-AB-2	Groupe Auchan SA Senior Note		F		1	88,305,000	97.4700	86,066,936	88,305,000	88,305,000	0	0	0	0	3.500	3.500	JD	25,756	3,090,675	06/28/2012	06/28/2022
F4901M-QZ-3	HSBC FRANCE CORP FOREIGN		D		1FE	1,781,263	100.1300	1,793,624	1,791,270	1,791,284	0	(4,069)	0	77,466	4.875	4.585	JAN	83,975	84,593	03/24/2009	01/15/2014
F4931*-AA-8	Icade SA Senior Note		D	2	2	115,628,103	111.1800	130,681,750	117,538,889	117,538,889	0	0	0	5,075,524	5.070	5.070	MN	711,796	5,683,220	11/17/2011	11/17/2026
F4984P-AT-7	SUEZ ENVIRONNEMENT CORP FOREIGN		D		1FE	1,623,813	110.3800	1,825,146	1,653,480	1,717,612	0	(5,987)	0	74,023	4.125	3.552	JUN	35,691	64,820	08/18/2010	06/24/2022
F4984P-AV-2	SUEZ ENVIRONNEMENT CORP FOREIGN		D		1FE	716,473	110.6000	761,970	688,950	699,671	0	(1,274)	0	30,288	4.078	3.793	MAY	17,627	26,148	11/22/2011	05/17/2021
F4984P-BA-7	SUEZ ENVIRONNEMENT CORP FOREIGN		D		1FE	674,578	98.9600	681,792	688,950	689,331	0	(22)	0	14,775	2.750	2.724	OCT	4,412	0	11/26/2013	10/09/2023
F4R934-AJ-5	FRANCE TELECOM SA CORP FOREIGN		D		2FE	255,907	101.2900	279,136	275,580	288,102	0	(1,169)	0	12,342	3.000	2.384	JUN	4,530	8,004	08/03/2012	06/15/2022
F5309#-AC-1	Ipsos SA Series B Senior Note		F		2	15,452,786	103.8500	15,577,304	15,000,000	15,358,643	0	(44,857)	0	0	5.180	4.757	MS	200,725	777,000	11/01/2011	09/28/2020
F5309#-AD-9	Ipsos SA Series C Senior Note		F		2	10,000,000	103.2000	10,320,314	10,000,000	10,000,000	0	0	0	0	5.480	5.480	MS	141,567	548,000	09/28/2010	09/28/2022
F5433L-AA-1	KERING CORP FOREIGN		D		2FE	819,519	100.1500	828,010	826,740	837,713	0	(166)	0	18,360	2.500	2.265	JUL	9,626	0	11/26/2013	07/15/2020
F5433L-AB-9	KERING CORP FOREIGN		D		2FE	7,610,271	99.6400	7,688,778	7,716,240	7,763,771	0	(1,026)	0	154,526	1.875	1.731	OCT	33,692	0	11/26/2013	10/08/2018
F54446-64-0	LAFARGE S.A. CORP FOREIGN		D		3FE	523,488	103.0000	503,829	489,155	492,470	0	(8,844)	0	21,751	8.875	6.797	MAY	26,047	40,766	07/14/2009	05/27/2014
F54446-65-7	LAFARGE S.A. CORP FOREIGN		D		3FE	386,353	118.3300	407,629	344,475	369,634	0	(7,755)	0	16,271	8.875	5.947	NOV	3,183	30,009	01/28/2011	11/24/2016
F5493Z-BF-5	AIR LIQUIDE SA CORP FOREIGN		D		1FE	1,228,610	111.4100	1,381,570	1,240,110	1,291,942	0	(6,714)	0	55,624	3.889	3.134	JUN	27,219	46,275	08/18/2010	06/09/2020
F5754#-AA-5	LISI SA Senior Note		D	2	2Z	35,135,750	102.4700	36,779,253	35,892,464	35,892,464	0	0	0	756,714	3.640	3.640	AO	268,555	0	10/17/2013	10/17/2023
F5R57T-AA-0	ICADE CORP FOREIGN		D		2FE	272,872	100.0600	275,745	275,580	279,219	0	(77)	0	6,424	2.250	1.965	JAN	1,580	0	11/22/2013	01/30/2019
F5S74M-AL-9	KLEPIERRE CORP FOREIGN		D		2FE	647,527	102.4200	705,613	688,950	691,908	0	(451)	0	29,867	2.750	2.649	SEP	5,502	18,355	11/23/2012	09/17/2019
F6132#-AB-4	Messer France S.A. Senior Note		F		2	6,401,200	105.4700	6,751,554	6,401,200	6,401,200	0	0	0	0	5.460	5.460	FA	144,656	349,506	08/02/2005	08/02/2015
F6861D-AB-6	ORANGE SA CORP FOREIGN		D		2FE	11,991,470	99.9800	12,123,459	12,125,520	12,233,057	0	(2,258)	0	243,844	1.875	1.668	SEP	74,746	0	11/26/2013	09/03/2018
F6861D-AC-4	ORANGE SA CORP FOREIGN		D		2FE	3,945,202	99.0600	3,958,528	3,995,910	4,026,157	0	(333)	0	81,288	3.125	3.014	JAN	41,054	0	11/26/2013	01/09/2024
F7202J-AU-7	PERNOD RICARD SA CORP FOREIGN		D		2FE	1,128,524	107.7900	1,188,161	1,102,320	1,160,493	0	(23,825)	0	49,618	4.875	2.374	MAR	42,549	50,536	07/16/2012	03/18/2016
F7440G-BL-4	PINAULT PRINTEMPS REDOUTE SA CORP FOREIG		D		2FE	709,717	103.6300	742,545	716,508	729,799	0	(9,756)	0	31,430	3.750	2.228	APR	19,729	25,383	03/16/2012	04/08/2015
F76869-AY-6	RTE EDF TRANSPORT SA GOVT FOREIGN		D		1FE	3,592,945	109.2100	4,062,924	3,720,330	3,818,388	0	(9,316)	0	164,684	3.875	3.476	JUN	73,859	136,002	10/15/2012	06/28/2022
F76869-DV-9	RTE EDF TRANSPORT SA CORP FOREIGN		D		1FE	3,009,001	101.1100	3,204,414	3,169,170	3,210,256	0	(6,328)	0	138,477	2.125	1.874	SEP	19,004	66,030	11/23/2012	09/20/2019
F76869-GE-4	RTE EDF TRANSPORT SA CORP FOREIGN		D		1FE	2,601,474	100.1300	2,621,527	2,618,010	2,655,140	0	(386)	0	54,052	2.875	2.688	SEP	22,890	0	11/26/2013	09/12/2023
F7717V-AA-2	FONCIERE DES REGIONS CORP FOREIGN		D		2FE	557,578	105.5100	581,510	551,160	585,523	0	3,085	0	24,859	3.875	2.788	JAN	12,932	0	06/11/2013	01/16/2018
F7806F-MK-4	RCI BANQUE CORP FOREIGN		D		2FE	527,658	103.4000	569,903	551,160	562,295	0	(9,311)	0	23,876	4.375	2.423	JAN	22,396	23,581	09/07/2012	01/27/2015
F7806F-PN-5	RCI BANQUE CORP FOREIGN		D		2FE	498,323	105.6600	509,563	482,265	505,528	0	(2,682)	0	9,888	4.000	1.739	MAR	15,380	0	09/23/2013	03/16/2016
F79088-AA-8	Roquette Freres Senior Note		F	2	1FE	44,945,000	100.3100	45,083,453	44,945,000	44,945,000	0	0	0	0	4.180	4.179	MS	495,768	1,878,701	03/26/2012	03/26/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
F7S48D-FY-5	RCI BANQUE CORP FOREIGN		D		2FE	456,833	105.2800	464,203	440,928	457,323	0	(12,204)	0	13,939	5.625	2.404	MAR	19,978	27,131	01/29/2013	03/13/2015
F7S48D-HQ-0	RCI BANQUE CORP FOREIGN		D		2FE	730,908	103.1500	767,527	744,066	753,876	0	(777)	0	23,745	2.875	2.513	JAN	16,703	0	08/23/2013	01/22/2018
F84215-AN-6	GECINA CORP FOREIGN		D		2FE	1,380,408	106.1400	1,462,436	1,377,900	1,458,182	0	(16,188)	0	93,962	4.250	1.396	FEB	53,266	0	07/23/2013	02/03/2016
F84938-AB-5	Sodexo Senior Note Series B		F		2	95,000,000	108.0400	102,641,662	95,000,000	95,000,000	0	0	0	0	5.990	5.990	MS	1,454,239	5,690,500	09/29/2008	09/29/2015
F84938-AC-3	Sodexo Senior Note Series C		F		2	5,000,000	117.0600	5,852,952	5,000,000	5,000,000	0	0	0	0	6.430	6.430	MS	82,161	321,500	09/29/2008	09/29/2018
F84938-AD-1	Sodexo SENIOR NOTE		F		2	28,500,000	107.5100	30,641,243	28,500,000	28,500,000	0	0	0	0	4.240	4.240	MS	308,813	1,208,400	03/29/2011	03/29/2018
F84938-AE-9	Sodexo SENIOR NOTE		F		2	11,000,000	108.3100	11,913,767	11,000,000	11,000,000	0	0	0	0	4.850	4.850	MS	136,339	533,500	03/29/2011	03/29/2021
F84941-AQ-0	SODEXO CORP FOREIGN		D		2FE	300,993	105.7700	313,346	296,249	299,480	0	(445)	0	12,945	6.250	5.517	JAN	17,044	18,235	03/24/2009	01/30/2015
F858B9-AB-9	SOCIETE GENERALE CORP FOREIGN		D		1FE	5,871,155	102.8100	5,878,732	5,718,285	5,672,599	0	36,647	0	241,638	3.000	3.627	MAR	129,719	159,870	04/13/2011	03/31/2015
F858BG-AB-3	SOCIETE GENERALE CORP FOREIGN		D		1FE	221,060	104.5500	259,742	248,445	240,349	0	3,607	0	4,593	3.875	5.599	DEC	396	9,441	01/13/2012	12/17/2015
F858CX-AS-8	SOCIETE GENERALE CORP FOREIGN		D		1FE	2,312,869	116.5900	2,731,027	2,342,430	2,233,984	0	12,605	0	95,366	4.750	5.473	MAR	92,975	104,846	08/16/2011	03/02/2021
F858D6-BG-1	SOCIETE GENERALE CORP FOREIGN		D		1FE	566,544	106.8900	589,136	551,160	545,543	0	2,340	0	23,353	4.000	4.419	APR	15,463	20,931	08/16/2011	04/20/2016
F8629#-AA-2	Soparind S.C.A. Senior Note		D	2	3	58,710,000	110.6200	76,209,364	68,895,000	68,895,000	0	0	0	2,975,000	5.708	5.707	MN	469,677	3,759,673	11/18/2003	11/18/2018
F86921-CU-9	SCHNEIDER ELECTRIC SA CORP FOREIGN		D		1FE	2,326,603	100.1400	2,345,732	2,342,430	2,373,064	0	(384)	0	46,845	2.500	2.298	SEP	18,772	0	11/26/2013	09/06/2021
F87829-AG-6	AUTOROUTES PARIS-RHIN-RH CORP FOREIGN		D		2FE	874,915	110.0900	910,160	826,740	905,696	0	(7,441)	0	38,222	5.000	1.729	JAN	40,091	0	09/05/2013	01/12/2017
F87829-AK-7	AUTOROUTES PARIS-RHIN-RH CORP FOREIGN		D		2FE	706,230	106.4400	733,284	688,950	728,730	0	(14,838)	0	37,338	4.375	1.508	JAN	28,160	0	02/27/2013	01/25/2016
F9208Z-JQ-1	TOTAL CAPITAL SA CORP FOREIGN		D		1FE	286,785	115.5300	326,326	282,470	287,461	0	(850)	0	12,437	4.875	4.427	JAN	12,752	13,453	03/24/2009	01/28/2019
F93777-AA-2	TOTAL CAPITAL INTL SA CORP FOREIGN		D		1FE	11,943,400	96.2400	12,199,994	12,676,680	12,606,444	0	4,727	0	539,258	2.125	2.180	MAR	215,504	54,161	06/11/2013	03/15/2023
F9686M-AC-1	VEOLIA ENVIRONNEMENT CORP FOREIGN		D		2FE	710,407	122.2300	842,074	688,950	671,591	0	454	0	28,956	6.125	6.252	NOV	4,278	41,365	01/21/2008	11/25/2033
F9686M-BS-5	VEOLIA ENVIRONNEMENT CORP FOREIGN		D		2FE	1,323,101	123.0900	1,407,705	1,143,657	1,318,926	0	(28,902)	0	57,100	6.750	3.444	APR	53,298	72,810	01/02/2013	04/24/2019
F9731#-AD-9	Vicat SA Senior Note		F		2	3,000,000	107.5800	3,227,458	3,000,000	3,000,000	0	0	0	0	5.240	5.240	JD	13,100	157,200	12/21/2010	12/01/2017
F9731#-AF-4	Vicat SA Senior Note		F		2	5,000,000	109.1800	5,458,886	5,000,000	5,000,000	0	0	0	0	5.960	5.960	JD	24,833	298,000	12/21/2010	12/01/2020
F9731#-AG-2	Vicat SA Senior Note		F		2	5,000,000	108.6400	5,432,232	5,000,000	5,000,000	0	0	0	0	6.110	6.110	JD	25,458	305,500	12/21/2010	12/01/2022
F98592-AA-0	WPP FINANCE SA CORP FOREIGN		D		2FE	1,640,409	104.6600	1,672,897	1,598,364	1,586,509	0	10,888	0	67,362	5.250	5.882	JAN	77,247	82,641	01/11/2008	01/30/2015
F9T17D-AF-3	UNIBAIL-RODAMCO SE CORP FOREIGN		D		1FE	399,830	100.5400	415,624	413,370	416,981	0	(552)	0	17,703	1.625	1.361	JUN	3,478	4,133	06/11/2013	06/26/2017
F9T17D-AG-1	UNIBAIL-RODAMCO SE CORP FOREIGN		D		1FE	533,597	99.2000	546,745	551,160	556,857	0	(382)	0	23,642	2.375	2.204	FEB	11,118	0	06/11/2013	02/25/2021
F9T17D-AL-0	UNIBAIL-RODAMCO SE CORP FOREIGN		D		1FE	1,358,907	99.8600	1,375,935	1,377,900	1,388,413	0	(259)	0	29,765	1.875	1.705	OCT	6,017	0	11/26/2013	10/08/2018
F9T95V-AA-9	VEOLIA ENVIRONMENT CORP FOREIGN		D		2FE	404,986	108.2400	447,421	413,370	455,487	0	(2,159)	0	19,487	4.625	3.608	MAR	14,509	17,817	08/03/2012	03/30/2027
G0372V-AY-0	Anglian Water Services Fin Plc CORP FORE		D		1FE	2,039,010	112.9600	2,070,130	1,832,607	1,831,331	0	164	0	79,057	6.250	6.165	JUN	58,995	108,087	08/15/2008	06/27/2016
G0372V-BN-3	Anglian Water Services Fin Plc CORP FORE		D		2FE	158,050	96.2100	159,359	165,630	168,510	0	(91)	0	10,550	4.500	4.314	FA	2,673	3,504	06/11/2013	02/22/2026
000000-00-0	Anglian Water Services Fin Plc Debt in I		F		1FE	9,650,000	98.6800	9,522,691	9,650,000	9,650,000	0	0	0	0	3.840	3.840	AO	78,229	0	10/15/2013	10/15/2023
G03762-HJ-6	ANGLO AMERICAN CAPITAL CORP FOREIGN		D		2FE	592,583	108.1200	595,931	551,160	597,201	0	(85)	0	4,703	4.375	1.429	DEC	1,982	0	12/23/2013	12/02/2016
G0405#-AD-2	INCISIVE MEDIA BK LN TERM A1 BIDCO		D	2	5FE	921,430	60.0000	1,312,030	2,186,717	994,956	0	426,419	914,352	10,482	0.324	0.000	AO	211	82,473	10/21/2009	12/31/2014
G0405#-AE-0	INCISIVE MEDIA BK LN TERM B1 BIDCO		D	2	5FE	1,006,042	60.0000	1,102,493	1,837,488	1,102,493	0	38,865	240,955	43,781	0.587	0.000	AO	1,327	101,215	12/31/2012	12/31/2014
G0753U-AP-0	BAA FUNDING LIMITED, ST. HELIE CORP FORE		D	1	1FE	1,022,606	111.2000	1,524,598	1,371,011	1,231,475	0	23,771	0	53,521	4.600	7.248	FEB	55,291	61,108	09/06/2012	02/15/2018
G0754#-AA-5	Babcock International plc Series A Senio		D		2Z	47,435,442	108.3400	52,039,363	48,035,781	48,035,781	0	0	0	893,257	4.995	4.995	JJ	1,066,394	2,252,205	01/21/2010	01/21/2017
G0754#-AB-3	Babcock International plc Series B Senio		D		2Z	65,424,000	111.8000	74,068,009	66,252,000	66,252,000	0	0	0	1,232,000	5.405	5.405	JJ	1,591,520	3,361,261	01/21/2010	01/21/2020
G079EU-AA-3	BARCLAYS BANK PLC CORP FOREIGN		D		2FE	2,773,721	112.6800	2,957,711	2,624,900	2,614,030	0	2,356	0	112,642	6.000	6.024	JAN	148,001	151,802	08/27/2008	01/23/2018
G079PW-BQ-1	BARCLAYS BANK PLC CORP FOREIGN		D		1FE	3,466,030	103.3300	4,057,782	3,927,015	3,919,714	0	4,873	0	169,634	3.500	3.618	MAR	108,827	129,256	05/26/2010	03/18/2015
G079SB-AC-6	BARCLAYS BK PLC CORP FOREIGN		D		2FE	574,229	113.2500	780,233	688,950	637,716	0	4,933	0	27,777	6.000	7.260	JAN	39,865	40,098	06/14/2012	01/14/2021
G079YK-AM-7	BARCLAYS BK PLC CORP FOREIGN		D		2FE	766,447	117.7900	892,665	757,845	809,085	0	(4,534)	0	34,861	6.625	5.499	MAR	37,795	46,789	10/24/2012	03/30/2022
G0805#-AB-2	Aggreko Plc Senior Note		F		1	25,000,000	106.6400	26,660,074	25,000,000	25,000,000	0	0	0	0	4.230	4.230	MS	311,375	1,057,500	03/15/2011	03/15/2019
G0805#-AC-0	Aggreko Plc Senior Note		F		1	20,000,000	107.3800	21,475,115	20,000,000	20,000,000	0	0	0	0	4.710	4.710	MS	277,367	942,000	03/15/2011	03/15/2021
G0805#-AD-8	Aggreko Plc Senior Note		F		1	57,900,000	93.6100	54,199,010	57,900,000	57,900,000	0	0	0	0	3.450	3.450	JD	11,098	1,997,550	06/29/2012	06/29/2024
G0827#-BC-3	Barratt Developments plc Senior Note		F		3	34,056,610	108.1200	36,821,145	34,056,610	34,056,610	0	0	0	0	7.500	7.500	FA	908,176	2,554,246	05/24/2011	08/23/2017
G08820-BM-6	BAT INTL FIN PLC CORP FOREIGN		D		1FE	5,415,811	106.0200	5,244,522	4,946,661	4,945,173	0	228	0	213,456	5.875	5.795	MAR	234,882	274,629	08/20/2008	03/12/2015
G08820-EM-3	BAT INTL FIN PLC CORP FOREIGN		D		1FE	197,775	96.9900	200,461	206,685	206,549	0	4	0	8,769	2.750	2.737	MAR	4,391	0	06/11/2013	03/25/2025
G0977*-AD-4	Belron Finance Ltd Senior Note		D		2	94,649,209	101.5500	100,180,606	98,651,396	98,651,396	0	0	0	4,002,187	3.040	3.040	FA	1,216,262	0	08/05/2013	08/05/2020
G0R53V-AD-3	BAA FUNDING LTD CORP FOREIGN		D		1FE	1,189,195	108.6700	1,272,709	1,171,215	1,232,829	0	(18,070)	0	52,954	4.375	2.547	JAN	47,871	50,110	10/03/2012	01/25/2017
G1108#-AE-8	The British Land Company plc Senior Note		F		1	15,500,000	103.2100	15,996,913	15,500,000	15,500,000	0	0	0	0	4.635	4.635	MS	239,475	718,425	09/01/2011	09/01/2021
G1108#-AF-5	The British Land Company plc Senior Note		F		1	15,500,000	101.7200	15,765,910	15,500,000	15,500,000	0	0	0	0	4.766	4.766	MS	246,243	738,730	09/01/2011	09/01/2023
G1163H-FQ-4	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1FE	2,780,544	108.4200	2,987,972	2,755,800	2,675,908	0	13,148	0	114,361	3.625	4.176	JUL	46,254	95,251	04/13/2011	07/16/2019
G1163H-HD-1	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1FE	267,450	105.5600	290,909	275,580	280,337	0	(860)	0	12,098	3.000	2.600	NOV	1,042	8,085	03/16/2012	11/16/2018
G12528-AK-0	Bord Gais Eireann Series E Senior Note		F		2	47,000,000	110.7900	52,069,252	47,000,000	47,000,000	0	0	0	0	6.840	6.840	MS	812,630	3,214,800	03/31/2009	03/31/2021
G1510J-AA-0	BAT INTL FINANCE PLC CORP FOREIGN		D		1FE	334,509	107.7700	371,234	344,475	351,313	0	(715)	0	15,164	3.625	3.305	NOV	1,813	12,098	03/16/2012	11/09/2021
G1561E-AA-9	BRAMBLES FINANCE PLC, ADDLE CORP FOREIGN		D		2FE	531,277	111.3000	536,757	482,265	498,680	0	(3,647)	0	21,852	4.625	3.714	APR	15,644	21,176	08/16/2011	04/20/2018
G1562*-AA-9	Brammer Plc Senior Note		D		2	6,053,537	98.6600	6,193,369	6,277,691	6,277,691	0	0	0	224,154	3.360	3.360	JJ	115,426	0	06/14/2013	07/03/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1562*-AB-7	Brammer Plc Senior Note		D		2	5,925,514	98.6600	6,193,369	6,277,691	6,277,691	0	0	0	352,178	3.360	3.360	JJ	105,465	0	07/01/2013	07/03/2023
G1582K-AR-3	BRITISH TELECOMMUNICATIONS PLC CORP FORE		D		2FE	370,442	114.0500	377,805	331,260	366,300	0	(9,107)	0	6,702	6.625	3.314	JUN	11,544	20,392	04/20/2012	06/23/2017
G1582K-AY-8	BRITISH TELECOMMUNICATIONS PLC CORP FORE		D		2FE	514,394	108.4900	523,193	482,265	499,623	0	(10,541)	0	21,567	6.500	3.940	JUL	15,287	29,197	05/04/2010	07/07/2015
G1591*-AK-8	Britvic plc Series D Senior Note		F		2	9,700,000	113.5100	11,010,074	9,700,000	9,700,000	0	0	0	0	5.240	5.240	JD	19,766	508,280	12/17/2009	12/17/2019
G1696#-AF-3	Bunzl Finance PLC Senior Note		F	2	2	29,805,000	108.5100	32,340,345	29,805,000	29,805,000	0	0	0	0	5.680	5.680	MN	272,749	1,692,924	05/03/2006	05/03/2016
G1696#-AG-1	Bunzl Finance PLC Senior Note		F		2	15,000,000	111.9200	16,788,389	15,000,000	15,000,000	0	0	0	0	5.780	5.780	MN	139,683	867,000	05/03/2006	05/03/2018
G1696#-AN-6	Bunzl Finance PLC Series D Senior Note		F		2	5,753,774	118.2900	5,914,311	5,000,000	5,407,788	0	(116,341)	0	0	8.170	5.345	AO	100,990	408,500	12/01/2010	04/02/2017
G1696#-AP-1	Bunzl Finance PLC Series E Senior Note		F		2	10,000,000	124.4700	12,446,608	10,000,000	10,000,000	0	0	0	0	8.320	8.320	AO	205,689	832,000	04/02/2009	04/02/2019
G1696#-AW-6	Bunzl Finance PLC Senior Note		F		2	20,000,000	103.1000	20,620,118	20,000,000	20,000,000	0	0	0	0	4.510	4.510	AO	160,356	902,000	04/27/2011	04/27/2021
G1696#-BA-3	Bunzl Finance PLC Senior Note		F		2	25,000,000	91.8800	22,969,761	25,000,000	25,000,000	0	0	0	0	3.620	3.620	AO	186,028	452,500	04/17/2013	04/17/2024
G1698A-AC-9	BUPA FINANCE PLC CORP FOREIGN		D		2FE	151,007	98.7200	163,502	165,630	161,289	0	183	0	10,098	5.000	5.360	AO	1,547	4,042	06/11/2013	04/25/2023
G1744#-AA-6	Cadogan Estates Ltd. Senior Note		F		1	26,220,000	107.4500	28,172,350	26,220,000	26,220,000	0	0	0	0	5.770	5.770	JD	50,430	1,512,894	12/19/2006	12/19/2036
G1744#-AE-8	Cadogan Estates Ltd. GuaranteedSeries A		F		1	8,000,000	115.3300	9,226,580	8,000,000	8,000,000	0	0	0	0	6.450	6.450	FA	206,400	516,000	08/07/2008	08/07/2018
G1744#-AG-3	Cadogan Estates Ltd. GuaranteedSeries C		F		1	3,000,000	117.2100	3,516,392	3,000,000	3,000,000	0	0	0	0	6.600	6.600	FA	79,200	198,000	08/07/2008	08/07/2020
G1744#-AM-0	Cadogan Estates Ltd. Senior Note		F		1	11,000,000	105.8100	11,639,007	11,000,000	11,000,000	0	0	0	0	5.250	5.250	MS	147,583	577,500	03/29/2011	03/29/2028
G1744#-AN-8	Cadogan Estates Ltd. Senior Note		F		1	7,000,000	107.5900	7,531,338	7,000,000	7,000,000	0	0	0	0	5.530	5.530	MS	98,926	387,100	03/29/2011	03/29/2032
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note		D		1	7,427,000	94.9700	7,250,716	7,634,893	7,634,893	0	0	0	141,976	3.450	3.450	JD	8,780	254,641	12/19/2012	12/19/2022
G1744#-AR-9	Cadogan Estates Ltd. Senior Note		D		1	2,220,000	95.8200	2,186,831	2,282,141	2,282,141	0	0	0	42,438	3.880	3.880	JD	2,952	85,601	12/19/2012	12/20/2027
G1744#-AT-5	Cadogan Estates Ltd. Senior Note		D		1	31,683,750	96.6100	32,887,976	34,043,331	34,043,331	0	0	0	2,359,581	4.070	4.070	MS	419,518	0	09/12/2013	09/12/2030
G1846#-AD-7	Capita Plc. Senior Note		D		2	38,879,466	98.4100	35,804,250	36,381,955	36,381,955	0	0	0	676,547	1.114	5.126	MS	103,244	429,101	09/28/2005	09/28/2015
G1846@-AJ-6	Capita Holdings Limited Senior Note		D		2	35,589,354	106.4500	39,217,259	36,841,654	36,841,654	0	0	0	685,095	4.850	4.850	JJ	797,950	1,692,468	01/20/2011	07/22/2019
G1846@-AK-3	Capita Holdings Limited Senior Note		F		2	5,000,000	106.2600	5,312,781	5,000,000	5,000,000	0	0	0	0	4.650	4.650	JJ	103,979	232,500	01/20/2011	07/22/2019
G1846@-AQ-0	Capita Holdings Limited Senior Note		D		2Z	25,515,796	99.1600	26,149,792	26,370,781	26,370,781	0	0	0	854,985	3.730	3.730	MS	250,624	0	09/30/2013	09/30/2020
G1910#-AG-1	Cobham, plc. Series C Senior Note		F		2	13,140,000	121.3800	15,949,867	13,140,000	13,140,000	0	0	0	0	7.010	7.010	MS	266,100	921,114	03/17/2009	03/17/2019
G1910#-AH-9	Cobham, plc. Series A Floating Rate Sr N		F		2	75,000,000	100.0000	75,000,000	75,000,000	75,000,000	0	0	0	0	1.742	1.781	FMAN	221,366	1,359,243	01/26/2010	02/01/2018
G1910#-AJ-5	Cobham, plc. Series B Floating Rate Sr N		F		2	30,000,000	100.0000	30,000,000	30,000,000	30,000,000	0	0	0	0	1.746	1.751	MJSD	7,279	541,148	01/26/2010	03/27/2018
G1968#-AB-3	Cattles plc Senior Note - Series B		F		6	115,616	58.5500	7,046,804	12,036,182	115,616	0	0	0	0	8.530	0.019	JD	0	0	06/12/2013	12/12/2011
G1968#-AD-9	Cattles plc Senior Note		F		6*	189,605	57.4900	2,532,797	4,405,406	189,605	0	0	0	0	7.250	0.000	FA	0	0	11/01/2011	02/01/2013
G1R74U-AA-4	BAT INTL FIN PLC CORP FOREIGN		D		1FE	2,978,554	97.4400	2,985,621	3,064,155	3,054,751	0	(60)	0	76,257	4.000	3.990	SEP	39,288	0	11/26/2013	09/04/2026
G20448-AU-9	Compass Group Plc Series G Senior Note		F		1	26,307,500	110.1700	28,983,871	26,307,500	26,307,500	0	0	0	0	6.720	6.720	AO	441,966	1,767,864	10/30/2008	10/01/2015
G20448-AW-5	Compass Group Plc Sr. Unsecured Notes		F		1	10,503,992	105.1500	10,515,240	10,000,000	10,421,126	0	(82,866)	0	0	3.310	2.367	AO	82,750	331,000	01/01/2013	10/01/2018
G2071A-AD-2	CENTRICA PLC CORP FOREIGN		D		1FE	2,391,141	97.6200	2,263,609	2,318,820	2,537,263	0	(10,041)	0	46,705	4.375	3.529	MAR	81,715	91,416	08/03/2012	03/13/2029
G24370-AA-9	COMPASS GRP PLC CORP FOREIGN		D		1FE	985,657	105.6600	1,091,883	1,033,425	1,099,681	0	(10,815)	0	46,575	3.125	1.794	FEB	28,490	31,493	08/03/2012	02/13/2019
G2479P-8T-5	COVENTRY BLDG CORP FOREIGN		D		1FE	1,557,341	101.9800	1,615,993	1,584,585	1,609,851	0	(2,243)	0	54,753	2.250	1.816	DEC	2,735	35,079	11/07/2013	12/04/2017
G25324-AH-0	CREDIT SUISSE FINANCE GUERNSEY CORP FORE		D		1FE	3,358,286	103.5800	3,425,196	3,306,960	3,260,050	0	26,952	0	138,337	2.875	3.697	SEP	25,787	93,102	04/13/2011	09/24/2015
G2536G-BE-5	CS INTL (EXIM UKRAINE) GOVT FOREIGN		F	1	6FE	995,000	81.5000	4,075,000	5,000,000	2,430,197	0	620,441	0	0	5.793	46.618	FA	114,246	289,638	10/28/2008	02/09/2016
G2613#-AE-4	DS Smith PLC Euro Series A Senior Note		D		2	67,477,640	110.8900	77,812,130	70,171,653	70,171,653	0	0	0	3,030,128	4.395	4.395	FA	1,199,350	2,991,494	08/11/2010	08/13/2018
G2613#-AF-1	DS Smith PLC Euro Series B Senior Note		D		2	78,175,000	114.6900	93,235,298	81,296,100	81,296,100	0	0	0	3,510,500	4.825	4.825	FA	1,525,431	3,804,824	08/11/2010	08/11/2020
G2614#-AB-9	DCC PLC Senior Note		F		2	47,000,000	112.4700	52,859,021	47,000,000	47,000,000	0	0	0	0	6.190	6.190	JJ	1,373,836	2,909,300	07/11/2007	07/11/2019
G2615*-AB-2	DCC Treasury 2010 Ltd. Series B GTD Sr U		F		2	3,250,000	107.7400	3,501,675	3,250,000	3,250,000	0	0	0	0	5.130	5.130	AO	41,681	166,725	03/24/2010	04/01/2017
G2615*-AC-0	DCC Treasury 2010 Ltd. Series C GTD Sr U		F		2	10,000,000	109.5900	10,959,371	10,000,000	10,000,000	0	0	0	0	5.710	5.710	AO	142,750	571,000	03/24/2010	04/01/2020
G26150-AB-0	DCC Treasury Ireland 2013 Ltd Senior Not		F		2	5,000,000	94.3300	4,716,688	5,000,000	5,000,000	0	0	0	0	4.040	4.040	AO	37,033	101,000	04/25/2013	04/25/2023
G26150-AC-8	DCC Treasury Ireland 2013 Ltd Senior Not		F		2	17,500,000	93.0100	16,276,813	17,500,000	17,500,000	0	0	0	0	4.190	4.190	AO	134,429	366,625	04/25/2013	04/25/2025
G26240-AB-9	Dairy Crest Group Plc Senior Note		F		2	5,500,000	107.5300	5,914,009	5,500,000	5,500,000	0	0	0	0	5.830	5.830	AO	77,490	320,650	04/04/2006	04/04/2016
G26240-AD-5	Dairy Crest Group Plc Senior Note		D		2	16,531,200	100.7100	17,484,727	17,361,540	17,361,540	0	0	0	749,700	4.735	4.735	AO	198,667	2,594,404	04/04/2007	04/04/2014
G26240-AE-3	Dairy Crest Group Plc Senior Note		D		2	8,412,544	107.6500	9,511,091	8,835,095	8,835,095	0	0	0	381,514	4.849	4.849	AO	103,533	3,976,452	04/04/2007	04/04/2017
G26240-AH-6	Dairy Crest Group Plc Senior Note		F		2	1,150,271	94.9000	1,081,883	1,140,000	1,149,164	0	(978)	0	0	3.930	3.811	MN	3,858	44,802	11/19/2012	11/30/2021
G26850-AB-5	Great Portland Estates Plc Senior Note		F		2	13,000,000	106.7500	13,877,641	13,000,000	13,000,000	0	0	0	0	4.810	4.810	JD	1,737	625,300	06/30/2011	06/30/2018
G26850-AC-3	Great Portland Estates Plc Senior Note		F		2	18,870,000	106.7200	20,138,358	18,870,000	18,870,000	0	0	0	0	5.370	5.370	JD	2,815	1,013,319	06/30/2011	06/30/2021
G26850-AD-1	Great Portland Estates Plc Senior Note		F		2	17,400,000	102.8600	17,897,103	17,400,000	17,400,000	0	0	0	0	4.200	4.200	MN	62,930	730,800	05/30/2012	05/30/2019
G26850-AE-9	Great Portland Estates Plc Senior Note		F		2	10,000,000	101.8200	10,182,421	10,000,000	10,000,000	0	0	0	0	4.820	4.820	MN	41,506	482,000	05/30/2012	05/30/2022
G2978#-AC-7	Electricity Supply Board Senior Note		F		2	15,000,000	104.9600	15,743,179	15,000,000	15,000,000	0	0	0	0	5.190	5.190	JD	34,600	778,500	12/15/2003	12/15/2015
G2978#-AN-3	Electricity Supply Board Series F Senior		F		2	40,000,000	116.7400	46,696,546	40,000,000	40,000,000	0	0	0	0	7.530	7.530	JD	133,867	3,012,000	06/25/2009	06/15/2019
G2R35E-CK-2	CLOVERIE PLC SWISS REINS CO LT CORP FRGN		D	1	1FE	580,240	120.4000	663,593	551,160	614,116	0	(5,371)	0	26,394	6.625	4.903	SEP	12,205	34,943	11/23/2012	09/01/2042
G2R74B-CF-1	CREDIT AGRICOLE SA/LONDON CORP FOREIGN		D		1FE	275,073	103.3800	284,907	275,580	281,488	0	(60)	0	6,476	3.125	2.843	JUL	3,964	0	11/22/2013	07/17/2023
G3041#-AA-2	The Economist Newspaper Ltd Series A Sen		F	2	2	6,125,000	114.4400	7,009,505	6,125,000	6,125,000	0	0	0	0	7.930	7.929	JJ	234,761	485,713	07/17/2009	07/07/2019
G3041#-AB-0	The Economist Newspaper Ltd Series B Sen		F	2	2	14,700,000	113.8400	16,734,686	14,700,000	14,700,000	0	0	0	0	7.720	7.720	JJ	548,506	1,134,840	07/31/2009	07/07/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G3144#-AC-4	Fenner International Limited Senior Note		F		2	9,125,000	110.5600	10,088,143	9,125,000	9,125,000	0	0	0	0	5.780	5.780	JD	43,952	527,425	05/24/2007	06/01/2017
G3257N-AA-4	EXPERIAN FINANCE PLC CORP FOREIGN		D		1FE	379,090	108.9000	396,831	364,386	389,233	0	(4,407)	0	7,106	4.750	3.194	NOV	1,849	16,915	02/01/2012	11/23/2018
G33365-TF-7	FCE BANK PLC CORPORATE		D		2FE	2,909,065	100.5800	2,965,818	2,948,706	2,973,288	0	(959)	0	65,183	1.625	1.303	SEP	14,834	0	11/26/2013	09/09/2016
G3424#-AB-7	G4S PLC Series B Senior Unsecured Note		F		2	62,000,000	107.0800	66,391,481	62,000,000	62,000,000	0	0	0	0	6.430	6.430	JJ	1,838,266	3,986,600	07/15/2008	07/15/2015
G3430*-AA-5	Filtrona plc USD SER A Sr Note Due 2017		F		2	10,400,000	110.6900	11,511,854	10,400,000	10,400,000	0	0	0	0	5.370	5.370	AO	96,183	558,480	04/29/2010	04/29/2017
G3430*-AB-3	Filtrona plc USD SER A Sr Note Due 2020		F		2	5,000,000	114.5300	5,726,482	5,000,000	5,000,000	0	0	0	0	5.910	5.910	AO	50,892	295,500	04/29/2010	04/29/2020
G3439Y-AB-9	FGA CAPITAL IRELAND PLC CORP FOREIGN		D		3FE	259,640	101.8800	280,766	275,580	276,334	0	(1,111)	0	11,907	4.375	3.893	SEP	3,468	11,680	11/23/2012	09/18/2014
G3469#-AA-5	FirstGroup plc Senior Note		F	2	2	69,130,000	104.1400	71,992,560	69,130,000	69,130,000	0	0	0	0	4.260	4.258	AO	499,003	2,944,938	04/28/2011	10/31/2017
G3646#-AB-9	Forth Ports Finance Limited Senior Note		D		2FE	21,579,750	100.1100	22,384,638	22,360,050	22,360,050	0	0	0	780,300	4.800	4.800	JD	77,515	0	12/05/2013	12/05/2023
G3651@-AA-5	Quinn Group Limited Senior Note - Tranch		F		6	842,307	6.8600	1,438,538	20,973,330	842,307	0	0	0	0	7.500	0.000	MJSD	0	0	02/07/2012	12/02/2016
000000-00-0	Quinn Group Limited Tranche C PIK Note		F		6Z	7	0.0000	0	3,851,845	0	0	(4)	0	0	7.500	0.000	MJSD	0	0	12/23/2013	12/02/2016
G3652@-AA-4	Quinn Group Limited Senior Note - Tranch		F		4	14,955,832	93.0000	16,729,859	17,989,095	15,838,164	0	498,451	0	0	8.553	13.794	MJSD	106,848	1,389,683	11/26/2013	12/02/2016
G3659*-AA-9	Franke Finance Int'l Ltd Senior Note		D		1	25,000,000	110.9300	36,552,933	32,951,990	32,951,990	0	0	0	935,932	4.270	4.270	MN	128,980	1,331,508	11/28/2007	11/28/2017
G3659*-AC-5	Franke Finance Int'l Ltd Senior Note		D		1	30,642,754	114.6600	46,308,995	40,389,589	40,389,589	0	0	0	1,147,181	4.420	4.420	MN	163,645	1,689,374	11/28/2007	11/28/2019
G36983-AA-5	G4S INTL FIN PLC CORP FOREIGN		D		2FE	628,225	102.1200	703,567	688,950	702,123	0	(3,366)	0	30,065	2.875	2.257	MAY	13,241	18,792	08/14/2012	05/02/2017
G3775B-HS-7	GE CAPITAL UK FUNDING CORP FOREIGN		D		1FE	260,435	100.6900	277,488	275,580	277,394	0	(938)	0	11,957	1.250	0.875	OCT	736	3,533	11/23/2012	10/15/2015
G3775B-MQ-5	GE CAPITAL UK FUNDING CORP FOREIGN		D		1FE	581,835	100.7800	584,244	579,705	597,218	0	(210)	0	15,594	4.125	3.742	SEP	7,207	0	11/26/2013	09/13/2023
G3775Q-CR-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	2,593,833	113.8400	3,137,277	2,755,800	2,503,427	0	13,526	0	106,743	4.625	5.550	FEB	109,298	121,749	08/20/2008	02/22/2027
G3775Q-DN-9	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	1,681,652	130.8900	2,019,991	1,543,248	1,586,325	0	(853)	0	68,527	6.025	5.749	MAR	77,951	87,616	04/20/2012	03/01/2038
G3775Q-DV-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	4,188,720	105.9800	3,942,731	3,720,330	3,717,077	0	1,597	0	160,266	5.250	5.225	MAY	122,006	181,780	07/22/2008	05/18/2015
G3775Q-EC-2	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	1,078,423	119.0000	1,639,697	1,377,900	1,242,666	0	19,517	0	54,079	6.000	8.299	JAN	79,503	80,088	10/23/2008	01/15/2019
G3775Q-EQ-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	539,237	117.2800	565,584	482,265	491,459	0	(1,389)	0	21,389	5.375	4.940	JAN	24,359	24,985	11/24/2009	01/23/2020
G3775Q-FC-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	484,003	109.0100	525,719	482,265	488,678	0	(1,877)	0	21,141	4.250	3.785	MAR	17,183	19,314	04/21/2010	03/01/2017
G3901#-AA-1	Glanbia Financial Services Senior Note		F		2	79,740,000	108.5000	86,519,271	79,740,000	79,740,000	0	0	0	0	5.400	5.400	JD	191,376	4,305,960	08/30/2011	06/15/2021
G39283-AA-7	G4S PLC CORP FOREIGN		D		2FE	256,786	117.2400	291,272	248,445	258,114	0	(1,435)	0	4,787	7.750	6.732	MAY	12,291	17,837	07/14/2009	05/13/2019
G39283-AB-5	G4S PLC CORP FOREIGN		D		2FE	791,871	99.8200	825,230	826,740	827,004	0	21	0	35,111	2.625	2.601	DEC	1,546	21,552	06/11/2013	12/06/2018
G3R03C-2M-9	GE CAPITAL UK FUNDING CORP FOREIGN		D		1FE	590,528	106.2700	651,255	612,831	621,527	0	(1,310)	0	11,509	4.375	4.040	JUL	11,312	24,542	03/16/2012	07/31/2019
G3R0K3-BE-8	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	630,125	104.0900	717,121	688,950	709,143	0	(3,039)	0	30,366	2.875	2.283	JUN	10,691	19,252	08/03/2012	06/18/2019
G4086#-AF-5	Greencore Funding Ltd Senior Note		F		3	40,000,000	101.3700	40,549,686	40,000,000	40,000,000	0	0	0	0	6.150	6.149	AO	451,000	0	10/25/2013	10/22/2021
G41338-AA-1	Grosvenor Ltd Senior Note		D		1	39,600,000	118.5500	47,124,340	39,751,200	39,751,200	0	0	0	739,200	5.570	5.570	AO	387,475	2,116,088	04/28/2011	04/28/2031
G4146*-AB-6	Group 4 Securicor PLC Senior Note		F		2	14,725,000	110.7000	16,301,171	14,725,000	14,725,000	0	0	0	0	5.860	5.860	MS	287,628	862,885	03/01/2007	03/01/2017
G4146*-AC-4	Group 4 Securicor PLC Senior Note		F		2	10,000,000	112.5500	11,255,139	10,000,000	10,000,000	0	0	0	0	5.960	5.960	MS	198,667	596,000	03/01/2007	03/01/2019
G4273Q-AM-9	HAMMERSON PLC CORP FOREIGN		D		2FE	771,237	102.0000	773,009	757,845	777,959	0	(195)	0	6,916	2.750	2.238	SEP	5,539	0	12/06/2013	09/26/2019
G4488*-AB-2	Orbit Treasury Ltd Senior Note		D		1Z	20,693,560	98.2400	20,963,304	21,337,697	21,337,697	0	0	0	644,137	4.220	4.220	MN	123,349	0	11/12/2013	11/14/2033
G4566Q-AA-1	HIGH SPEED RAIL FIN 1 PLC CORP FOREIGN		D		1FE	317,603	98.9000	327,600	331,260	338,876	0	56	0	21,217	4.375	4.270	AO	2,482	9,941	06/11/2013	11/01/2038
G46217-10-8	HOLCIM GB CORP FOREIGN		D		2FE	424,035	119.6400	495,395	414,075	421,713	0	(1,997)	0	7,852	8.750	7.911	APR	25,015	33,397	06/16/2009	04/24/2017
G4634U-BH-4	HSBC HLDGS PLC CORP FOREIGN		D	1	1FE	1,239,487	101.8200	1,262,686	1,240,110	1,267,164	0	(556)	0	28,234	3.375	2.880	JAN	12,957	0	11/26/2013	01/10/2024
G463DA-AC-0	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	1,883,629	101.2600	1,897,597	1,873,944	1,873,302	0	(925)	0	80,936	4.500	4.422	APR	56,834	80,686	06/16/2009	04/30/2014
G4691#-AA-3	IMI Group Limited Senior Note		F		1	142,500,000	116.1000	165,436,649	142,500,000	142,500,000	0	0	0	0	5.980	5.980	FA	3,077,208	8,521,500	02/22/2008	02/21/2018
G4691#-AC-9	IMI Group Limited Series B Senior Unsecu		F		1	13,000,000	126.3200	16,421,917	13,000,000	13,000,000	0	0	0	0	7.610	7.610	JJ	420,453	989,300	07/28/2009	07/28/2019
G4691*-AA-7	IAWS Finance PP Limited Senior Note		F		2	49,000,000	102.0000	49,979,371	49,000,000	49,000,000	0	0	0	0	5.720	5.720	JD	140,140	2,802,800	06/13/2007	06/13/2014
G47188-AK-6	LLOYDS TSB BANK PLC (ADDITIONA CORP FORE		D		1FE	487,581	117.7700	585,194	496,890	525,257	0	(4,492)	0	9,304	6.750	5.385	AO	6,340	31,829	12/23/2008	10/24/2018
G4718W-AZ-0	LLOYDS TSB BK PLC CORP FOREIGN		D		1FE	1,238,721	112.7300	1,242,609	1,102,320	1,233,243	0	(47,007)	0	41,529	6.375	1.414	JUN	38,121	68,075	01/22/2013	06/17/2016
G4718W-DB-0	LLOYDS TSB BK PLC CORP FOREIGN		D		1FE	1,782,248	118.2600	2,118,337	1,791,270	1,977,874	0	(26,048)	0	83,214	5.375	3.298	SEP	31,654	91,935	08/03/2012	09/03/2019
G4718W-VE-4	LLOYDS TSB BK PLC CORP FOREIGN		D		2FE	338,475	115.8300	478,790	413,370	371,044	0	4,662	0	16,077	6.500	8.501	MAR	20,833	25,344	04/30/2012	03/24/2020
G4718W-YF-8	LLOYDS TSB BK PLC CORP FOREIGN		D		2FE	136,709	117.1700	194,065	165,630	148,474	0	726	0	2,790	7.625	9.063	AO	2,463	11,993	09/29/2011	04/22/2025
G4721V-10-4	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		D		2FE	3,197,152	115.0000	3,237,184	2,815,050	3,223,533	0	(149,649)	0	169,979	8.375	1.400	FEB	205,402	74,692	04/05/2013	02/17/2016
G4721V-BH-6	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		D		2FE	252,519	114.4200	275,900	241,133	260,951	0	(2,824)	0	11,244	5.000	3.411	DEC	991	11,862	03/16/2012	12/02/2019
G4721V-BP-8	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		D		2FE	921,939	132.1700	1,269,696	960,654	1,001,049	0	(3,119)	0	18,365	9.000	8.098	FEB	75,326	81,035	05/07/2009	02/17/2022
G4732#-AA-4	INCISIVE MEDIA PLC BK LN TERM A1 IML		D	2	5FE	458,698	60.0000	619,125	1,031,876	495,300	0	201,297	407,690	6,851	0.324	0.000	AO	100	34,600	10/21/2009	12/31/2014
G4732#-AB-2	INCISIVE MEDIA PLC BK LN TERM B1 IML		D	2	5FE	381,120	60.0000	520,248	867,080	416,198	0	83,348	270,835	10,292	10.445	0.000	AO	20,502	44,134	12/31/2012	12/31/2014
G49888-AA-7	JCB Service Senior Note		D		1	112,799,453	95.7900	116,589,711	121,713,181	121,713,181	0	0	0	8,913,729	4.120	4.120	JJ	2,184,435	0	07/26/2013	07/26/2028
G5161*-AH-0	Johnston Press plc Senior Secured Note		F	2	6	1,495,643	54.3600	1,539,864	2,832,451	1,403,004	0	(92,639)	0	0	10.280	19.920	MJSD	809	293,262	03/27/2013	09/30/2015
G5161*-AL-1	Johnston Press plc Senior Note		F	2	6	364,578	53.5200	369,580	690,489	342,901	0	(21,677)	0	0	9.750	20.352	MJSD	187	68,011	03/27/2013	09/30/2015
G5161*-AM-9	Johnston Press plc Senior Note		D	2	6	15,094,890	53.7600	14,389,215	26,764,304	14,389,215	(644,100)	(1,337,080)	0	274,808	10.300	35.529	MJSD	7,658	2,701,623	05/04/2012	09/30/2015
G5161*-AN-7	Johnston Press plc Sr. Secured Notes		F	2	6	1,279,794	54.2000	1,258,852	2,322,773	1,214,065	0	(65,729)	0	0	10.180	39.816	MJSD	657	241,407	01/01/2013	09/30/2015
G5222#-AB-6	Keller Group plc Senior note		F		2	15,530,000	102.1700	15,866,586	15,530,000	15,530,000	0	0	0	0	5.480	5.480	AO	182,029	851,044	10/14/2004	10/14/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G5222#-AC-4	Keller Group plc Senior Note		F		2	17,230,000	103.6800	17,864,949	17,230,000	17,230,000	0	0	0	0	5.000	5.000	FA	337,421	861,500	08/10/2012	08/10/2018
G5241#-AE-7	Kerry Group Financial Services Sr Note S		F		2	30,000,000	112.1100	33,632,787	30,000,000	30,000,000	0	0	0	0	4.830	4.830	JJ	648,025	1,449,000	01/20/2010	01/20/2020
G5390#-AA-4	Lavendon Group plc Senior Note		D		2	61,888,104	103.5500	67,150,146	64,848,379	64,848,379	0	0	0	2,800,260	4.890	4.890	JJ	1,585,543	3,017,123	03/08/2012	07/01/2019
G5480@-AA-7	Liberty Living Properties Ltd Senior Not		F		2	7,960,000	98.2000	7,816,924	7,960,000	7,960,000	0	0	0	0	4.600	4.603	MS	92,557	366,160	02/28/2012	02/28/2022
G5480@-AB-5	Liberty Living Properties Ltd Senior Not		F		2	30,500,000	95.9800	29,272,673	30,500,000	30,500,000	0	0	0	0	4.700	4.701	MS	362,357	1,433,500	02/28/2012	02/28/2024
G5485F-AB-8	LI & FUNG LTD CORP FOREIGN	LS	F		2FE	2,014,000	103.5100	2,070,134	2,000,000	2,009,638	0	(1,266)	0	0	5.250	5.159	MN	14,000	105,000	05/20/2010	05/13/2020
G5535G-GD-8	LLOYDS BANK PLC ENGLAND CORP FOREIGN		D		1FE	880,444	100.4000	899,262	895,635	900,369	0	(110)	0	20,035	1.875	1.750	OCT	3,819	0	11/26/2013	10/10/2018
G5697A-CM-7	SWISSCOM AG GOVT FOREIGN		D		1FE	808,568	98.6400	815,455	826,740	827,584	0	(23)	0	19,039	2.000	1.973	SEP	4,213	0	11/22/2013	09/30/2020
G5712#-AA-5	Low & Bonar plc EURO Senior Note		D		3	24,994,699	107.7700	29,225,067	27,118,265	27,118,265	0	0	0	1,171,012	5.900	5.900	MS	528,881	1,519,567	09/02/2010	09/02/2016
G58296-AM-9	MARKS & SPENCER CORP FOREIGN		D		2FE	363,353	109.7200	363,452	331,260	369,433	0	(3,852)	0	6,834	6.125	4.326	DEC	1,445	20,032	12/05/2012	12/06/2021
G5957W-CN-2	HBOS PLC HBOS PLC		D	1	2FE	2,319,034	100.1800	2,346,529	2,342,430	2,092,131	0	(9,602)	0	91,366	4.375	4.173	OCT	17,689	102,422	09/15/2010	10/30/2019
G6164#-AB-4	MITIE Treasury Management Ltd GBP GTD Se		D		2	63,000,000	102.8600	68,144,919	66,252,000	66,252,000	0	0	0	1,232,000	4.380	4.380	JD	127,204	2,801,246	12/16/2010	12/16/2019
G6164#-AD-0	MITIE Treasury Management Ltd Senior Not		D		2	22,138,770	96.2400	21,920,136	22,775,431	22,775,431	0	0	0	423,524	3.870	3.870	JD	38,637	857,713	12/13/2012	12/16/2022
G6164#-AE-8	MITIE Treasury Management Ltd Senior Not		D		2	22,138,770	96.1400	21,896,136	22,775,431	22,775,431	0	0	0	423,524	4.040	4.040	JD	40,334	895,390	12/13/2012	12/16/2024
G6177#-AA-1	Inchcape plc Senior Note		F		2	3,928,571	111.0600	4,362,887	3,928,571	3,928,571	0	0	0	0	5.940	5.940	MN	24,632	233,357	05/23/2007	05/23/2017
G6177#-AB-9	Inchcape plc Senior Note		F		2	47,142,857	112.6000	53,084,220	47,142,857	47,142,857	0	0	0	0	6.040	6.040	MN	300,562	2,847,429	05/23/2007	05/23/2019
G62748-AB-7	WM MORRISON SUPERMARKETS PLC CORP FOREIG		D		2FE	159,555	89.6800	148,544	165,630	165,705	0	(5)	0	3,081	3.500	3.495	JJ	2,489	5,456	11/23/2012	07/27/2026
G62748-AC-5	WM MORRISON SUPERMARKETS PLC CORP FOREIG		D		2FE	264,002	98.0400	270,186	275,580	272,726	0	133	0	8,590	2.250	2.409	JUN	3,330	0	08/23/2013	06/19/2020
G6375G-AJ-0	NATIONAL GRID ELECTRICITY TRAN CORP FORE		D		1FE	491,910	133.1800	661,768	496,890	554,218	0	(1,632)	0	10,108	7.375	6.159	JAN	35,441	35,677	03/24/2009	01/13/2031
G6378#-AA-8	Musgrave Group plc Senior Note		D		2	53,392,593	108.9800	59,653,251	54,739,325	54,739,325	0	0	0	2,363,735	4.728	4.728	MS	668,515	2,471,830	09/28/2011	09/28/2018
G63980-TA-7	NATIONWIDE BLDG SOCIETY CORP FOREIGN		D	1	2FE	523,388	103.7800	572,000	551,160	546,807	0	204	0	23,215	4.125	4.185	MAR	17,877	0	06/11/2013	03/20/2023
G6970*-AB-2	Peel Ports PP Finance Limited Debt in In		F		2FE	18,200,000	98.5800	17,942,113	18,200,000	18,200,000	0	0	0	0	5.250	5.247	JJ	477,750	533,488	12/10/2012	12/10/2022
G6970*-AC-0	Peel Ports PP Finance Limited Debt in In		D	2	2FE	16,323,000	103.2600	17,542,197	16,987,612	16,987,612	0	0	0	315,896	5.680	5.720	MJSD	56,286	911,752	12/10/2012	12/10/2027
G7113*-AB-8	Places for People Homes Ltd Series B Sen		F		1	22,000,000	120.3300	26,472,746	22,000,000	22,000,000	0	0	0	0	6.590	6.590	JD	88,599	1,449,800	06/09/2009	06/09/2019
G7219*-AC-9	Premier Oil UK Limited Senior Note		F		2	39,050,000	103.8600	40,558,328	39,050,000	39,050,000	0	0	0	0	5.780	5.780	JD	137,933	2,257,090	06/09/2011	06/09/2021
G7219*-AF-2	Premier Oil UK Limited Senior Note		F		2	25,000,000	99.9500	24,987,033	25,000,000	25,000,000	0	0	0	0	5.290	5.290	MS	389,403	1,322,500	03/15/2012	03/15/2022
G7219*-AG-0	Premier Oil UK Limited Senior Note		F		2	19,900,000	98.6600	19,633,975	19,900,000	19,900,000	0	0	0	0	5.440	5.440	MS	318,754	1,082,560	03/15/2012	03/15/2024
G7278@-AD-3	Provident Investment PLC		F		2	16,654,204	102.3500	17,045,357	16,654,204	16,654,204	0	0	0	0	6.450	6.450	FA	414,759	1,074,196	08/12/2004	08/12/2014
G7311#-AA-6	Quarto Publishing PLC Senior Note		R	2	4	12,865,000	97.4800	12,540,257	12,865,000	12,865,000	0	0	0	0	1.992	7.159	MJSD	17,793	264,909	12/07/2006	12/07/2014
G7332#-AD-5	RRPF Engine Leasing Limited Senior Note		F		1FE	25,000,000	98.2200	24,553,725	25,000,000	25,000,000	0	0	0	0	1.531	1.531	FA	64,834	0	10/30/2013	10/30/2023
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note		F		1FE	24,600,000	98.8900	24,326,110	24,600,000	24,600,000	0	0	0	0	1.531	1.531	FA	63,796	0	10/30/2013	10/30/2025
G7333#-AC-6	RPC Group plc Senior Note		D		2	33,000,000	111.1700	38,295,614	34,447,500	34,447,500	0	0	0	1,487,500	4.770	4.770	JD	73,029	1,614,108	12/15/2011	12/15/2021
G76311-AG-7	ROLLS ROYCE GROUP PLC CORP FOREIGN		D		1FE	426,300	118.8900	502,127	422,357	428,270	0	(925)	0	7,969	6.750	6.321	APR	19,214	26,790	06/16/2009	04/30/2019
G76311-AH-5	ROLLS ROYCE GROUP PLC CORP FOREIGN		D		1FE	1,559,359	93.2000	1,620,873	1,739,115	1,660,125	0	1,538	0	99,229	3.375	3.803	JUN	31,467	0	08/23/2013	06/18/2026
G76311-AJ-1	ROLLS ROYCE GROUP PLC CORP FOREIGN		D		1FE	1,912,164	98.3600	1,965,202	1,997,955	1,975,294	0	913	0	62,216	2.125	2.278	JUN	22,915	0	08/23/2013	06/18/2021
G7688B-AE-2	Royal Bk of Scotland Grp Plc CORP FOREIG		D		1FE	1,047,466	115.3600	1,112,650	964,530	963,712	0	89	0	41,604	5.375	5.316	SEP	13,209	50,933	11/24/2009	09/30/2019
G768D7-AK-1	ROYAL BK OF SCOTLAND PLC CORP FOREIGN		D		2FE	2,339,325	113.4100	2,343,980	2,066,850	2,066,850	0	0	0	89,250	6.934	6.934	APR	104,836	135,816	06/09/2008	04/09/2018
G768J3-BB-3	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN		D		1FE	175,364	116.5000	240,787	206,685	200,147	0	743	0	8,700	5.500	6.030	MAR	8,845	10,723	05/26/2010	03/23/2020
G7885V-CD-9	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE		D		1FE	479,018	140.4400	709,473	505,172	499,761	0	166	0	9,297	8.375	8.327	NOV	4,868	41,304	11/07/2008	11/20/2028
G7885V-CX-5	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE		D		1FE	348,411	100.3800	382,416	380,949	381,245	0	(3,387)	0	6,679	5.750	4.638	FEB	19,804	20,721	03/24/2009	02/05/2014
G79723-AB-1	SCOTTISH WIDOWS PLC CORP FOREIGN		D		2FE	612,749	100.2000	663,832	662,520	651,276	0	(2,250)	0	40,776	5.500	5.649	JUN	25,956	5,777	06/11/2013	06/16/2023
G7997@-AC-5	Sanctuary Housing Association Ser A Sr U		F		1	10,000,000	111.1900	11,119,141	10,000,000	10,000,000	0	0	0	0	5.830	5.830	AO	127,936	583,000	04/12/2007	04/12/2037
G7997@-AF-8	Sanctuary Housing Association Senior Not		D		1	15,700,000	104.7900	17,356,165	16,563,000	16,563,000	0	0	0	308,000	4.470	4.470	AO	152,186	701,410	10/17/2011	10/18/2021
G7997@-AG-6	Sanctuary Housing Association Senior Not		D		1	48,217,056	91.1900	47,878,177	52,506,187	52,506,187	0	0	0	4,289,131	3.180	3.180	JD	4,638	957,931	06/03/2013	12/30/2025
G8030*-AA-8	Senior PLC Senior Note		F		2	25,000,000	111.1600	27,790,515	25,000,000	25,000,000	0	0	0	0	5.850	5.850	JJ	613,438	1,462,500	01/31/2007	01/31/2017
G8030*-AB-6	Senior PLC Senior Note		F		2	35,000,000	103.6300	36,270,460	35,000,000	35,000,000	0	0	0	0	5.930	5.930	AO	397,804	2,075,500	10/22/2007	10/22/2014
G8030*-AD-2	Senior PLC Sr. Unsecured Notes		F		2	11,072,584	117.5300	10,577,580	9,000,000	10,734,420	0	(338,164)	0	0	6.840	2.525	AO	141,930	615,600	01/01/2013	10/08/2018
G8038#-AB-4	Serco Group, plc Senior Note		D	2	2	32,026,000	104.3200	34,557,058	33,126,000	33,126,000	0	0	0	616,000	5.890	5.889	FA	716,302	1,824,598	08/20/2003	08/20/2015
G8038#-AE-8	Serco Group, plc Senior Note		F		2	3,000,000	106.2600	3,187,704	3,000,000	3,000,000	0	0	0	0	4.350	4.350	MN	18,850	130,500	05/09/2011	05/09/2018
G8038#-AF-5	Serco Group, plc Senior Note		F		2	20,000,000	106.2100	21,242,366	20,000,000	20,000,000	0	0	0	0	4.940	4.940	MN	142,711	988,000	05/09/2011	05/09/2021
G8038#-AH-1	Serco Group, plc Senior Note		F		2	5,550,000	100.4400	5,574,134	5,550,000	5,550,000	0	0	0	0	4.170	4.170	AO	45,644	231,435	10/20/2011	10/20/2021
G8038#-AJ-7	Serco Group, plc Senior Note		F		2	35,000,000	98.3200	34,411,252	35,000,000	35,000,000	0	0	0	0	4.270	4.270	AO	294,749	1,494,500	10/20/2011	10/20/2023
G8038#-AM-0	Serco Group, plc Senior Note		F		2	1,600,000	92.3100	1,476,943	1,600,000	1,600,000	0	0	0	0	3.630	3.630	MN	7,583	29,040	05/14/2013	05/14/2024
G8056X-CA-2	SEVERN TRENT WATER UTIL CORP FOREIGN		D		2FE	5,118,483	108.8800	5,093,584	4,677,971	4,702,381	0	(10,824)	0	203,232	5.250	4.917	MAR	199,166	231,976	10/19/2011	03/11/2016
G80769-AA-3	SEVERN TRENT UTILS FIN PLC CORP FOREIGN		D		2FE	301,093	102.8200	340,595	331,260	318,629	0	189	0	5,932	4.875	5.070	JAN	15,131	15,389	03/16/2012	01/24/2042
G8124#-AF-0	SIG PLC Senior Note		F		3	40,880,000	107.8200	44,077,585	40,880,000	40,880,000	0	0	0	0	6.000	5.995	FA	967,493	2,452,800	11/01/2006	11/01/2016
G8124#-AK-9	SIG PLC Senior Note		D		2Z	24,180,000	99.4500	24,045,993	24,178,245	24,178,245	0	0	0	(1,755)	3.880	3.880	AO	158,959	0	10/31/2013	11/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G8290E-AN-4	SOUTHER WATER SERV FIN PLC CORP FRGN FLO		D	1	2FE	156,597	98.2900	162,803	165,630	166,978	0	(73)	0	10,454	4.500	4.328	MAR	5,901	0	06/11/2013	03/31/2038
G82961-AA-4	SOUTHERN WATER SVCS FIN, PLC CORP FOREIG		D		1FE	339,840	113.8700	433,787	380,949	376,738	0	580	0	7,052	6.125	6.273	MAR	17,644	21,392	05/07/2009	03/31/2019
G8401*-AA-9	SSP SEL SVC PARTNERS TERM A13 USD		F	2	6	166,689	98.2500	596,987	607,621	321,804	0	69,101	0	0	1.564	28.674	MJSD	674	16,655	12/17/2009	06/15/2016
G8401*-AB-7	SSP SEL SVC PARTNERS BK LN TERM B1		D	2	6	248,401	86.0000	1,109,319	1,289,905	566,896	0	87,269	0	30,858	1.694	22.539	MJSD	1,957	21,557	12/17/2009	06/15/2017
G8401*-AC-5	SSP SEL SVC PARTNERS BK LN TERM B1		D	2	6	273,579	86.0000	1,072,707	1,247,334	533,331	0	96,714	0	(27,435)	2.335	24.005	MJSD	2,607	26,633	12/17/2009	06/15/2017
G8401*-AD-3	SSP SEL SVC PARTNERS TERM B1 USD		F	2	6	99,001	87.0000	313,968	360,883	166,893	0	32,218	0	0	1.334	20.240	MJSD	431	3,946	12/17/2009	06/15/2017
G8420U-DQ-1	STANDARD BK PRIVATBANK CORP FOREIGN		D		1FE	2,542,270	112.8700	2,643,970	2,342,430	2,346,353	0	4,355	0	104,825	5.875	5.687	SEP	36,572	134,641	04/24/2013	09/26/2017
G84228-BE-7	STANDARD CHARTERED PLC CORP FOREIGN		D		1FE	1,363,329	107.3800	1,479,519	1,377,900	1,458,809	0	(25,531)	0	61,730	3.875	1.700	OCT	10,679	53,072	09/05/2012	10/20/2016
G84228-BG-2	STANDARD CHARTERED PLC CORP FOREIGN		D		1FE	533,113	100.5500	554,190	551,160	556,062	0	(659)	0	23,608	1.750	1.503	OCT	1,691	9,639	06/11/2013	10/29/2017
G8616U-AA-3	SWIRE PAC MTN CORP FOREIGN		F		1FE	1,011,200	109.3900	1,093,919	1,000,000	1,003,475	0	(1,455)	0	0	5.625	5.454	MS	14,219	56,250	12/07/2007	03/30/2016
G8646@-AA-2	Synergy Health plc Senior Note		D		2	26,348,291	104.6100	29,670,267	28,363,524	28,363,524	0	0	0	1,224,784	3.641	3.641	MS	309,815	984,861	09/13/2012	09/13/2019
G87598-AA-5	Tensator Holdings Ltd Senior Secured Ter		F	2	5	10,077,240	91.8100	9,251,940	10,077,240	10,077,240	0	0	0	0	7.773	7.975	MJSD	35,830	871,707	09/16/2013	06/15/2017
G87598-AB-3	Tensator Holdings Ltd Senior Secured Ter		D	2	5	10,077,240	91.8100	10,166,067	11,072,910	11,072,910	0	0	0	483,308	7.773	7.975	MJSD	39,370	930,451	09/16/2013	06/15/2017
G87598-AC-1	Tensator Holdings Ltd Senior Secured Ter		D	2	5	8,636,425	91.8100	8,441,322	9,194,312	9,194,312	0	0	0	174,780	7.667	7.866	MJSD	32,243	748,451	09/16/2013	06/15/2017
G87598-AE-7	Tensator Holdings Ltd Senior Subordinate		F		5	4,527,086	95.4000	4,500,000	4,716,878	4,547,648	0	13,620	0	0	15.500	16.663	MJSD	2,031	709,727	12/31/2013	06/15/2019
G87623-FP-7	TESCO PLC CORP FOREIGN		D		2FE	121,765	109.8000	136,165	124,011	129,987	0	(68)	0	5,611	5.125	4.773	APR	4,632	6,035	07/21/2010	04/10/2047
G87623-HR-1	TESCO PLC CORP FOREIGN		D		2FE	793,819	113.3500	957,482	844,713	864,552	0	(1,762)	0	15,951	6.125	5.668	FEB	44,084	47,687	07/21/2010	02/24/2022
G8842P-AD-4	SSE PLC CORP FOREIGN		D		1FE	396,828	98.4100	406,797	413,370	409,903	0	164	0	12,911	2.000	2.128	JUN	4,485	0	08/23/2013	06/17/2020
G8954*-AA-0	Total Produce Int'l Ltd. Euro Sr Series		D		2	11,755,163	106.4100	12,696,174	11,931,815	11,931,815	0	0	0	515,236	4.505	4.505	MS	174,697	511,196	03/04/2010	03/06/2017
G8954*-AB-8	Total Produce Int'l Ltd. Senior Note		D		2	20,125,000	98.3700	20,366,305	20,703,750	20,703,750	0	0	0	385,000	3.750	3.750	MN	107,832	734,250	05/11/2012	05/13/2019
G8954*-AC-6	Total Produce Int'l Ltd. Senior Note		D	2	2	14,400,000	97.4500	14,526,707	14,906,700	14,906,700	0	0	0	277,200	3.760	3.759	AO	125,919	530,315	10/11/2012	10/11/2022
G8967#-AM-5	Triton Container Intl Limited Senior Not		F	2	2FE	21,000,000	98.4900	20,682,949	21,000,000	21,000,000	0	0	0	0	4.280	4.280	AO	152,297	918,773	10/23/2012	10/31/2022
G8967#-AN-3	Triton Container Intl Limited Senior Not		F	2	2FE	47,970,000	96.7300	46,400,140	47,970,000	47,970,000	0	0	0	0	4.890	4.890	AO	397,471	2,397,860	10/23/2012	10/31/2024
G8985#-AB-7	TRADER MEDIA EAST LTD BK LN TERM B2		D	2	4FE	10,282,839	99.3000	10,770,425	10,846,349	10,681,164	0	111,391	0	198,891	5.524	4.571	MJSD	12,442	366,613	06/21/2011	06/30/2015
G9020*-AB-6	Travis Perkins Plc Senior Note		F		3	29,925,541	107.8400	32,351,084	30,000,000	29,961,215	0	16,651	0	0	5.890	5.956	JJ	760,792	1,767,000	11/01/2011	01/26/2016
G9101*-AA-0	Trustees 2nd Duke Westminster Senior Not		D		1Z	45,335,863	97.2700	45,333,493	46,607,777	46,607,777	0	0	0	1,271,914	4.480	4.480	JD	232,003	0	11/21/2013	11/22/2038
G9224*-AD-6	United Drug Finance Limited Series A GTD		F		2	26,900,000	108.3100	29,135,039	26,900,000	26,900,000	0	0	0	0	4.700	4.700	MS	400,362	1,264,300	09/07/2010	09/07/2017
G9224*-AE-4	United Drug Finance Limited Series B GTD		F		2	15,000,000	109.6600	16,449,274	15,000,000	15,000,000	0	0	0	0	5.250	5.250	MS	249,375	787,500	09/07/2010	09/07/2020
G9284#-AL-1	Vitol Finance LTD Senior note		F	2	2	1,053,800	103.0900	1,086,316	1,053,800	1,053,800	0	0	0	0	6.700	6.699	FA	27,261	70,605	08/12/2004	08/12/2014
G9284#-AU-1	Vitol Finance LTD Series G Senior Unsecu		F		2	13,850,000	117.1700	16,228,160	13,850,000	13,850,000	0	0	0	0	6.840	6.840	MN	128,944	947,340	11/12/2009	11/12/2019
G9321#-AA-0	Vaillant Management Ltd. Senior Note		D		2	5,121,900	106.8300	4,795,144	4,488,573	4,488,573	0	0	0	83,468	5.433	5.430	MN	31,160	230,547	08/15/2006	08/15/2016
G9321#-AB-8	Vaillant Management Ltd. Senior Note		D		2	40,975,200	107.9500	38,762,316	35,908,584	35,908,584	0	0	0	667,744	5.419	5.416	MN	248,641	1,839,622	08/15/2006	08/15/2018
G9338#-AA-1	Vesuvius Holdings Limited Senior Note		D		2FE	14,881,297	100.7400	15,188,809	15,077,161	15,077,161	0	0	0	195,864	3.460	3.460	JD	40,574	0	12/03/2013	12/03/2021
G9338#-AC-7	Vesuvius Holdings Limited Senior Note		D		2FE	20,400,000	101.7500	21,031,035	20,668,500	20,668,500	0	0	0	268,500	3.930	3.930	JD	63,177	0	12/03/2013	12/03/2025
G9433*-AC-5	Warburtons 1876 Limited Senior Secured N		D		2	19,406,250	92.2000	19,089,888	20,703,750	20,703,750	0	0	0	1,297,500	3.510	3.510	AO	123,136	352,667	04/30/2013	04/30/2025
G9523#-AA-6	Weir Group plc Series A-1 Senior Note		F		2	25,000,000	102.3400	25,584,985	25,000,000	25,000,000	0	0	0	0	4.200	4.200	JJ	495,833	1,050,000	01/11/2010	01/11/2015
G9523#-AB-4	Weir Group plc Series A-2 Senior Note		F		2	10,000,000	107.6100	10,760,603	10,000,000	10,000,000	0	0	0	0	5.030	5.030	JJ	237,528	503,000	01/11/2010	01/11/2018
G9523#-AF-5	Weir Group plc Senior Note		F		2	22,300,000	98.0100	21,855,656	22,300,000	22,300,000	0	0	0	0	4.270	4.270	FA	357,079	952,210	02/16/2012	02/16/2022
G9523#-AG-3	Weir Group plc Senior Note		F		2	41,125,000	96.8700	39,836,620	41,125,000	41,125,000	0	0	0	0	4.340	4.340	FA	669,309	1,784,825	02/16/2012	02/16/2023
G9554D-AA-3	WESTERN POWER CORP FOREIGN		D		2FE	161,064	112.7800	186,803	165,630	163,722	0	55	0	3,044	5.750	5.768	APR	6,784	8,793	05/10/2011	04/16/2032
G9562B-AA-7	WESTFIELD UK & EUROPE FIN PLC CORP FOREI		D		1FE	169,712	102.4700	169,726	165,630	175,200	0	(919)	0	3,240	4.250	3.424	JUL	3,356	6,425	11/23/2012	07/11/2022
G95916-AH-8	WHARF FINANCE LTD CORP FOREIGN		F		1FE	1,977,800	111.2400	2,224,814	2,000,000	1,989,462	0	2,308	0	0	6.125	6.278	MN	18,715	122,500	02/27/2008	11/06/2017
G9605#-AA-7	Whitbread plc Series A Senior Note		F		2	1,470,000	108.3700	1,593,060	1,470,000	1,470,000	0	0	0	0	4.550	4.550	FA	25,639	66,885	08/13/2010	08/13/2017
G9605#-AB-5	Whitbread plc Series B Senior Note		F		2	6,500,000	110.6900	7,194,972	6,500,000	6,500,000	0	0	0	0	5.230	5.230	FA	130,314	339,950	08/13/2010	08/13/2020
G9605#-AG-4	Whitbread plc Senior Note		D		2	24,225,000	108.0900	26,855,067	24,844,500	24,844,500	0	0	0	462,000	4.890	4.890	MS	388,092	1,125,336	09/06/2011	09/07/2021
G9688#-AB-5	Wincanton Plc Senior Note		F	2	4	22,170,773	102.2200	22,376,052	21,890,000	22,031,321	0	(67,134)	0	0	5.890	5.535	JD	60,885	1,289,321	11/01/2011	12/14/2015
G9766#-AB-0	Workspace Group plc Senior Note		D		2Z	32,701,500	95.2700	33,924,699	35,610,450	35,610,450	0	0	0	2,908,950	5.530	5.529	JJ	984,629	0	07/01/2013	07/03/2023
G97974-AD-4	WPP GROUP PLC CORP FOREIGN		D		2FE	1,938,507	112.8500	1,935,871	1,715,486	1,713,367	0	548	0	73,901	6.625	6.553	MAY	72,861	106,995	07/22/2008	05/12/2016
G9877#-AA-8	YourCash Solutions Ltd Senior Secured No		D	2	4	2,075,201	89.2800	1,960,445	2,195,914	2,195,914	0	0	0	120,714	7.000	7.063	MJSD	421	132,079	02/07/2013	02/07/2018
G9877#-AB-6	YourCash Solutions Ltd Senior Subordinat		D		5	10,056,632	99.9700	10,445,540	10,448,706	10,249,335	0	13,325	0	179,378	14.000	14.763	MJSD	4,063	1,253,441	12/31/2013	02/07/2019
G9T758-AQ-8	WILLOW NO 2 IRELAND PLC CORP FOREIGN		D		1FE	1,561,037	105.2800	1,595,688	1,515,690	1,595,919	0	(3,068)	0	37,950	3.375	2.650	JUN	26,348	17,554	10/10/2013	06/27/2022
H2731#-AA-8	Franke Holding AG Senior Note		D		1	44,357,246	114.6600	67,035,082	58,466,382	58,466,382	0	0	0	1,660,614	4.420	4.420	MN	236,886	2,445,472	11/28/2007	11/28/2019
H71506-AB-7	SANOFI CORP FOREIGN		D		1FE	6,886,251	98.7300	6,937,762	7,027,290	7,026,257	0	(43)	0	140,048	1.875	1.868	SEP	42,958	0	11/26/2013	09/04/2020
K22272-A7-1	DANSKE BANK CORP FRGN FLOATER		D	1	2FE	1,381,965	101.8200	1,403,020	1,377,900	1,411,464	0	(759)	0	30,258	3.875	3.282	OCT	13,019	0	11/26/2013	10/04/2023
K2R27F-DV-9	DANSKE BK AS CORP FOREIGN		D		1FE	671,763	108.0700	670,103	620,055	669,788	0	(2,437)	0	462	3.875	1.264	FEB	20,209	0	10/30/2013	02/28/2017
K3185A-AB-2	DONG ENERGY A/S CORP FOREIGN		D		2FE	1,137,970	122.4800	1,181,407	964,530	1,190,611	0	(27,286)	0	79,927	6.500	1.843	MAY	41,052	59,537	04/05/2013	05/07/2019
K94545-CF-3	TDC AS CORP FOREIGN		D		2FE	748,479	110.3500	760,236	688,950	705,524	0	(3,826)	0	30,800	4.375	3.701	FEB	25,765	28,792	08/16/2011	02/23/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
K94545-CG-1	TDC AS CORP FOREIGN		D		2FE	685,163	103.0400	709,906	688,950	709,467	0	(11,610)	0	35,914	3.500	0.872	FEB	20,612	0	04/22/2013	02/23/2015
L0001*-AA-4	AAE RailLease S.A.R.L. Senior Secured No		D		3	83,680,128	105.1600	93,562,802	88,968,247	88,968,247	0	0	0	3,841,796	4.725	4.725	MN	361,990	4,068,445	11/30/2012	11/30/2022
L0594Q-AB-7	EUROPEAN INVESTMENT BANK GOVT FOREIGN		D		1FE	1,014,439	108.0200	966,419	894,700	968,588	0	(2,277)	0	(43,574)	6.250	4.910	JD	3,687	28,434	09/19/2013	06/08/2021
L29753-DK-0	ENEL FINANCE INTERNATIONAL S.A CORP FORE		D		2FE	1,222,059	106.3700	1,172,567	1,102,320	1,111,484	0	(3,511)	0	48,417	4.000	3.632	SEP	13,167	42,432	11/24/2009	09/14/2016
L29753-DL-8	ENEL FINANCE INTERNATIONAL S.A CORP FORE		D		2FE	2,406,890	110.5100	2,360,123	2,135,745	2,193,337	0	(5,795)	0	95,407	5.000	4.561	SEP	31,890	102,765	11/24/2009	09/14/2022
L29753-DN-4	ENEL FINANCE INTERNATIONAL S.A CORP FORE		D		2FE	166,602	93.4600	154,796	165,630	166,022	0	(7)	0	3,087	5.750	5.650	SEP	2,844	9,123	11/24/2009	09/14/2040
L29753-KW-6	ENEL FINANCE INTERNATIONAL S.A CORP FORE		D		2FE	653,883	111.6900	769,463	688,950	666,835	0	2,269	0	28,724	5.000	5.453	JUL	16,327	32,635	09/20/2011	07/12/2021
L4191B-AC-7	GAZPROM GAZ CAPITAL SA GOVT FOREIGN		D		2FE	3,430,947	105.8000	3,629,882	3,430,971	3,379,682	0	34,514	0	142,386	5.875	6.867	JUN	118,181	189,589	01/28/2008	06/01/2015
L4191B-BJ-1	GAZPROM GAZ CAPITAL SA GOVT FOREIGN		D		2FE	612,247	104.1000	645,477	620,055	646,104	0	(7,292)	0	27,731	3.755	2.360	MAR	18,626	14,457	11/23/2012	03/15/2017
L43274-AA-4	GLENCORE FIN EUROPE SA LUXEMBO CORP FORE		D		2FE	456,132	109.4400	527,807	482,265	502,969	0	(2,816)	0	21,556	4.625	3.483	APR	16,683	18,549	10/03/2012	04/03/2018
L4370R-AG-6	GLENCORE FINANCE EUROPE CORP FOREIGN		D		2FE	1,821,820	107.7100	1,706,786	1,584,585	1,599,423	0	(11,623)	0	69,783	7.125	6.214	APR	78,258	106,642	11/05/2010	04/23/2015
L4370R-AH-4	GLENCORE FINANCE EUROPE CORP FOREIGN		D		2FE	381,517	110.7000	457,601	413,370	401,116	0	2,662	0	17,674	5.250	6.162	MAR	16,945	20,470	04/14/2011	03/22/2017
L46826-AD-2	HANNOVER FIN SA CORP FRGN FLOATER		D	1	1FE	460,037	111.5000	460,887	413,370	463,662	0	(93)	0	3,718	5.750	3.630	SEP	7,098	0	12/20/2013	09/14/2040
L4806F-AC-5	HOLCIM FIN LUXEMBOURG SA CORP FOREIGN		D		2FE	1,270,816	101.8200	1,164,478	1,143,657	1,149,449	0	(28,858)	0	50,992	9.000	6.232	MAR	79,241	96,057	06/16/2009	03/26/2014
L6346#-AB-9	Messer Finance S.A. Senior Note		F		2	18,743,800	105.4700	19,769,695	18,743,800	18,743,800	0	0	0	0	5.460	5.460	FA	423,579	1,023,411	08/02/2005	08/02/2015
L6346#-AC-7	Messer Finance S.A. Senior Secured Note		D		2	57,800,000	109.1800	60,176,811	55,116,000	55,116,000	0	0	0	2,380,000	4.550	4.550	JD	118,423	2,463,461	06/14/2011	06/14/2021
L6346#-AH-6	Messer Finance S.A. Senior Secured Note		D		2	26,487,465	102.3400	30,328,428	29,636,279	29,636,279	0	0	0	1,279,744	3.680	3.680	FA	451,393	1,067,701	08/02/2012	08/02/2022
L6S79D-DJ-7	NESTLE FIN INTL LTD CORP FOREIGN		D		1FE	5,936,766	95.6200	6,179,226	6,462,351	6,360,386	0	9,951	0	274,883	1.750	1.939	SEP	34,392	109,234	11/23/2012	09/12/2022
L6S79D-DQ-1	NESTLE FIN INTL LTD CORP FOREIGN		D		1FE	2,387,252	96.6800	2,464,575	2,549,115	2,469,150	0	4,127	0	77,771	1.250	1.770	MAY	21,301	0	08/23/2013	05/04/2020
L6S79D-DR-9	NESTLE FIN INTL LTD CORP FOREIGN		D		1FE	271,342	100.0600	275,737	275,580	277,700	0	(31)	0	6,389	2.125	2.005	SEP	1,781	0	11/22/2013	09/10/2021
L7919*-AA-0	Reluxco Int Senior Note		F		2	10,291,700	100.7500	10,074,917	10,000,000	10,018,021	0	(79,984)	0	0	5.510	4.680	MS	143,872	551,000	05/06/2010	03/27/2014
L7919*-AB-8	Reluxco Int Senior Note		F		2	64,033,172	107.5200	68,672,591	63,870,000	63,960,912	0	(26,215)	0	0	5.610	5.560	MS	935,589	3,583,107	10/22/2010	03/27/2017
L7919*-AC-6	Reluxco Int Senior Note		F		2	79,908,120	107.5400	85,751,558	79,740,000	79,852,528	0	(18,263)	0	0	5.710	5.678	MS	1,188,879	4,553,154	10/22/2010	03/27/2019
L8300G-BG-5	SES SA CORP FOREIGN		D		2FE	296,480	112.9600	311,303	275,580	281,277	0	(699)	0	12,207	4.750	4.358	MAR	10,615	12,364	08/16/2011	03/11/2021
L9385#-AC-3	Indesit Luxembourg Intl SA Senior Note		F		2	46,541,950	102.8700	49,061,136	47,692,000	47,367,702	0	421,116	0	0	6.080	7.066	MS	837,683	2,899,674	12/15/2011	09/17/2014
L9385#-AE-9	Indesit Luxembourg Intl SA Senior Note		F		2	6,377,000	109.6400	6,991,857	6,377,000	6,377,000	0	0	0	0	6.230	6.230	MS	114,772	397,287	09/17/2004	09/17/2016
M9865U-AA-2	XSTRATA FIN DUBAI LTD CORP FOREIGN		D		2FE	529,753	100.7800	555,457	551,160	552,834	0	(390)	0	23,471	1.750	1.609	MAY	5,999	0	06/11/2013	05/19/2016
N0022V-AA-8	ABB FIN BV CORP FOREIGN		D		1FE	3,974,015	103.7100	4,429,806	4,271,490	4,456,053	0	(29,519)	0	189,934	2.625	1.745	MAR	86,322	104,640	08/03/2012	03/26/2019
N0049J-FA-9	ACHMEA HYPOTHEEKBANK NV CORP FOREIGN		D		1FE	682,435	102.1000	703,384	688,950	695,709	0	(2,605)	0	15,879	2.375	1.885	FEB	18,772	0	02/13/2013	02/08/2016
N027L7-AJ-8	ABN AMRO BANK NV CORP FOREIGN		D		1FE	2,901,600	107.3100	2,957,298	2,755,800	2,821,607	0	(17,220)	0	139,626	4.250	3.104	APR	85,033	83,685	07/09/2013	04/11/2016
N027L9-CV-5	ABN AMRO BANK NV CORP FOREIGN		D		2FE	979,624	115.5400	1,114,392	964,530	955,393	0	876	0	41,215	6.375	6.428	APR	41,947	58,133	09/29/2011	04/27/2021
N1420M-RH-1	BMW FINANCE NV CORP FOREIGN		D		1FE	10,099,441	99.4500	10,174,914	10,230,908	10,301,748	0	(1,051)	0	203,358	2.000	1.879	SEP	66,711	0	11/26/2013	09/04/2020
N1430Z-AJ-4	BMW FINANCE NV CORP FOREIGN		D		1FE	5,683,656	107.4200	6,216,900	5,787,180	5,941,523	0	(26,841)	0	256,333	3.250	2.659	JAN	181,385	182,951	03/16/2012	01/14/2019
N1430Z-AT-2	BMW FINANCE NV CORP FOREIGN		D		1FE	632,115	103.5800	686,258	662,520	666,739	0	(736)	0	12,371	3.375	3.207	DEC	1,103	21,975	03/16/2012	12/14/2018
N14928-AE-6	Boskalis Finance B.V. Senior Note		F		2	1,000,000	92.7000	927,043	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JJ	16,165	0	07/22/2013	07/22/2023
N1613N-AE-1	BAT HLDGS BV CORP FOREIGN		D		1FE	336,566	110.6000	380,979	344,475	355,468	0	(1,393)	0	15,316	4.000	3.413	JUL	6,720	12,834	08/18/2010	07/07/2020
N1613N-AF-8	BAT HLDGS BV CORP FOREIGN		D		1FE	393,967	97.1000	401,388	413,370	411,577	0	136	0	17,474	2.375	2.414	JAN	10,970	0	06/11/2013	01/19/2023
N18318-AC-0	Carnival FC B.V. Senior Note Series C		D		2	44,437,286	116.0300	52,875,768	45,571,700	45,571,700	0	0	0	1,967,861	7.020	7.020	AO	630,940	3,108,585	10/20/2008	10/20/2016
N1R20S-JG-4	BANK NEDERLANDSE GEMEENTEN GOVT FOREIGN		D		1FE	516,056	102.4800	506,758	494,495	503,027	0	(682)	0	(12,347)	3.250	2.642	FEB	14,662	0	09/24/2013	02/02/2017
N2557F-DP-6	DEUTSCHE TELEKOM INT FIN COMPANY GUARNT		D		2FE	26,502	120.6500	33,248	27,558	28,714	0	(206)	0	1,218	6.625	5.407	MAR	1,391	1,701	11/19/2003	03/29/2018
N2557F-EN-0	DEUTSCHE TELEKOM INT FIN CORP FOREIGN		D		2FE	1,866,090	114.1400	2,138,985	1,873,944	1,883,366	0	(2,753)	0	81,405	6.000	5.730	JAN	106,584	108,463	03/24/2009	01/20/2017
N2557F-EX-8	DEUTSCHE TELEKOM INT FIN CORP FOREIGN		D		2FE	814,404	111.1600	842,379	757,845	855,330	0	(4,481)	0	45,408	4.250	2.535	JUL	15,178	0	07/16/2013	07/13/2022
N26701-AA-5	DEUTSCHE POST FIN BV CORP FOREIGN		D		2FE	929,381	102.1800	985,557	964,530	986,932	0	(5,860)	0	42,481	1.875	1.186	JUN	9,315	17,160	11/23/2012	06/27/2017
N2823B-AB-7	EADS FINANCE B V CORP FOREIGN		D		1FE	450,320	117.8900	487,336	413,370	439,542	0	(4,923)	0	19,164	5.500	3.961	SEP	6,104	22,288	02/23/2011	09/25/2018
N2887P-BF-9	EDP FINANCE BV CORP FOREIGN		D		3FE	1,156,750	100.5000	1,149,375	1,143,657	1,145,042	0	(12,052)	0	49,550	5.500	4.319	FEB	54,629	60,947	05/07/2009	02/18/2014
N2887P-BL-6	EDP FINANCE BV CORP FOREIGN		D		3FE	235,584	101.5000	279,714	275,580	272,845	0	1,912	0	11,929	3.250	4.062	MAR	7,141	8,493	05/26/2010	03/16/2015
N2962#-AA-1	Eneco Holding NV Senior Note		D		1	14,448,500	100.8200	15,281,843	15,156,900	15,156,900	0	0	0	654,500	4.620	4.620	MS	180,898	668,867	03/28/2007	03/28/2014
N2962#-AC-7	Eneco Holding NV Senior Note		D		1	18,389,000	113.4000	21,875,886	19,290,600	19,290,600	0	0	0	833,000	4.817	4.817	MS	240,051	887,585	03/28/2007	03/28/2019
N2962#-AD-5	Eneco Holding NV Senior Note		D		1	28,897,000	116.0000	35,164,998	30,313,800	30,313,800	0	0	0	1,309,000	4.905	4.905	MS	384,114	1,420,257	03/28/2007	03/28/2022
N2962#-AG-8	Eneco Holding NV Series B Senior Note		F		1	15,000,000	120.5200	18,078,284	15,000,000	15,000,000	0	0	0	0	7.120	7.120	MN	166,133	1,068,000	05/05/2009	05/05/2019
N2962#-AH-6	Eneco Holding NV Series C Senior Note		F		1	10,000,000	123.0700	12,306,606	10,000,000	10,000,000	0	0	0	0	7.220	7.220	MN	112,311	722,000	05/05/2009	05/05/2021
N30330-AF-9	E ON INTERNATIONAL FINAN CORP FOREIGN		D		1FE	1,251,359	114.9600	1,314,685	1,143,657	1,153,239	0	(2,502)	0	50,071	5.500	5.173	OCT	15,682	62,043	01/29/2008	10/02/2017
N30330-AM-4	E ON INTERNATIONAL FINAN CORP FOREIGN		D		1FE	1,539,399	120.9800	1,666,997	1,377,900	1,484,442	0	(9,485)	0	64,698	5.528	4.428	FEB	65,527	73,125	05/26/2011	02/21/2023
N30330-BK-7	E ON INTERNATIONAL FINAN CORP FOREIGN		D		1FE	1,014,705	107.5100	1,229,512	1,143,657	1,126,133	0	8,783	0	48,817	5.250	6.120	SEP	18,917	57,336	10/23/2008	09/08/2015
N30330-BW-1	E ON INTERNATIONAL FINAN CORP FOREIGN		D		1FE	1,277,772	109.2600	1,339,895	1,226,331	1,252,218	0	(11,775)	0	54,446	5.500	4.348	JAN	64,122	65,064	02/22/2011	01/19/2016
N30706-AG-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2FE	754,250	107.3900	813,852	757,845	766,667	0	(1,913)	0	20,222	4.125	3.714	JUL	14,817	29,616	02/07/2013	07/12/2017
N30706-AP-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2FE	2,280,994	104.9100	2,457,523	2,342,430	2,350,242	0	(5,182)	0	101,224	4.625	4.317	JUN	56,692	102,959	03/16/2012	06/24/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
N3386#-AK-5	Fugro NV Senior Note		D		2	50,505,000	111.7100	53,875,574	48,226,500	48,226,500	0	0	0	2,082,500	4.810	4.810	FA	863,442	2,246,126	08/17/2011	08/17/2021
N39427-AH-7	HEINEKEN NV CORP FOREIGN		D		2FE	252,770	102.7700	283,223	275,580	284,221	0	(1,383)	0	12,157	2.500	1.854	MAR	5,436	6,444	08/03/2012	03/19/2019
N39427-AM-6	HEINEKEN NV CORP FOREIGN		D		2FE	230,386	96.8500	240,207	248,022	246,488	0	102	0	10,646	2.875	2.916	AUG	2,930	6,912	11/23/2012	08/04/2025
N4159M-AA-5	HIT FINANCE BV CORP FOREIGN		D		2FE	1,836,953	111.6000	2,152,775	1,929,060	1,802,836	0	13,070	0	76,617	4.875	5.856	OCT	17,005	94,144	01/24/2008	10/27/2021
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN		D		2FE	914,334	114.2900	1,102,360	964,530	960,097	0	651	0	41,616	5.750	5.785	MAR	45,280	52,253	08/03/2012	03/09/2018
N42810-BC-8	Koninklijke Vopak N. V Senior Note		F		2	8,000,000	112.0200	8,961,663	8,000,000	8,000,000	0	0	0	0	5.990	5.990	JD	15,973	479,200	06/19/2007	06/19/2019
N42810-BD-6	Koninklijke Vopak N. V Senior Note		F		2	12,000,000	111.6300	13,396,078	12,000,000	12,000,000	0	0	0	0	6.140	6.140	JD	24,560	736,800	06/19/2007	06/19/2022
N42810-BS-3	Koninklijke Vopak N. V Senior Note		F		2	25,000,000	92.4900	23,122,173	25,000,000	25,000,000	0	0	0	0	3.740	3.740	JD	31,167	935,000	12/19/2012	06/19/2023
N42810-BV-6	Koninklijke Vopak N. V Senior Note		F		2	37,500,000	91.0000	34,126,607	37,500,000	37,500,000	0	0	0	0	3.890	3.890	JD	48,625	1,458,750	12/19/2012	06/19/2025
N4282*-AG-1	Royal Friesland Campina N V Senior Note		F	2	2	47,600,000	97.2500	46,289,357	47,600,000	47,600,000	0	0	0	0	4.010	4.010	FA	641,555	1,908,760	08/30/2012	08/30/2027
N4297B-AS-3	KONINKLIJKE KPN NV CORP FOREIGN		D		2FE	429,293	104.3400	431,316	413,370	419,642	0	(4,160)	0	18,307	4.000	2.900	JUN	8,743	15,763	10/20/2011	06/22/2015
N43458-AA-7	Illycaffe SPA Senior Note		F		3	34,515,000	101.6500	35,083,656	34,515,000	34,515,000	0	0	0	0	4.610	4.610	MAR	1,202,196	1,591,142	03/29/2012	03/29/2019
N4345B-L5-3	IBERDROLA INTL BV CORP FOREIGN		D		2FE	409,189	110.0600	454,966	413,370	432,321	0	(4,436)	0	18,565	4.500	3.145	SEP	5,198	18,239	11/23/2012	09/21/2017
N4445#-AF-3	Imtech Capital BV Senior Note		D		4	26,375,745	92.4600	23,817,614	25,761,369	27,128,179	0	(111,871)	0	864,306	6.813	5.700	JD	14,625	1,360,067	12/28/2013	06/28/2019
N4445#-AG-1	Imtech Capital BV Senior Note		D		4	73,608,804	93.8600	65,012,652	69,264,474	75,655,948	0	(363,260)	0	2,410,404	7.240	5.755	JD	41,790	3,943,038	12/28/2013	06/28/2021
N4581Y-AB-5	ING BANK NV CORP FOREIGN		D		1FE	341,245	108.1200	372,450	344,475	354,256	0	(2,942)	0	15,272	4.000	2.966	DEC	340	13,707	03/16/2012	12/23/2016
N48287-WL-1	KBC IFIMA NV CORP FOREIGN		D		1FE	673,190	104.6800	721,157	688,950	710,990	0	(7,526)	0	30,527	3.000	1.747	AUG	7,078	19,838	11/23/2012	08/29/2016
N4R204-SX-4	ING BK NV CORP FOREIGN		D		1FE	532,215	101.0000	556,689	551,160	555,284	0	(506)	0	23,575	1.875	1.680	FEB	8,720	0	06/11/2013	02/27/2018
N5224#-AE-0	Lekkerland Finance B.V. Senior Note		F		2	1,000,000	112.1200	1,121,208	1,000,000	1,000,000	0	0	0	0	5.880	5.880	MN	7,350	58,800	11/16/2005	11/16/2017
N5224#-AF-7	Lekkerland Finance B.V. Senior Note		F		2	5,000,000	113.5000	5,674,904	5,000,000	5,000,000	0	0	0	0	6.360	6.360	FA	119,250	318,000	08/16/2007	08/16/2017
N5224#-AG-5	Lekkerland Finance B.V. Senior Note		F		2	44,700,000	115.7600	51,744,064	44,700,000	44,700,000	0	0	0	0	6.460	6.460	FA	1,082,858	2,887,620	08/16/2007	08/16/2019
N52667-FY-8	LINDE FINANCE BV CORP FOREIGN		D		1FE	1,710,778	111.0400	1,790,057	1,612,143	1,627,512	0	(1,892)	0	70,444	3.875	3.689	JUN	36,627	58,757	08/16/2011	06/01/2021
N60887-KW-0	ING BANK NV CORP FOREIGN		D		1FE	706,751	106.5100	733,808	688,950	735,023	0	(10,376)	0	38,648	3.875	1.026	MAY	16,238	0	05/31/2013	05/24/2016
N6088A-BG-8	ING BANK NV CORP FRGN FLOATER		D	1	2FE	4,168,912	100.6700	4,466,446	4,436,838	3,928,116	0	18,497	0	167,602	3.500	4.150	SEP	45,523	150,477	01/28/2008	09/16/2020
N67040-AJ-8	Oiltanking Finance B.V. Series B Senior		D		2	42,763,500	125.4200	51,846,083	41,337,000	41,337,000	0	0	0	0	7.100	7.100	FA	986,462	2,796,690	08/31/2009	08/31/2021
N67040-AN-9	Oiltanking Finance B.V. Senior Note		D		2	104,480,000	100.8700	111,195,377	110,232,000	110,232,000	0	0	0	4,760,000	3.932	3.932	AO	818,705	4,214,632	10/23/2012	10/23/2027
N7087L-AA-7	KONINKLIJKE KPN NV CORP FOREIGN		D		2FE	3,338,788	109.5500	3,653,003	3,334,518	3,295,131	0	24,837	0	120,006	4.750	5.080	JAN	151,446	128,170	10/04/2013	01/17/2017
N7087L-AE-9	KONINKLIJKE KPN NV CORP FOREIGN		D		2FE	876,538	110.5500	913,937	826,740	910,325	0	(27,787)	0	61,574	6.500	1.426	JAN	51,677	0	04/02/2013	01/15/2016
N7087L-AK-5	KONINKLIJKE KPN NV CORP FOREIGN		D		2FE	935,890	100.4500	920,464	916,304	916,805	0	(7,729)	0	39,808	6.250	5.286	FEB	51,934	56,355	03/24/2009	02/04/2014
N7277V-AV-9	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	943,910	110.5700	1,066,471	964,530	1,014,656	0	(6,702)	0	43,292	4.125	3.131	JAN	38,370	38,594	07/26/2012	01/14/2020
N7278C-AW-8	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	3,857,985	109.8000	4,387,562	3,995,910	3,713,668	0	18,726	0	158,669	4.125	4.881	JUL	77,222	156,158	04/13/2011	07/14/2025
N7279Y-CH-0	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	5,954,623	112.7600	6,727,684	5,966,307	6,025,509	0	(12,993)	0	260,513	4.750	4.425	JAN	272,529	274,535	04/06/2009	01/15/2018
N727A9-AW-2	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	3,025,393	100.1900	3,023,328	3,017,601	3,018,052	0	(12,195)	0	130,670	4.375	3.914	JAN	124,424	127,306	03/24/2009	01/22/2014
N727AJ-AY-6	RABOBANK NEDERLAND CORP FOREIGN		D		1FE	559,010	110.5400	609,224	551,160	536,130	0	1,869	0	22,982	4.125	4.536	JAN	22,050	22,021	04/13/2011	01/12/2021
N727AU-FV-2	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	5,563,739	106.6200	5,435,840	5,098,230	5,203,981	0	(46,247)	0	228,757	3.875	2.902	APR	138,560	187,563	08/16/2011	04/20/2016
N7334#-AA-1	Wereldhave NV SENIOR NOTE		F		2	19,740,000	104.7600	20,680,484	19,740,000	19,740,000	0	0	0	0	4.210	4.210	MS	228,540	831,054	03/22/2011	03/22/2016
N7334#-AC-7	Wereldhave NV SENIOR NOTE		F		2	17,500,000	108.8600	19,050,893	17,500,000	17,500,000	0	0	0	0	5.500	5.500	MS	264,688	962,500	03/22/2011	03/22/2021
N7660F-BD-8	RWE FINANCE BV CORP FOREIGN		D		2FE	3,162,936	121.6400	3,436,109	2,824,695	3,151,157	0	(21,999)	0	96,197	6.625	3.969	JAN	171,755	112,410	12/09/2013	01/31/2019
N7660F-BG-1	RWE FINANCE BV CORP FOREIGN		D		2FE	1,762,707	104.6700	1,831,718	1,749,933	1,758,185	0	(7,148)	0	76,124	5.000	4.494	FEB	77,908	84,969	03/24/2009	02/10/2015
N7676T-AA-7	RWE FINANCE BV CORP FOREIGN		D		2FE	916,892	96.2700	956,722	993,780	970,364	0	636	0	18,068	4.750	4.877	JAN	43,325	45,187	03/16/2012	01/31/2034
N7921#-AD-4	Shanks B.V. Senior Note		D		3	15,705,622	101.4300	15,349,431	15,133,410	15,133,410	0	0	0	653,486	5.025	5.025	AO	168,990	736,502	04/11/2011	04/11/2018
N79935-AH-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	3,226,772	88.2700	3,070,199	3,478,230	3,353,623	0	2,223	0	62,406	3.750	3.922	SEP	40,381	123,803	11/23/2012	09/10/2042
N7S22V-EJ-0	REPSOL INTL FIN BV CORP FOREIGN		D		2FE	406,692	109.2100	451,446	413,370	430,606	0	(3,633)	0	18,510	4.375	3.252	FEB	15,608	7,336	11/23/2012	02/20/2018
N7S22V-GR-0	REPSOL INTL FIN BV CORP FOREIGN		D		2FE	511,220	98.5400	543,141	551,160	528,941	0	1,061	0	16,660	2.625	3.305	MAY	8,641	0	08/23/2013	05/28/2020
N8084*-AB-3	Sligro Food Group Nederlland B Senior No		F		2	16,532,000	103.0400	17,035,476	16,532,000	16,532,000	0	0	0	0	5.090	5.090	JD	39,737	841,479	12/14/2004	12/14/2014
N8084*-AD-9	Sligro Food Group Nederlland B Series B		F		2	29,000,000	99.6300	28,892,039	29,000,000	29,000,000	0	0	0	0	4.150	4.150	JD	80,233	1,203,500	12/07/2010	12/07/2020
N8172P-AA-2	DEUTSCHE ANNINGTON FIN BV CORP FOREIGN		D		2FE	1,786,781	101.4600	1,817,421	1,791,270	1,824,690	0	(1,320)	0	39,230	2.125	1.373	JUL	16,686	0	11/26/2013	07/25/2016
N8192L-AH-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	1,020,978	112.5800	1,163,461	1,033,425	1,044,230	0	(3,058)	0	45,118	5.125	4.698	FEB	45,708	51,391	05/07/2009	02/20/2017
N8218@-AD-6	Stahl International SHAREHOLDER BK LN		D	2	4FE	46,838	91.0000	199,788	219,548	1,160	0	(38,551)	0	242	45.902	125.471	JAJO	18,642	32,623	10/07/2013	12/31/2019
N85094-AY-1	TENNET HOLDING B.V GOVT FOREIGN		D		1FE	1,527,550	114.1100	1,572,348	1,377,900	1,443,577	0	(6,158)	0	62,874	4.625	3.952	FEB	54,823	61,156	08/16/2011	02/21/2023
N89782-DP-3	Unilever CORP FOREIGN CORP FOREIGN		D		1FE	6,727,026	98.2000	6,765,477	6,889,500	6,862,835	0	335	0	135,474	1.750	1.804	AUG	49,217	0	11/26/2013	08/05/2020
N9041H-AD-1	URENCO FINANCE CORP FOREIGN		D		2FE	1,050,761	107.3000	1,108,865	1,033,425	1,089,570	0	(15,152)	0	46,787	4.000	2.271	MAY	27,294	39,351	10/16/2012	05/05/2017
N9146#-AB-3	Van Oord Finance BV Senior Note		F		2	10,000,000	107.6400	10,763,888	10,000,000	10,000,000	0	0	0	0	5.410	5.410	AO	106,697	541,000	04/20/2011	04/20/2021
N9176#-AA-8	VastNed Retail NV EURO Series A Senior N		D		2	52,312,500	106.9900	55,283,094	51,671,250	51,671,250	0	0	0	2,231,250	4.798	4.798	AO	447,631	2,412,884	10/26/2010	10/26/2017
N9176#-AB-6	VastNed Retail NV EURO Series B Senior N		D		2	52,312,500	111.2700	57,493,888	51,671,250	51,671,250	0	0	0	2,231,250	5.464	5.464	AO	509,766	2,747,811	10/26/2010	10/26/2020
N9176#-AD-2	VastNed Retail NV Senior Note		D		2	32,000,000	108.8500	37,496,320	34,447,500	34,447,500	0	0	0	1,487,500	5.060	5.060	JJ	794,053	1,673,089	01/17/2012	01/17/2020
N93695-CZ-0	VOLKSWAGEN INTL FIN NV CORP FO CORP Fore		D		1FE	12,668,467	98.3300	13,209,812	13,434,525	13,095,993	0	15,039	0	412,487	2.000	2.369	MAR	206,855	0	08/23/2013	03/26/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
N9373N-HH-0	VOLKSWAGEN INTL FIN NV CORP FOREIGN		D		1FE	3,745,110	102.3500	4,089,814	3,995,910	3,978,729	0	4,561	0	171,874	1.875	1.997	MAY	47,417	69,937	05/09/2012	05/15/2017
N9643A-AM-8	WOLTERS KLUWER NV CORP FOREIGN		D		2FE	4,570,668	118.6400	4,855,315	4,092,363	4,084,211	0	1,459	0	176,144	6.375	6.319	APR	190,127	247,748	08/27/2008	04/10/2018
N9685L-AN-1	WUERTH FINANCE INTL BV CORP FOREIGN		D		2FE	1,766,792	108.6900	1,797,184	1,653,480	1,674,759	0	(4,686)	0	72,728	3.750	3.397	MAY	37,543	58,190	08/16/2011	05/25/2018
P0280A-EQ-0	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	598,557	110.0400	606,514	551,160	603,431	0	(1,935)	0	6,810	4.125	2.345	OCT	4,236	22,760	10/04/2013	10/25/2019
P0280A-ES-6	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	728,511	101.6000	741,968	730,287	739,385	0	(261)	0	11,135	3.000	2.793	JUL	10,384	0	10/08/2013	07/12/2021
P7807H-AB-1	PETROLEOS DE VENEZUELA GOVT FOREIGN		F		4FE	2,310,000	51.2500	3,587,500	7,000,000	2,369,227	0	15,977	0	0	5.500	16.998	AO	84,486	385,000	10/28/2008	04/12/2037
Q03080-JF-8	AMCOR LTD CORP FOREIGN		D		2FE	392,927	95.7500	395,814	413,370	410,498	0	144	0	17,428	2.750	2.816	MAR	8,876	0	06/11/2013	03/22/2023
Q0455#-AF-5	APT Pipelines, Ltd. Senior Note		F		2	25,000,000	111.9600	27,991,014	25,000,000	25,000,000	0	0	0	0	5.890	5.890	MN	188,153	1,472,500	05/15/2007	05/15/2017
Q0455#-AG-3	APT Pipelines, Ltd. Senior Note		D		2	25,000,000	108.3800	30,046,746	27,723,724	27,723,724	0	0	0	(4,446,579)	7.380	7.380	MN	261,435	2,200,714	05/15/2007	05/15/2017
Q0455#-AH-1	APT Pipelines, Ltd. Senior Note		F		2	25,000,000	114.0500	28,512,811	25,000,000	25,000,000	0	0	0	0	5.990	5.990	MN	191,347	1,497,500	05/15/2007	05/15/2019
Q0560U-AE-7	Asciano Ltd CORP FOREIGN		D		2FE	331,468	100.4700	332,824	331,260	340,191	0	(100)	0	8,823	5.000	4.593	SEP	4,719	0	11/26/2013	09/19/2023
Q12420-AA-8	BHP BILLITON FINANCE LTD CORP FOREIGN		D		1FE	1,703,344	102.1600	1,900,306	1,860,165	1,915,013	0	(9,438)	0	81,899	2.125	1.492	NOV	3,574	39,061	08/03/2012	11/29/2018
Q12968-AA-9	EnergyAustralia Fin Pty Ltd Senior Note		F		2	25,000,000	103.9200	25,981,344	25,000,000	25,000,000	0	0	0	0	4.670	4.670	MS	337,278	1,167,500	03/17/2011	03/17/2019
Q12968-AB-7	EnergyAustralia Fin Pty Ltd Senior Note		F		2	25,000,000	101.8200	25,455,453	25,000,000	25,000,000	0	0	0	0	5.250	5.250	MS	379,167	1,312,500	03/17/2011	03/17/2023
Q12968-AF-8	EnergyAustralia Fin Pty Ltd Senior Note		F		2	23,995,000	97.9100	23,493,051	23,995,000	23,995,000	0	0	0	0	4.550	4.550	MN	154,668	1,091,773	05/10/2012	05/10/2022
Q12968-AG-6	EnergyAustralia Fin Pty Ltd Senior Note		F		2	47,000,000	95.8900	45,066,752	47,000,000	47,000,000	0	0	0	0	4.660	4.660	MN	310,278	2,190,200	05/10/2012	05/10/2024
Q14900-AP-1	BHP BILLITON FINANCE CORP FOREIGN		D		1FE	1,931,003	95.3100	1,894,304	1,987,560	2,005,012	0	(303)	0	37,279	4.300	4.201	SEP	22,947	82,911	11/23/2012	09/25/2042
Q1990#-AE-8	Caltex Australia Ltd Series B Senior Not		F		2	6,213,334	115.3700	6,287,586	5,450,000	5,860,930	0	(167,086)	0	0	8.640	5.113	AO	79,788	470,880	11/01/2011	04/30/2016
Q2694V-JU-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		D		1FE	908,624	109.0100	976,318	895,635	907,273	0	(3,767)	0	39,290	4.250	3.724	NOV	5,423	36,877	02/23/2010	11/10/2016
Q2694V-UB-4	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		D		1FE	1,265,288	110.9800	1,299,782	1,171,215	1,195,057	0	(5,359)	0	52,073	4.250	3.687	APR	36,641	47,042	08/16/2011	04/06/2018
Q2R04N-AB-0	COMMONWEALTH OF AUSTRALIA GOVT FOREIGN		D		1FE	96,278	84.7900	75,864	89,470	83,451	0	328	0	(13,384)	3.250	3.835	AO	575	3,246	12/27/2012	04/21/2029
Q3535#-AG-1	Envestra Victoria PTY Ltd Senior Note		D		2	70,005,000	113.8700	66,221,430	58,155,500	58,155,500	0	0	0	(9,327,500)	8.000	8.000	JJ	2,184,062	5,098,340	07/12/2011	07/12/2023
Q3915#-AF-3	Fletcher Building Ltd Senior Note		D		2	66,994,195	106.3200	62,171,504	58,477,763	58,477,763	0	0	0	(9,379,187)	8.360	8.360	JJ	2,322,152	5,394,171	01/10/2012	01/10/2022
Q3915#-AG-1	Fletcher Building Ltd Senior Note		F		2	42,000,000	100.7200	42,300,534	42,000,000	42,000,000	0	0	0	0	5.370	5.370	JJ	1,071,315	2,255,400	01/10/2012	01/10/2024
Q39775-BP-7	GE CAP AUSTRALIA FNDG PTY LTD CORP FOREI		D		1FE	1,827,997	103.4500	2,249,063	2,174,121	2,172,823	0	650	0	(348,252)	6.000	6.040	AO	27,953	145,231	01/26/2006	04/15/2015
Q6235#-AK-8	Mirvac Group Finance Limited Senior Note		D		2Z	22,799,550	99.7900	22,766,835	22,814,850	22,814,850	0	0	0	15,300	7.190	7.190	JD	59,236	0	12/18/2013	12/18/2025
Q6532Y-FN-6	NATIONAL AUSTRALIA BANK LTD CORP FOREIGN		D		1FE	2,924,260	107.7500	2,969,271	2,755,800	2,775,143	0	(6,285)	0	120,384	3.750	3.470	JAN	101,927	97,838	08/16/2011	01/06/2017
Q6535B-AK-4	NATIONAL AU BK LTD CORP FOREIGN		D		1FE	1,088,558	105.3300	1,221,183	1,159,410	1,127,890	0	7,202	0	20,970	3.625	4.357	NOV	6,188	40,587	04/13/2011	11/08/2017
Q7160#-AC-3	Orica Finance Limited Senior Note		D		2	18,141,355	98.8300	17,212,151	17,415,651	17,248,567	0	136,730	0	(2,765,827)	3.280	5.400	MN	87,641	698,451	01/01/2013	05/05/2015
Q7160#-AD-1	Orica Finance Limited Senior Note		D		2	12,500,000	96.7500	14,041,912	14,513,041	14,513,041	0	0	0	(2,327,732)	3.300	6.390	MN	73,480	585,239	05/05/2005	05/05/2017
Q7160#-AE-9	Orica Finance Limited Series A GTD Senio		F		2	30,540,000	102.5100	31,307,590	30,540,000	30,540,000	0	0	0	0	4.530	4.530	AO	253,635	1,383,462	10/25/2010	10/25/2020
Q7160#-AJ-8	Orica Finance Limited Senior Note		F		2Z	2,025,000	98.6700	1,997,993	2,025,000	2,025,000	0	0	0	0	4.590	4.590	MS	26,593	0	09/18/2013	09/18/2023
Q7160#-AK-5	Orica Finance Limited Senior Note		F		2Z	2,335,000	98.3600	2,296,608	2,335,000	2,335,000	0	0	0	0	4.740	4.740	MS	31,666	0	09/18/2013	09/18/2025
Q7724#-AD-0	Powerco Ltd Senior Secured		F		2	10,594,231	103.3600	10,335,542	10,000,000	10,522,774	0	(71,457)	0	0	4.360	3.447	JD	29,067	436,000	01/01/2013	06/07/2020
Q8277*-AK-7	Santos Finance Limited Senior Note		F		2	21,000,000	112.5400	23,634,412	21,000,000	21,000,000	0	0	0	0	6.200	6.200	FA	538,883	1,302,000	08/02/2007	08/02/2017
Q8277*-AL-5	Santos Finance Limited Senior Note		F		2	25,000,000	114.4300	28,608,115	25,000,000	25,000,000	0	0	0	0	6.300	6.300	FA	651,875	1,575,000	08/02/2007	08/02/2019
Q8277*-AM-3	Santos Finance Limited Senior Note		F		2	42,000,000	115.1000	48,343,911	42,000,000	42,000,000	0	0	0	0	6.450	6.450	FA	1,121,225	2,709,000	08/02/2007	08/02/2022
Q8646S-AD-5	SPI ELECTRICITY & GAS AUSTRALI CORP FORE		F		1FE	2,624,840	109.2800	2,841,150	2,600,000	2,608,177	0	(2,812)	0	0	5.750	5.619	MS	44,435	149,500	02/06/2007	09/14/2016
Q8773#-AR-7	Stockland Finance Pty Ltd Senior Note		F		1	22,000,000	111.5700	24,544,630	22,000,000	22,000,000	0	0	0	0	5.930	5.930	JD	36,239	1,304,600	06/21/2007	06/21/2017
Q8773#-AS-5	Stockland Finance Pty Ltd Senior Note		F		1	15,000,000	112.7800	16,917,120	15,000,000	15,000,000	0	0	0	0	5.980	5.980	JD	24,917	897,000	06/21/2007	06/21/2018
Q8975P-CV-0	TELSTRA CORP LTD CORP FOREIGN		D		1FE	600,965	108.2100	670,965	620,055	582,504	0	4,527	0	24,744	3.625	4.579	MAR	17,982	21,314	04/13/2011	03/15/2021
Q8975P-CW-8	TELSTRA CORP LTD CORP FOREIGN		D		1FE	456,167	108.5000	508,313	468,486	478,908	0	(1,012)	0	20,671	3.750	3.409	MAY	11,070	16,469	03/16/2012	05/16/2022
Q9103#-AD-7	Toll Finance Pty Ltd. Senior Note		D		2Z	42,706,488	101.8900	43,216,374	42,415,600	42,415,600	0	0	0	(290,888)	3.290	3.290	JD	104,660	0	12/04/2013	12/04/2020
Q9582*-AB-5	Wellington Electric Dist Ntwk Senior Not		F		2Z	6,560,000	99.4200	6,521,644	6,560,000	6,560,000	0	0	0	0	4.190	4.189	AO	80,169	0	09/16/2013	10/17/2022
Q9747Q-BT-9	WESTPAC BANKING CORP CORP FOREIGN		D		1FE	242,418	110.3600	274,184	248,445	253,935	0	(775)	0	4,695	5.000	4.504	OCT	2,450	12,119	09/28/2011	10/21/2019
R16582-LF-4	DEN NORSKE BANK ASA CORP FRGN FLOATER		D	1	1FE	885,580	100.6900	901,830	895,635	905,274	0	(222)	0	19,916	3.000	2.732	SEP	7,141	0	11/26/2013	09/26/2023
R1658Y-BF-5	DNB BK ASA CORP FOREIGN		D		1FE	314,560	105.4700	349,367	331,260	332,247	0	(135)	0	6,173	4.250	4.149	JAN	13,076	13,435	03/16/2012	01/27/2020
R18161-AA-8	DNB NOR BANK ASA CORP FOREIGN		D		1FE	3,383,380	112.6100	3,646,439	3,238,065	3,229,692	0	977	0	139,378	4.375	4.368	FEB	120,707	135,322	08/16/2011	02/24/2021
R2284W-BA-0	STATKRAFT SF GOVT FOREIGN		D		1FE	466,534	97.9400	472,330	482,265	486,978	0	(231)	0	20,675	2.500	2.363	NOV	1,123	11,900	06/11/2013	11/28/2022
R83267-AC-9	SPAREBANK 1 SR BANK CORP FOREIGN		D		1FE	406,558	99.6900	412,105	413,370	416,073	0	(57)	0	9,572	2.125	1.981	FEB	3,056	0	11/22/2013	02/27/2019
R8413J-AB-9	STATOIL ASA GOVT FOREIGN		D		1FE	543,706	99.6600	549,288	551,160	556,455	0	(53)	0	12,802	2.875	2.758	SEP	4,906	0	11/22/2013	09/10/2025
R87308-AC-3	SSP SEL SVC PARTNERS BK LN TERM A9		D	2	6	477,347	97.2500	2,116,525	2,176,375	1,086,235	0	215,752	0	(51,874)	2.424	35.588	MJSD	3,745	97,062	12/17/2009	06/15/2016
R89923-FM-4	TELENOR ASA GOVT FOREIGN		D		1FE	3,176,105	94.6600	3,260,936	3,444,750	3,283,582	0	4,053	0	103,424	2.500	2.968	MAY	52,851	0	08/23/2013	05/22/2025
R9T013-GG-2	TELENOR ASA CORP FOREIGN		D		1FE	265,481	101.1200	278,680	275,580	283,031	0	(735)	0	12,205	2.750	2.379	JUN	3,903	7,152	11/23/2012	06/27/2022
T05404-AA-5	ATLANTIA SPA CORP FOREIGN		D		2FE	3,884,170	109.7200	3,982,001	3,629,389	3,823,617	0	(33,979)	0	134,306	5.625	3.162	MAY	134,238	103,926	10/22/2013	05/06/2016
T3495*-AA-3	De'Longhi SpA Senior Note		F	2	2	77,150,000	94.4200	72,849,131	77,150,000	77,150,000	0	0	0	0	4.250	4.249	MS	856,151	3,278,875	09/27/2012	09/27/2027
T3644D-AA-4	ENI SPA CORP FOREIGN		D		1FE	410,471	110.5200	456,868	413,370	428,759	0	(2,117)	0	18,496	4.250	3.527	FEB	15,980	17,462	03/16/2012	02/03/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
T3666J-AU-0	ENI SPA ITALY CORP FOREIGN		D		1FE	3,731,914	100.2100	3,589,999	3,582,540	3,584,867	0	(50,176)	0	155,840	5.875	4.333	JAN	199,518	203,035	01/13/2009	01/20/2014
T36792-CY-2	ENEL-SOCIETA PER AZIONI CORP FOREIGN		D		2FE	720,203	110.2600	759,621	688,950	734,095	0	(8,538)	0	22,429	4.750	3.118	JUN	18,201	31,675	01/18/2013	06/12/2018
T49688-AA-7	Sol SpA Senior Note		F	2	2	10,000,000	100.3100	10,031,305	10,000,000	10,000,000	0	0	0	0	4.750	4.749	JD	21,111	475,000	06/15/2012	06/15/2024
T49688-AB-5	Sol SpA Senior Note		F	2	2	13,300,000	96.2800	12,805,187	13,300,000	13,300,000	0	0	0	0	4.250	4.249	MN	50,244	282,625	05/29/2013	05/29/2025
T55067-6K-2	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	660,150	105.4900	726,783	688,950	701,205	0	(3,995)	0	30,186	4.125	3.393	SEP	8,098	27,932	11/23/2012	09/19/2016
T55067-A7-6	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	830,371	104.6900	865,545	826,740	852,971	0	(4,267)	0	26,866	4.125	2.490	JAN	32,888	0	08/23/2013	01/14/2016
T55958-CJ-8	ENI SPA ITALY CORP FOREIGN		D		1FE	1,247,616	108.0800	1,340,360	1,240,110	1,249,116	0	(4,030)	0	54,053	5.000	4.569	JAN	57,419	60,575	03/24/2009	01/28/2016
T5R13J-BD-3	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	118,725	108.3700	149,324	137,790	135,461	0	574	0	5,898	5.000	5.516	FEB	5,795	6,537	08/03/2012	02/28/2017
T5R13J-BP-6	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	834,169	105.0400	868,414	826,740	853,210	0	(15,268)	0	25,696	4.875	2.669	JUL	19,324	37,610	02/07/2013	07/10/2015
T5R13L-AA-5	Intesta Sanpaolo CORP FOREIGN		D		2FE	701,082	105.1500	724,461	688,950	719,058	0	(657)	0	18,633	5.350	4.265	SEP	10,603	0	11/22/2013	09/18/2018
T5R49Z-AB-0	HERA SPA CORP FOREIGN		D		2FE	545,541	100.6600	554,820	551,160	558,280	0	(106)	0	12,844	3.250	3.036	OCT	4,368	0	11/22/2013	10/04/2021
T6690H-AB-9	MEDIOBANCA BANCA DI CREDITO FI CORP FORE		D		2FE	1,070,359	103.3600	1,139,403	1,102,320	1,118,528	0	(7,968)	0	44,285	3.750	2.863	OCT	9,173	40,689	01/24/2013	10/12/2015
T74298-AA-3	Piaggio SpA Senior Note		F	2	3	44,000,000	100.6800	44,298,926	44,000,000	44,000,000	0	0	0	0	6.500	6.499	JJ	1,199,611	2,860,000	07/25/2011	07/31/2021
T8578N-AA-1	SNAM SPA CORP FOREIGN		D		2FE	235,842	107.5600	251,941	234,243	246,866	0	(4,515)	0	10,555	4.375	2.142	JUL	4,885	9,699	11/23/2012	07/11/2016
T8578N-AB-9	SNAM SPA CORP FOREIGN		D		2FE	468,348	113.3800	515,522	454,707	493,162	0	(6,497)	0	21,145	5.000	3.135	JAN	21,676	10,966	11/23/2012	01/18/2019
T8677*-AA-2	Sogefi S.p.A Senior Note		F	2	3	45,664,000	101.8000	46,488,090	45,664,000	45,664,000	0	0	0	0	6.000	6.044	MJSD	228,320	1,583,019	05/03/2013	05/03/2023
T9451N-AC-7	TERNA SPA CORP FOREIGN		D		2FE	5,479,164	113.3300	5,855,688	5,167,125	5,213,968	0	(5,756)	0	225,651	4.750	4.545	MAR	196,351	232,738	08/16/2011	03/15/2021
T95218-AD-4	UNICREDIT SPA CORP FOREIGN		D		2FE	2,421,963	105.1700	2,753,322	2,618,010	2,366,115	0	25,943	0	99,906	6.125	7.751	APR	112,906	152,242	08/16/2011	04/19/2021
T960A4-AF-1	UNICREDIT SPA CORP FOREIGN		D		2FE	1,672,767	100.1200	1,682,973	1,681,038	1,681,040	0	(4,114)	0	72,707	5.250	4.932	JAN	85,111	85,609	03/24/2009	01/14/2014
T960AS-AH-4	UNICREDIT SPA CORP FOREIGN		D		2FE	833,808	108.3400	970,378	895,635	905,170	0	1,309	0	34,129	4.875	4.433	MAR	35,887	22,323	09/18/2013	03/07/2017
T9T20L-FN-3	UNICREDIT SPA CORP FOREIGN		D		2FE	689,755	103.3300	711,878	688,950	705,639	0	(350)	0	16,234	3.625	3.075	JAN	6,774	0	11/22/2013	01/24/2019
U9871R-JN-5	INTL BK RECON & DEVELOP GOVT FOREIGN		D		1FE	690,665	101.0200	632,661	626,290	629,111	0	(4,243)	0	(101,187)	4.260	3.604	MS	7,782	29,446	05/31/2012	09/16/2014
W21376-AH-6	SVENSKA CELLULOSA AB SCA CORP FOREIGN		D		2FE	706,429	96.6500	732,460	757,845	730,284	0	853	0	23,002	2.500	2.925	JUN	10,641	0	08/23/2013	06/09/2023
W2469*-AA-3	Elekta AB Senior Note		F		2FE	28,230,000	106.1500	29,966,161	28,230,000	28,230,000	0	0	0	0	5.140	5.140	FA	487,705	1,451,022	08/30/2005	08/30/2015
W5818K-AA-9	NORDEA BANK AB CORP FOREIGN		D		1FE	770,338	108.0500	818,829	757,845	802,841	0	(12,966)	0	34,282	3.750	1.770	FEB	24,215	27,147	11/16/2012	02/24/2017
W58192-AB-6	NORDEA BANK AB CORP FOREIGN		D		1FE	5,776,492	103.4000	5,912,644	5,718,285	5,628,829	0	54,755	0	238,110	2.750	3.752	AUG	61,609	152,380	04/13/2011	08/11/2015
W5819H-AP-2	NORDEA BANK AB CORP FOREIGN		D		1FE	5,791,074	105.8100	5,904,579	5,580,495	5,545,625	0	16,160	0	238,008	3.625	3.898	FEB	179,570	196,420	04/13/2011	02/11/2016
W7282#-AC-9	SSP SEL SVC PARTNER BK LN TERM A10		D	2	6	433,084	97.2500	2,179,305	2,240,931	1,135,221	0	192,332	0	66,553	2.090	33.459	MJSD	3,324	84,280	12/17/2009	06/15/2016
W7530K-JZ-8	SBAB BANK AB GOVT FOREIGN		D		1FE	272,187	99.8100	275,045	275,580	278,548	0	(48)	0	6,408	2.375	2.187	SEP	2,134	0	11/22/2013	09/04/2020
W8180S-RA-8	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI		D		1FE	4,116,048	110.5000	4,339,396	3,927,015	3,926,498	0	21	0	169,551	4.250	4.206	FEB	143,578	160,164	08/16/2011	02/21/2018
W84545-AS-6	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI		D		1FE	1,010,596	108.2500	1,044,144	964,530	1,024,724	0	(5,529)	0	18,694	3.875	1.872	APR	27,033	18,971	10/31/2013	04/12/2017
W8T71M-DY-5	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI		D		1FE	1,092,484	100.4600	1,107,448	1,102,320	1,117,886	0	(316)	0	25,718	2.000	1.707	MAR	6,342	0	11/22/2013	03/18/2019
W90152-AR-5	SVENSKA CELLULOSA AKTIEBOLAGET CORP FORE		D		2FE	292,939	107.0400	294,970	275,580	277,640	0	(782)	0	12,057	3.625	3.293	AUG	3,503	9,697	08/16/2011	08/26/2016
W90938-6A-9	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	817,998	100.2600	828,887	826,740	836,635	0	(155)	0	18,792	2.250	2.044	AUG	6,472	0	11/26/2013	08/27/2020
W91292-AA-5	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	851,072	100.9300	876,119	868,077	868,465	0	(3,074)	0	37,529	4.875	4.457	MAR	32,696	39,567	05/07/2009	03/25/2014
W912B3-AB-8	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	5,007,112	105.8400	5,104,427	4,822,650	4,793,451	0	13,423	0	205,775	3.625	3.886	FEB	152,789	169,391	04/13/2011	02/16/2016
W9376L-CS-2	SWEDISH MATCH AB CORP FOREIGN		D		2FE	742,610	108.0200	744,169	688,950	746,965	0	(795)	0	5,150	3.875	1.620	NOV	2,779	0	12/09/2013	11/24/2017
W95890-CS-1	TELIASONERA AB CORP FOREIGN		D		1FE	2,145,170	112.3700	2,322,609	2,066,850	2,046,559	0	2,940	0	88,108	4.250	4.386	FEB	76,289	85,113	04/13/2011	02/18/2020
W95890-CX-0	TELIASONERA AB CORP FOREIGN		D		1FE	763,316	110.9800	841,028	757,845	776,747	0	(1,909)	0	33,581	4.000	3.609	MAR	23,670	28,593	11/22/2011	03/22/2022
W9609J-AA-7	TELIASONERA AB CORP FOREIGN		D		1FE	152,296	95.4000	158,003	165,630	162,526	0	55	0	10,176	4.375	4.442	DEC	536	7,140	06/11/2013	12/05/2042
W9801L-CS-7	VATTENFALL TREASURY GOVT FOREIGN		D		1FE	25,664,937	121.5800	25,128,306	20,668,500	26,340,853	0	(461,525)	0	1,137,442	5.375	2.333	APR	751,781	1,056,188	01/01/2013	04/29/2024
W9T23Y-HG-1	SWEDBANK AB CORP FOREIGN		D		1FE	737,630	106.5200	733,870	688,950	735,761	0	(2,296)	0	427	3.375	1.133	FEB	20,768	0	10/31/2013	02/09/2017
X1169K-AN-4	CEZ AS GOVT FOREIGN		D		1FE	398,649	115.9200	399,326	344,475	405,956	0	(706)	0	8,014	5.000	2.441	OCT	3,492	0	11/26/2013	10/19/2021
X1169K-AX-2	CEZ AS GOVT FOREIGN		D		1FE	2,206,212	112.0700	2,547,893	2,273,535	2,335,217	0	(7,702)	0	100,651	4.500	3.973	JUN	52,136	96,518	08/18/2010	06/29/2020
X1169K-BA-1	CEZ AS GOVT FOREIGN		D		1FE	1,390,459	106.1300	1,389,302	1,309,005	1,317,890	0	(3,748)	0	57,236	3.625	3.293	MAY	28,471	44,559	08/16/2011	05/27/2016
X1169K-BM-5	CEZ AS GOVT FOREIGN		D		1FE	244,168	93.1000	256,556	275,580	252,528	0	406	0	7,954	3.000	3.726	JUN	4,757	0	08/23/2013	06/05/2028
X2978Z-AU-4	FORTUM OYJ CORP FOREIGN		D		1FE	1,481,705	100.8200	1,521,209	1,508,801	1,509,606	0	(5,836)	0	65,238	4.625	4.176	MAR	54,870	65,584	05/07/2009	03/20/2014
X2978Z-AZ-3	FORTUM OYJ GOVT FOREIGN		D		1FE	1,765,413	109.6400	1,812,812	1,653,480	1,677,352	0	(2,925)	0	72,686	4.000	3.735	MAY	40,227	62,069	08/16/2011	05/24/2021
X3446N-AN-9	REPUBLIC OF SLOVENIA GOVT FOREIGN		F		2FE	201,750	102.5000	205,000	200,000	201,704	0	(46)	0	0	4.750	4.531	MN	1,346	0	11/19/2013	05/10/2018
X5S5F4-GT-8	NORDIC INVESTMENT BANK GOVT FOREIGN		D		1FE	622,987	99.8000	621,555	622,801	619,451	0	170	0	(3,706)	2.125	2.237	JUL	6,250	0	09/24/2013	07/11/2018
Y3175#-AA-0	Henland Finance Limited Senior Note		F		1	37,400,000	102.1600	38,208,080	37,400,000	37,400,000	0	0	0	0	6.060	6.060	JJ	982,124	2,266,440	07/25/2007	07/25/2014
Y3175#-AD-4	Henland Finance Limited Senior Note		F		1	10,000,000	111.0200	11,102,432	10,000,000	10,000,000	0	0	0	0	6.280	6.280	JJ	272,133	628,000	07/25/2007	07/25/2019
Y3915#-AA-5	Indian Railway Finance Corp Senior Note		F		2	6,000,000	108.9800	6,538,753	6,000,000	6,000,000	0	0	0	0	5.940	5.940	MS	93,060	356,400	03/27/2007	03/27/2017
Y5377J-AK-1	VOLKSWAGEN AG CORP FOREIGN		D		1FE	1,633,422	101.4800	1,719,927	1,694,817	1,704,946	0	(9,025)	0	73,544	2.125	1.540	JAN	34,239	34,742	03/16/2012	01/19/2015
Y5377J-AL-9	VOLKSWAGEN AG CORP FOREIGN		D		1FE	632,330	107.1600	664,444	620,055	664,525	0	(7,364)	0	30,372	3.250	1.747	JAN	19,048	13,053	02/27/2013	01/21/2019
Y5854#-AA-3	Melewar Leisure Berhad - Dif11 FOREIGN P		D		6Z	1	0.0000	0	4,961,075	0	0	0	0	0	6.000	82,535.910	JD	0	0	12/14/2006	12/31/2006
Y7078#-AA-9	Power Finance Corporation Ltd. Senior No		F		2	44,733,300	110.1700	49,575,786	45,000,000	44,873,661	0	28,871	0	0	6.610	6.696	MS	958,450	2,974,500	04/25/2008	09/05/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN		F		1FE	6,641,654	100.7300	6,350,797	6,305,000	6,609,764	0	(36,933)	0	0	3.875	3.100	FA	95,013	244,319	01/28/2013	02/11/2021
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN		F		1FE	7,037,604	103.7000	6,599,256	6,364,000	6,969,513	0	(64,011)	0	0	4.500	3.088	MS	89,892	241,380	07/09/2013	09/08/2021
Y7996X-AD-3	SINGTEL GROUP TREASURY P CORP FOREIGN		F		1FE	1,048,500	100.6600	1,006,584	1,000,000	1,037,833	0	(9,954)	0	0	2.375	1.320	MS	7,455	23,750	11/30/2012	09/08/2017
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN		F		1FE	9,950,755	91.0200	9,248,100	10,160,000	9,968,791	0	17,823	0	0	2.700	2.946	MS	81,534	274,320	01/30/2013	09/14/2022
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES		F		1FE	797,558	123.5800	988,632	800,000	798,234	0	86	0	0	7.875	7.903	FA	26,250	63,000	07/21/2004	08/01/2025
Y8621G-AD-7	KASIKORNBANK PCL SUBORDINATED		F		2FE	3,351,476	115.2500	5,457,088	4,735,000	4,286,446	0	135,308	0	0	8.250	12.567	FA	141,064	390,638	07/21/2004	08/21/2016
Y8693U-AD-3	PTT Chemical CORP FOREIGN		F		2FE	4,893,200	104.4000	5,219,801	5,000,000	4,979,703	0	12,724	0	0	5.500	5.789	JD	5,347	275,000	09/28/2005	06/24/2015
Y8746A-AB-8	KOREA WESTERN POWER CO LTD CORP FOREIGN		F		1FE	2,499,500	110.0200	2,750,592	2,500,000	2,499,676	0	30	0	0	5.500	5.501	MS	35,139	137,500	01/05/2007	09/29/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						63,547,377,985	XXX	67,463,692,107	62,919,101,673	63,626,296,466	(1,778,978)	(54,729,138)	31,261,159	131,317,607	XXX	XXX	XXX	749,187,904	3,033,056,723	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00075Q-AF-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT			2	1FM	7,867	0.2200	7,721	3,484,011	7,867	0	53,998	86,967	0	0.455	158.494	MON	264	16,997	08/07/2006	09/25/2036
00075Q-AG-7	ASSET BACKED FUNDING CERTIFICA ABS FLOAT			2	6FE	0	0.5000	0	2	0	0	0	0	0	0.475	0.000	MON	0	0	05/24/2013	09/25/2036
00075Q-AS-1	ASSET BACKED FUNDING CERTIFICA ABS FLOAT	C		2	3FM	48,500,499	86.0800	42,817,911	49,742,112	48,500,499	0	(1,786)	1,239,827	0	0.315	0.493	MON	2,608	158,534	08/07/2006	09/25/2036
00075W-AP-4	ABFC_06-HE1 ABS FLOATER	C		2	1FM	17,118,181	56.1400	15,201,875	27,079,474	16,909,501	0	(755,775)	232,604	0	0.275	0.311	MON	1,239	82,688	04/11/2007	01/25/2037
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	2,364,048	56.7400	4,893,263	8,624,526	1,739,738	0	(584,898)	0	0	0.345	14.514	MON	495	32,458	03/13/2012	07/25/2037
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2	C		2	1FM	631,538	94.6400	1,253,149	1,324,058	631,538	0	(78,046)	0	0	0.975	36.309	MON	215	13,440	06/10/2005	06/25/2029
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	9,979,743	98.1400	9,858,893	10,045,877	10,000,044	0	2,200	1,210	0	0.275	0.591	MON	460	30,677	07/26/2007	08/25/2036
004421-AU-7	ACE SECURITIES CORP. SERIES 2001 AQ1 C	C		2	1FM	2,664,745	86.1700	2,316,397	2,688,268	2,680,128	0	816	0	0	1.890	1.973	MON	847	52,228	06/06/2003	04/25/2031
004421-DB-6	ACE SECURITIES CORP. ABS FLOATER			2	1FM	302,672	83.5200	344,075	411,982	266,827	0	(17,814)	0	0	2.715	3.033	MON	186	11,450	09/06/2006	11/25/2033
004421-DK-6	ACE SECURITIES CORP. ABS FLOATER	C		2	2FM	1,907,857	92.8100	1,764,587	1,901,321	1,906,616	0	(180)	0	0	1.065	1.013	MON	337	19,283	01/08/2007	09/25/2033
004421-EW-9	ACE SECURITIES CORP. ABS FLOATER	C		2	2FM	8,556,033	92.9400	7,924,412	8,526,723	8,541,551	0	(476)	0	0	0.945	0.915	MON	1,342	90,977	09/26/2006	04/25/2034
004421-GV-9	ACE SECURITIES CORP. ABS FLOATER			2	1FM	19,169	86.9000	43,630	50,207	0	0	(6,968)	0	0	2.265	0.000	MON	19	970	04/01/2008	10/25/2034
004421-KX-0	ACE SECURITIES CORP. ACE_05-HE1	C		2	1FM	17,485,009	96.9300	21,092,142	21,760,000	19,025,888	0	850,074	0	0	1.245	6.195	MON	4,514	270,767	08/22/2007	02/25/2035
004421-MD-2	ACE SECURITIES CORP. ACE-05_HE2			2	1FM	83,740	99.9400	84,058	84,106	84,077	0	210	0	0	0.840	1.072	MON	12	739	03/13/2012	04/25/2035
004421-MF-7	ACE SECURITIES CORP. ACE-05_HE2	C		2	1FM	5,425,567	89.2900	5,630,432	6,306,000	5,605,827	0	96,191	0	0	1.125	3.090	MON	1,182	73,602	09/07/2007	04/25/2035
004421-YV-9	ACE SECURITIES CORP. ABS FLOATER			2	1FM	4,294,271	55.6800	3,634,023	6,526,000	4,292,211	0	(7,949)	277,079	0	0.435	0.472	MON	473	30,515	04/19/2006	05/25/2036
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	11,472,434	47.0200	10,109,441	21,501,032	11,246,607	0	(807,558)	99,954	0	0.295	0.346	MON	1,056	70,017	06/05/2007	10/25/2036
004427-AX-8	ACE SECURITIES CORP ABS FLOATER			2	1FM	980,154	86.5400	846,888	978,628	979,729	0	(63)	0	0	1.140	1.115	MON	186	10,682	01/26/2006	06/25/2032
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2	C		2	1FM	523,023	53.0500	711,898	1,341,996	523,023	0	70,789	0	0	1.965	(8.651)	MON	439	24,841	12/29/2007	06/25/2032
004427-BM-1	ACE SECURITIES CORP ABS FLOATER			2	2FM	541,276	93.6600	506,142	540,432	540,855	0	(23)	0	0	1.215	1.202	MON	109	6,801	05/30/2007	12/25/2033
004427-BN-9	ACE SECURITIES CORP ABS FLOATER	C		2	2FM	480,366	91.3500	490,133	536,526	478,447	0	(2,562)	61,458	0	2.415	2.427	MON	216	13,280	05/21/2007	12/25/2033
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	6,197,308	34.7700	4,463,517	12,837,192	6,197,308	0	(249,127)	1,105,582	0	0.275	1.033	MON	588	39,210	11/16/2006	12/25/2036
00442L-AB-5	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	1,646,605	44.5500	2,347,708	5,269,614	1,176,758	0	(216,233)	0	0	0.295	0.455	MON	259	17,160	04/26/2007	05/25/2037
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	6,274,753	45.3800	8,912,330	19,638,642	4,465,191	0	(820,419)	0	0	0.405	0.504	MON	1,324	85,855	11/12/2008	05/25/2037
00442L-AE-9	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	1,034,615	46.2900	1,495,880	3,231,799	751,025	0	(134,390)	0	0	0.525	0.946	MON	283	18,061	04/26/2007	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	2,565,670	74.1700	4,283,061	5,774,311	2,533,322	0	(542,867)	0	0	0.335	9.280	MON	322	21,146	05/21/2007	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	5,239,120	74.4800	5,419,909	7,277,194	4,599,042	0	(468,034)	0	0	0.385	0.468	MON	466	30,338	05/21/2007	06/25/2037
00442V-AE-7	ACE SECURITIES CORP. ABS FLOATER			2	1FM	2,765,871	49.8500	2,041,235	4,095,000	2,757,195	0	(4,216)	0	0	0.405	0.488	MON	276	17,895	05/24/2006	06/25/2036
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	6,551,694	47.4800	5,308,743	11,182,234	5,947,920	0	(295,919)	0	0	0.285	0.337	MON	530	35,209	11/22/2006	12/25/2036
00443L-AC-2	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	7,815,342	56.4800	8,782,391	15,550,661	6,590,027	0	(747,478)	0	0	0.285	0.447	MON	738	49,063	11/12/2008	01/25/2037
00764M-AC-1	AEGIS ASSET BACKED SECURITIES ABS FLOATE			2	1FM	3,497,561	85.0600	3,478,991	4,090,183	3,497,561	0	(50,055)	20,194	0	1.740	4.334	MON	1,186	73,244	11/02/2006	05/25/2033
00764M-AH-0	AEGIS ASSET BACKED SECURITIES SERIES 20	C		2	1FM	1,499,607	93.3700	1,395,317	1,494,411	1,500,324	0	(577)	0	0	1.290	1.253	MON	321	19,944	01/09/2004	11/25/2033
00764M-BT-3	AEGIS ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	7,145,411	95.8900	6,817,398	7,109,862	7,128,347	0	380	0	0	1.065	1.022	MON	1,262	83,444	06/13/2007	06/25/2034
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	2,015,311	98.7300	1,989,795	2,015,311	2,015,311	0	0	0	0	0.715	0.716	MON	240	15,145	07/24/2007	10/25/2034
00764M-FC-6	AEGIS ASSET BACKED SECURITIES AABST_05-2			2	1FM	8,000,000	81.0600	6,484,712	8,000,000	8,000,000	0	0	0	0	0.605	0.605	MON	806	51,196	04/14/2005	06/25/2035
02005R-AC-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	7,642,837	100.5200	7,590,883	7,552,012	7,598,523	0	(44,315)	0	0	1.750	0.460	MON	5,874	88,107	05/01/2013	03/15/2016
026710-AE-3	AMERICAN HOUSING TRUST SERIES 1988 II			2	1FM	569,085	104.0000	596,021	573,097	545,983	0	(14,811)	0	0	8.300	7.625	MON	3,964	47,297	09/16/1988	12/25/2018
03072S-BE-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	1FM	1,857,326	78.5700	1,585,915	2,018,586	1,856,062	0	(12,245)	49,672	0	3.090	3.150	MON	1,039	63,045	12/21/2005	10/25/2031
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2	C		2	1FM	2,562,665	93.5800	2,374,451	2,537,292	2,546,885	0	(837)	0	0	2.820	2.724	MON	1,192	73,219	01/13/2005	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	964,109	93.1300	888,997	954,564	960,952	0	(313)	0	0	3.015	2.897	MON	480	29,433	06/20/2007	08/25/2032
03072S-DF-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	6,279,777	98.5100	6,709,509	6,810,876	6,215,247	0	(50,729)	0	0	3.540	3.794	MON	4,018	246,262	06/20/2007	11/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2	C		2	1FM	9,226,937	85.7800	9,729,499	11,342,122	9,226,937	0	(470,550)	0	0	5.415	3.865	MON	10,236	594,672	06/20/2007	02/25/2033
03072S-ET-8	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	88,506	14.2600	49,440	346,605	76,592	0	(6,841)	0	0	2.940	2.603	MON	170	9,661	12/01/2007	03/25/2033
03072S-EY-7	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	17,928,722	94.1700	16,832,653	17,874,163	17,901,337	0	(1,551)	0	0	1.515	1.491	MON	4,512	279,300	07/24/2007	02/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	764,243	81.5200	774,910	950,564	670,150	0	(59,525)	0	0	2.940	2.507	MON	466	28,587	11/15/2006	02/25/2033
03072S-GQ-2	AMERIQUEST MORTGAGE SECURITIES SERIES 2	C		2	1FM	6,973,704	97.5700	6,707,072	6,874,366	6,900,079	0	(3,927)	0	0	2.940	2.906	MON	3,368	206,738	06/13/2007	05/25/2033
03072S-JG-1	AMERIQUEST MORTGAGE SECURITIES SERIES 2	C		2	1FM	12,265,125	90.1500	11,033,827	12,239,165	12,251,801	0	(705)	6,050	0	1.215	1.195	MON	2,478	154,021	11/16/2006	10/25/2033
03072S-JW-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	3,562,775	93.4700	3,311,573	3,542,846	3,566,985	0	3,730	0	0	1.440	1.327	MON	850	47,648	05/04/2007	09/25/2033
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	1FM	2,172,140	96.2700	2,086,494	2,167,398	2,201,405	0	(868)	0	0	0.905	0.617	MON	327	20,463	04/10/2007	12/25/2033
03072S-LV-5	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	1FM	808,373	94.0800	758,137	805,867	808,373	0	176	1,721	0	1.200	1.117	MON	161	10,019	10/13/2006	12/25/2033
03072S-MX-0	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	3FM	1,808,068	92.9400	1,667,922	1,794,608	1,805,338	0	1,558	0	0	1.290	1.173	MON	386	23,948	10/04/2006	01/25/2034
03072S-SH-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	1,050,764	93.6600	1,134,160	1,210,900	1,089,412	0	17,774	0	0	0.585	4.937	MON	118	8,137	03/13/2012	07/25/2034
03072S-VB-8	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	7,025,326	92.7100	6,500,271	7,011,085	7,023,743	0	(1,532)	0	0	1.365	1.346	MON	1,595	98,892	07/05/2007	09/25/2034
03072S-XY-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	1,394,360	98.4800	1,370,599	1,391,750	1,392,520	0	(154)	0	0	0.615	0.593	MON	143	9,048	05/02/2007	03/25/2035
040104-AE-1	ARGENT SECURITIES INC. SERIES 2003 W1	C		2	1FM	4,737,485	97.6600	5,815,913	5,955,400	4,737,485	0	44,068	1,126,085	0	3.765	23.638	MON	3,737	208,853	03/01/2004	12/27/2033
040104-BH-3	ARGENT SECURITIES INC. ARSI_03-W3	C		2	1FM	2,264,896	84.7600	1,943,033	2,292,507	2,186,013	0	(40,776)	0	0	3.570	1.921	MON	1,364	83,588	03/22/2005	09/25/2033
040104-DQ-1	ARGENT SECURITIES INC. SERIES 2003 W8			2	1FM	8,427,973	95.6200	8,058,482	8,427,973	8,427,973	0	0	0	0	1.215	1.218	MON	1,706	106,060	11/07/2003	12/25/2033
040104-DR-9	ARGENT SECURITIES INC. ABS FLOATER			2	1FM	153,302	91.8000	146,225	159,290	153,302	0	89	3,578	0	2.790	3.400	MON	74	4,548	10/11/2006	12/25/2033
040104-EA-5	ARGENT SECURITIES INC. SERIES 2003 W9			2	1FM	11,327,370	95.5500	10,823,460	11,327,370	11,327,370	0	0	0	0	1.200	1.203	MON	2,265	152,552	11/24/2003	01/25/2034
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER	C		2	1FM	626,963	80.7100	525,333	650,887	588,328	0	(21,234)	0	0	2.640	2.725	MON	286	17,595	06/11/2007	01/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED	C		2	1FM	6,960,423	101.2300	7,418,386	7,327,966	6,986,968	0	39,517	0	0	3.623	4.547	MON	22,124	265,492	08/29/2006	05/25/2034
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER	C		2	1FM	2,666,669	95.2000	2,530,853	2,658,362	2,661,225	0	(370)	0	0	1.065	1.010	MON	472	29,411	06/13/2007	06/25/2034
040104-PS-4	ARGENT SECURITIES INC. ABS FLOATER			2	1FM	712,767	99.6300	713,582	716,264	716,085	0	849	0	0	0.465	0.710	MON	55	3,567	07/31/2007	02/25/2036
04013B-AB-8	ARGENT SECURITIES INC. ABS FLOATER	C		2	1FM	1,887,755	39.7100	1,745,594	4,395,832	1,887,755	0	(162,384)	18,610	0	0.275	0.923	MON	201	13,424	03/09/2007	09/25/2036
04541G-CG-5	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	9,012,629	94.2800	8,495,987	9,011,221	9,012,325	0	(113)	0	0	1.817	1.820	MON	7,275	167,856	07/25/2007	03/15/2032
04541G-DS-8	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	825,917	94.7000	774,407	817,740	824,667	0	(541)	0	0	1.517	1.351	MON	551	12,752	06/07/2007	04/15/2033
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE	C		2	1FM	842,308	92.4600	857,197	927,109	842,308	0	(10,819)	0	0	3.017	9.698	MON	1,243	28,519	06/23/2005	04/15/2033
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	890,793	90.1900	1,064,426	1,180,246	791,728	0	(76,921)	0	0	3.167	3.395	MON	1,661	38,095	07/26/2007	06/15/2033
04541G-FM-9	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	2FM	7,737,826	94.6600	7,324,881	7,737,826	7,737,826	0	0	0	0	1.292	1.295	MON	4,442	103,061	07/20/2007	09/15/2033
04541G-FN-7	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	4FM	438,831	80.2100	381,360	475,459	402,552	0	(22,774)	0	0	3.017	2.682	MON	637	14,625	02/15/2007	09/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6	C		2	3FM	1,415,528	84.9700	1,376,132	1,619,547	1,399,666	0	(52,136)	39,837	0	2.640	1.447	MON	712	43,780	09/06/2006	11/25/2033
04541G-HL-9	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	6,761,202	95.8000	6,442,298	6,724,428	6,745,938	0	(1,336)	0	0	1.217	1.157	MON	3,636	84,464	06/26/2007	01/15/2034
04541G-HM-7	ASSET BACKED SECURITIES CORP ABSHE_04-HE	C		2	1FM	739,128	92.3300	891,873	965,967	777,520	0	32,851	0	0	2.642	13.730	MON	1,134	26,051	02/15/2007	01/15/2034
04541G-JT-0	ASSET BACKED SECURITIES CORP SERIES 200			2	2FM	6,941,280	92.7400	6,437,287	6,941,280	6,941,280	0	0	0	0	0.975	0.977	MON	1,128	70,460	03/22/2004	06/25/2034
04541G-PJ-5	ASSET BACKED SECURITIES CORP ABS FLOATER			2	1FM	12,845,888	80.6200	11,028,165	13,679,447	12,544,137	0	(253,516)	0	0	0.960	0.917	MON	2,188	102,957	04/03/2007	03/25/2035
04541G-TL-6	ASSET BACKED SECURITIES CORP ABSHE_05-HE	C		2	1FM	9,777,000	98.5500	9,635,361	9,777,000	9,777,000	0	0	0	0	0.675	0.676	MON	1,099	69,507	07/01/2005	07/25/2035
04542B-BA-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT	C		2	1FM	67,343	75.3200	186,990	248,243	0	0	(57,342)	0	0	2.040	0.000	MON	84	3,020	07/01/2008	02/25/2032
04542B-BN-1	ASSET BACKED FUNDING CERTIFICA SERIES 2	C		2	1FM	430,412	35.0200	531,081	1,516,578	424,441	0	(11,141)	145,760	0	2.265	2.588	MON	572	35,230	12/25/2012	03/25/2032
04542B-CL-4	ASSET BACKED FUNDING CERTIFICA ABFC_03-A			2	1FM	1,920,556	83.9900	1,597,823	1,902,424	1,907,709	0	(922)	0	0	1.440	1.350	MON	456	28,280	03/22/2005	03/25/2033
04542B-JP-8	ASSET BACKED FUNDING CERTIFICA ABFC_04-H	C		2	1FM	3,013,983	91.6600	2,791,821	3,045,778	3,013,983	0	(2,166)	3,830	0	1.065	1.242	MON	540	33,697	08/06/2004	03/25/2034
04542B-JQ-6	ASSET BACKED FUNDING CERTIFICA ABS FLOAT	C		2	1FM	8,476	59.8400	39,740	66,414	6,173	0	(805)	0	0	1.890	1.642	MON	21	863	01/25/2013	01/25/2034
04542B-KT-8	ASSET BACKED FUNDING CERTIFICA ABFC-05-H	C		2	1FM	1,418,792	70.9600	1,232,950	1,737,633	1,245,138	0	(68,064)	0	0	0.825	0.534	MON	239	14,996	03/02/2005	03/25/2035
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT	C		2	1FM	2,474,204	69.9500	2,488,144	3,557,073	2,316,769	0	(71,855)	0	0	0.275	0.506	MON	163	10,862	11/03/2006	11/25/2036
04544R-AC-9	ABSHE_07-HE1 ABS FLOATER	C		2	1FM	7,881,079	70.2600	13,039,071	18,559,000	7,881,079	0	859,674	0	0	0.305	12.366	MON	942	62,318	03/13/2012	12/25/2036
04544R-AD-7	ABSHE_07-HE1 ABS FLOATER	C		2	1FM	2,919,855	68.3100	5,348,949	7,831,000	3,129,747	0	263,607	0	0	0.385	11.597	MON	502	32,647	03/13/2012	12/25/2036
055683-AC-0	BNC MORTGAGE LOAN TRUST ABS FLOATER			2	1FM	206,520	99.7600	206,635	207,137	207,094	0	167	0	0	0.285	0.419	MON	10	654	07/24/2007	11/25/2036
05948K-HP-7	BANC OF AMERICA ALTERNATIVE LO PRVT CMO			2	1FM	174,510	100.2100	198,797	198,377	184,799	0	1,845	0	0	5.250	9.496	MON	868	10,415	09/08/2004	12/25/2018
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7			2	1FM	5,964,324	87.3200	6,096,739	6,982,256	5,627,064	0	(166,842)	0	0	6.000	5.241	MON	34,911	418,935	07/07/2005	08/25/2035
05948K-PH-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2			2	2FM	23,071,937	98.1700	22,199,996	22,614,428	22,884,097	0	(6,759)	0	0	5.500	5.140	MON	103,649	1,243,794	03/31/2004	05/25/2034
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4			2	2FM	409,806	101.8800	407,945	400,431	407,589	0	(1,748)	0	0	4.750	3.580	MON	1,585	19,020	11/07/2012	05/25/2034
05948K-Y6-0	BANC OF AMERICA ALTERNATIVE LO CMO			2	1FM	10,263,630	77.9200	10,553,424	13,544,287	10,005,979	0	(171,827)	0	0	6.000	6.048	MON	67,721	812,657	01/25/2006	01/25/2036
05948X-EE-7	BANC OF AMERICA MORTGAGE SECUR CMO FLOAT			2	1FM	2,099,551	100.3800	2,145,660	2,137,617	2,101,060	0	57	0	0	2.850	3.184	MON	5,076	62,987	11/09/2006	06/25/2033
05949A-H8-6	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-			2	1FM	4,512,636	99.1600	4,551,358	4,590,084	4,507,086	0	(5,676)	73,317	0	2.944	2.948	MON	11,262	135,645	10/30/2007	02/25/2035
05949A-HA-1	BANC OF AMERICA MORTGAGE SECUR SERIES 2			2	1FM	22,138,479	98.8700	22,578,709	22,835,887	22,210,093	0	33,133	0	0	2.834	3.592	MON	53,936	670,963	05/21/2004	06/25/2034
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO			2	1FM	2,571,145	102.1000	2,793,602	2,736,178	2,490,934	0	(45,535)	0	0	6.000	6.402	MON	13,681	164,171	05/19/2006	06/25/2046
05950D-AS-9	BANK OF AMERICA FUNDING CORP CMO			2	6FE	0	1.0000	0	1	0	0	0	0	0	2.827	0.000	MON	0	0	05/24/2006	06/20/2036
060516-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO			2	2FM	453,286	97.5500	928,610	951,941	593,162	0	29,772	0	0	5.750	23.554	MON	4,561	54,736	01/19/2005	09/20/2034
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	267,146	93.3700	248,414	266,065	266,705	0	(50)	0	0	1.365	1.301	MON	61	3,753	09/27/2006	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2	C		2	1FM	169,242	96.9400	164,063	169,242	169,242	0	0	0	0	1.165	1.167	MON	33	2,044	02/28/2003	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2	C		2	1FM	507,727	95.4400	484,582	507,727	507,727	0	0	0	0	1.665	1.670	MON	141	8,704	02/28/2003	11/25/2042
073855-AB-4	BEAR STEARNS ASSET BACKED SECS ABS FLOAT	C		2	1FM	16,262,151	83.7800	16,765,369	20,011,851	15,702,364	0	(528,770)	0	0	0.295	6.124	MON	983	65,150	11/12/2008	02/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
073859-AA-8	BSABS ABS FLOATER			2	1FM	365,334	99.8300	364,706	365,334	365,334	0	0	0	0	0.255	0.255	MON	16	1,132	05/01/2007	06/25/2047
073879-CC-0	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	126,381	91.6800	115,512	125,987	126,307	0	(25)	0	0	1.020	0.992	MON	21	1,336	06/07/2007	07/25/2034
073879-CC-0	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	2FM	860,061	91.6800	785,482	856,714	860,194	0	(264)	0	0	1.020	0.974	MON	146	9,087	02/07/2007	07/25/2034
073879-CV-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	2FM	4,814,858	83.8700	4,160,251	4,960,380	4,806,511	0	(10,736)	151,523	0	2.040	2.018	MON	1,686	103,914	06/05/2007	08/25/2034
073879-EU-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	2FM	7,179,663	93.4900	6,656,981	7,120,695	7,173,250	0	(3,435)	0	0	1.065	0.979	MON	1,263	78,779	05/23/2007	08/25/2034
073879-G5-1	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	9,346,935	97.9000	9,516,249	9,720,049	9,442,197	0	51,483	0	0	0.665	2.061	MON	1,077	68,117	09/12/2007	06/25/2035
073879-HF-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			2	3FM	2,057,444	83.0500	1,749,080	2,106,034	2,056,291	0	4,658	16,649	0	1.965	2.003	MON	690	35,021	10/13/2006	09/25/2034
073879-KD-9	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			2	3FM	973,276	70.6900	716,526	1,013,588	939,381	0	(22,376)	0	0	1.965	1.350	MON	332	20,463	11/09/2006	11/25/2034
073879-KR-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	2FM	3,405,190	83.5500	2,897,327	3,467,763	3,410,420	0	3,542	0	0	1.920	2.062	MON	1,109	68,158	09/26/2006	09/25/2034
073879-NY-0	BEAR STEARNS ASSET BACKED SECU CORPORATE			2	1FM	2,993,073	99.6400	3,051,222	3,062,083	3,022,773	0	(7,022)	0	0	1.050	2.296	MON	536	38,422	12/26/2012	12/25/2034
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER	C		2	1FM	5,864,961	53.5100	5,149,926	9,623,872	5,578,951	0	(286,010)	0	0	0.275	0.336	MON	440	29,388	11/30/2006	11/25/2036
12489W-EQ-3	CREDIT-BASED ASSET SERVICING ABS FLOATER			2	1FM	367,756	93.1300	342,266	367,527	368,905	0	(157)	0	0	0.885	0.772	MON	54	3,395	06/18/2007	04/25/2032
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER	C		2	1FM	980,766	90.0300	947,283	1,052,151	957,874	0	(22,892)	0	0	2.415	2.323	MON	423	36,723	05/10/2007	01/25/2033
12489W-HY-3	CREDIT-BASED ASSET SERVICING SERIES 200	C		2	1FM	6,512,301	92.5700	6,028,717	6,512,301	6,512,301	0	0	0	0	0.945	0.946	MON	1,025	64,125	02/27/2004	07/25/2033
12489W-HZ-0	CREDIT-BASED ASSET SERVICING SERIES 200	C		2	1FM	632,865	81.1100	513,302	632,875	632,868	0	0	0	0	1.770	1.776	MON	187	11,525	01/03/2005	06/25/2033
12489W-NN-0	CREDIT-BASED ASSET SERVICING CBASS_05-CB	C		2	1FM	1,463,457	95.9800	1,469,351	1,530,821	1,469,369	0	5,462	0	0	4.465	5.090	MON	5,696	72,030	07/23/2007	07/25/2035
12489W-PJ-7	CREDIT-BASED ASSET SERVICING ASSET BACKE	C		2	1FM	2,402,260	99.5300	2,596,409	2,608,770	2,432,116	0	28,747	0	0	4.293	5.987	MON	9,419	116,872	07/23/2007	11/25/2035
12506Y-AC-3	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	1FM	738,912	62.6500	682,423	1,089,229	587,198	0	(92,537)	0	0	2.565	19.280	MON	466	29,386	06/19/2008	01/25/2032
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	1FM	9,598	57.4900	382,355	665,089	9,598	0	(63,750)	0	0	2.040	134,489.89 0	MON	226	4,218	12/25/2012	01/25/2033
12506Y-AS-8	CDC MORTGAGE CAPITAL TRUST CDCMT_02-HE3			2	1FM	397,534	93.7100	370,742	395,618	397,118	0	(118)	0	0	1.815	1.737	MON	120	7,385	09/20/2005	03/25/2033
12506Y-AT-6	CDC MORTGAGE CAPITAL TRUST SERIES 2002	C		2	1FM	1,014,042	10.4900	247,525	2,359,313	1,141,016	0	93,797	0	0	3.540	4.409	MON	1,392	91,849	03/18/2008	03/25/2033
12506Y-AY-5	CDC MORTGAGE CAPITAL TRUST CDCMT_03-HE1			2	1FM	2,044,706	94.1300	1,919,623	2,039,289	2,042,685	0	(321)	0	0	1.515	1.483	MON	515	34,513	09/20/2005	08/25/2033
12506Y-AZ-2	CDC MORTGAGE CAPITAL TRUST 2003-HE1, M2	C		2	1FM	134,507	95.7900	511,869	534,389	0	0	(26,759)	0	0	3.090	0.000	MON	275	5,575	10/01/2007	08/25/2033
12506Y-BE-8	CDC MORTGAGE CAPITAL TRUST SERIES 2003			2	1FM	4,039,822	93.0800	3,752,889	4,031,935	4,038,410	0	(551)	0	0	1.365	1.332	MON	917	56,871	01/07/2004	10/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	1FM	965,996	72.2500	959,812	1,328,498	776,790	1,808	(129,065)	0	0	3.015	13.095	MON	667	47,798	10/01/2010	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	5FM	66,123	91.1100	59,661	65,481	66,159	16,807	37	0	0	1.965	1.783	MON	25	1,294	09/18/2006	06/25/2034
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2	C		2	1FM	1,514,205	99.9400	1,500,496	1,501,463	1,520,078	0	(896)	8,868	0	7.210	7.063	MON	9,021	108,255	07/25/2007	02/25/2033
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRU SERIES 2			2	1FM	2,781,441	99.6800	2,597,565	2,606,042	2,645,397	0	(3,629)	0	0	6.200	5.248	MON	13,465	161,575	10/11/2002	02/25/2030
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	6FE	4	100.0000	4	4	4	0	0	0	0	0.285	(40.227)	MON	0	0	05/02/2011	09/25/2046
12666T-AD-8	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC	C		2	3FM	11,148,793	106.0300	16,331,994	15,403,182	11,148,793	0	700,426	0	0	5.189	5.560	MON	66,610	812,969	06/22/2006	09/25/2046
12666V-AD-3	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	8,367,683	44.8200	8,628,505	19,250,000	8,367,683	0	90,986	751,822	0	0.405	2.592	MON	1,298	84,156	08/17/2007	03/25/2047
126670-WD-6	COUNTRYWIDE ASSET BACKED ABS FLOATER	C		2	1FM	57,724	15.8400	156,019	985,000	50,949	0	(3,749)	0	0	0.555	3.845	MON	91	5,804	08/28/2007	06/25/2036
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	1,270,920	98.1300	1,247,178	1,270,920	1,270,920	0	0	0	0	1.740	1.746	MON	368	22,759	03/04/2004	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	2FM	695,149	84.6600	588,514	695,149	695,149	0	0	0	0	2.190	2.200	MON	254	15,620	03/04/2004	12/25/2033
126671-3M-6	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	3FM	252,325	67.0000	199,592	297,921	252,146	0	3,111	0	0	2.640	2.729	MON	131	8,053	03/04/2004	11/25/2033
126671-3Z-7	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	2FM	5,312,008	91.7800	4,869,817	5,305,713	5,308,699	0	(228)	0	0	0.915	0.902	MON	809	50,630	03/21/2007	05/25/2034
126671-4T-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	2FM	1,501,758	93.5100	1,402,680	1,500,000	1,500,836	0	(203)	0	0	0.915	0.902	MON	229	14,314	03/14/2007	06/25/2034
126671-5K-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	2FM	10,000,000	89.5500	8,954,860	10,000,000	10,000,000	0	0	0	0	0.885	0.886	MON	1,474	92,384	03/24/2004	07/25/2034
126671-D6-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	675,955	87.6000	672,032	767,146	675,655	0	(665)	95,939	0	1.215	1.177	MON	155	9,654	09/27/2006	08/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC	C		2	1FM	3,972,266	93.6700	3,706,582	3,956,904	3,966,685	0	(1,199)	0	0	1.215	1.171	MON	801	49,795	03/20/2007	07/25/2033
126671-PE-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	2FM	576,960	82.4100	475,319	576,780	576,948	0	(6)	0	0	0.725	0.720	MON	70	4,393	07/19/2007	08/25/2032
126671-PH-3	COUNTRYWIDE ASSET-BACKED CERTI CWABS_02-	C		2	1FM	38,345	5.8800	20,531	348,933	38,345	21,755	0	0	0	1.815	215.639	MON	106	6,514	02/25/2005	08/25/2032
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	4,665,380	78.6900	4,269,467	5,425,803	4,584,245	0	(60,339)	0	0	1.890	5.399	MON	1,709	105,412	09/20/2006	05/25/2032
126671-RN-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	341,744	92.6000	316,416	341,704	341,724	0	(5)	0	0	1.290	1.289	MON	73	4,560	09/13/2006	03/25/2032
126671-S7-2	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	8,452,111	77.2400	7,893,226	10,219,515	8,047,927	0	(246,259)	0	0	2.565	2.413	MON	4,368	263,302	04/06/2004	01/25/2034
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	247,576	85.3500	211,664	247,995	247,509	0	(89)	1,039	0	1.290	1.251	MON	53	3,309	02/14/2007	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	261,066	85.8300	222,931	259,726	261,508	0	(388)	0	0	3.165	2.964	MON	137	8,403	12/26/2012	02/25/2033
126671-XT-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	2FM	1,192,230	76.4300	1,067,409	1,396,584	1,191,622	0	(962)	150,129	0	1.290	1.282	MON	300	18,637	05/02/2006	04/25/2033
126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	3FM	920,284	95.6300	878,733	918,849	919,845	0	498	0	0	0.990	0.969	MON	152	9,467	03/27/2007	03/25/2034
126673-B5-0	COUNTRYWIDE ASSET BACKED CERTI CWL_05_3			2	1FM	5,586,248	99.2400	5,543,949	5,586,248	5,586,248	0	0	0	0	0.615	0.615	MON	572	36,296	03/23/2005	08/25/2035
126673-B6-8	COUNTRYWIDE ASSET BACKED CERTI CWL_05_3			2	1FM	9,840,000	95.1700	9,365,033	9,840,000	9,840,000	0	0	0	0	0.655	0.655	MON	1,074	67,960	03/23/2005	08/25/2035
126673-DQ-2	COUNTRYWIDE ASSET BACKED CERTI CWL_04-7			2	2FM	1,666,112	95.6400	1,593,533	1,666,182	1,664,698	0	(722)	0	0	5.251	5.270	MON	7,291	87,491	08/30/2004	12/25/2034
126673-EF-5	COUNTRYWIDE ASSET BACKED CERTI CWL_04-7	C		2	1FM	7,000,000	85.3000	5,970,832	7,000,000	7,000,000	0	0	0	0	1.815	1.821	MON	2,117	98,269	08/30/2004	12/25/2034
126673-GQ-9	COUNTRYWIDE ASSET BACKED CERTI CWL_04-9	C		2	1FM	5,201,323	95.8200	4,983,778	5,201,323	5,201,323	0	0	0	0	1.170	1.172	MON	1,014	48,416	09/14/2004	12/25/2034
126673-GS-5	COUNTRYWIDE ASSET BACKED CERTI CWL_2004-	C		2	1FM	564,920	39.5600	1,582,612	4,000,000	532,406	0	(32,514)	0	0	1.740	17.763	MON	1,160	53,954	09/14/2004	11/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
126673-NV-0	COUNTRYWIDE ASSET BACKED CERTI CWL_04-12	C		2	1FM	18,230,625	97.7800	17,747,360	18,150,000	18,172,966	0	(8,777)	0	0	0.825	0.791	MON	2,494	156,636	03/11/2005	03/25/2035
126673-NW-8	COUNTRYWIDE ASSET BACKED CERTI CWL_04-12	C		2	3FM	17,877,250	86.8400	15,536,634	17,891,000	17,879,951	0	895	0	0	1.115	1.123	MON	3,324	207,005	08/29/2007	03/25/2035
126673-Q7-0	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			2	1FM	1,407,016	99.9000	1,421,030	1,422,448	1,407,016	0	1,248	2,401	0	0.625	2.364	MON	148	9,391	09/13/2007	10/25/2035
126673-RP-9	COUNTRYWIDE ASSET BACKED CERTI CWL_04-13	C		2	2FM	12,753,000	92.4900	11,794,880	12,753,000	12,753,000	0	0	0	0	1.015	1.017	MON	2,157	134,626	12/13/2004	04/25/2035
126673-RQ-7	COUNTRYWIDE ASSET BACKED CERTI CWL_04-13	C		2	1FM	3,371,765	79.1900	3,959,735	5,000,000	3,408,476	0	48,545	64,604	0	1.065	3.040	MON	887	55,317	08/16/2007	04/25/2035
126673-SS-2	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			2	1FM	564,250	98.4000	554,279	563,282	563,380	0	(36)	0	0	0.675	0.656	MON	63	4,005	03/21/2007	06/25/2035
126673-UQ-3	COUNTRYWIDE ASSET BACKED CERTI CWL_04-15	C		2	2FM	12,755,000	83.9200	10,703,766	12,755,000	12,755,000	0	0	0	0	1.015	1.017	MON	2,157	134,648	12/20/2004	04/25/2035
126673-W2-4	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	1,122,079	99.4400	1,128,763	1,135,081	1,129,353	0	3,859	0	0	0.655	1.421	MON	124	7,839	10/04/2007	12/25/2035
126673-W4-0	COUNTRYWIDE ASSET BACKED CERTI CWL_05-6	C		2	3FM	8,500,000	87.8900	7,470,650	8,500,000	8,500,000	0	0	0	0	0.725	0.726	MON	1,027	64,738	06/14/2005	12/25/2035
126673-WY-4	COUNTRYWIDE ASSET BACKED CERTI CWL_05_1			2	1FM	6,077,210	99.9000	6,070,852	6,076,917	6,076,940	0	(20)	0	0	0.605	0.605	MON	612	38,889	04/25/2007	07/25/2035
126673-WZ-1	COUNTRYWIDE ASSET BACKED CERTI CWL_05_1			2	1FM	2,000,000	96.5100	1,930,184	2,000,000	2,000,000	0	0	0	0	0.645	0.645	MON	215	13,610	03/11/2005	07/25/2035
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-			2	2FM	890,876	101.3500	887,761	875,935	888,113	0	(2,109)	0	0	5.000	4.226	MON	3,650	44,027	11/07/2012	04/25/2020
12667F-DC-6	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2			2	1FM	5,798,072	102.2400	5,795,668	5,668,617	5,702,802	0	(8,633)	0	0	5.000	4.592	MON	23,619	285,359	10/30/2007	05/25/2019
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-			2	1FM	7,532,924	102.0000	7,554,529	7,406,756	7,460,172	0	(14,005)	0	0	5.250	4.690	MON	32,405	391,228	11/07/2012	09/25/2019
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO			2	1FM	3,791,560	101.7600	3,953,760	3,885,389	3,807,421	0	8,388	0	0	5.000	5.982	MON	16,189	194,476	04/12/2006	01/25/2020
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9			2	1FM	1,333,517	39.4500	1,714,117	4,345,388	813,020	0	(520,497)	0	0	5.500	14.580	MON	19,916	240,122	05/19/2005	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9			2	1FM	912,786	27.5800	837,839	3,038,214	439,215	0	(473,571)	0	0	5.500	7.848	MON	13,925	168,251	05/19/2005	05/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE			2	5AM	4	100.0000	4	4	4	0	0	0	0	0.275	0.000	MON	0	0	05/02/2011	03/25/2034
126684-AD-1	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK	C		2	4FM	14,335,283	110.5200	22,614,919	20,462,305	14,335,283	0	270,608	0	0	5.799	6.399	MON	98,884	1,147,602	09/27/2006	03/25/2034
126684-AE-9	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK	C		2	5FM	395,988	108.9800	637,138	584,637	395,988	0	4,843	0	0	5.962	6.719	MON	2,905	33,710	09/27/2006	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC			2	1AM	0	100.0000	4	4	0	0	0	0	0	5.627	2,000,000.000	MON	0	0	01/31/2012	07/25/2027
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	9,945,169	98.6500	9,920,942	10,056,963	9,907,446	0	(28,760)	0	0	0.265	1.519	MON	444	29,691	02/16/2007	08/25/2037
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	15,376,376	73.6400	16,042,038	21,785,000	15,484,361	0	90,041	0	0	0.305	1.486	MON	1,106	73,151	07/27/2007	08/25/2037
12668N-AE-7	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	1,920,866	43.6900	1,660,345	3,800,000	1,917,574	0	(11,217)	45,863	0	0.385	0.456	MON	244	15,842	02/16/2007	08/25/2037
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6			2	1FM	571,416	87.0800	1,276,729	1,466,139	127,321	0	(308,918)	0	0	5.250	10.723	MON	6,414	77,410	05/20/2005	05/25/2035
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	3,346,381	90.3900	3,040,035	3,363,197	3,353,300	0	144	0	0	1.065	1.122	MON	597	35,945	07/23/2007	05/25/2034
152314-DS-6	CENTEX HOME EQUITY ABS FLOATER	C		2	1FM	980,620	38.5600	1,220,813	3,165,712	720,065	0	(167,588)	0	0	7.239	7.148	MON	19,084	223,012	06/13/2007	07/25/2032
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER	C		2	5FM	997,557	69.1800	689,567	996,779	998,326	452,114	(179)	0	0	0.815	0.800	MON	135	8,501	09/25/2032	11/10/2006
152314-GD-6	CENTEX HOME EQUITY ABS FLOATER	C		2	4FM	1,532,373	67.6800	1,034,733	1,528,858	1,536,622	0	(754)	0	0	1.235	1.185	MON	315	19,550	11/10/2006	12/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS	C		2	4FM	3,519,554	80.2000	2,983,745	3,720,510	3,518,121	0	(4,647)	77,876	0	1.895	1.854	MON	1,175	72,471	02/15/2007	03/25/2033
152314-HD-5	CENTEX HOME EQUITY SERIES 2003 B CLASS	C		2	3FM	2,846,743	89.8800	2,556,989	2,844,790	2,846,105	0	(185)	0	0	0.865	0.858	MON	410	25,704	07/11/2006	06/25/2033
152314-HE-3	CENTEX HOME EQUITY ABS FLOATER	C		2	5FM	960,274	84.5900	809,450	956,884	960,580	0	(555)	0	0	1.865	1.808	MON	297	18,348	02/15/2007	06/25/2033
152314-HR-4	CENTEX HOME EQUITY SERIES 2003 C CLASS	C		2	2FM	10,308,442	87.9500	9,057,869	10,298,873	10,301,664	0	(487)	0	0	0.865	0.862	MON	1,484	93,057	07/06/2004	09/25/2033
152314-JE-1	CENTEX HOME EQUITY SERIES 2004 A CLASS	C		2	4FM	2,983,814	84.9400	2,534,329	2,983,814	2,983,814	0	0	0	0	1.215	1.218	MON	604	37,549	01/06/2004	01/25/2034
152314-JG-6	CENTEX HOME EQUITY ABS FLOATER			2	1FM	171,705	59.1300	149,747	253,235	171,276	0	3,459	88,364	0	1.715	1.322	MON	72	4,471	08/09/2006	01/25/2034
152314-JY-7	CENTEX HOME EQUITY SERIES 2004 B CLASS	C		2	1FM	1,127,664	79.2200	1,454,643	1,836,186	1,123,695	0	(30,179)	307,123	0	1.552	1.148	MON	475	29,390	02/24/2004	03/25/2034
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS	C		2	4FM	2,733,875	75.9800	2,079,650	2,736,933	2,735,092	0	192	0	0	0.645	0.655	MON	294	18,625	12/03/2004	06/25/2034
152314-KU-3	CENTEX HOME EQUITY SERIES 2004 C CLASS	C		2	1FM	685,180	68.1400	1,870,329	2,744,761	659,349	0	(25,831)	0	0	1.215	1.278	MON	556	34,541	06/03/2004	06/25/2034
152314-LQ-1	CENTEX HOME EQUITY CXHE_04-D	C		2	3FM	5,348,363	87.5900	4,684,509	5,348,363	5,348,363	0	0	0	0	0.785	0.786	MON	699	43,988	09/08/2004	09/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D	C		2	6FM	99,801	67.8300	232,769	343,148	97,798	0	(2,004)	0	0	1.165	6.357	MON	67	4,144	09/08/2004	09/25/2034
152314-MK-3	CENTEX HOME EQUITY CXHE_05-A			2	1FM	116,743	78.4600	148,635	189,432	113,244	124,231	(3,615)	72,572	0	0.715	0.744	MON	23	1,424	01/05/2005	01/25/2035
152314-NB-2	CENTEX HOME EQUITY ABS FLOATER			2	2FM	2,995,781	88.3000	2,649,003	3,000,000	2,997,898	0	271	0	0	0.565	0.575	MON	282	17,982	11/04/2005	03/25/2035
152314-NV-8	CENTEX HOME EQUITY CXHE_05-C	C		2	5FM	3,783,804	83.0100	3,141,049	3,783,804	3,783,804	966,330	0	0	0	0.615	0.615	MON	388	24,598	06/08/2005	06/25/2035
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT	C		2	1FM	2,367,250	84.9400	2,238,624	2,635,470	2,312,283	0	(59,221)	0	0	0.895	2.312	MON	393	24,615	08/20/2007	05/25/2034
161546-HJ-8	CHASE FUNDING MORTGAGE LOAN AS CHAML_03-	C		2	1FM	2,986,573	94.3600	2,904,834	3,078,332	2,986,573	0	(756)	96,347	0	0.915	1.595	MON	469	29,375	04/27/2005	11/25/2034
161546-JJ-6	CHASE FUNDING MORTGAGE LOAN AS SERIES 2	C		2	1FM	529,136	100.8400	533,619	529,154	527,351	0	(148)	0	0	5.351	5.371	MON	2,360	28,315	06/17/2004	02/25/2035
161630-AE-8	CHASE MORTGAGE FINANCE CORP CMO			2	1FM	11,471,167	99.1500	11,500,033	11,598,727	11,490,578	0	7,070	0	0	2.722	2.980	MON	26,309	335,933	07/18/2007	02/25/2037
17306U-BJ-6	CITIFINANCIAL MORTGAGE SECURIT ASSET BAC	C		2	1FM	2,450,828	99.2600	2,532,549	2,551,388	2,508,051	0	11,126	0	0	5.053	5.769	MON	10,743	128,922	06/14/2006	08/25/2033
17307G-4V-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	1FM	1,352,130	99.1800	1,434,485	1,446,303	1,412,365	0	38,565	0	0	0.435	5.631	MON	105	6,781	03/13/2012	01/25/2036
17307G-KN-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	3FM	212,228	80.5500	170,275	211,394	212,228	0	(66)	981	0	1.245	1.218	MON	44	2,725	06/14/2007	11/25/2034
17307G-NS-3	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	2FM	2,000,000	76.2800	1,525,576	2,000,000	2,000,000	0	0	0	0	0.825	0.826	MON	275	17,260	02/02/2005	02/25/2035
17307G-SK-5	CITIGROUP MTG LOAN TRUST INC CMLTI_05-OP	C		2	1FM	9,500,000	93.0600	8,841,033	9,500,000	9,500,000	0	0	0	0	0.615	0.615	MON	973	61,759	06/09/2005	05/25/2035
17307G-UT-3	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	1FM	9,740,934	89.3200	9,378,915	10,500,000	9,938,615	0	103,479	0	0	0.625	1.722	MON	1,093	69,324	09/13/2007	07/25/2035
17307G-WR-5	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	1FM	2,824,696	96.6900	2,861,415	2,959,306	2,891,068	0	32,444	0	0	0.625	2.126	MON	308	19,538	09/13/2007	09/25/2035
17309B-AC-1	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT	C		2	1FM	5,445,531	62.8600	5,508,923	8,763,087	5,007,381	0	(354,398)	0	0	5.884	6.191	MON	42,967	365,706	10/01/2008	05/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC	C		2	1FM	5,354,484	62.8500	5,507,583	8,763,087	4,954,979	0	(351,787)	0	0	5.884	6.415	MON	43,052	365,706	10/01/2008	05/25/2036
17309B-AE-7	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC	C		2	1FM	13,575,636	62.8800	15,238,667	24,234,521	13,575,636	0	(995,242)	0	0	5.884	6.831	MON	118,825	1,007,425	10/01/2008	05/25/2036
17309M-AB-9	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE	C		2	2FM	12,550,627	92.2400	11,576,749	12,550,627	12,550,627	0	0	0	0	0.315	0.315	MON	658	43,416	08/10/2006	08/25/2036
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK	C		2	2FM	2,610,717	99.6200	2,600,827	2,610,847	2,602,820	0	(592)	0	0	5.836	5.852	MON	12,697	152,369	08/16/2006	07/25/2036
17309N-AH-4	CITIGROUP RESIDENTIAL MORT TR ASSET BACK	C		2	6FM	633,286	30.4700	609,338	2,000,000	609,338	194,647	(78,956)	117,353	0	6.142	5.701	MON	10,237	122,788	08/16/2006	07/25/2036
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK	C		2	1FM	183,496	3.0800	92,499	3,000,000	0	0	(39,892)	0	0	6.114	0.000	MON	15,285	62,937	08/16/2006	07/25/2036
17310E-AD-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	2FM	7,481,791	101.5700	7,599,418	7,482,165	7,463,143	0	(758)	0	0	5.775	5.789	MON	36,008	432,095	09/21/2006	09/25/2036
17310E-AG-3	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	6FM	14,740,705	90.7900	13,383,000	14,741,000	13,383,000	4,429,785	(1,161)	0	0	5.918	5.973	MON	72,698	872,372	09/21/2006	09/25/2036
17310E-AH-1	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	6FM	6,722,028	54.4400	7,109,890	13,060,000	6,463,418	4,382,531	(364,985)	1,078,617	0	5.948	5.981	MON	64,734	776,809	09/21/2006	09/25/2036
17310E-AJ-7	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	5FM	1,094,694	13.4900	976,926	7,244,000	1,031,724	354,442	(371,278)	2,979	0	5.996	5.884	MON	36,196	434,350	09/21/2006	09/25/2036
17310E-AK-4	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	1FM	749,726	7.3400	382,377	5,209,000	201,801	0	(292,142)	0	0	6.077	10.688	MON	26,379	316,551	09/21/2006	09/25/2036
17310E-AL-2	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	1FM	392,281	3.6600	141,268	3,864,000	0	0	(189,689)	0	0	6.176	0.000	MON	19,887	238,641	09/21/2006	09/25/2036
17310E-AM-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	1FM	133,079	0.7200	17,501	2,442,900	0	0	(17,685)	0	0	6.275	0.000	MON	12,774	38,323	09/21/2006	09/25/2036
17310E-AN-8	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	6FE	2	0.1300	0	2	0	(2)	0	0	0	6.428	0.000	MON	0	0	11/05/2013	09/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED	C		2	6FM	1,058,931	46.3600	1,056,047	2,278,000	1,023,093	645,353	(67,951)	136,755	0	5.824	5.190	MON	11,056	132,671	11/16/2006	11/25/2036
17310N-AK-4	CITIBANK MORTGAGE ASSET BACKED	C		2	1FM	119,051	7.2800	72,169	991,000	0	0	(33,771)	0	0	5.953	0.000	MON	4,916	39,330	11/16/2006	11/25/2036
17310N-AL-2	CITIBANK MORTGAGE ASSET BACKED	C		2	1FM	73,506	3.3400	31,159	933,000	0	0	0	0	0	6.052	0.000	MON	4,705	4,705	11/16/2006	11/25/2036
17310N-AM-0	CITIBANK MORTGAGE ASSET BACKED	C		2	1FM	20,302	0.4100	1,486	366,334	0	0	0	0	0	6.151	0.000	MON	1,878	0	11/16/2006	11/25/2036
17310V-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE	C		2	1FM	7,059,364	45.8000	5,523,665	12,059,430	5,581,056	0	(520,342)	0	0	0.265	0.388	MON	532	35,603	07/23/2007	12/25/2036
20847T-AZ-4	CONSECO FINANCE CNFHE_01-C	C		2	1FM	2,548,789	93.6600	2,380,998	2,542,272	2,545,614	0	(1,695)	0	0	0.867	0.818	MON	979	22,936	09/26/2006	08/15/2033
20847T-BK-6	CONSECO FINANCE CNFHE_01-D	C		2	1FM	3,205,851	96.5000	3,075,934	3,187,575	3,195,647	0	(1,929)	3,211	0	1.517	1.452	MON	2,149	49,707	01/15/2013	11/15/2032
22540A-7A-0	CS FIRST BOSTON MTG SECURITIES ABS FLOAT	C		2	1FM	1,738,348	92.4700	1,602,512	1,732,932	1,737,163	0	(14)	0	0	0.785	0.749	MON	227	14,072	12/26/2012	01/25/2032
22540A-EG-9	CS FIRST BOSTON MTG SECURITIES SERIES 1	C		2	1FM	142,020	97.6100	138,975	142,376	142,309	0	73	0	0	0.992	1.105	MON	47	9,126	11/04/2002	03/20/2029
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	1,352,306	82.0900	1,521,161	1,852,948	1,350,469	0	(63,714)	0	0	1.665	5.071	MON	514	31,772	06/20/2007	02/25/2032
22540V-HE-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	1,246,383	93.0800	1,156,478	1,242,500	1,245,942	0	(248)	0	0	1.765	1.706	MON	365	22,565	07/31/2006	03/25/2032
22540V-UK-6	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H			2	1FM	2,360,906	93.0300	2,189,028	2,352,946	2,360,906	0	(521)	3,151	0	1.815	1.712	MON	712	43,924	07/21/2005	08/25/2032
22540V-XC-1	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H			2	1FM	5,713,201	95.5000	5,439,465	5,695,846	5,708,204	0	(878)	0	0	1.715	1.677	MON	1,628	108,895	07/28/2005	08/25/2032
22540V-XD-9	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H	C		2	1FM	164,345	85.4200	266,445	311,929	62,785	0	(80,595)	0	0	2.415	2.508	MON	126	7,721	12/01/2007	08/25/2032
22541N-3S-6	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	2FM	2,126,801	93.3500	1,971,796	2,112,279	2,121,948	0	(462)	0	0	1.455	1.373	MON	512	34,357	11/17/2006	08/25/2033
22541N-AG-4	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-1			2	1FM	8,203,994	92.5100	7,560,245	8,172,072	8,191,801	0	(1,742)	0	0	1.485	1.437	MON	2,022	125,210	07/06/2005	11/25/2032
22541N-CU-1	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-2			2	1FM	2,462,278	92.7700	2,276,395	2,453,842	2,459,593	0	(441)	0	0	1.365	1.316	MON	558	32,654	07/08/2005	06/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	3,450,463	94.6200	4,144,120	4,379,894	3,558,506	0	66,517	0	0	1.515	6.985	MON	1,106	68,440	10/25/2007	02/25/2033
22541N-QM-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			2	1FM	13,950,077	95.1300	13,253,566	13,931,574	13,947,977	0	(682)	0	0	1.665	1.648	MON	3,865	258,704	03/06/2006	03/25/2033
22541N-ZE-2	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	5FM	77,711	94.6400	74,402	78,613	77,051	32,554	(231)	0	0	2.565	2.926	MON	34	2,065	06/07/2006	06/25/2033
22541Q-DV-1	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	2FM	3,141,807	90.7600	2,829,265	3,117,452	3,136,854	0	(1,031)	0	0	1.365	1.246	MON	709	43,972	11/03/2006	10/25/2033
22541Q-DW-9	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			2	1FM	584,569	83.8500	742,851	885,918	407,858	0	(69,100)	0	0	2.565	18.175	MON	379	23,275	06/14/2006	10/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	3,027,120	93.4600	2,816,760	3,013,918	3,024,340	0	(474)	0	0	1.215	1.114	MON	610	37,928	04/10/2007	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	2FM	835,552	93.9100	780,305	830,878	833,784	0	(133)	0	0	1.245	1.181	MON	172	10,709	11/17/2006	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2			2	1FM	1,170,650	103.3400	1,527,043	1,477,683	1,283,192	0	17,325	0	0	5.750	10.874	MON	7,081	84,967	04/28/2004	04/25/2034
22545B-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005			2	1FM	1,011,669	97.8900	1,976,032	2,018,615	1,250,766	0	25,559	0	0	5.500	17.273	MON	9,252	110,593	12/22/2004	02/25/2035
23242E-AD-1	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC	C		2	1FM	12,183,986	98.7900	17,714,843	17,931,383	12,226,708	0	571,708	0	0	5.120	9.312	MON	76,503	912,727	07/24/2006	01/25/2037
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	6FE	12	100.0000	12	12	12	0	0	0	0	0.275	0.000	MON	0	0	08/31/2011	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT			2	6FE	2	100.0000	2	2	2	0	0	0	0	0.275	(190.571)	MON	0	0	11/01/2010	07/25/2034
23245C-AC-4	COUNTRYWIDE HOME EQUITY ABS FLOATER	C		2	1FM	11,901,957	95.2900	12,156,468	12,757,459	11,901,957	0	(277,189)	0	0	0.265	4.974	MON	563	37,664	01/26/2007	07/25/2037
23245C-AE-0	COUNTRYWIDE HOME EQUITY ABS FLOATER	C		2	1FM	8,786,958	35.4700	6,804,277	19,186,000	8,767,690	0	(36,465)	337,326	0	0.395	0.466	MON	1,262	81,931	01/26/2007	07/25/2037
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE	C		2	1FM	351,348	68.6900	237,793	346,189	350,622	0	(264)	0	0	3.015	2.751	MON	174	10,674	07/28/2006	12/25/2032
29445F-BM-9	EQUIFIRST MORTGAGE LOAN TRUST EQFMLT_04-	C		2	4FM	604,109	74.1300	441,933	596,125	607,103	0	(727)	0	0	2.040	1.898	MON	203	11,857	12/26/2012	10/25/2034
29445F-BY-3	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	1FM	2,000,000	96.7300	1,934,592	2,000,000	2,000,000	0	0	0	0	0.765	0.766	MON	255	16,560	11/16/2004	12/25/2034
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	1FM	206,651	79.3600	163,999	206,651	206,651	0	0	0	0	1.065	1.067	MON	37	2,366	11/16/2004	12/25/2034
29445F-CB-2	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	4FM	1,214,732	77.7800	944,865	1,214,732	1,214,732	0	0	0	0	1.165	1.167	MON	236	15,194	11/16/2004	12/25/2034
29445F-CC-0	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	4FM	354,316	71.9500	254,922	354,316	354,316	0	0	0	0	1.315	1.318	MON	78	4,993	11/16/2004	12/25/2034
29445F-CD-8	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	4FM	223,189	64.5100	178,430	276,593	222,752	0	(961)	21,868	0	1.815	1.846	MON	84	5,360	11/16/2004	12/25/2034
29445F-CP-1	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1			2	1FM	4,000,000	91.4900	3,659,636	4,000,000	4,000,000	0	0	0	0	0.615	0.615	MON	410	26,004	03/09/2005	04/25/2035
29445F-CQ-9	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1			2	2FM	3,154,410	76.5300	2,413,913	3,154,410	3,154,410	0	0	0	0	0.645	0.645	MON	339	21,466	03/09/2005	04/25/2035
29445F-CR-7	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1	C		2	4FM	1,597,212	74.8700	1,195,780	1,597,212	1,597,212	0	0	0	0	0.785	0.786	MON	209	13,136	03/09/2005	04/25/2035
29445U-AB-1	EQUIFIRST LOAN SECURITIZATION ABS FLOATE	C		2	1FM	9,650,872	63.6400	14,032,907	22,050,000	10,279,079	0	1,026,920	0	0	0.355	12.036	MON	1,303	85,219	03/13/2012	04/25/2037
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA	C		2	1FM	975,914	93.9000	916,338	975,915	973,463	0	(289)	0	0	6.039	6.086	MON	4,911	60,879	12/01/2012	11/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
294751-BQ-4	EQUITY ONE ABS, INC. SERIES 2002 5 CLA	C		2	1FM	604,929	59.8300	819,451	1,369,729	554,787	0	(50,141)	0	0	6.337	6.360	MON	7,233	86,800	11/07/2002	11/25/2032
294751-BX-9	EQUITY ONE ABS, INC. SERIES 2003 1 CLA			2	1FM	493,787	99.1900	489,767	493,788	493,062	0	(3)	0	0	4.860	4.868	MON	2,000	22,103	02/27/2003	08/25/2033
294751-CJ-9	EQUITY ONE ABS, INC. ASSET BACKED	C		2	4FM	113,837	79.4800	91,030	114,535	113,440	37,715	(47)	0	0	5.658	5.824	MON	540	6,480	10/02/2006	09/25/2033
294751-DC-3	EQUITY ONE ABS, INC. SERIES 2003 4 CLA			2	1FM	651,856	101.4000	660,988	651,857	650,164	0	(130)	0	0	5.330	5.336	MON	2,895	31,774	10/17/2003	10/25/2034
294751-DF-6	EQUITY ONE ABS, INC. SERIES 2003 4 CLA	C		2	2FM	3,318,355	99.0200	3,279,686	3,312,279	3,316,216	0	(15)	1,716	0	5.369	5.344	MON	14,820	178,925	11/18/2003	10/25/2034
294751-DG-4	EQUITY ONE ABS, INC. SERIES 2003 4 CLA	C		2	4FM	1,541,719	72.0700	1,196,158	1,659,678	1,537,705	796,441	(3,700)	117,408	0	5.764	5.217	MON	7,971	92,298	10/17/2003	10/25/2034
294751-DV-1	EQUITY ONE ABS, INC. SERIES 2004 1 CLA			2	4FM	570,226	95.7900	546,216	570,226	619,838	0	2,156	0	0	4.720	2.707	MON	2,243	26,915	01/14/2004	04/25/2034
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA	C		2	3FM	3,137,135	96.3100	3,022,151	3,137,905	3,134,480	0	1,648	0	0	5.192	5.191	MON	13,577	162,920	04/15/2004	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3	C		2	1FM	4,167,353	95.0100	3,959,294	4,167,353	4,167,353	0	0	0	0	5.121	5.109	MON	17,783	218,034	07/14/2004	07/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED	C		2	1FM	188,736	29.2600	244,330	835,116	80,371	0	(23,217)	0	0	6.412	20.709	MON	4,463	30,647	05/22/2006	08/25/2032
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER	C		2	1FM	5,392,317	81.7300	5,720,974	7,000,000	5,574,999	0	168,135	0	0	0.625	3.934	MON	729	48,984	10/18/2007	11/25/2035
316599-AC-3	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT	C		2	1FM	3,762,812	54.1800	3,442,865	6,354,717	3,762,812	0	(200,977)	0	0	0.285	3.089	MON	301	18,462	11/12/2008	11/25/2036
31659E-AC-2	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT	C		2	1FM	1,115,464	53.4000	983,274	1,841,372	1,115,464	0	(33,793)	68,348	0	0.335	3.030	MON	103	6,743	07/28/2006	07/25/2036
31659T-CC-7	FIELDSTONE MORTGAGE INVESTMENT FMIC_04-4	C		2	1FM	2,745,750	98.5000	2,702,857	2,744,053	2,744,617	0	(211)	0	0	1.740	1.729	MON	796	49,138	04/18/2005	10/25/2035
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER	C		2	1FM	1,631,137	61.3400	1,539,208	2,509,138	1,085,383	0	(100,736)	0	0	0.275	8.248	MON	115	7,662	04/09/2007	04/25/2047
32027E-AE-1	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE			2	2FM	11,718,221	77.8600	10,264,083	13,182,641	11,390,991	0	(131,851)	0	0	0.325	0.631	MON	713	46,938	06/08/2007	04/25/2036
32027N-ED-9	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE	C		2	3FM	4,600,235	95.0100	4,365,609	4,595,029	4,599,015	0	(211)	0	0	1.215	1.203	MON	930	57,825	05/10/2007	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	2FM	932,793	54.4100	1,709,284	3,141,530	932,793	0	909,181	0	0	2.790	12.606	MON	1,461	0	02/01/2013	09/25/2033
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF	C		2	1FM	2,890,269	92.1800	2,839,983	3,080,847	2,890,269	0	(18,353)	635	0	1.140	2.255	MON	585	36,427	07/19/2004	02/25/2034
32027N-GC-9	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	1FM	15,808,044	93.0400	14,684,459	15,783,784	15,801,659	0	367	0	0	0.915	0.898	MON	2,406	149,976	12/26/2012	11/25/2034
32027N-HH-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	1FM	4,744,196	84.6200	4,014,415	4,744,196	4,744,196	0	0	0	0	0.840	0.841	MON	664	41,664	03/11/2004	03/25/2034
32027N-HL-8	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	1FM	19,897	87.7000	115,209	131,364	0	0	(18,299)	0	0	1.515	0.000	MON	33	1,542	06/19/2008	03/25/2034
32027N-HY-0	FIRST FRANKLIN MTG LOAN ASSET SERIES 20			2	1FM	18,516,130	94.0100	17,407,385	18,516,130	18,516,130	0	0	0	0	0.915	0.916	MON	2,822	176,691	05/11/2004	06/25/2034
32027N-MY-4	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	2,612,820	89.4500	2,337,186	2,612,820	2,612,820	0	0	0	0	0.990	0.992	MON	431	26,920	11/23/2004	01/25/2035
32027N-NR-8	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	4,500,000	93.1100	4,190,090	4,500,000	4,500,000	0	0	0	0	0.990	0.992	MON	742	46,363	12/02/2004	10/25/2034
32027N-PE-5	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	420,018	99.5800	418,236	420,018	420,018	0	0	0	0	1.140	1.142	MON	80	4,966	12/13/2004	01/25/2035
32027N-PF-2	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	5,000,000	96.4100	4,820,545	5,000,000	5,000,000	0	0	0	0	1.440	1.444	MON	1,200	74,327	12/13/2004	01/25/2035
32027N-PG-0	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	2,000,000	94.1700	1,883,344	2,000,000	2,000,000	0	0	0	0	1.740	1.746	MON	580	35,814	12/13/2004	01/25/2035
32027N-PH-8	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	4FM	1,388,692	83.2700	1,147,494	1,378,000	1,384,326	596,563	(650)	0	0	1.890	1.844	MON	434	26,772	12/13/2004	01/25/2035
32027N-SK-8	FIRST FRANKLIN MTG LOAN ASSET FFML_05-FF	C		2	4FM	7,900,000	84.8000	6,699,319	7,900,000	7,900,000	0	0	0	0	0.605	0.605	MON	796	50,556	05/12/2005	05/25/2036
32027N-VD-0	FIRST FRANKLIN MTG LOAN ASSET FFMLT_05-F			2	1FM	6,855,000	91.9100	6,300,616	6,855,000	6,855,000	0	0	0	0	0.695	0.696	MON	794	50,124	08/11/2005	09/25/2035
32028T-AD-9	FIRST FRANKLIN MTG LN TR SER 2 CORPORATE	C		2	1FM	34,082,245	59.2600	31,388,974	52,965,014	32,973,676	0	(1,427,472)	58,474	0	0.305	1.317	MON	2,689	177,848	07/31/2007	01/25/2038
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE	C		2	1FM	34,569,039	59.2400	37,599,065	63,473,550	34,569,039	0	(1,526,449)	609,858	0	0.325	3.576	MON	3,434	226,005	03/13/2012	12/25/2037
32113J-AW-5	FIRST NLC HOME EQUITY ABS FLOATER	C		2	3FM	2,640,819	57.8500	1,894,653	3,275,000	2,640,819	0	8,758	391,828	0	0.685	1.437	MON	374	23,615	10/01/2007	09/25/2035
32115B-AB-6	FIRST NLC TRUST ABS FLOATER	C		2	1FM	6,198,351	51.0900	5,283,965	10,342,444	6,064,275	0	(261,247)	220,397	0	0.305	0.342	MON	525	34,709	06/22/2007	08/25/2037
35729P-CA-6	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	2FM	5,201,457	94.1200	4,874,833	5,179,606	5,191,023	0	(671)	0	0	1.215	1.176	MON	1,049	65,181	11/03/2006	12/25/2033
35729P-CK-4	FREMONT HOME LOAN TRUST SERIES 2004 A	C		2	2FM	5,577,979	90.5300	5,049,644	5,577,979	5,577,979	0	0	0	0	0.990	0.992	MON	920	57,470	02/11/2004	01/25/2034
35729P-CZ-1	FREMONT HOME LOAN TRUST SERIES 2004 1			2	1FM	2,937,089	90.2600	2,651,025	2,937,089	2,937,089	0	0	0	0	0.840	0.841	MON	411	25,794	03/23/2004	02/25/2034
35729P-DE-7	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	476,068	77.9700	397,658	510,013	448,016	0	(20,426)	0	0	2.115	1.919	MON	180	11,072	09/06/2006	02/25/2034
35729P-DQ-0	FREMONT HOME LOAN TRUST SERIES 2004 B			2	2FM	20,000,000	91.3200	18,263,180	20,000,000	20,000,000	0	0	0	0	1.035	1.037	MON	3,449	215,185	05/07/2004	05/25/2034
35729P-EE-6	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	2FM	3,382,756	93.1000	3,133,641	3,365,927	3,369,218	0	(328)	0	0	1.095	1.063	MON	614	38,262	09/26/2006	07/25/2034
35729P-GC-8	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	3,613,287	92.5700	3,331,538	3,598,947	3,610,105	0	254	0	0	1.035	1.000	MON	621	38,722	12/14/2006	11/25/2034
35729P-GD-6	FREMONT HOME LOAN TRUST FHLT_04-D	C		2	4FM	5,038,809	83.4600	4,205,485	5,038,809	5,038,809	0	0	0	0	1.065	1.067	MON	894	55,746	11/17/2004	11/25/2034
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	869,970	93.1800	836,492	897,752	874,075	0	3,760	0	0	0.855	1.996	MON	128	8,021	10/01/2007	01/25/2035
35729P-JC-5	FREMONT HOME LOAN TRUST FREMONT_05-1			2	1FM	128,931	99.8100	128,684	128,931	128,931	0	0	0	0	0.885	0.886	MON	19	1,191	02/25/2005	06/25/2035
35729P-KR-0	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	5,348,180	99.9200	5,389,602	5,394,155	5,360,979	0	6,292	0	0	0.645	0.949	MON	580	36,708	07/24/2007	07/25/2035
35729P-KT-6	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	4FM	2,333,274	60.1800	1,805,280	3,000,000	2,332,239	1,653,806	(2,313)	511,365	0	0.685	0.702	MON	342	21,632	05/03/2007	07/25/2035
35729P-MF-4	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	5FM	6,126,464	52.9300	4,446,128	8,400,000	6,127,465	3,604,487	1,611	281,998	0	0.575	0.840	MON	804	51,254	07/24/2007	11/25/2035
35729Q-AD-0	FREMONT HOME EQUITY ABS FLOATER	C		2	1FM	11,926,658	39.2700	10,430,300	26,563,185	11,926,658	0	(514,206)	996,257	0	0.325	0.898	MON	1,437	94,581	02/22/2007	08/25/2036
35729V-AE-7	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	4,702,439	45.6700	6,671,336	14,607,187	4,661,486	0	82,238	0	0	0.385	10.565	MON	936	60,897	06/01/2007	11/25/2036
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT	C		2	1FM	854,540	84.2700	735,350	872,607	845,318	0	(9,223)	0	0	0.605	0.580	MON	88	5,584	07/28/2006	12/25/2026
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	1FM	82,105	94.9000	77,640	81,817	82,125	0	38	0	0	1.367	1.227	MON	37	1,147	05/16/2006	10/20/2032
36228F-KP-0	GSR MORTGAGE LOAN TRUST GSAMP_02-HE			2	1FM	3,588,383	86.7900	3,281,092	3,780,443	3,464,135	0	(58,724)	0	0	2.042	3.676	MON	2,573	78,364	07/20/2005	11/20/2032
36228F-N2-8	GSR MORTGAGE LOAN TRUST SERIES 2004 FM2	C		2	1FM	4,645,360	94.7800	4,403,006	4,645,360	4,645,360	0	0	0	0	0.915	0.916	MON	708	44,329	03/09/2004	01/25/2034
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	1FM	65,065	82.4400	92,918	112,717	65,427	0	380	0	0	2.942	8.610	MON	111	0	12/24/2008	03/20/2033
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	3FM	409,997	90.2600	368,286	408,017	409,721	0	(169)	0	0	2.265	2.174	MON	154	9,478	11/03/2006	11/25/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W			2	1FM	1,951,792	103.8900	2,031,238	1,955,124	1,950,000	0	(31)	0	0	5.500	5.502	MON	8,961	107,532	09/09/2004	01/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER	C		2	1FM	13,326,304	95.7300	12,781,235	13,351,337	13,342,799	0	1,067	0	0	0.345	0.368	MON	767	50,246	07/11/2007	03/25/2046
362334-LH-5	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER			2	1FM	8,005,000	82.5600	6,609,256	8,005,000	8,005,000	0	0	0	0	0.425	0.425	MON	566	36,619	03/29/2006	03/25/2046
362334-PK-4	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER			2	1FM	11,809,849	50.2700	8,546,070	17,000,000	11,809,849	0	(17,191)	789,578	0	0.435	0.510	MON	1,232	79,493	04/13/2006	04/25/2036
362341-4S-5	GSAMP TRUST ABS FLOATER	C		2	1FM	11,623,304	90.0100	12,601,876	14,000,000	12,152,986	0	281,145	0	0	0.475	2.989	MON	1,107	71,140	08/20/2007	01/25/2036
362341-G5-2	GSAMP TRUST ABS FLOATER	C		2	1FM	2,783,590	51.3100	7,456,166	14,532,000	3,288,669	0	307,835	0	0	0.615	15.710	MON	1,489	94,471	03/13/2012	11/25/2035
362341-KD-0	GSAMP TRUST ABS FLOATER	C		2	1FM	3,260,695	92.8700	4,643,540	5,000,000	3,632,853	0	196,135	0	0	0.655	6.568	MON	546	34,532	03/13/2012	07/25/2045
36242D-DP-5	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	1FM	3,000,871	99.5000	2,980,144	2,995,255	2,995,882	0	(238)	0	0	1.005	1.003	MON	502	31,316	07/11/2007	08/25/2034
36242D-KK-8	GSR MORTGAGE LOAN TRUST GSAMP_04-WF	C		2	1FM	1,333,768	87.9300	1,172,822	1,333,768	1,333,768	0	0	0	0	0.745	0.746	MON	166	11,740	12/26/2012	10/25/2034
36242D-N3-3	GSR MORTGAGE LOAN TRUST FFML_05-FF2			2	1FM	3,339,528	99.5000	3,322,904	3,339,528	3,339,528	0	0	0	0	0.605	0.605	MON	337	25,698	04/01/2005	03/25/2035
362437-AC-9	GSAMP_HE ABS FLOATER			2	1FM	473,095	99.8700	472,561	473,161	473,161	0	1	0	0	0.265	0.265	MON	21	1,397	05/02/2007	08/25/2036
362440-AC-3	GSAMP TRUST ABS FLOATER	C		2	1FM	15,771,474	73.4900	13,319,261	18,124,798	15,771,474	0	(170,865)	763,178	0	0.375	1.145	MON	1,132	73,724	03/30/2007	03/25/2047
36244K-AE-5	GSAMP_06-HE3 A2D ABS FLOATER			2	1FM	19,578,633	64.5900	16,501,753	25,547,000	19,578,633	0	35,855	1,198,051	0	0.415	0.756	MON	1,765	114,179	05/12/2006	05/25/2046
36245E-AE-8	GSAMP_HE ABS FLOATER			2	1FM	6,339,600	66.1400	4,960,200	7,500,000	6,339,600	0	(2,901)	389,116	0	0.395	0.575	MON	493	32,020	10/24/2006	10/25/2046
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT	C		2	3FM	7,199,140	83.8800	6,587,703	7,853,330	7,211,122	0	49,389	299,620	0	0.415	1.661	MON	543	32,714	01/25/2013	12/25/2035
40430F-AD-4	HSI ASSET SECURITIZATION CORPO ABS FLOAT	C		2	1FM	2,963,154	55.5700	2,561,019	4,609,000	2,963,154	0	22,984	394,309	0	0.355	1.404	MON	272	17,813	07/27/2007	01/25/2037
40430G-AB-6	HOUSEHOLD HOME EQUITY HFCHC_05-1	C		2	1FM	7,681,250	99.6100	7,651,208	7,681,250	7,681,250	0	0	0	0	0.697	0.698	MON	1,784	56,237	06/23/2005	01/20/2034
40430G-AH-3	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	6,479,127	99.1200	6,422,065	6,479,127	6,479,127	0	0	0	0	0.457	0.457	MON	987	31,670	11/01/2005	01/20/2035
40430G-AJ-9	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	2,996,596	99.2300	2,973,441	2,996,596	2,996,596	0	0	0	0	0.587	0.588	MON	586	18,597	11/01/2005	01/20/2035
40430G-AK-6	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	5,159,682	99.0600	5,111,094	5,159,682	5,159,682	0	0	0	0	0.607	0.608	MON	1,044	33,067	11/01/2005	01/20/2035
40430K-AH-4	HSI ASSET SEC CORP TRUST ABS FLOATER	C		2	1FM	415,010	41.0100	492,113	1,200,000	404,509	0	(3,888)	0	0	0.475	0.537	MON	95	6,095	04/19/2006	03/25/2036
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT	C		2	1FM	4,294,711	37.7900	3,546,196	9,383,061	3,928,250	0	(253,202)	0	0	0.265	0.313	MON	414	27,673	10/08/2008	07/25/2036
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOAT	C		2	1FM	2,849,384	78.1900	2,591,300	3,313,958	2,849,384	0	(126,879)	106,308	0	0.275	1.472	MON	152	10,120	05/01/2007	04/25/2037
40430R-AD-8	HSI ASSET SECURITIZATION HASC_ ABS FLOAT	C		2	1FM	9,756,458	45.3600	7,132,496	15,726,000	9,742,640	0	(27,373)	536,351	0	0.425	0.432	MON	1,113	71,939	05/01/2007	04/25/2037
40430T-AB-8	HSI ASSET SECURITIZATION CORP ABS FLOATE	C		2	1FM	4,663,757	59.9300	6,386,538	10,657,410	5,061,465	0	320,984	0	0	0.305	7.309	MON	541	35,733	11/12/2008	04/25/2037
40430V-AF-4	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	2,582,555	99.0400	2,557,688	2,582,555	2,582,555	0	0	0	0	0.317	0.317	MON	273	8,958	12/07/2006	03/20/2036
40430V-AG-2	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	66,140,000	96.7000	63,960,356	66,140,000	66,140,000	0	0	0	0	0.397	0.397	MON	8,748	283,066	12/07/2006	03/20/2036
40430V-AJ-6	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	17,220,000	88.4900	15,237,306	17,220,000	17,220,000	0	0	0	0	0.447	0.447	MON	2,565	82,425	12/07/2006	03/20/2036
40430W-AC-9	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	4,131,550	95.9100	3,962,499	4,131,550	4,131,550	0	0	0	0	0.447	0.447	MON	615	19,776	07/07/2006	01/20/2036
40430W-AD-7	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	4,261,392	94.3000	4,018,480	4,261,392	4,261,392	0	0	0	0	0.467	0.467	MON	663	21,262	07/07/2006	01/20/2036
40430X-AG-8	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT			2	1FM	17,320,000	96.7500	16,757,135	17,320,000	17,320,000	0	0	0	0	0.407	0.407	MON	2,349	75,879	10/20/2006	03/20/2036
40430X-AH-6	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	18,090,000	92.5900	16,748,898	18,090,000	18,090,000	0	0	0	0	0.427	0.427	MON	2,574	82,921	10/20/2006	03/20/2036
40430X-AJ-2	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	9,882,850	87.1900	8,719,260	10,000,000	9,906,973	0	13,296	0	0	0.467	0.606	MON	1,556	49,894	10/20/2006	03/20/2036
40430Y-AC-5	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	8,312,443	97.2700	8,085,983	8,312,610	8,312,523	0	18	0	0	0.437	0.438	MON	1,210	38,946	08/02/2006	03/20/2036
40430Y-AD-3	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	7,259,740	97.0600	7,046,514	7,259,740	7,259,740	0	0	0	0	0.457	0.457	MON	1,105	35,485	08/02/2006	03/20/2036
40431M-AH-9	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	3,314,779	99.1900	3,287,926	3,314,779	3,314,779	0	0	0	0	0.387	0.387	MON	427	13,850	05/17/2007	07/20/2036
40431M-AJ-5	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	19,686,959	93.7700	18,473,419	19,700,000	19,692,017	0	2,807	0	0	0.467	0.482	MON	3,065	98,290	05/17/2007	07/20/2036
40431M-AK-2	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	6,000,000	89.8800	5,392,566	6,000,000	6,000,000	0	0	0	0	0.477	0.477	MON	954	30,544	05/17/2007	07/20/2036
40431M-AL-0	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	3,950,352	84.9800	3,399,032	4,000,000	3,960,283	0	5,451	0	0	0.537	0.681	MON	716	22,796	05/17/2007	07/20/2036
40431X-AF-9	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	7,000,000	95.4800	6,683,824	7,000,000	7,000,000	0	0	0	0	2.417	2.429	MON	5,639	173,321	10/11/2007	11/20/2036
40431X-AG-7	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	2,971,122	95.8300	2,875,023	3,000,000	2,982,273	0	2,064	0	0	2.667	2.768	MON	2,667	81,885	10/11/2007	11/20/2036
437084-BL-9	HOME EQUITY ASSET TRUST SERIES 2004 2	C		2	1FM	8,190,250	92.3400	7,562,639	8,190,250	8,190,250	0	0	0	0	0.960	0.962	MON	1,310	81,893	02/24/2004	07/25/2034
437084-CE-4	HOME EQUITY ASSET TRUST SERIES 2004 3	C		2	1FM	5,597,375	93.1900	5,216,199	5,597,375	5,597,375	0	0	0	0	1.020	1.022	MON	951	59,372	04/01/2004	08/25/2034
437084-CZ-7	HOME EQUITY ASSET TRUST SERIES 2004 4			2	1FM	22,750,000	91.5700	20,832,607	22,750,000	22,750,000	0	0	0	0	0.945	0.946	MON	3,582	224,013	05/18/2004	10/25/2034
437084-DW-3	HOME EQUITY ASSET TRUST HEAT_04-5	C		2	1FM	22,000,000	92.8100	20,418,772	22,000,000	22,000,000	0	0	0	0	1.065	1.067	MON	3,904	243,395	06/30/2004	11/25/2034
437084-ET-9	HOME EQUITY ASSET TRUST HEAT_04-6	C		2	1FM	19,000,000	92.4400	17,564,056	19,000,000	19,000,000	0	0	0	0	1.020	1.022	MON	3,229	201,536	08/04/2004	12/25/2034
437084-GS-9	HOME EQUITY ASSET TRUST HEAT 2004-8	C		3	FM	11,851,823	91.2600	10,815,358	11,851,823	11,851,823	0	0	0	0	1.080	1.082	MON	2,133	132,924	11/10/2004	03/25/2035
437084-HR-0	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	627,075	99.9100	624,543	625,121	625,309	0	(169)	0	0	0.840	0.781	MON	87	5,490	05/21/2007	05/25/2035
437084-KS-4	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	2,667,411	96.7800	2,903,361	3,000,000	2,848,504	0	44,322	0	0	0.885	2.545	MON	442	27,715	10/01/2007	08/25/2035
437084-MG-8	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	2,072,779	99.0900	2,601,010	2,625,000	2,291,663	0	130,532	0	0	0.645	6.959	MON	282	17,863	03/13/2012	11/25/2035
437084-MH-6	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	3,232,579	82.5200	2,888,036	3,500,000	3,316,567	0	21,737	0	0	0.675	1.380	MON	394	24,882	10/01/2007	11/25/2035
437084-ND-4	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	3,253,101	86.2300	3,017,973	3,500,000	3,332,727	0	19,968	0	0	0.655	1.271	MON	382	24,173	10/04/2007	12/25/2035
437084-RU-2	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	1,892,231	98.3400	1,896,752	1,928,679	1,903,704	0	4,786	0	0	0.495	1.127	MON	159	10,192	07/24/2007	04/25/2036
437084-RX-6	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	1,550,288	90.4600	1,865,221	2,062,000	1,644,349	0	54,048	0	0	0.605	4.197	MON	208	13,196	08/15/2007	04/25/2036
44328B-AD-0	HSI ASSET SECURITIZATION CORP ABS FLOATE	C		2	1FM	8,162,163	43.5400	6,434,036	14,776,382	7,461,979	0	(574,913)	0	0	0.275	0.347	MON	676	45,122	11/12/2008	12/25/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR			2	4FM	408,858	100.6100	411,517	409,010	408,972	0	(36)	0	0	8.860	9.083	MON	604	36,238	12/31/1996	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR			2	1	106,949	100.5400	107,560	106,982	106,961	0	(22)	0	0	8.370	8.654	MON	149	8,954	12/31/1996	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR			2	1FE	370,955	100.4200	372,682	371,116	371,112	0	(1)	0	0	7.580	7.703	MON	469	28,131	12/31/1996	12/26/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45071K-CM-4	IXIS_05-HE1 IXIS_05-HE4	C		2	1FM	1,297,452	97.0000	1,258,522	1,297,452	1,297,452	0	0	0	0	0.505	0.505	MON	6	988	10/25/2005	02/25/2036
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER	C		2	1FM	6,460,398	34.5200	6,277,383	18,186,195	6,460,398	0	(431,745)	712,747	0	0.275	5.034	MON	832	55,535	11/12/2008	05/25/2037
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER	C		2	1FM	7,537,210	34.8200	11,628,481	33,393,393	7,582,948	0	22,567	0	0	0.325	13.900	MON	1,807	118,901	03/13/2012	05/25/2037
456606-EB-4	INDYMAC HOME EQUITY LOAN ASSET ABS FLOAT			2	1FM	1,001,417	95.9100	958,658	999,542	1,001,065	0	115	0	0	1.025	1.002	MON	171	10,513	12/26/2012	10/25/2033
46602U-AB-4	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT	C		2	1FM	7,038,116	44.9700	6,322,601	14,060,034	7,038,116	0	(360,471)	213,882	0	0.265	0.356	MON	620	41,510	11/12/2008	01/25/2037
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT			2	1FM	3,519,554	99.6900	3,555,623	3,566,579	3,518,040	0	105	0	0	2.660	2.900	MON	7,907	95,813	05/23/2012	06/25/2035
46626L-AU-4	JP MORGAN MORTGAGE ACQUISITION JPMAC_05-	C		2	1FM	6,918,777	99.6000	6,890,901	6,918,777	6,918,777	0	0	0	0	0.655	0.655	MON	755	47,675	07/22/2005	07/25/2035
46626L-GF-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	3FM	7,115,472	67.9000	5,841,549	8,603,000	7,109,562	0	(1,846)	0	0	0.455	0.557	MON	652	41,995	02/24/2006	01/25/2036
46626L-HA-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT	C		2	1FM	20,047,177	76.8800	19,499,547	25,365,000	21,123,863	0	581,534	0	0	0.425	3.386	MON	1,795	115,866	08/20/2007	02/25/2036
46626L-HU-7	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	2FM	6,450,512	65.0000	5,949,642	9,153,000	6,434,520	0	(7,399)	0	0	0.435	0.538	MON	774	42,533	04/03/2006	03/25/2036
46628R-AE-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	1FM	8,959,000	83.1000	7,445,260	8,959,000	8,959,000	0	0	0	0	0.405	0.405	MON	604	39,074	05/26/2006	05/25/2036
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT	C		2	3FM	1,481,763	48.4500	1,276,142	2,633,804	1,438,869	0	(42,893)	0	0	0.255	0.316	MON	112	7,497	06/08/2006	07/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT	C		2	2FM	8,885,742	51.7400	8,663,652	16,745,078	8,402,006	0	(483,737)	0	0	0.275	0.379	MON	766	51,134	11/12/2008	08/25/2036
46629K-AF-6	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	2FM	3,520,959	52.6900	3,439,893	6,528,673	3,328,601	0	(192,359)	0	0	0.405	0.421	MON	440	28,542	08/22/2006	08/25/2036
46629Q-AU-0	JP MORGAN MORTGAGE ACQUIS CORP ABS FLOAT	C		2	1FM	5,069,735	98.1900	5,530,369	5,632,555	4,524,672	0	(374,153)	0	0	0.265	25.611	MON	249	16,606	11/21/2006	10/25/2036
46629T-AE-0	JP MORGAN MTGE ACQUISITION COR ABS FLOAT			2	1FM	10,655,000	87.0100	9,270,564	10,655,000	10,655,000	0	0	0	0	0.395	0.395	MON	701	45,446	10/26/2006	07/25/2036
46630G-AM-7	JP MORGAN MORTGAGE TRUST CMO			2	1FM	4,032,898	99.3200	4,172,471	4,200,971	4,049,941	0	9,969	0	0	2.737	4.709	MON	9,580	119,938	01/08/2007	07/25/2035
542514-DB-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	1,891,838	92.4800	1,737,025	1,878,337	1,886,590	0	(334)	0	0	1.410	1.335	MON	441	27,351	05/07/2007	11/25/2032
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	5,643,818	92.6000	5,201,136	5,616,541	5,632,606	0	(839)	0	0	1.290	1.243	MON	1,207	74,951	05/07/2007	07/25/2033
542514-EH-3	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	4,791,328	93.4300	4,450,988	4,763,787	4,775,004	0	(597)	0	0	1.185	1.130	MON	941	58,500	11/03/2006	08/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	3,121,025	93.9500	2,923,421	3,111,814	3,115,324	0	(109)	0	0	0.695	0.668	MON	360	22,754	05/02/2007	06/25/2034
542514-GN-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	1,832,250	95.4200	1,741,132	1,824,644	1,833,355	0	4,856	0	0	1.065	0.988	MON	324	21,871	06/13/2007	07/25/2034
542514-LJ-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	6,105,315	96.9700	6,479,251	6,681,603	6,365,934	0	37,819	0	0	0.990	2.480	MON	1,102	65,723	10/22/2007	06/25/2035
542514-MF-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			2	3FM	1,051,898	82.5300	868,925	1,052,886	1,052,375	0	28	0	0	0.885	0.895	MON	155	9,727	04/20/2007	06/25/2045
54251T-AD-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	1,667,962	55.1900	1,582,907	2,868,028	1,573,229	0	(77,962)	0	0	0.325	0.464	MON	155	10,212	05/03/2007	08/25/2036
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	15,175,449	51.3000	12,041,106	23,469,790	14,730,724	0	(753,779)	547,200	0	0.265	0.302	MON	1,035	69,290	12/08/2006	10/25/2036
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	9,988,576	50.6000	10,017,318	19,795,233	9,751,629	0	(478,685)	246,452	0	0.265	0.296	MON	873	58,305	11/12/2008	08/25/2036
57643Q-AA-5	MASTR ALTERNATIVE LOANS TRUST SERIES 20			2	1FM	127,911	102.6200	128,042	124,772	125,898	0	(297)	0	0	5.000	4.325	MON	520	6,239	03/16/2004	04/25/2019
57643Q-QF-4	MASTR ALTERNATIVE LOANS TRUST SERIES 20			2	1FM	2,727,970	104.5700	2,785,098	2,663,325	2,685,480	0	(16,077)	0	0	5.500	4.663	MON	12,207	146,281	04/21/2004	04/25/2019
57643Q-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO			2	1FM	965,982	106.5700	1,266,999	1,188,902	1,016,069	0	(3,261)	0	0	5.500	9.992	MON	5,449	65,390	12/03/2004	12/25/2034
57643G-AD-9	MASTR ASSET BACKED SECS TR2006 CORPORATE	C		2	1FM	5,111,665	62.8400	5,206,491	8,285,986	5,111,665	0	(362,827)	0	0	0.315	1.338	MON	434	28,663	07/31/2007	03/25/2036
57643L-AE-6	MASTR ASSET BACKED SECURITIES ABS FLOATE			2	1FM	545,656	101.8200	551,384	541,510	542,438	0	(177)	0	0	3.690	3.640	MON	333	20,403	11/01/2006	11/25/2032
57643L-AL-0	MASTR ASSET BACKED SECURITIES SERIES 20	C		2	1FM	2,983,908	96.6100	2,825,346	2,924,504	2,936,822	0	(1,531)	0	0	2.940	2.871	MON	1,433	73,260	03/16/2004	12/25/2032
57643L-AN-6	MASTR ASSET BACKED SECURITIES MABS_03-OP	C		2	1FM	1,372,452	38.3100	2,007,240	5,239,304	1,385,688	0	(106,761)	0	0	6.015	15.428	MON	4,377	197,366	01/06/2005	12/25/2032
57643L-BY-1	MASTR ASSET BACKED SECURITIES ABS FLOATE			2	1FM	7,562	99.6800	7,536	7,560	7,560	0	(1)	0	0	1.215	1.201	MON	2	103	06/06/2007	08/25/2033
57643L-BZ-8	MASTR ASSET BACKED SECURITIES MABS_03-WM	C		2	1FM	8,391,729	97.1100	8,077,694	8,317,933	8,373,404	0	(10,848)	0	0	2.640	2.507	MON	3,659	206,266	12/26/2012	08/25/2033
57643L-DY-9	MASTR ASSET BACKED SECURITIES MABS_04-FR	C		2	1FM	1,086,098	96.9200	1,052,642	1,086,098	1,086,098	0	0	0	0	1.965	1.973	MON	356	20,088	07/16/2004	07/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W	C		2	2FM	5,283,734	96.6400	5,102,858	5,280,575	5,281,651	0	(64)	0	0	1.035	1.029	MON	911	58,831	07/10/2007	10/25/2034
57643L-GX-8	MASTR ASSET BACKED SECURITIES MABS_05-WM			2	1FM	3,093,892	99.4700	3,077,414	3,093,892	3,093,892	0	0	0	0	0.840	0.841	MON	433	27,171	03/24/2005	03/25/2035
57643L-NF-9	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	8,181,902	88.8900	8,711,543	9,800,000	8,492,998	0	177,554	0	0	0.465	2.669	MON	759	48,751	08/20/2007	01/25/2036
57645S-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER	C		2	1FM	10,024,387	56.1700	8,420,940	14,993,056	9,923,638	0	(431,923)	256,664	0	0.265	0.301	MON	661	44,264	12/06/2006	11/25/2036
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	7,391,788	38.2500	6,279,822	16,419,081	7,391,788	0	(307,764)	88,463	0	0.265	0.271	MON	724	48,474	08/04/2006	08/25/2036
57645J-AC-3	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	8,900,772	38.6100	7,640,320	19,788,551	8,900,772	0	(368,154)	530,177	0	0.315	0.599	MON	1,038	68,453	08/04/2006	08/25/2036
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W	C		2	1FM	710,435	100.7800	740,490	734,787	714,137	0	1,089	0	0	2.640	3.287	MON	323	19,863	08/15/2007	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W	C		2	1FM	2,322,419	95.2000	2,189,835	2,300,368	2,322,419	0	(987)	7,530	0	3.090	2.906	MON	1,185	78,279	09/24/2004	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W	C		2	1FM	1,273,985	102.6000	1,302,139	1,269,113	1,273,573	0	(446)	0	0	3.015	2.954	MON	638	39,132	02/15/2007	02/25/2034
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT	C		2	1FM	665,413	100.1400	656,076	655,176	657,356	0	(419)	0	0	2.865	2.752	MON	313	17,617	05/22/2006	09/25/2032
59001F-AC-5	MERITAGE MORTGAGE LOAN TRUST SERIES 200	C		2	1FM	992,579	94.7600	940,536	992,579	992,579	0	0	0	0	1.215	1.218	MON	201	12,491	12/10/2003	11/25/2033
59001F-AD-3	MERITAGE MORTGAGE LOAN TRUST MMLT_03-1	C		2	4FM	1,347,942	99.2900	1,328,345	1,337,868	1,347,250	0	(199)	0	0	2.490	2.393	MON	555	34,131	01/04/2005	11/25/2033
59001F-CS-8	MERITAGE MORTGAGE LOAN TRUST MMLT_05-2	C		2	1FM	9,702,846	93.8500	9,106,480	9,702,846	9,702,846	0	0	0	0	0.915	0.916	MON	1,479	92,590	06/07/2005	11/25/2035
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER	C		2	4FM	18,837,742	77.8500	17,035,363	21,881,503	18,814,415	0	(122,084)	1,945,479	0	0.425	0.414	MON	1,549	100,097	05/25/2006	01/25/2037
59020U-CP-8	MLCC MORTGAGE INVESTORS INC MLMI_04-WMC3	C		2	1FM	7,491,383	93.7300	6,967,509	7,433,778	7,480,113	0	(8,781)	0	0	2.010	1.893	MON	2,490	153,468	01/12/2005	01/25/2035
59020U-PS-8	MLCC MORTGAGE INVESTORS INC CBASS_04-CB8	C		2	4FM	2,018,350	77.3400	1,965,039	2,540,921	1,986,503	615,837	(54,105)	467,703	0	1.045	1.087	MON	442	43,891	09/25/2013	12/25/2035
59020U-QV-0	MLCC MORTGAGE INVESTORS INC ABS FLOATER			2	1FM	518,626	92.6300	480,086	518,302	518,508	0	(24)	0	0	0.915	0.913	MON	79	4,946	03/13/2007	09/25/2035
59020U-QW-8	MLCC MORTGAGE INVESTORS INC MLMI _05-WMC	C		2	1FM	8,839,693	88.8200	8,882,020	10,000,000	8,839,693	0	(15,934)	0	0	0.960	3.138	MON	1,599	99,988	01/21/2005	09/25/2035
59020V-AD-5	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			2	4FM	9,711,589	56.0000	7,201,870	12,860,000	9,709,047	4,899,802	(7,596)	308,820	0	0.435	0.472	MON	931	60,134	03/29/2006	03/25/2037
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT	C		2	2FM	13,643,252	50.6600	10,746,727	21,214,525	13,643,252	0	(977,668)	979,393	0	0.235	0.723	MON	829	56,216	05/30/2007	04/25/2047

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT	C		2	1FM	4,355,829	50.9100	5,436,289	10,678,382	4,675,059	0	234,158	0	0	0.305	8.598	MON	542	35,880	11/12/2008	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT	C		2	1FM	4,849,992	49.0300	6,888,328	14,050,099	5,509,739	0	423,310	0	0	0.335	9.302	MON	784	47,387	06/01/2007	07/25/2037
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER	C		2	4FM	18,958,448	60.6300	16,362,721	26,986,539	18,843,862	5,250,042	(565,506)	2,028,090	0	0.285	0.322	MON	85,144	85,144	06/18/2007	07/25/2037
61744C-AX-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	3,185,588	99.1200	3,165,760	3,193,882	3,181,662	0	790	0	0	2.490	2.583	MON	1,325	81,480	02/15/2007	12/27/2033
61744C-BX-3	MORGAN STANLEY HOME EQUITY LOA 2004-NC3,	C		2	1FM	1,129,725	84.9900	1,325,103	1,559,105	959,796	0	(101,363)	0	0	1.815	1.905	MON	472	29,105	02/14/2007	03/25/2034
61744C-EV-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	1,104,630	82.5400	1,074,245	1,301,544	802,928	0	3,154	0	0	2.040	11.230	MON	442	27,266	08/16/2007	07/25/2034
61744C-GD-2	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	7,401,653	93.7400	6,903,754	7,364,829	7,387,770	0	(1,706)	0	0	1.065	1.029	MON	1,307	81,480	09/26/2006	08/25/2034
61744C-JW-7	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	704,916	71.4800	1,122,799	1,570,749	454,862	0	(246,972)	0	0	1.665	8.268	MON	436	26,933	08/16/2007	11/25/2034
61744C-NS-1	MORGAN STANLEY HOME EQUITY LOA MSAC_05_W			2	1FM	5,812,901	98.1700	5,706,769	5,812,901	5,812,901	0	0	0	0	0.810	0.811	MON	784	49,282	03/15/2005	02/25/2035
61744C-UT-1	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT			2	1FM	10,549,587	84.5600	10,400,499	12,300,000	11,165,172	0	132,267	0	0	0.595	1.897	MON	1,219	77,467	08/01/2007	09/25/2035
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	22,858,478	82.2900	22,859,422	27,779,000	22,858,478	0	323,838	70,096	0	0.575	2.828	MON	2,660	169,323	08/22/2007	11/25/2035
61745M-PM-9	Morgan Stanley Capital I SERIES 2003 N	C		2	1FM	12,377,607	95.7800	11,754,804	12,273,264	12,331,425	0	(3,362)	0	0	1.515	1.428	MON	3,098	191,781	03/06/2006	03/25/2033
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3	C		2	1FM	282,253	83.3500	265,110	318,064	261,051	0	(11,710)	0	0	3.135	6.213	MON	166	10,194	12/13/2004	03/25/2033
61745M-PP-2	Morgan Stanley Capital I ABS FLOATER	C		2	1FM	15,949	74.0600	107,211	144,753	1,724	0	(15,941)	0	0	3.540	39.491	MON	85	3,034	07/28/2006	03/25/2033
61746З-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	9,283,557	46.3300	8,476,154	18,295,607	9,178,019	0	(386,924)	540,873	0	0.275	0.311	MON	837	55,869	11/03/2006	11/25/2036
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	826,235	71.8000	1,066,995	1,486,149	766,639	0	(53,070)	0	0	3.495	5.976	MON	866	53,057	11/15/2006	03/25/2033
61746R-AG-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			2	1FM	10,387,323	93.3200	9,657,101	10,348,516	10,377,841	0	(2,421)	0	0	1.665	1.608	MON	2,871	177,443	03/06/2006	11/25/2032
61746R-AH-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	938,153	68.5400	1,132,444	1,652,164	677,272	0	(182,412)	0	0	3.315	20.160	MON	913	60,686	03/18/2008	11/25/2032
61746R-BD-2	MORGAN STANLEY ABS CAPITAL I ASSET BACKE	C		2	1FM	760,048	90.5900	750,822	828,796	683,005	0	(57,996)	0	0	3.165	2.697	MON	437	26,816	06/30/2005	04/25/2033
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	70,097	56.8800	128,109	225,224	57,271	0	(6,447)	0	0	3.615	20.169	MON	136	8,315	07/28/2006	04/25/2033
61746R-BM-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	1,044,317	88.4700	913,749	1,032,817	1,042,154	0	(2,163)	0	0	3.090	2.692	MON	532	32,632	06/13/2007	06/25/2033
61746R-BV-2	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1	C		2	1FM	6,104,798	93.0900	5,643,061	6,062,045	6,078,171	0	(802)	0	0	1.365	1.313	MON	1,379	92,616	10/04/2006	05/25/2033
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1	C		2	1FM	2,302,548	98.5800	2,613,933	2,651,601	2,139,939	0	(95,933)	0	0	3.015	2.371	MON	1,332	81,760	02/15/2007	05/25/2033
61746R-CS-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	2FM	744,230	82.2000	606,222	737,482	744,230	0	(42)	83	0	2.940	2.746	MON	361	24,012	02/15/2007	06/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	651,506	94.0800	610,572	648,971	650,218	0	(64)	0	0	1.215	1.182	MON	153	8,167	08/11/2006	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	420,412	82.4600	393,282	476,943	398,760	0	(14,878)	0	0	2.790	2.680	MON	222	13,618	10/11/2006	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	1,200,858	93.5000	1,117,685	1,195,441	1,199,043	0	(177)	0	0	1.185	1.131	MON	236	14,680	11/17/2006	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	262,702	86.2700	281,717	326,542	242,567	0	(8,352)	0	0	2.865	2.493	MON	156	9,572	10/04/2006	10/25/2033
61746R-JL-6	MORGAN STANLEY ABS CAPITAL I MSAC_04-WMC	C		2	2FM	18,699,090	87.2200	16,298,744	18,686,292	18,688,751	0	(379)	0	0	0.960	0.960	MON	2,989	186,841	04/03/2007	01/25/2035
61746W-A8-3	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-	C		2	1FM	1,301,725	92.3800	1,242,991	1,345,491	1,265,881	0	(25,334)	0	0	3.165	4.043	MON	710	43,533	06/29/2005	02/25/2033
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-	C		2	1FM	68,836	78.3500	68,707	87,694	60,490	0	(7,251)	0	0	3.165	5.326	MON	46	2,837	09/18/2006	04/25/2033
61746W-F7-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	35,681	51.7000	115,728	223,837	8,837	0	(31,646)	0	0	3.690	20.175	MON	138	8,434	07/28/2006	04/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-	C		2	1FM	879,024	87.3200	772,052	884,185	874,884	0	(1,557)	0	0	1.035	1.315	MON	152	9,513	09/09/2004	01/25/2032
61746W-LA-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-	C		2	1FM	5,065,935	92.9300	4,688,601	5,045,549	5,056,680	0	(1,276)	0	0	1.590	1.532	MON	1,337	82,684	03/17/2005	10/25/2031
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2	C		2	1FM	538,255	78.9900	542,277	686,520	516,435	0	(22,027)	0	0	3.165	4.043	MON	302	18,558	09/20/2008	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	1,736,865	90.9900	1,574,636	1,730,619	1,735,983	0	(564)	0	0	1.695	1.615	MON	489	30,201	05/11/2007	01/25/2032
61746W-NS-5	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	1,919,859	93.0900	1,779,351	1,911,497	1,919,112	0	(599)	0	0	1.290	1.211	MON	411	25,508	12/05/2006	05/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	606,155	57.4200	829,891	1,445,289	277,016	0	(227,486)	0	0	2.490	20.144	MON	600	33,724	01/06/2006	04/25/2032
61746W-PY-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	1FM	1,277,126	91.1800	1,162,260	1,274,686	1,276,191	0	(158)	0	0	1.065	1.034	MON	226	14,102	01/26/2006	07/25/2032
61746W-RR-3	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	1FM	211,822	88.1500	186,362	211,417	211,737	0	(62)	0	0	1.665	1.615	MON	59	3,625	04/26/2006	08/25/2032
61746W-SY-7	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			2	1FM	1,066,979	87.5900	932,768	1,064,907	1,066,493	0	(134)	0	0	1.290	1.251	MON	229	14,310	09/20/2005	09/25/2032
61746W-VS-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			2	1FM	3,727,880	92.6200	3,434,165	3,707,604	3,721,686	0	(613)	0	0	1.440	1.368	MON	890	55,115	07/12/2005	09/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-	C		2	1FM	237,583	62.6400	235,927	376,631	217,466	0	(12,823)	0	0	2.565	5.140	MON	161	9,895	11/03/2006	09/25/2032
61746W-WA-4	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	1FM	15,040,970	92.7700	13,900,025	14,983,028	15,012,311	0	(1,460)	0	0	1.575	1.540	MON	3,932	243,238	03/06/2006	10/25/2032
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	691,486	82.1800	1,013,685	1,233,487	539,091	0	(125,580)	0	0	2.565	6.394	MON	527	32,406	11/21/2005	10/25/2032
61746W-WC-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	183,886	66.3700	400,174	602,948	57,336	0	(120,151)	0	0	2.865	10.326	MON	288	17,674	06/14/2007	10/25/2032
61746W-WL-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	1FM	312,309	82.6100	395,873	479,187	259,161	0	(27,388)	0	0	3.165	26.631	MON	253	15,504	11/23/2005	02/25/2033
61748B-AD-6	MORGAN STANLEY HOME EQUITY ABS FLOATER			2	1FM	14,401,380	59.7900	12,556,656	21,000,000	14,396,240	0	(20,406)	1,011,361	0	0.405	0.441	MON	1,416	91,806	05/15/2006	06/25/2036
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	5,896,336	66.6900	4,708,690	7,060,034	5,896,336	0	(177,033)	288,082	0	0.275	(0.086)	MON	323	21,559	10/27/2006	10/25/2036
61749G-AD-4	MORGAN STANLEY HOME EQUITY ABS FLOATER			2	1FM	9,458,557	56.8400	7,388,576	13,000,000	9,438,524	0	(9,075)	0	0	0.425	0.526	MON	920	59,471	04/28/2006	04/25/2036
61749H-AD-2	MORGAN STANLEY ABS CAP I INC ABS FLOATER	C		2	1FM	2,624,404	92.9700	3,791,391	4,078,163	2,139,626	0	(309,780)	0	0	0.325	8.457	MON	221	14,521	03/13/2012	04/25/2036
61749H-AE-0	MORGAN STANLEY ABS CAP I INC ABS FLOATER	C		2	1FM	22,682,024	55.4100	17,552,131	31,675,000	22,674,088	0	(15,513)	219,514	0	0.415	0.452	MON	2,189	141,686	05/05/2006	04/25/2036
61749K-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	3,911,997	37.2500	3,731,896	10,018,971	3,911,997	0	(301,099)	240,674	0	0.255	0.638	MON	425	28,563	05/25/2006	07/25/2036
61749Q-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	4,202,762	55.7500	4,016,936	7,204,788	4,160,130	0	(163,454)	17,821	0	0.315	0.359	MON	378	24,872	10/05/2006	07/25/2036
61750S-AC-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	8,508,426	59.2500	7,326,144	12,364,508	8,440,682	0	(234,816)	436,130	0	0.265	0.272	MON	545	36,504	01/19/2007	11/25/2036
61750F-AD-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	1,804,097	53.0200	1,559,327	2,941,210	1,804,097	0	(233,525)	396,929	0	0.265	0.952	MON	130	8,698	09/08/2006	09/25/2036
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	5,991,914	77.5400	5,123,134	6,607,196	5,991,914	0	(84,926)	414,638	0	0.265	1.497	MON	291	19,506	10/12/2006	09/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617510-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	5,866,037	55.1000	4,858,500	8,816,932	5,806,778	0	(246,419)	800,892	0	0.265	0.340	MON	389	26,030	02/16/2007	12/25/2036
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	1,889,444	55.1600	1,604,739	2,909,280	1,889,444	0	(18,460)	54,901	0	0.315	1.204	MON	153	12,189	07/27/2007	11/25/2036
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	29,128,736	58.7500	26,014,350	44,280,574	29,128,736	0	(259,780)	3,582,357	0	0.335	0.756	MON	2,469	162,228	03/23/2007	04/25/2037
61753E-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	4,666,285	57.1700	4,211,543	7,367,113	4,666,285	0	(148,849)	391,708	0	0.375	0.387	MON	460	29,966	02/08/2007	01/25/2037
61755C-AB-8	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	12,050,963	58.6000	11,219,927	19,145,652	12,050,963	0	(320,206)	605,228	0	0.305	0.447	MON	972	84,828	05/24/2007	05/25/2037
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT	C		2	1FM	4,264,011	50.4800	6,209,787	12,302,138	4,264,011	0	(232,054)	571,998	0	0.295	4.731	MON	604	40,058	11/12/2008	07/25/2037
64352V-CA-7	NEW CENTURY HOME EQUITY LOAN T SERIES 2	C		2	1FM	178,481	55.4700	610,821	1,101,129	178,481	0	(52,043)	0	0	7.000	50.046	MON	6,423	77,079	06/19/2008	06/20/2031
64352V-CS-8	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	1,968,289	87.4300	1,979,799	2,264,418	1,952,096	0	(53,857)	19,378	0	3.165	2.985	MON	1,194	73,265	06/19/2007	01/25/2033
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	853,404	84.9900	725,052	853,137	856,586	0	(245)	0	0	0.885	0.843	MON	126	7,882	12/26/2012	07/25/2033
64352V-DK-4	NEW CENTURY HOME EQUITY LOAN T NCHE_03-4	C		2	1FM	2,051,144	96.4600	1,963,229	2,035,244	2,043,198	0	(101)	0	0	1.290	1.221	MON	437	27,160	05/12/2005	10/25/2033
64352V-FE-6	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	1,479,236	77.0300	1,618,560	2,101,202	1,451,081	0	(14,940)	233,981	0	2.565	4.576	MON	898	54,901	12/25/2012	01/25/2034
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	3FM	10,820,922	93.7300	10,072,053	10,745,368	10,764,445	0	(2,406)	0	0	1.140	1.079	MON	2,041	127,051	05/23/2007	11/25/2034
64352V-JJ-1	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	2FM	28,299,272	89.1200	25,111,298	28,176,002	28,256,963	0	(7,148)	0	0	0.930	0.886	MON	4,365	273,156	12/26/2012	02/25/2035
65536H-CS-5	NOMURA HOME EQUITY LN ABS FLOATER			2	3FM	2,647,330	79.9400	2,181,473	2,729,000	2,648,424	0	1,104	0	0	0.575	0.661	MON	261	16,634	06/22/2007	02/25/2036
65536Q-AD-0	NOMURA HOME EQUITY ABS FLOATER			2	1FM	36,775,995	65.9400	34,556,224	52,405,000	36,823,495	0	75,629	0	0	0.315	1.923	MON	2,748	181,281	06/01/2007	07/25/2036
65537N-AB-0	NOMURA HOME EQUITY LOAN INC ABS FLOATER	C		2	1FM	11,167,588	54.5600	12,119,098	22,212,057	11,167,588	0	(739,156)	432,462	0	0.305	4.158	MON	1,128	74,587	11/12/2008	03/25/2037
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE	C		2	1FM	1,551,523	93.7800	1,479,788	1,577,957	1,523,853	0	(15,997)	0	0	1.020	0.446	MON	268	16,738	07/31/2007	10/25/2032
68389F-DA-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT			2	1FM	254,460	91.9500	233,972	254,460	254,460	0	0	0	0	1.005	1.007	MON	43	2,660	05/17/2007	02/25/2033
68389F-DH-4	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	259,051	93.3300	241,687	258,970	259,040	0	(3)	0	0	1.165	1.163	MON	50	3,128	07/19/2007	04/25/2033
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	2FM	2,674,264	92.7600	2,464,793	2,657,241	2,665,744	0	(254)	0	0	1.065	1.010	MON	471	29,208	06/13/2007	01/25/2034
68389F-JX-3	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT			2	1FM	3,492,891	88.9600	3,113,758	3,500,000	3,498,571	0	251	0	0	0.505	0.512	MON	294	18,850	03/08/2007	12/25/2035
68389F-JZ-8	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	5FM	4,482,762	55.3700	3,875,872	7,000,000	4,404,303	1,346,866	(43,416)	0	0	0.585	0.705	MON	682	43,377	11/04/2005	12/25/2035
68400X-AZ-3	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	4FM	634,077	90.2700	571,106	632,693	634,400	0	(466)	0	0	1.290	1.198	MON	136	7,331	12/26/2012	11/25/2032
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER	C		2	1FM	8,918,036	61.4400	8,553,966	13,922,358	8,726,196	0	(372,434)	534,570	0	0.305	0.378	MON	707	46,749	04/11/2007	07/25/2036
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER	C		2	1FM	23,397,895	53.7300	20,010,670	37,245,992	23,397,895	0	(1,043,488)	2,778,143	0	0.335	0.339	MON	2,077	139,441	11/12/2008	05/25/2037
70069F-DK-0	PARK PLACE SECURITIES INC ABS FLOATER			2	1FM	1,758,448	99.7800	1,750,361	1,754,200	1,754,892	0	(283)	0	0	1.185	1.155	MON	346	20,066	03/15/2007	12/25/2034
71085P-AV-5	Peoples Choice Home Loan ABS FLOATER	C		2	1FM	5,416,282	92.5500	5,039,498	5,445,315	5,435,147	0	2,755	0	0	1.065	1.122	MON	966	60,244	07/24/2007	10/25/2034
73316N-AA-3	EQUITY ONE HOME EQUITY ABS FLOATER	C		2	2FM	5,989,495	91.6300	5,488,300	5,989,495	5,989,495	0	0	0	0	0.255	0.255	MON	254	41,959	05/16/2007	06/25/2047
73316P-AH-3	POPULAR ABS MORTGAGE EQABS_2004-4	C		2	1FM	2,310,541	99.4500	2,297,936	2,310,585	2,309,425	0	425	0	0	4.944	4.947	MON	9,520	69,285	12/01/2012	09/25/2034
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A	C		2	1FM	1,611,606	73.4000	1,328,662	1,810,115	1,576,486	0	(940)	0	0	0.795	0.886	MON	240	15,071	05/04/2005	06/25/2035
73316P-EM-8	POPULAR ABS MORTGAGE POPLR_05-B	C		2	1FM	4,500,000	91.5000	4,117,604	4,500,000	4,500,000	0	0	0	0	0.825	0.826	MON	618	38,835	07/08/2005	08/25/2035
73316P-GV-6	POPULAR ABS MORTGAGE POPLR_05-5			2	3FM	8,011,794	90.0500	7,214,364	8,011,794	8,011,794	0	0	0	0	0.605	0.605	MON	807	51,272	10/14/2005	11/25/2035
73316P-KH-2	POPULAR ABS MORTGAGE ABS FLOATER			2	1FM	22,400,066	89.8900	20,135,217	22,400,066	22,400,066	0	0	0	0	0.445	0.445	MON	1,660	87,947	03/17/2006	05/25/2036
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1	C		2	1FM	805,533	99.2300	1,051,634	1,059,754	805,533	0	(60,988)	0	0	6.690	(0.302)	MON	5,908	70,897	08/02/2002	01/25/2030
748351-AR-4	QUEST TRUST ABS FLOATER			2	1FM	6,392,291	54.1400	5,527,457	10,210,412	6,353,031	0	(201,171)	199,753	0	0.355	0.370	MON	603	39,461	03/08/2006	03/25/2036
74836Y-AA-8	QUEST TRUST ABS FLOATER	C		2	1FM	1,321,605	98.1100	1,296,624	1,321,605	1,321,605	0	0	0	0	0.285	0.285	MON	63	4,170	03/19/2009	08/25/2036
74836Y-AB-6	QUEST TRUST ABS FLOATER			2	1FM	10,920,183	62.0700	8,761,293	14,115,000	10,911,377	0	(8,806)	0	0	0.455	0.540	MON	1,069	68,863	08/25/2006	08/25/2036
749238-AD-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			2	3FM	2,284,727	72.6600	1,816,603	2,500,000	2,284,196	0	126	0	0	0.385	0.454	MON	160	10,404	11/20/2006	12/25/2036
74924N-AC-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			2	3FM	20,988,024	81.4900	18,173,140	22,300,000	20,988,570	0	7,021	213,358	0	0.435	0.472	MON	1,615	104,273	04/19/2007	05/25/2037
74924S-AD-8	RESIDENTIAL ASSET SECURITIES ABS FLOATER	C		2	1FM	1,088,720	53.4600	2,672,970	5,000,000	1,217,811	0	83,090	0	0	0.385	13.972	MON	321	20,845	03/13/2012	01/25/2037
74924V-AB-5	RESIDENTIAL ASSET SECURITIES ABS FLOATER	C		2	1FM	3,270,695	98.2200	3,212,568	3,270,695	3,270,695	0	0	0	0	0.295	0.295	MON	161	10,640	10/24/2006	11/25/2036
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER	C		2	1FM	20,161,557	96.2100	19,397,233	20,161,557	20,161,557	0	0	0	0	0.285	0.285	MON	956	63,350	02/21/2007	02/25/2037
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER	C		2	1FM	26,136,589	83.0200	24,904,380	30,000,000	26,136,589	0	162,147	0	0	0.305	1.086	MON	1,523	100,393	07/27/2007	02/25/2037
74924X-AA-3	RESIDENTIAL ASSET SECURITIES ABS FLOATER			2	1AM	0	1.0000	0	10	0	0	0	0	0	0.267	0.000	MON	0	0	11/30/2011	01/25/2037
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT	C		2	1FM	27,014,620	98.0100	26,477,245	27,014,620	27,014,620	0	0	0	0	0.345	0.345	MON	1,552	101,642	03/26/2007	04/25/2037
74927U-AZ-1	RBSGC MORTGAGE PASS THROUGH RBSGC_05-A			2	1FM	5,152,343	87.1400	5,743,731	6,591,004	5,152,343	0	(245,673)	0	0	6.000	6.947	MON	32,955	395,460	09/29/2005	04/25/2035
75156M-AB-1	GMAC HOME EQUITY ABS FLOATER	C		2	1FM	11,592,814	95.7300	11,097,337	11,592,814	11,592,814	0	0	0	0	0.325	0.325	MON	627	41,253	07/28/2006	08/25/2036
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	1FM	4,427,051	77.2300	4,247,617	5,500,000	4,547,901	0	73,370	0	0	0.435	2.177	MON	398	25,717	08/13/2007	10/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	1FM	6,186,001	80.1100	6,591,101	8,227,595	5,803,386	0	(324,003)	0	0	0.445	4.373	MON	610	42,506	05/08/2007	05/25/2037
75406E-AD-3	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			2	1FM	3,000,000	83.9600	2,518,725	3,000,000	3,000,000	0	0	0	0	0.405	0.405	MON	202	13,115	05/25/2006	06/25/2036
759676-AG-4	RENAISSANCE HOME EQUITY LOAN T ASSET BAC	C		2	1FM	11,823,645	65.4400	12,892,409	19,700,000	11,057,134	0	(519,548)	0	0	6.115	5.995	MON	100,388	1,204,655	06/06/2006	08/25/2036
759676-AH-2	RENAISSANCE HOME EQUITY LOAN T ASSET BAC	C		2	1FM	4,793,594	66.8500	5,280,897	7,900,000	4,484,812	0	(209,378)	0	0	6.254	6.146	MON	41,172	494,066	06/06/2006	08/25/2036
759676-AJ-8	RENAISSANCE HOME EQUITY LOAN T ASSET BAC	C		2	1FM	8,087,212	64.8000	10,216,475	15,767,285	8,047,828	0	(1,054,467)	0	0	5.945	6.360	MON	78,114	937,365	06/06/2006	08/25/2036
75970H-AJ-9	RENAISSANCE HOME EQTY LOAN TR ASSET BAC	C		2	1FM	9,138,085	54.8800	9,262,022	16,876,032	8,449,156	0	(576,715)	0	0	5.340	5.341	MON	75,098	902,138	12/01/2006	01/25/2037
759950-AH-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT	C		2	2FM	2,227,932	87.1500	1,946,099	2,233,104	2,227,932	0	0	8,689	0	1.365	1.796	MON	508	31,498	02/08/2007	08/25/2032
759950-AL-2	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT			2	1FM	2,929,938	93.2900	2,713,535	2,908,579	2,930,326	0	(1,712)	0	0	1.405	1.275	MON	681	45,714	10/31/2005	03/25/2033
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	1,287,126	94.1900	1,203,907	1,278,177	1,286,942	0	(876)	3,071	0	1.025	0.862	MON	218	13,623	09/27/2006	06/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759950-CG-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT	C		2	4FM	1,386,010	67.9100	1,004,496	1,479,082	1,385,344	754,147	(2,802)	109,112	0	1.415	1.305	MON	349	21,612	10/02/2006	05/25/2034
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2	C		2	1FM	1,275,263	99.7400	1,271,885	1,275,263	1,275,263	0	0	0	0	5.396	5.247	MON	5,734	63,422	06/18/2004	07/25/2034
760985-D7-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	1FM	1,327,457	94.6400	1,281,239	1,353,776	1,327,457	0	(2,408)	19,433	0	1.140	1.123	MON	257	15,936	11/16/2006	11/25/2033
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C	C		2	1FM	428,641	84.7300	418,751	494,222	393,879	0	(21,412)	0	0	1.665	1.041	MON	137	7,765	11/05/2002	10/25/2032
760985-R3-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2	C		2	1FM	1,407,271	94.3000	1,342,154	1,423,336	1,407,271	0	(235)	17,277	0	1.035	1.159	MON	245	15,314	06/17/2005	02/25/2034
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	1FM	172,207	82.5400	169,825	205,760	172,330	0	572	0	0	0.945	3.328	MON	32	2,026	09/27/2006	02/25/2033
760985-YC-9	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2			2	1FM	2,395,249	83.1900	2,320,475	2,789,462	2,321,176	0	(41,848)	0	0	1.290	2.925	MON	600	37,180	08/20/2003	08/25/2033
760985-ZN-4	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2			2	1FM	1,209,603	91.1700	1,305,711	1,432,160	1,180,668	0	(47,965)	0	0	1.260	2.498	MON	301	21,831	09/18/2003	09/25/2033
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO			2	1FM	2,213,672	96.1200	3,536,675	3,679,640	2,213,672	0	0	0	0	5.500	28.379	MON	16,865	202,380	06/23/2005	12/25/2034
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO			2	1FM	243,274	100.3500	242,961	242,120	242,799	0	(369)	0	0	5.000	4.700	MON	1,009	12,106	11/07/2012	06/25/2019
76110V-BX-5	RESIDENTIAL FDNG MTGE SECS RFMS2_99-HI1	C		2	1FM	21,387	100.9500	21,632	21,428	21,336	0	(9)	0	0	7.580	7.575	MON	135	1,624	05/20/2005	09/25/2029
76110V-GP-7	RESIDENTIAL FDNG MTGE SECS ABS FLOATER			2	1FM	657,431	99.4400	652,098	655,761	658,170	0	(844)	0	0	7.560	7.209	MON	4,131	49,575	07/25/2007	07/25/2026
76110V-HJ-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED	C		2	1FM	271,959	95.4700	259,650	271,959	271,521	0	(149)	0	0	7.240	7.161	MON	1,641	19,690	07/25/2007	10/25/2026
76110V-HS-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED			2	1FM	225,780	98.2500	221,234	225,180	219,667	0	(2,429)	0	0	7.400	7.390	MON	1,389	16,663	06/06/2006	01/25/2033
76110V-JQ-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED			2	1FM	587,547	98.5600	580,382	588,839	587,055	0	(296)	0	0	7.450	7.419	MON	3,656	43,869	06/06/2006	03/25/2032
76110V-RD-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED	C		2	1FM	2,485,771	103.3300	4,827,915	4,672,317	2,485,771	0	(626,018)	0	0	5.450	10.133	MON	21,220	297,482	05/24/2006	08/25/2034
76110W-3S-3	RESIDENTIAL ASSET SECURITIES C ABS FLOAT	C		2	1FM	3,790,553	92.4000	4,157,870	4,500,000	4,097,550	0	76,247	0	0	0.615	2.624	MON	461	29,251	08/15/2007	08/25/2035
76110W-3T-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT	C		2	1FM	2,944,529	86.3100	3,020,794	3,500,000	3,014,192	0	42,687	0	0	0.645	2.344	MON	376	23,815	08/17/2007	08/25/2035
76110W-F2-7	RESIDENTIAL ASSET SECURITIES C RASC_04-K	C		2	1FM	1,128,566	62.0100	927,589	1,495,807	1,115,656	0	(12,275)	26,556	0	1.125	0.754	MON	280	18,914	09/10/2004	10/25/2034
76110W-TB-2	RESIDENTIAL ASSET SECURITIES C SERIES 2	C		2	1FM	1,634,885	84.4300	2,110,536	2,499,661	1,542,169	0	(46,867)	0	0	5.473	7.161	MON	11,400	137,802	08/13/2003	09/25/2033
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1	C		2	3FM	12,321,758	54.6600	8,300,149	15,184,968	12,321,758	0	(108,540)	0	0	2.040	1.545	MON	5,162	317,144	10/22/2004	10/25/2034
76112B-GD-6	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1	C		2	1FM	3,787,988	98.2800	3,721,069	3,786,215	3,786,568	0	(103)	0	0	1.365	1.362	MON	861	53,377	05/07/2007	12/25/2034
76112B-GF-1	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1	C		2	3FM	2,700,196	73.5900	2,134,194	2,900,000	2,692,884	0	(20,173)	186,943	0	2.715	1.884	MON	1,312	80,556	12/15/2004	12/25/2034
76112B-RM-4	RESIDENTIAL ASSET MTGE PRODS RAMP_05-EFC	C		2	1FM	9,914,913	97.9200	9,729,415	9,936,319	9,930,133	0	1,831	0	0	0.615	0.646	MON	1,018	64,595	07/24/2007	05/25/2035
76113A-BJ-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			2	1FM	15,000,000	92.5000	13,874,790	15,000,000	15,000,000	0	0	0	0	0.435	0.435	MON	1,268	69,903	03/17/2006	04/25/2036
79549A-YZ-6	SALOMON BROTHERS MORTGAGE SECU ABS FLOAT			2	1FM	549,870	81.2800	441,607	543,333	552,100	0	(1,016)	0	0	2.640	2.252	MON	239	14,687	02/13/2006	11/25/2033
805564-JR-3	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	1,071,421	82.4400	1,337,895	1,622,950	1,018,588	0	(52,833)	0	0	0.960	1.149	MON	260	17,413	10/12/2006	03/25/2031
805564-KE-0	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	515,984	90.2700	465,481	515,662	516,352	0	(58)	0	0	1.335	1.303	MON	115	7,117	10/12/2006	07/25/2031
805564-MK-4	SAXON ASSET SECURITIES TRUST ABS FLOATER			2	1FM	72,427	91.2800	65,803	72,089	72,480	0	58	0	0	1.290	1.170	MON	15	882	03/31/2006	12/25/2032
805564-ML-2	SAXON ASSET SECURITIES TRUST SERIES 200	C		2	1FM	1,734,583	59.1000	1,647,769	2,787,863	1,712,689	0	(38,384)	538,134	0	2.752	2.659	MON	1,279	71,932	05/05/2004	12/25/2032
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200	C		2	1FM	1,228,587	81.7400	1,374,862	1,681,980	1,198,329	0	(30,258)	0	0	2.715	2.334	MON	761	45,373	04/26/2005	06/25/2033
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	241,316	84.1100	236,164	280,776	216,342	0	(18,325)	0	0	2.565	1.485	MON	120	7,377	10/11/2006	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	1,001,625	84.8400	929,232	1,095,277	952,646	0	(30,963)	0	0	0.960	1.060	MON	175	10,951	10/11/2006	03/25/2035
805564-QK-0	SAXON ASSET SECURITIES TRUST SAST 2004-2	C		2	1FM	2,859,744	92.4800	2,644,772	2,859,744	2,859,744	0	0	0	0	1.035	1.037	MON	493	28,207	07/15/2004	08/25/2035
805564-QV-6	SAXON ASSET SECURITIES TRUST ABS FLOATER			2	1FM	1,177,905	85.6600	1,006,987	1,175,518	1,176,789	0	(95)	0	0	1.065	1.049	MON	209	13,005	03/20/2007	12/26/2034
805564-QW-4	SAXON ASSET SECURITIES TRUST SAST_04-3	C		2	1FM	700,361	76.3300	606,563	794,615	571,962	0	(106,850)	0	0	1.140	4.914	MON	151	9,395	10/06/2004	12/26/2034
805564-RN-3	SAXON ASSET SECURITIES TRUST SAST_05-1	C		2	1FM	3,288,840	81.1300	5,073,603	6,253,725	1,840,746	0	(949,078)	0	0	0.885	7.853	MON	922	57,774	01/12/2005	05/25/2035
80556A-AB-3	SAXON ASSET SECURITIES ABS FLOATER	C		2	1FM	2,294,766	99.6900	2,287,568	2,294,766	2,294,766	0	0	0	0	0.275	0.275	MON	105	7,425	09/28/2006	10/25/2046
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER	C		2	1FM	18,506,176	61.1900	15,071,152	24,631,419	18,392,192	0	(261,248)	497,513	0	0.345	0.382	MON	1,415	92,699	05/03/2012	05/25/2047
81375W-AB-2	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	10,320,852	91.7400	12,560,387	13,691,855	10,508,422	0	114,565	0	0	0.930	6.318	MON	2,121	132,738	03/13/2012	02/25/2034
81375W-AC-0	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	1,550,153	81.0400	1,510,099	1,863,328	1,278,377	0	(10,397)	0	0	1.815	8.754	MON	564	34,784	10/22/2007	02/25/2034
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	926,278	69.6000	783,189	1,125,312	898,492	0	(27,786)	0	0	1.140	3.774	MON	214	11,052	07/10/2007	09/25/2034
81375W-DD-5	SECURITIZED ASSET BACKED RECEI ABS FLOAT			2	1FM	327,868	92.3400	302,362	327,459	327,638	0	(22)	0	0	0.780	0.774	MON	43	2,471	06/21/2007	01/25/2035
81375W-JT-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	11,956,195	89.9400	12,434,547	13,825,211	12,214,428	0	131,870	0	0	0.455	3.278	MON	1,047	73,181	08/20/2007	11/25/2035
81375W-JU-1	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	4FM	1,683,419	30.8100	1,447,795	4,699,047	1,683,419	1,513,629	98,574	351,280	0	0.565	1.064	MON	442	28,166	06/07/2007	11/25/2035
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	9,447,092	85.0100	10,522,621	12,378,127	9,301,863	0	(193,454)	0	0	0.455	3.801	MON	938	60,389	08/20/2007	12/25/2035
813765-AC-8	SECURITIZED ASSET BACKED LLC ABS FLOATER			2	2FM	6,993,905	55.8500	6,188,685	11,081,560	6,993,905	0	(197,161)	534,133	0	0.415	0.448	MON	766	47,918	07/19/2006	05/25/2036
81376Y-AD-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT			2	1FM	193,069	46.1800	195,866	424,131	187,638	0	(7,615)	8,212	0	0.325	2.334	MON	23	1,510	10/16/2007	07/25/2036
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	1,913,496	50.6600	1,792,919	3,538,989	1,889,673	0	(80,764)	96,765	0	0.315	1.201	MON	186	12,242	07/27/2007	07/25/2036
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	12,536,199	57.9200	11,472,629	19,809,460	12,399,711	0	(476,375)	579,338	0	0.365	0.948	MON	1,204	78,568	07/27/2007	05/25/2037
81378G-AC-2	SABR_07-NC2 ABS FLOATER			2	1FM	522,384	60.3900	520,480	861,871	522,384	0	(7,893)	40,634	0	0.305	2.122	MON	44	2,894	10/16/2007	01/25/2037
83611D-AB-4	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE	C		2	2FM	7,406,166	37.7800	6,331,286	16,758,078	7,297,009	0	(423,355)	276,658	0	0.285	0.361	MON	795	52,873	10/13/2006	11/25/2036
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE	C		2	1FM	11,505,804	37.9800	16,161,133	42,548,331	11,505,804	0	(272,446)	0	0	0.335	11.774	MON	2,373	155,812	03/13/2012	11/25/2036
83611M-BW-7	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W	C		2	3FM	5,717,403	92.7200	5,301,062	5,717,403	5,717,403	0	0	0	0	0.960	0.962	MON	914	55,140	12/15/2004	01/25/2035
83611M-BX-5	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W	C		2	3FM	459,542	81.4000	527,343	647,830	460,540	136,650	671	187,961	0	1.020	1.164	MON	110	6,306	12/15/2004	01/25/2035
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W	C		2	1FM	166,004	58.6200	285,772	487,459	162,065	0	(3,939)	0	0	1.365	1.417	MON	111	6,310	12/15/2004	01/25/2035
83611M-LZ-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	4FM	4,493,000	76.7300	3,447,492	4,493,000	4,493,000	0	0	0	0	0.435	0.435	MON	325	21,009	03/07/2006	03/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
83611M-ML-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	1FM	24,431,576	74.4500	19,357,546	26,000,000	24,431,576	0	(3,017)	622,700	0	0.445	0.707	MON	1,927	124,210	03/14/2006	05/25/2036
83611M-PJ-1	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	3FM	8,000,000	66.4500	5,316,096	8,000,000	8,000,000	0	0	0	0	0.415	0.415	MON	553	35,785	04/13/2006	06/25/2036
83611X-AD-6	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	14,992,145	60.7700	12,913,838	21,249,720	14,572,161	0	(425,928)	327,256	0	0.405	0.421	MON	1,433	92,898	12/20/2006	01/25/2037
83611Y-AE-2	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	1FM	7,079,031	61.6900	5,921,808	9,600,000	7,077,900	0	5,875	0	0	0.395	1.432	MON	631	40,995	05/16/2006	06/25/2036
83611Y-AF-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	117,081	5.7900	148,698	2,569,154	125,674	0	16,429	0	0	0.445	0.186	MON	190	12,274	05/16/2006	06/25/2036
83612C-AE-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	909,945	48.1500	674,148	1,400,000	909,529	0	(1,522)	101,147	0	0.405	0.442	MON	94	6,120	05/24/2006	07/25/2036
84751P-AX-7	SPECIALTY UNDERWRITING & RESID ABS FLOAT	C		2	2FM	1,316,517	95.3300	1,248,748	1,309,968	1,313,407	0	(108)	0	0	1.140	1.090	MON	249	15,489	11/17/2006	08/25/2034
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B	C		2	5FM	115,349	83.5100	95,477	114,329	115,312	0	(7)	0	0	2.370	2.239	MON	45	2,778	03/21/2005	11/25/2034
84751P-KA-6	SPECIALTY UNDERWRITING & RESID ABS FLOAT			2	1FM	465,208	98.5000	472,668	479,841	471,454	0	3,648	0	0	0.365	2.228	MON	29	1,903	10/17/2007	12/25/2036
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC	C		2	1FM	1,471,857	53.5100	1,417,576	2,649,045	1,471,857	0	(43,509)	45,851	0	5.145	5.324	MON	11,358	105,501	05/31/2006	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC	C		2	1FM	1,086,484	54.6700	1,100,457	2,012,979	1,083,624	0	(37,692)	24,962	0	5.145	5.701	MON	8,631	81,877	05/16/2006	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT	C		2	1FM	6,503,226	61.8200	5,905,651	9,553,101	6,503,226	0	(5,294)	264,435	0	0.275	0.871	MON	437	29,172	01/10/2007	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT	C		2	1FM	24,644,974	54.2500	35,087,675	64,675,000	24,644,974	0	2,646,963	0	0	0.335	12.277	MON	3,607	236,841	03/13/2012	01/25/2038
863572-UU-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT	C		2	1FM	664,964	98.5300	653,651	663,409	664,950	0	(453)	0	0	1.105	0.975	MON	122	7,013	06/07/2007	08/25/2028
863576-DG-6	STRUCTURED ASSET SECS CORP 05 ABS FLOATE	C		2	1FM	6,500,000	91.4700	5,945,791	6,500,000	6,500,000	0	0	0	0	0.595	0.595	MON	644	40,938	11/16/2005	11/25/2035
863576-EQ-3	STRUCTURED ASSET SECS CORP 05 ABS FLOATE	C		2	2FM	9,462,532	90.7500	8,587,153	9,462,532	9,462,532	0	0	0	0	0.365	0.365	MON	575	37,530	11/02/2006	12/25/2035
86358E-A8-9	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	3,438,484	96.6900	3,333,545	3,447,641	3,443,768	0	409	0	0	0.365	0.400	MON	210	13,674	05/03/2007	01/25/2036
86358E-AB-2	STRUCTURED ASSET INVESTMENT ABS FLOATER			2	1FM	934,365	96.9800	905,058	933,199	933,934	0	(89)	0	0	0.845	0.830	MON	131	8,243	10/05/2006	01/25/2033
86358E-BW-5	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	4,349,256	94.0200	4,072,651	4,331,658	4,339,818	0	(803)	0	0	1.290	1.250	MON	931	57,804	11/03/2006	06/25/2033
86358E-DY-9	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	2,753,500	93.6900	2,566,138	2,738,949	2,745,095	0	(770)	0	0	1.065	1.018	MON	486	29,889	06/25/2007	08/25/2033
86358E-E6-9	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	13,840,163	82.0800	12,573,089	15,318,557	13,840,163	0	12,266	260,992	0	0.345	2.177	MON	880	57,650	07/25/2007	04/25/2036
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	373,751	92.3200	342,570	371,084	373,208	0	(4)	0	0	1.215	1.108	MON	75	4,670	11/03/2006	08/25/2033
86358E-FB-7	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	424,316	91.5300	386,727	422,533	424,453	0	506	0	0	1.140	1.037	MON	80	4,996	08/11/2006	11/25/2033
86358E-GW-0	STRUCTURED ASSET INVESTMENT ABS FLOATER			2	2FM	2,559,541	93.7400	2,392,684	2,552,363	2,556,533	0	(477)	0	0	0.870	0.847	MON	370	23,192	11/03/2006	03/25/2034
86358E-HQ-2	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	10,339,447	90.7900	9,366,653	10,316,879	10,330,332	0	(1,363)	0	0	0.965	0.952	MON	1,659	103,680	10/02/2006	04/25/2034
86358E-LZ-7	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	6,392,969	94.5600	6,052,160	6,400,000	6,396,623	0	536	0	0	1.065	1.078	MON	1,136	70,806	07/18/2007	09/25/2034
86358E-VM-5	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	2,985,524	92.1600	5,101,161	5,535,000	3,361,853	0	214,850	0	0	0.885	7.905	MON	816	41,061	03/13/2012	07/25/2035
86358R-6A-0	STRUCTURED ASSET SECURITIES CO ABS FLOAT			2	3FM	1,392,678	85.8100	1,196,515	1,394,315	1,374,169	0	(15,335)	0	0	1.290	0.722	MON	300	18,607	08/23/2006	08/25/2032
86358R-W7-8	STRUCTURED ASSET SECURITIES CO ABS FLOAT	C		2	4FM	402,674	86.6400	347,063	400,578	403,495	0	(487)	0	0	1.890	1.205	MON	126	7,782	02/05/2007	07/25/2032
86358R-Z7-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT	C		2	1FM	99,798	60.7900	148,837	244,833	91,029	0	(4,944)	0	0	1.965	9.223	MON	80	4,943	09/20/2006	07/25/2032
86359A-2S-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER	C		2	1FM	182,147	87.6500	219,904	250,892	158,190	0	(12,887)	0	0	3.315	13.732	MON	139	8,499	10/10/2006	04/25/2033
86359A-6T-5	STRUCTURED ASSET INVEST LOAN PRVT CMO 0			2	1FM	551,795	102.0800	706,586	692,175	572,498	0	(10,131)	0	0	5.517	12.113	MON	3,182	37,972	08/16/2004	11/25/2033
86359A-CR-2	STRUCTURED ASSET INVEST LOAN ABS FLOATER	C		2	1FM	3,678,438	92.8000	4,067,744	4,383,298	3,523,500	0	(102,849)	0	0	3.165	6.375	MON	2,312	141,822	06/30/2006	07/25/2032
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER	C		2	1FM	1,793,347	96.1300	1,715,897	1,784,980	1,788,645	0	(359)	0	0	1.165	1.105	MON	346	21,558	06/25/2007	11/25/2032
86359A-FD-0	STRUCTURED ASSET INVEST LOAN ABS FLOATER			2	1FM	2,759,051	84.0300	2,476,991	2,947,893	2,759,051	0	(20,485)	17,943	0	1.815	2.744	MON	892	56,656	03/06/2006	12/25/2032
86359B-GH-8	STRUCTURED ASSET SECURITIES CO SERIES 2			2	2FM	6,212,975	100.0400	6,159,282	6,156,585	6,214,501	0	(8,888)	0	0	2.906	2.617	MON	14,907	155,707	01/13/2004	02/25/2034
86359B-J2-8	STRUCTURED ASSET SECURITIES CO CMO FLOAT			2	1FM	802,350	101.8800	1,006,901	988,359	837,302	0	10,625	0	0	6.250	10.628	MON	5,148	61,773	10/15/2004	11/25/2034
86359U-AG-4	STRUCTURED ASSET SEC CORP ABS FLOATER	C		2	1FM	584,727	29.6200	2,458,194	8,300,000	635,111	0	30,762	0	0	0.465	11.777	MON	643	41,335	03/13/2012	04/25/2036
86361E-AG-6	STRUCTURED ASSET SECURITIES CO ABS FLOAT	C		2	1FM	3,556,920	16.3000	6,520,560	40,000,000	3,334,752	1,239,474	(175,881)	0	0	0.455	0.546	MON	3,031	195,147	09/22/2006	09/25/2036
881561-CG-7	TERWIN MORTGAGE TRUST SERIES 2003 6HE			2	1FM	315,871	99.6500	314,773	315,871	315,871	0	0	0	0	1.305	1.308	MON	69	4,263	11/14/2003	11/25/2033
92928S-AF-1	WMC MORTGAGE LOAN PASS-THROUGH ABS FLOAT	C		2	1FM	268,344	93.0900	249,888	268,428	268,385	0	7	0	0	0.607	0.615	MON	54	1,720	05/18/2007	09/20/2028
92928S-AN-4	WMC MORTGAGE LOAN PASS-THROUGH ABS FLOAT	C		2	1FM	404,294	87.6300	352,508	402,282	403,409	0	(1,051)	0	0	2.417	2.210	MON	432	9,934	06/07/2007	10/15/2029
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-			2	1FM	1,952,134	101.9800	1,977,579	1,939,101	1,948,006	0	(2,744)	0	0	5.000	4.652	MON	8,080	96,955	11/07/2012	03/25/2020
949779-AB-8	WELLS FARGO MORTGAGE BACKED SE CMO FLOAT			2	1FM	7,390,417	100.7600	7,577,951	7,521,091	7,425,732	0	5,596	0	0	2.613	2.958	MON	16,375	197,004	03/20/2007	12/25/2034
9497EB-AB-5	WELLS FARGO HOME EQUITY ABS FLOATER			2	2FM	34,867,314	90.4600	31,541,390	34,867,314	34,867,314	0	0	0	0	0.315	0.315	MON	1,828	117,613	12/05/2006	01/25/2037
9497EN-AB-9	WELLS FARGO HOME EQUITY ABS FLOATER			2	1FM	42,531,000	94.6400	40,250,573	42,531,000	42,531,000	0	0	0	0	0.595	0.595	MON	4,215	267,801	10/28/2005	11/25/2035
9497ER-AC-8	WELLS FARGO HOME EQUITY WFHET_05-1	C		2	1FM	18,212,000	83.5700	15,219,841	18,212,000	18,212,000	0	0	0	0	0.645	0.645	MON	1,957	123,934	06/17/2005	04/25/2035
9497EU-AD-9	WELLS FARGO HOME EQUITY ABS FLOATER			2	1FM	5,058,630	95.9700	4,854,757	5,058,630	5,058,630	0	0	0	0	0.395	0.395	MON	388	21,600	05/25/2006	05/25/2036
94981R-AC-0	WFMBS_05-AR3 CMO FLOATER			2	1FM	4,042,143	99.9200	4,103,225	4,106,646	4,047,235	0	2,853	0	0	2.628	3.039	MON	8,695	109,101	03/29/2007	03/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,323,913,928	XXX	3,211,164,802	4,289,221,164	3,301,878,521	34,067,814	(28,238,396)	43,496,015	0	XXX	XXX	XXX	2,445,353	50,433,048	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease			2	3	9,602,996	100.5700	14,989,267	14,903,739	10,221,841	0	144,699	0	0	5.870	11.516	MON	2,430	874,850	09/30/2005	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease			2	3	1,011,981	105.6400	1,497,582	1,417,643	1,075,539	0	14,596	0	0	6.420	11.415	MON	253	91,013	05/19/2006	09/30/2028
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease			2	1	81,327,400	98.5800	80,170,911	81,327,400	81,327,400	0	0	0	0	3.900	3.931	MON	8,810	3,171,769	04/02/2012	03/31/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05947U-20-0	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	3,826,766	100.5700	3,922,103	3,899,971	3,890,695	0	10,332	0	0	5.051	5.445	MON	16,416	196,987	12/07/2007	10/10/2045
05947U-4D-7	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	21,360,380	106.4000	23,985,922	22,544,000	22,153,605	0	188,623	0	0	5.184	6.245	MON	97,392	1,185,312	05/20/2010	09/10/2047
05947U-7J-1	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	5,913,466	102.5400	6,262,873	6,107,444	6,040,494	0	(11,401)	0	0	5.447	6.175	MON	27,723	332,672	03/19/2008	09/10/2045
05947U-7L-6	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	35,323,875	107.3200	37,804,280	35,225,000	35,672,031	0	(83,652)	0	0	5.372	4.583	MON	157,691	1,583,173	08/29/2013	09/10/2045
05947U-7V-4	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	35,796,701	107.7000	35,583,398	33,039,060	35,553,213	0	(243,488)	0	0	5.378	1.299	MON	148,070	296,140	10/18/2013	09/10/2045
05947U-D2-1	BANC OF AMERICA COMMERCIAL MOR _05-1			2	1FM	6,253,331	101.2400	6,301,079	6,224,009	6,218,459	0	(3,041)	0	0	5.150	5.084	MON	26,709	323,020	03/31/2005	11/10/2042
05947U-R8-3	BANC OF AMERICA COMMERCIAL MOR _05-3			2	1FM	6,077,500	104.6100	6,799,806	6,500,000	6,419,513	0	60,234	0	0	4.668	5.565	MON	25,285	283,970	10/15/2013	07/10/2043
05947U-W8-7	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	14,538,031	99.9400	14,753,125	14,762,573	14,725,116	0	20,804	0	0	4.891	5.107	MON	60,170	722,038	08/03/2010	07/10/2045
05947U-X2-9	BANC OF AMERICA COMMERCIAL MOR _05-4			2	1FM	1,323,963	101.5200	1,405,367	1,384,310	1,376,048	0	7,281	0	0	4.867	6.038	MON	5,615	67,374	07/30/2008	07/10/2045
05947U-X3-7	BANC OF AMERICA COMMERCIAL MOR _05-4			2	1FM	12,665,625	105.0200	12,602,892	12,000,000	12,610,512	0	(55,113)	0	0	4.933	1.271	MON	49,330	49,330	11/12/2013	07/10/2045
059497-AV-9	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	3,881,998	99.9000	3,734,905	3,738,588	3,741,195	0	(86,834)	0	0	5.449	2.954	MON	16,976	203,716	10/11/2011	01/15/2049
059497-AW-7	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	10,328,671	99.9000	10,640,830	10,651,546	10,584,718	0	45,760	0	0	5.422	6.019	MON	48,127	577,527	06/12/2007	01/15/2049
05950E-AD-0	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	9,079,696	102.7900	9,094,889	8,848,124	8,869,459	0	(24,630)	0	0	5.716	5.252	MON	42,145	512,499	04/03/2007	05/10/2045
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	44,558,134	109.0600	43,005,458	39,430,999	42,345,106	0	(1,309,980)	0	0	5.734	2.147	MON	188,407	2,237,026	06/26/2013	05/10/2045
05950V-AB-6	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	1,236,329	100.2200	1,203,711	1,201,094	1,200,770	0	(14,182)	0	0	5.309	3.975	MON	5,314	63,766	09/30/2010	10/10/2045
05950V-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	2,705,625	102.1800	2,656,802	2,600,000	2,681,420	0	(24,205)	0	0	5.369	3.886	MON	11,633	93,063	04/23/2013	10/10/2045
05950V-AD-2	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	4,563,453	104.1400	4,505,334	4,326,189	4,481,852	0	(28,878)	0	0	5.340	2.721	MON	19,252	231,019	02/22/2012	10/10/2045
05950W-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	2,056,864	99.9800	2,025,164	2,025,609	2,023,476	0	(2,427)	0	0	5.602	5.336	MON	9,456	113,492	04/03/2007	07/10/2046
05950X-AB-2	BANC OF AMERICA COMMERCIAL MOR CMBS	C		2	1FM	16,462,191	100.5500	16,021,703	15,934,478	16,093,702	0	(219,814)	0	0	5.317	4.066	MON	70,603	847,461	07/22/2010	09/10/2047
05950X-AD-8	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	5,161,207	100.6800	5,171,259	5,136,189	5,132,935	0	(2,700)	0	0	5.379	5.323	MON	23,023	276,419	09/28/2006	09/10/2047
05950X-AE-6	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	39,934,617	108.6000	45,008,313	41,444,000	40,896,330	0	178,627	0	0	5.414	5.997	MON	186,982	2,243,778	08/16/2007	09/10/2047
059512-AB-9	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	344,545	99.9000	333,169	333,498	334,922	0	(166)	0	0	5.649	2.686	MON	1,570	18,982	05/05/2011	06/10/2049
059512-AQ-6	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	1,056,423	99.9500	1,111,097	1,111,659	1,108,753	0	107	0	0	0.340	1.733	MON	231	4,060	06/17/2008	06/10/2049
059513-AC-5	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	6,293,161	101.9400	6,803,698	6,674,375	6,636,608	0	51,177	0	0	5.813	6.667	MON	32,331	406,381	03/15/2012	02/10/2051
059513-AD-3	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	1,226,652	101.8800	1,150,843	1,129,579	1,143,853	0	(20,822)	0	0	5.706	3.154	MON	5,371	67,006	09/21/2010	02/10/2051
05952C-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	41,090,246	100.3800	40,713,109	40,560,318	40,667,411	0	(297,513)	0	0	5.620	4.928	MON	189,957	2,279,490	04/17/2012	02/10/2051
07383F-3X-4	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	335,301	100.0000	340,979	340,979	339,828	0	(1,257)	0	0	4.945	5.208	MON	1,405	36,708	03/28/2013	02/11/2041
07383F-3Y-2	BEAR STEARNS COMMERCIAL MORTGA _05-PWR7			2	1FM	5,379,479	100.0000	5,376,007	5,376,007	5,368,619	0	28,445	0	0	4.980	4.995	MON	22,310	284,929	04/07/2005	02/11/2041
07383F-3Z-9	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	17,882,829	103.6300	18,861,316	18,200,000	18,124,084	0	41,576	0	0	5.116	5.448	MON	77,593	933,827	12/05/2007	02/11/2041
07383F-XQ-6	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	1,524,068	100.8600	1,575,167	1,561,708	1,556,822	0	4,053	0	0	4.730	5.173	MON	6,156	73,772	01/10/2007	08/13/2039
07387B-AE-3	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	115,943	99.8600	115,310	115,465	115,627	0	(188)	0	0	4.735	4.489	MON	456	12,155	05/10/2010	09/11/2042
07387B-DZ-3	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	1,373,002	99.9000	1,397,595	1,399,015	1,396,250	0	23	0	0	5.395	5.895	MON	6,290	151,718	07/22/2008	12/11/2040
07387B-EA-7	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	1,159,508	100.5600	1,159,619	1,153,211	1,151,752	0	(1,112)	0	0	5.382	5.321	MON	5,172	71,873	12/09/2005	12/11/2040
07387B-EB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS	LS		2	1FM	11,552,676	106.1000	11,670,417	11,000,000	11,415,370	0	(135,595)	0	0	5.405	2.970	MON	49,546	389,610	07/01/2013	12/11/2040
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	40,306,562	107.9800	45,121,660	41,788,000	41,254,837	0	214,999	0	0	5.579	6.262	MON	194,292	2,363,425	06/03/2010	04/12/2038
07387B-FT-5	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	37,876,705	108.4600	37,346,242	34,434,591	37,212,555	0	(664,149)	0	0	5.579	1.485	MON	160,103	976,545	06/25/2013	04/12/2038
07387J-AD-8	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	1,608,099	100.1200	1,601,795	1,599,850	1,603,140	0	(4,959)	0	0	5.687	4.544	MON	7,581	61,609	03/28/2013	09/11/2038
07387J-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	2,830,469	109.3500	2,733,658	2,500,000	2,684,494	0	(82,208)	0	0	5.712	2.195	MON	11,899	144,713	03/20/2012	09/11/2038
07387M-AB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	5,027	100.7600	5,032	4,994	4,988	0	0	0	0	5.391	5.176	MON	22	9,833	09/30/2009	03/11/2039
07387M-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	20,157,500	101.3600	22,300,124	22,000,000	21,925,064	0	663,605	0	0	5.439	7.260	MON	99,716	1,213,341	03/14/2008	03/11/2039
07387M-AD-1	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	367,192	99.9000	350,260	350,617	352,201	0	(3,540)	0	0	5.439	3.935	MON	1,589	22,841	09/30/2009	03/11/2039
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	66,916,962	107.7200	69,325,537	64,358,000	65,321,530	0	(553,590)	0	0	5.439	4.542	MON	291,705	3,549,464	09/16/2011	03/11/2039
07388L-AD-2	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	4,508,171	99.9400	4,480,529	4,483,443	4,477,343	0	(7,200)	0	0	5.530	5.429	MON	20,661	290,812	01/22/2013	09/11/2041
07388L-AE-0	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	15,006,753	109.1600	14,911,001	13,660,000	14,351,516	0	(286,457)	0	0	5.540	3.253	MON	63,064	756,764	11/15/2011	09/11/2041
07388N-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	5,282,610	109.7900	6,005,408	5,470,000	5,401,783	0	21,748	0	0	5.537	6.081	MON	25,239	302,874	06/12/2007	10/12/2041
07388P-AC-5	BSCMS 2006-PW14 Class A-3			2	1FM	9,333,391	99.9600	9,063,835	9,067,734	9,218,568	0	80,524	0	0	5.209	4.466	MON	39,362	472,338	06/22/2010	12/11/2038
07388Q-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	10,929,707	102.6500	10,517,331	10,246,027	10,621,617	0	(60,116)	0	0	5.736	3.244	MON	48,976	587,712	06/21/2011	06/11/2050
07388V-AC-2	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	1,901,249	101.1800	1,982,217	1,959,104	1,942,652	0	(2,606)	0	0	5.432	6.025	MON	8,868	113,969	07/06/2007	01/12/2045
07388Y-AD-4	BEAR STEARNS COMMERCIAL MORTGA CMBS	LS		2	1FM	4,819,550	104.5400	4,820,463	4,611,320	4,769,731	0	(49,819)	0	0	5.706	3.260	MON	21,926	179,332	03/28/2013	06/11/2040
073945-AD-9	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	14,471,498	103.5000	14,821,387	14,320,585	14,328,752	0	(28,286)	0	0	5.746	5.548	MON	68,572	898,717	02/04/2010	09/11/2042
07401D-AD-3	BSCMS 2007 - PWR18 CMBS			2	1FM	7,486,554	105.8500	7,258,719	6,857,830	7,171,067	0	(130,654)	0	0	5.926	3.095	MON	33,866	406,395	12/08/2011	06/11/2050
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2			2	1	5,257,576	95.6000	5,026,028	5,257,576	5,257,576	0	0	0	0	3.983	4.016	MON	9,307	209,409	05/21/2012	06/15/2032
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS			2	1FM	112,683,930	106.0300	113,182,759	106,749,500	109,624,611	0	(1,774,421)	0	0	5.218	3.346	MON	464,152	5,454,806	07/17/2013	07/15/2044
12513X-AB-8	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	230,735	100.0800	226,960	226,767	226,561	0	(974)	0	0	5.408	4.179	MON	1,022	12,264	01/08/2010	01/15/2046
12513X-AC-6	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	26,144,313	102.7000	27,960,701	27,225,000	26,839,728	0	164,036	0	0	5.367	6.207	MON	121,766	1,481,628	05/01/2012	01/15/2046
12513X-AE-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS	LS		2	1FM	55,590,882	106.8500	54,488,160	50,994,000	53,851,918	0	(1,042,487)	0	0	5.304	2.154	MON	225,398	1,941,950	10/03/2013	01/15/2046
12513X-BE-1	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	22,523,284	107.0900	22,349,651	20,869,990	22,277,058	0	(246,226)	0	0	5.305	1.565	MON	92,265	375,326	08/28/2013	01/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12513Y-AC-4	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	4,317,246	100.0200	4,292,102	4,291,312	4,288,976	0	(33,786)	0	0	5.205	4.435	MON	18,614	234,091	03/04/2011	12/11/2049
12513Y-AD-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	61,696,668	101.8400	61,106,820	60,000,000	60,638,030	0	(363,436)	0	0	5.293	4.365	MON	264,650	3,175,800	09/30/2011	12/11/2049
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	8,578,124	103.0000	8,471,155	8,224,718	8,370,279	0	(68,994)	0	0	5.278	3.457	MON	36,175	444,104	09/26/2011	12/11/2049
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS			2	1FM	47,467,918	98.4400	46,264,544	47,000,000	47,461,242	0	(6,677)	0	0	3.765	3.659	MON	147,463	147,463	10/24/2013	10/10/2046
126192-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	9,426,797	101.8600	9,167,320	9,000,000	9,306,431	0	(107,059)	0	0	2.256	1.027	MON	16,920	203,040	11/13/2012	12/10/2044
12623S-AD-2	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	46,459,020	91.6400	42,153,526	46,000,000	46,410,988	0	(45,693)	0	0	2.540	2.428	MON	97,367	1,168,400	12/06/2012	12/10/2045
12624B-AB-2	COMM MORTGAGE TRUST CMBS			2	1FM	5,260,742	101.7700	5,088,684	5,000,000	5,193,383	0	(59,623)	0	0	2.350	1.109	MON	9,792	117,500	11/08/2012	05/15/2045
12624P-AC-9	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	29,622,300	99.1400	28,650,073	28,900,000	29,443,863	0	(148,537)	0	0	1.765	1.227	MON	42,507	510,085	10/03/2012	10/15/2045
12624Q-AP-8	COMM MORTGAGE TRUST CMBS			2	1FM	14,349,667	98.9400	13,851,754	14,000,000	14,270,036	0	(70,320)	0	0	1.801	1.273	MON	21,012	252,140	11/02/2012	10/15/2045
12625E-AL-3	COMM 2013 -SFS Mortgage Trust Commercial				1FM	8,704,464	83.0000	7,758,103	9,347,000	8,742,422	0	37,957	0	0	2.987	3.830	MON	23,265	189,220	04/04/2013	04/12/2023
12625F-AD-8	COMM MORTGAGE TRUST COMM_13-CR CMBS			2	1FM	20,360,529	93.8400	18,918,225	20,160,000	20,347,067	0	(13,462)	0	0	2.929	2.819	MON	49,207	393,658	04/11/2013	03/10/2046
12625K-AC-9	COMM_13-CR8 CMBS			2	1FM	17,769,283	97.6700	17,183,901	17,594,000	17,754,995	0	(14,288)	0	0	2.812	2.652	MON	41,229	247,372	06/04/2013	06/10/2046
12625K-AD-7	COMM_13-CR8 CMBS			2	1FM	34,120,635	96.1000	32,546,605	33,867,012	34,106,606	0	(14,029)	0	0	3.334	3.257	MON	94,094	560,626	07/24/2013	06/10/2046
12625U-BB-8	COMM MORTGAGE TRUST CMBS			2	1FM	16,462,936	101.3700	16,523,506	16,300,000	16,455,735	0	(7,201)	0	0	4.022	3.918	MON	54,632	273,161	07/01/2013	07/10/2045
12626B-AC-8	COMM_13-CR10 CMBS			2	1FM	29,288,983	100.6100	29,177,016	29,000,000	29,278,548	0	(10,435)	0	0	3.923	3.818	MON	94,806	379,223	08/01/2013	08/10/2046
12626G-AE-3	COMM MORTGAGE TRUST CMBS			2	1FM	47,822,833	100.5100	47,592,053	47,350,000	47,811,199	0	(11,634)	0	0	3.916	3.810	MON	154,519	463,557	09/20/2013	08/10/2046
12626L-AD-4	COMM MORTGAGE TRUST CMBS			2	1FM	92,992,820	100.2300	92,288,338	92,075,000	92,973,092	0	(19,729)	0	0	3.983	3.879	MON	305,612	611,225	10/02/2013	10/10/2046
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS			2	1FE	11,555,487	102.3500	11,482,473	11,219,000	11,553,446	0	(2,041)	0	0	3.039	2.382	MON	28,412	0	12/13/2013	10/10/2046
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			2	1FE	73,729,922	100.0200	73,016,034	73,000,000	73,727,821	0	(2,101)	0	0	3.928	3.822	MON	238,953	0	12/13/2013	10/10/2046
12674B-AA-6	SPEs Owned by Fortress Inv Grp Credit Te			2	2	8,270,654	93.8200	7,759,920	8,270,654	8,270,654	0	0	0	0	4.016	4.049	MON	19,375	137,473	07/11/2013	08/10/2035
14986D-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	12,841,854	101.1800	14,433,943	14,265,383	13,897,319	0	114,878	0	0	5.658	8.387	MON	67,261	868,232	12/15/2009	10/15/2048
14986D-AF-7	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	98,700,583	108.9700	95,451,007	87,594,000	94,304,997	0	(2,731,573)	0	0	5.617	2.304	MON	410,013	4,920,155	05/07/2012	10/15/2048
173067-GT-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	16,126,369	103.5900	15,549,525	15,010,000	15,329,480	0	(335,768)	0	0	4.860	2.545	MON	60,791	769,986	07/28/2011	05/15/2043
17309D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	3,654,274	100.1700	3,585,273	3,579,239	3,573,052	0	(19,592)	0	0	5.778	5.332	MON	17,233	208,788	12/07/2007	03/15/2049
17309D-AE-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	9,357,600	108.6400	9,106,695	8,382,189	9,288,843	0	(68,757)	0	0	5.778	0.619	MON	40,359	410,221	05/24/2013	03/15/2049
17310M-AC-4	CITIGROUP COMMERCIAL MTG TRUST CMBS			2	1FM	10,598,668	100.5000	11,328,117	11,271,624	11,199,272	0	115,214	0	0	5.431	7.042	MON	51,013	612,162	10/01/2008	10/15/2049
17311Q-BG-4	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	41,601,603	101.4300	45,071,717	44,437,066	44,200,885	0	449,589	0	0	5.705	7.011	MON	211,262	2,566,304	03/15/2012	12/10/2049
17311Q-BH-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	5,382,617	103.2400	5,162,020	5,000,000	5,176,982	0	(75,214)	0	0	5.705	4.209	MON	23,771	288,757	10/19/2010	12/10/2049
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	19,384,346	106.4800	20,546,808	19,295,658	19,384,277	0	(35,022)	0	0	5.705	5.356	MON	91,735	1,114,352	05/01/2012	12/10/2049
17318U-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	6,149,677	99.4000	5,963,921	6,000,000	6,123,078	0	(21,154)	0	0	2.631	2.237	MON	13,155	157,860	09/10/2012	09/10/2045
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	37,670,527	92.8100	34,619,585	37,300,000	37,646,136	0	(24,391)	0	0	2.815	2.704	MON	87,500	699,997	04/16/2013	04/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	74,231,634	101.7800	74,809,697	73,500,000	74,214,546	0	(17,088)	0	0	4.095	3.992	MON	250,819	752,456	09/18/2013	09/10/2046
17321R-AB-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FE	32,547,554	101.8600	32,189,087	31,600,000	32,535,978	0	(11,576)	0	0	2.962	2.304	MON	77,999	0	11/22/2013	11/10/2046
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FE	61,981,865	99.4500	61,033,301	61,370,000	61,978,265	0	(3,600)	0	0	3.854	3.748	MON	197,100	0	11/22/2013	11/10/2046
190749-AC-5	CWCAPITAL COBOLT CMBS			2	1FM	2,557,557	102.2600	2,633,015	2,574,857	2,567,171	0	845	0	0	5.223	5.359	MON	11,207	134,485	05/10/2007	08/15/2048
190749-AD-3	CWCAPITAL COBOLT CMBS			2	1FM	3,493,816	100.7500	3,389,272	3,364,041	3,443,693	0	(32,393)	0	0	5.311	3.850	MON	14,889	178,664	11/23/2010	08/15/2048
20047A-AD-2	COMMERCIAL MORTGAGE PASS-THROU SERIES 2			2	1FM	535,598	100.0000	572,310	572,306	571,273	0	5,284	0	0	4.715	5.839	MON	2,249	26,984	05/05/2006	03/10/2039
20047E-AF-9	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	39,794,201	109.6500	39,345,879	35,882,959	39,377,961	0	(416,240)	0	0	5.292	1.665	MON	158,244	632,975	08/08/2013	12/10/2046
20047P-AC-1	COMMERCIAL MTGE PASS-THROUGH CMBS			2	1FM	43,927,735	100.7500	44,053,245	43,725,436	43,698,976	0	(34,298)	0	0	4.820	4.783	MON	175,631	2,107,566	04/18/2005	05/10/2043
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	97,628,484	108.7400	98,611,504	90,685,000	94,609,143	0	(1,667,998)	0	0	5.752	3.597	MON	434,668	5,082,540	08/23/2013	06/10/2046
20047R-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	21,377	99.8900	20,807	20,830	20,870	0	(98)	0	0	5.800	4.073	MON	101	1,209	02/03/2011	12/10/2049
20047R-AD-5	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	1,786,591	105.1500	2,208,986	2,100,713	1,993,106	0	28,830	0	0	5.800	9.432	MON	10,153	123,532	04/24/2009	12/10/2049
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS			2	1FM	84,260,228	91.9000	76,824,638	83,600,000	84,187,593	0	(72,635)	0	0	2.666	2.581	MON	185,731	1,991,724	12/18/2013	01/10/2046
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS	LS		2	1FM	63,785,366	102.2600	65,551,270	64,105,499	64,090,730	0	(180,266)	0	0	5.381	5.326	MON	287,460	3,489,299	04/17/2012	03/10/2039
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F CMBS			2	1FM	8,358,678	103.4400	8,554,250	8,269,842	8,276,470	0	(8,946)	0	0	5.441	5.297	MON	37,497	472,840	03/27/2007	03/10/2039
22540A-6K-9	CS FIRST BOSTON MTG SECURITIES CMBS			2	1FM	723,788	100.1300	706,958	706,053	704,060	0	(675)	0	0	6.610	6.465	MON	3,889	54,448	06/12/2007	12/15/2035
22541S-2S-6	CS FIRST BOSTON MORTGAGE SECUR CSFB_04-C			2	1FM	2,889,175	102.2200	2,964,328	2,900,000	2,893,681	0	767	0	0	4.829	4.907	MON	11,670	140,041	04/27/2005	11/15/2037
22541S-H8-4	CS FIRST BOSTON MORTGAGE SECUR CMBS			2	1FM	13,405,053	101.5800	14,105,079	13,885,522	13,817,555	0	70,835	0	0	4.691	5.369	MON	54,281	685,858	12/05/2007	10/15/2039
225458-RR-1	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C			2	1FM	17,754,085	101.4400	19,948,878	19,665,014	19,238,711	0	380,117	0	0	4.691	7.169	MON	76,874	922,486	05/15/2009	04/15/2037
225458-RS-9	CS FIRST BOSTON MTGE SECURITIE CMBS			2	1FM	409,408	100.5400	431,310	428,980	427,188	0	1,987	0	0	4.681	5.793	MON	1,673	20,080	07/11/2007	04/15/2037
225458-S6-6	CS FIRST BOSTON MTGE SECURITIE CMBS			2	1FM	19,847,445	104.5400	18,898,401	18,077,554	18,843,533	0	(616,992)	0	0	5.104	1.355	MON	76,890	922,678	04/26/2012	08/15/2038
225458-VP-0	CS FIRST BOSTON MTGE SECURITIE CMBS			2	1FM	1,245,141	101.3100	1,299,621	1,282,772	1,276,958	0	3,839	0	0	4.614	5.254	MON	4,932	63,010	04/03/2007	07/15/2037
225458-VQ-8	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C			2	1FM	83,042,031	103.9800	79,020,819	76,000,000	78,957,473	0	(2,496,839)	0	0	4.686	1.329	MON	296,780	3,561,360	05/07/2012	07/15/2037
22545L-AC-3	CREDIT SUISSE MORTGAGE CAPITAL CMBS			2	1FM	9,024,123	99.9400	9,632,587	9,638,582	9,596,437	0	90,024	0	0	5.308	6.935	MON	42,635	511,616	08/28/2008	12/15/2039
22545Y-AB-7	CREDIT SUISSE MORTGAGE CAPITAL CMBS			2	1FM	1,506,763	99.8000	1,486,425	1,489,388	1,537,029	0	(14,574)	0	0	5.448	4.265	MON	6,762	85,147	09/26/2011	01/15/2049
22546B-AC-4	CREDIT SUISSE MORTGAGE CAPITAL CMBS			2	1FM	2,577,422	99.7700	2,594,390	2,600,345	2,593,083	0	1,903	0	0	5.589	5.775	MON	12,111	225,374	05/01/2012	09/15/2040
225470-AN-3	CREDIT SUISSE FB MORTGAGE SEC CMBS			2	1FM	1,761,003	99.9700	1,792,102	1,792,654	1,787,643	0	1,576	0	0	5.100	5.459	MON	7,619	129,216	10/12/2006	08/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS			2	1FM	63,571,136	104.9800	72,663,753	69,219,000	67,611,323	0	938,243	0	0	5.100	6.771	MON	294,181	3,530,169	03/26/2012	08/15/2038
225470-F7-3	CREDIT SUISSE FB MORTGAGE SEC CMBS			2	1FM	41,382,077	107.7400	42,334,317	39,293,000	40,841,567	0	(566,856)	0	0	5.465	3.162	MON	178,941	1,718,860	08/20/2013	02/15/2039
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS			2	1FM	29,267,344	105.8900	31,707,512	29,944,190	29,934,812	0	7,007	0	0	5.230	5.151	MON	130,507	1,558,848	06/04/2012	12/15/2040
229488-AA-5	MHSS - Addison LP Series 2010 Lease-Back			2	1	18,248,685	108.2300	19,750,802	18,248,685	18,248,685	0	0	0	0	5.680	5.747	MON	46,068	1,036,525	09/15/2010	10/15/2030
229516-AA-9	Texas Health Resources SPE			2	1	11,115,263	104.5900	11,625,488	11,115,263	11,115,263	0	0	0	0	5.430	5.491	MON	26,825	603,559	12/30/2010	12/15/2025
23305Y-BB-4	DBUBS MORTGAGE TRUST DBUBS_11- CMBS			2	1FM	5,459,961	105.0500	5,252,645	5,000,000	5,300,345	0	(124,833)	0	0	3.642	1.068	MON	15,175	182,100	09/17/2012	08/10/2044
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten			2	2	43,146,167	131.9500	56,932,220	43,146,167	43,146,167	0	0	0	0	8.350	8.495	MON	210,158	3,602,705	09/30/2009	10/10/2031
3136AG-J6-0	FANNIE MAE CMBS			2	1FE	46,632,319	93.1500	46,574,600	50,000,000	46,682,548	0	50,229	0	0	2.540	3.376	MON	105,833	215,171	10/11/2013	04/25/2023
3136AH-AG-5	FANNIE MAE CMBS			2	1FE	170,560,137	97.7000	167,068,197	171,000,000	170,560,577	0	440	0	0	3.329	3.356	MON	474,382	474,383	11/14/2013	10/25/2023
3136AH-AJ-9	FANNIE MAE CMBS			2	1FE	24,874,935	97.4700	24,368,050	25,000,000	24,875,480	0	545	0	0	3.399	3.456	MON	70,813	70,813	11/14/2013	10/25/2023
3137AX-HP-1	FREDDIE MAC CMBS			2	1FE	3,059,856	94.0000	2,819,952	3,000,000	3,054,105	0	(5,751)	0	0	2.573	2.331	MON	6,433	70,758	01/04/2013	09/25/2022
3137AY-CE-9	FHLMC MULTIFAMILY STRUCTURED P CMBS	LS		2	1FE	25,499,725	94.7000	23,674,700	25,000,000	25,454,672	0	(45,053)	0	0	2.682	2.440	MON	55,875	558,750	02/04/2013	10/25/2022
3137B0-4Y-7	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	2,764,102	93.2300	2,796,957	3,000,000	2,771,522	0	7,420	0	0	2.615	3.604	MON	6,538	26,150	08/19/2013	01/25/2023
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	7,816,563	98.6600	7,892,872	8,000,000	7,821,888	0	5,325	0	0	3.250	3.532	MON	21,667	86,667	08/16/2013	04/25/2023
3137B4-GY-6	FREDDIE MAC CMBS			2	1FE	8,762,760	98.8100	8,892,576	9,000,000	8,767,765	0	5,005	0	0	3.310	3.634	MON	24,825	74,475	09/12/2013	05/25/2023
3137B5-JM-6	FREDDIE MAC CMBS			2	1FE	45,284,803	100.0100	44,404,618	44,400,000	45,274,946	0	(9,857)	0	0	3.531	3.282	MON	130,647	130,647	11/06/2013	07/25/2023
3137B5-KW-2	FREDDIE MAC CMBS			2	1FE	91,796,940	99.3700	89,435,700	90,000,000	91,783,265	0	(13,675)	0	0	3.458	3.212	MON	267,995	0	11/20/2013	08/25/2023
337367-AB-2	FIRST UNION-LEHMAN BROTHERS-BA SERIES 1			2	1FE	0	5.0000	1	10	0	0	0	0	0	6.560	0.000	MON	0	0	05/23/2012	11/18/2035
337367-AH-9	FIRST UNION-LEHMAN BROTHERS-BA FULBA_98-			2	1FM	126,824	99.7300	115,203	115,516	115,381	0	(400)	0	0	6.778	5.267	MON	652	8,696	10/06/2005	11/18/2035
36159X-AB-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	79,072,263	99.9400	79,220,275	79,267,043	79,171,973	0	(102,634)	0	0	5.417	5.400	MON	357,825	4,293,896	12/29/2010	12/10/2049
36159X-AC-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	6,821,953	102.4200	6,657,105	6,500,000	6,649,575	0	(56,756)	0	0	5.481	4.506	MON	29,689	356,265	11/08/2010	12/10/2049
361849-J8-6	GMAC Commercial Mortgage Secur GMAC_04-C			2	1FM	244,909	100.9300	248,248	245,965	245,661	0	139	0	0	4.702	4.818	MON	964	11,565	05/12/2005	12/10/2041
361849-Q9-6	GMAC Commercial Mortgage Secur CMBS			2	1FM	90,491,970	105.0700	95,922,196	91,295,000	91,588,683	0	(57,824)	0	0	5.238	4.997	MON	398,503	4,531,315	09/12/2013	11/10/2045
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS			2	1FM	65,712,713	91.9700	59,967,309	65,200,000	65,657,526	0	(55,187)	0	0	2.681	2.596	MON	145,668	1,418,696	12/18/2013	02/10/2046
36192K-AS-6	GS MORTGAGE SECURITIES CORPORA CMBS			2	1FM	13,259,879	103.1200	13,405,224	13,000,000	13,200,751	0	(38,037)	0	0	3.206	2.879	MON	34,732	416,780	05/18/2012	05/10/2045
36192P-AF-3	GS MORTGAGE SECURITIES TRUST G CMBS			2	1FM	20,499,238	99.3300	19,866,640	20,000,000	20,386,373	0	(103,871)	0	0	1.762	1.219	MON	29,367	352,400	11/16/2012	11/10/2045
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS			2	1FM	48,494,176	92.8800	45,393,096	48,875,000	48,495,649	0	1,473	0	0	2.860	2.958	MON	116,485	752,657	08/19/2013	06/10/2046
36198E-AD-7	GSMS_13-GC13 CMBS			2	1FM	6,059,800	100.5000	6,029,826	6,000,000	6,058,054	0	(1,746)	0	0	3.871	3.764	MON	19,355	96,775	07/17/2013	07/10/2046
36198F-AD-4	GS MTG SEC TRUST GSMS_13-GCJ14 CMBS			2	1FM	87,765,463	100.9900	87,763,525	86,900,000	87,736,906	0	(28,558)	0	0	3.955	3.849	MON	286,408	1,145,632	08/14/2013	08/10/2046
36228C-TH-6	GS Mortgage Securities Corp GSMS_04-GG2			2	1FM	6,929,753	101.0000	6,964,637	6,895,564	6,887,861	0	(5,110)	0	0	5.396	5.370	MON	31,007	372,085	07/29/2004	08/10/2038
36228C-VU-4	GS Mortgage Securities Corp CMBS			2	1FM	10,737,014	103.5900	10,624,320	10,255,700	10,635,547	0	(101,467)	0	0	4.751	1.372	MON	40,604	156,679	08/28/2013	07/10/2039
36228C-WU-3	GS Mortgage Securities Corp CMBS			2	1FM	737,171	99.9800	727,659	727,790	727,376	0	5	0	0	5.506	4.803	MON	3,339	51,522	06/09/2010	04/10/2038
36228C-WW-9	GS Mortgage Securities Corp CMBS			2	1FM	44,262,237	102.3300	44,577,702	43,561,329	43,769,629	0	(111,232)	0	0	5.587	4.820	MON	202,814	2,327,293	07/16/2013	04/10/2038
36228C-WX-7	GS Mortgage Securities Corp CMBS			2	1FM	48,133,271	107.6800	46,202,472	42,907,000	45,982,627	0	(1,566,664)	0	0	5.553	1.564	MON	198,552	2,234,106	06/26/2013	04/10/2038
362332-AE-8	GS MORTGAGE SECURITIES CORP CMBS			2	1FM	44,644,241	109.6500	42,906,437	39,131,000	42,655,110	0	(1,321,933)	0	0	5.560	1.849	MON	181,307	2,175,684	08/28/2012	11/10/2039
36246L-AD-3	GS MORTGAGE SECURITIES CORP CMBS			2	1FM	739,609	103.6300	902,049	870,449	824,622	0	13,517	0	0	5.804	9.503	MON	4,210	51,143	06/16/2009	08/10/2045
36828Q-KQ-8	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-			2	1FM	7,216,438	102.5600	7,364,841	7,181,000	7,177,163	0	(5,316)	0	0	4.724	4.691	MON	28,269	339,230	02/03/2005	06/10/2048
36828Q-MC-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	73,558,672	104.0800	69,733,198	67,000,000	69,708,917	0	(2,312,326)	0	0	4.978	1.376	MON	277,938	3,335,098	05/01/2012	05/10/2043
36828Q-NW-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-			2	1FM	12,774,736	99.9300	12,647,383	12,655,685	12,641,819	0	(40,963)	0	0	5.083	4.970	MON	53,607	643,288	08/12/2005	07/10/2045
36828Q-PV-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-			2	1FM	7,612,080	101.4000	7,843,797	7,735,363	7,723,273	0	24,025	0	0	4.940	5.300	MON	31,844	382,127	04/03/2007	07/10/2045
36828Q-PW-0	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	1,262,844	105.1500	1,209,243	1,150,000	1,203,029	0	(38,289)	0	0	4.974	1.563	MON	4,767	57,201	05/24/2012	07/10/2045
36828Q-QD-1	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	917,189	102.2200	932,934	912,631	912,165	0	(457)	0	0	5.278	5.231	MON	4,014	48,936	12/02/2005	11/10/2045
36828Q-QE-9	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	100,481,297	106.2800	106,780,424	100,471,800	100,892,507	0	(386,504)	0	0	5.310	4.978	MON	444,629	5,381,944	04/15/2013	11/10/2045
36828Q-RX-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	247,123	99.9800	248,497	248,537	248,198	0	235	0	0	5.280	5.416	MON	1,094	13,326	03/13/2006	03/10/2044
36828Q-RY-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	75,152,260	107.1000	83,191,479	77,675,000	77,053,551	0	249,273	0	0	5.280	5.702	MON	341,771	4,142,466	10/15/2013	03/10/2044
396789-JS-9	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	206,500	99.9200	201,538	201,709	202,406	0	(1,255)	0	0	4.569	3.544	MON	768	9,216	07/30/2010	08/10/2042
396789-JT-7	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	1,581,148	100.5800	1,557,045	1,548,069	1,555,037	0	(18,393)	0	0	4.619	2.302	MON	5,959	71,505	03/26/2012	08/10/2042
396789-JU-4	GREENWICH CAPITAL COMMERCIAL GCCFC_05-GG			2	1FM	4,749,428	102.6000	4,522,515	4,408,000	4,518,324	0	(137,781)	0	0	4.799	1.599	MON	17,628	211,540	05/22/2012	08/10/2042
396789-LJ-6	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	23,171,741	100.0200	23,726,169	23,721,970	23,589,970	0	66,001	0	0	5.243	5.667	MON	103,645	1,243,743	09/01/2010	04/10/2037
396789-LK-3	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	18,179,682	101.6000	18,235,279	17,947,898	18,010,799	0	(79,460)	0	0	5.190	4.339	MON	77,625	931,496	05/10/2011	04/10/2037
396789-LL-1	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	27,621,043	105.4600	30,185,186	28,623,000	28,354,532	0	129,834	0	0	5.224	5.814	MON	124,605	1,495,266	03/01/2011	04/10/2037
39843*-AA-7	Grifols Inc Credit-Tenant Lease			2	3	22,147,677	108.7300	24,080,475	22,147,677	22,147,677	0	0	0	0	7.350	7.459	MON	94,958	1,627,854	06/09/2011	07/10/2016
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten			2	1	8,944,675	127.2400	11,381,610	8,944,675	8,944,675	0	0	0	0	6.720	6.814	MON	35,063	601,082	09/27/2007	08/10/2032
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant			2	1	27,244,485	93.7800	25,550,268	27,244,485	27,244,485	0	0	0	0	3.570	3.596	MON	2,702	668,703	09/03/2013	04/30/2034
42809#-AA-9	Hess Corporation No. 2007-1 Debt in a Le			2	2	4,370,985	110.3300	0	4,370,985	4,370,985	0	0	0	0	5.960	5.957	JJ	129,532	2,697,763	08/15/2007	01/02/2020
443010-AA-0	Howe Street Landlord, LLC Credit Tenant			2	1	8,746,112	92.4400	8,084,727	8,746,112	8,746,112	0	0	0	0	3.750	3.779	MON	5,466	307,936	01/17/2013	01/25/2038
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT			2	2	10,239,454	110.8900	11,354,584	10,239,454	10,239,454	0	0	0	0	6.390	6.475	MON	54,525	654,301	05/12/2006	11/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT			2	2	15,602,978	110.8900	17,302,223	15,602,978	15,602,978	0	0	0	0	6.390	6.474	MON	83,086	997,030	09/01/2006	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L			2	2	22,429,280	110.8900	24,871,946	22,429,280	22,429,280	0	0	0	0	6.390	6.474	MON	119,436	1,433,231	03/01/2007	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L			2	2	19,991,315	110.8900	22,168,474	19,991,315	19,991,315	0	0	0	0	6.390	6.474	MON	106,454	1,277,445	08/31/2007	11/01/2027
46625Y-EX-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_04-			2	1FM	29,541,874	99.9900	29,980,692	29,984,890	29,911,788	0	(24,439)	0	0	4.657	4.890	MON	116,366	1,396,396	04/07/2005	01/15/2042
46625Y-GM-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	47,457,673	100.5800	47,799,964	47,523,000	47,428,502	0	(4,273)	0	0	4.865	4.905	MON	192,666	2,311,994	04/07/2005	03/15/2046
46625Y-GP-2	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	11,752,332	103.2300	12,387,837	12,000,000	11,939,967	0	35,132	0	0	5.038	5.416	MON	50,380	604,560	12/05/2007	03/15/2046
46625Y-JF-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-	LS		2	1FM	21,932,913	104.0600	23,342,590	22,431,959	22,324,128	0	65,101	0	0	5.335	5.709	MON	99,729	1,196,745	03/23/2007	08/12/2037
46625Y-JG-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	1,874,354	100.9300	1,873,488	1,856,192	1,856,203	0	(6,362)	0	0	5.201	4.571	MON	8,045	96,540	09/30/2009	08/12/2037
46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	79,766,646	104.1800	77,506,274	74,400,000	76,702,869	0	(1,555,907)	0	0	4.738	2.165	MON	293,756	3,193,412	12/18/2013	07/15/2042
46625Y-ND-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	508,026	101.5100	512,808	505,168	504,581	0	(385)	0	0	4.659	4.548	MON	1,961	23,536	07/27/2010	07/15/2042
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	27,436,703	108.1700	29,293,061	27,079,777	27,353,523	0	(135,663)	0	0	5.475	4.900	MON	123,551	1,482,618	03/20/2012	04/15/2043
46625Y-QR-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	19,064,639	104.7300	20,950,496	20,005,000	19,740,105	0	150,427	0	0	4.895	5.816	MON	81,604	979,245	06/05/2009	09/12/2037
46625Y-QS-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	3,185,907	101.7100	3,318,010	3,262,238	3,250,127	0	6,179	0	0	4.846	5.302	MON	13,174	158,336	02/01/2006	09/12/2037
46625Y-SC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	7,463,026	100.0200	7,221,004	7,219,372	7,291,230	0	(5,024)	0	0	4.928	3.464	MON	29,648	357,004	10/21/2010	09/12/2037
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	28,816,363	105.3900	28,489,156	27,031,260	27,869,476	0	(474,644)	0	0	4.918	2.797	MON	110,783	1,120,380	12/18/2013	10/15/2042
46625Y-UB-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	2,881,266	101.5600	2,976,870	2,931,075	2,922,699	0	2,040	0	0	4.824	5.053	MON	11,783	141,395	04/13/2011	10/15/2042
46625Y-VV-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	38,298,280	106.1400	40,546,206	38,200,000	38,170,757	0	(21,184)	0	0	5.244	5.238	MON	166,934	2,042,407	12/07/2007	01/12/2043
46625Y-VW-0	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	12,944,699	101.7700	13,297,250	13,066,418	13,031,804	0	11,654	0	0	5.285	5.526	MON	57,547	690,560	12/05/2007	01/12/2043
46625Y-XN-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	4,644,366	101.1500	4,812,279	4,757,680	4,734,571	0	7,541	0	0	5.229	5.632	MON	20,732	252,094	07/21/2006	12/15/2044
46625Y-XP-3	JP MORGAN CHASE COMMERCIAL MOR CMBS	LS		2	1FM	54,896,451	106.5400	56,026,005	52,585,000	53,755,386	0	(704,917)	0	0	5.200	3.771	MON	227,874	2,771,254	05/14/2012	12/15/2044
46625Y-XQ-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	1,415,180	101.9600	1,458,129	1,430,135	1,425,675	0	1,279	0	0	5.190	5.445	MON	6,185	75,223	12/05/2007	12/15/2044
46625Y-ZX-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	22,847,746	106.7100	22,259,935	20,860,000	21,918,623	0	(585,786)	0	0	5.481	2.540	MON	95,278	1,143,337	04/26/2012	12/12/2044
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	1,562,731	103.4600	1,519,006	1,468,214	1,510,986	0	(29,944)	0	0	5.506	1.489	MON	6,737	80,840	04/02/2012	12/12/2044
46628F-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	777,817	99.9600	796,941	797,218	794,436	0	755	0	0	5.863	6.505	MON	3,895	47,397	09/04/2008	04/15/2045
46628F-AE-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	3,308,099	99.8600	3,233,611	3,238,274	3,232,272	0	(20,616)	0	0	5.863	5.213	MON	15,822	192,526	01/08/2010	04/15/2045
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	5,626,234	103.8400	5,598,498	5,391,408	5,477,885	0	(50,936)	0	0	5.863	3.808	MON	26,342	320,538	04/02/2012	04/15/2045
46629M-AF-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	12,485,403	108.9100	12,046,298	11,060,500	11,872,854	0	(334,837)	0	0	5.399	2.248	MON	49,763	597,156	02/07/2012	05/15/2045
46629P-AB-4	J P MORGAN CHASE COML MTG SECS CMBS			2	1FM	15,164,135	101.0700	17,441,749	17,256,483	16,634,385	0	228,480	0	0	5.134	7.963	MON	73,829	1,203,655	03/06/2008	05/15/2047
46629Y-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	1,488,538	101.1500	1,581,951	1,564,012	1,556,205	0	20,508	0	0	5.447	6.729	MON	7,099	85,192	07/15/2008	06/12/2047
46630D-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	463,144	99.9300	478,023	478,368	475,843	0	(822)	0	0	5.676	6.845	MON	2,263	27,152	09/30/2009	02/15/2051
46630J-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	9,177,128	102.2200	10,057,281	9,838,766	9,575,027	0	62,793	0	0	5.434	6.646	MON	44,553	534,638	12/15/2010	01/15/2049
46630J-AM-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	3,246,187	99.8700	3,226,085	3,230,155	3,222,579	0	(4,552)	0	0	5.317	5.246	MON	14,312	177,339	03/26/2007	01/15/2049
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	21,752,842	100.7600	21,359,465	21,198,316	21,332,263	0	(227,093)	0	0	5.791	4.607	MON	102,291	1,290,395	03/27/2012	06/15/2049
46631Q-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	305,518	99.8700	330,014	330,429	328,842	0	18	0	0	5.629	8.501	MON	1,550	18,600	06/16/2009	02/12/2051
46632H-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	28,341,684	100.9000	27,111,007	26,869,903	27,104,250	0	(536,950)	0	0	5.927	3.760	MON	132,720	1,614,858	10/04/2011	02/15/2051
46637W-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	47,885,321	100.7700	46,116,568	45,766,000	47,506,423	0	(287,602)	0	0	3.139	2.421	MON	119,709	1,436,503	09/25/2012	06/15/2045
46638U-AB-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	28,699,972	99.7300	27,924,540	28,000,000	28,524,184	0	(146,784)	0	0	1.797	1.249	MON	41,921	503,048	09/27/2012	10/15/2045
46639E-AD-3	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	25,238,610	91.8100	22,952,225	25,000,000	25,213,544	0	(24,392)	0	0	2.611	2.501	MON	54,388	641,773	05/10/2013	12/15/2047
46639J-AD-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	25,138,701	93.3400	23,231,953	24,890,000	25,118,636	0	(20,065)	0	0	2.875	2.761	MON	59,641	536,765	03/01/2013	12/15/2047
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			2	1FM	10,099,940	97.0100	9,700,695	10,000,000	10,094,698	0	(5,242)	0	0	3.363	3.247	MON	28,022	168,130	06/14/2013	07/15/2045
46639Y-AN-7	JPMCC_13-LC11 CMBS			2	1FM	18,024,930	96.8500	16,948,750	17,500,000	17,978,689	0	(46,241)	0	0	2.592	2.119	MON	37,796	264,569	05/02/2013	04/15/2046
46639Y-AP-2	JPMCC_13-LC11 CMBS			2	1FM	51,512,103	91.5400	47,051,971	51,400,000	51,498,572	0	(13,532)	0	0	2.694	2.671	MON	115,402	795,350	09/06/2013	04/15/2046
46640N-AB-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	10,300,000	102.4800	10,248,130	10,000,000	10,289,660	0	(10,340)	0	0	2.977	2.316	MON	24,807	49,613	10/18/2013	11/15/2045
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			2	1FE	84,940,580	99.7000	83,850,475	84,100,000	84,940,354	0	(226)	0	0	3.928	3.817	MON	275,266	0	12/18/2013	01/15/2047
46641B-AB-9	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	31,105,909	102.6800	31,010,870	30,200,000	31,085,779	0	(20,131)	0	0	3.070	2.408	MON	77,262	77,262	11/08/2013	12/15/2046
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	75,749,850	100.2300	75,175,043	75,000,000	75,741,654	0	(8,196)	0	0	3.881	3.769	MON	242,575	242,575	11/08/2013	12/15/2046
46657*-AA-7	JPM Capital Corporation Non-Recourse LN			2	1	39,419,982	116.1300	45,776,944	39,419,982	39,419,982	0	0	0	0	6.720	6.719	MS	772,632	2,649,023	09/16/2008	03/16/2027
50177A-AQ-2	LB COMMERCIAL CONDUIT MORTGAGE CMBS			2	1FM	25,265	99.9800	24,442	24,446	24,511	0	(7)	0	0	5.840	2.943	MON	79	1,428	03/02/2011	07/15/2044
50180C-AB-6	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	4,119,875	103.6800	4,174,542	4,026,531	4,110,608	0	79,357	0	0	5.300	4.444	MON	11,856	213,406	11/30/2010	11/15/2038
50180C-AC-4	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	2,681,665	103.6000	2,780,380	2,683,762	2,681,897	0	36	0	0	5.317	5.378	MON	7,928	142,696	05/09/2007	11/15/2038
50180C-AD-2	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	10,049,597	109.8400	10,984,493	10,000,000	10,011,424	0	(6,484)	0	0	5.347	5.331	MON	29,706	534,700	11/21/2006	11/15/2038
52108H-3F-9	LB-UBS Commercial Mortgage Tru LBUBS_05-			2	1FM	63,672,697	100.8700	63,911,184	63,357,191	63,366,463	0	(45,480)	0	0	4.998	4.969	MON	175,922	3,166,592	04/11/2005	04/15/2030
52108H-5X-8	LB-UBS Commercial Mortgage Tru LBUBS_05-			2	1FM	95,764,797	103.9200	91,140,493	87,702,638	90,923,584	0	(2,966,001)	0	0	4.739	1.313	MON	230,902	4,156,228	05/03/2012	07/15/2030
52108H-6W-9	LB-UBS Commercial Mortgage Tru LBUBS_05-			2	1FM	54,122,618	104.4500	51,624,780	49,423,980	51,397,397	0	(1,433,619)	0	0	4.954	1.887	MON	136,026	2,448,464	04/10/2012	09/15/2030
52108H-BQ-6	LB-UBS Commercial Mortgage Tru CMBS			2	1FM	1,668,859	101.7000	1,560,155	1,534,032	1,532,114	0	(248)	0	0	8.070	7.952	MON	6,878	123,796	04/26/2006	07/15/2032
52108H-FN-9	LB-UBS Commercial Mortgage Tru CMBS			2	1FM	2,724,816	101.3200	2,625,538	2,591,207	2,591,022	0	(1,418)	0	0	6.653	5.779	MON	9,577	172,393	08/28/2006	06/15/2036
52108H-U7-7	LB-UBS Commercial Mortgage Tru LBUBS_04-			2	1FM	1,284,376	101.7000	1,299,567	1,277,887	1,277,641	0	(879)	0	0	4.799	4.771	MON	3,407	61,326	12/16/2004	12/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
52108M-AD-5	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	3,458,500	103.5300	4,047,579	3,909,635	3,828,877	0	125,105	0	0	5.455	7.967	MON	11,848	236,510	10/16/2008	11/15/2030
52108M-AF-0	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	12,691,419	105.5700	12,114,153	11,475,000	12,024,772	0	(380,879)	0	0	5.197	1.768	MON	33,131	596,356	04/03/2012	11/15/2030
52108M-DG-5	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	957,492	101.8900	1,000,778	982,201	979,361	0	2,245	0	0	5.139	5.662	MON	2,804	50,475	07/31/2006	02/15/2031
52108M-FS-7	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	27,178,502	107.5800	29,094,849	27,045,000	27,064,651	0	(17,750)	0	0	5.661	5.651	MON	85,057	1,531,017	04/03/2006	03/15/2039
52108R-AE-2	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	501,175	109.3000	550,338	503,536	502,556	0	247	0	0	5.858	5.990	MON	1,639	29,934	08/16/2007	06/15/2038
52204#-AA-9	Canal Taylor North LLC TR CTF			2	1	13,673,968	103.5100	14,153,539	13,673,968	13,673,968	0	0	0	0	4.950	5.000	MON	56,405	676,861	09/01/2010	08/31/2020
55312T-AL-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	4,351,600	99.4000	4,399,796	4,426,118	4,410,229	0	9,981	0	0	0.309	0.618	MON	761	14,952	08/08/2007	03/12/2051
55312V-AB-4	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	1,192,146	100.0600	1,161,157	1,160,460	1,180,118	0	(20,696)	0	0	5.112	3.147	MON	4,944	60,155	09/13/2010	12/12/2049
55312V-AD-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	67,682,455	108.4200	64,829,336	59,797,000	67,682,455	0	0	0	0	5.172	1.443	MON	257,725	2,811,425	09/30/2013	12/12/2049
55312Y-AC-6	MERRIL LYNCH/ COUNTRYWIDE COMM CMBS			2	1FM	3,434,280	100.1200	3,701,485	3,697,123	3,684,452	0	63,395	0	0	5.364	6.948	MON	16,526	208,016	03/31/2008	08/12/2048
55312Y-AD-4	MERRIL LYNCH/ COUNTRYWIDE COMM CMBS			2	1FM	8,116,481	102.5400	7,901,862	7,705,901	7,800,955	0	(95,209)	0	0	5.362	3.769	MON	34,433	418,539	08/11/2010	08/12/2048
55313K-AD-3	MLCFC_07-7 CMBS			2	1FM	6,957,173	102.8900	6,799,637	6,608,596	6,739,924	0	(45,074)	0	0	5.740	4.377	MON	31,609	383,001	07/27/2010	06/12/2050
59022H-FW-7	MERRILL LYNCH MORTGAGE TRUST MLMT_05-MKB			2	1FM	32,511,427	100.0200	32,629,133	32,623,000	32,548,171	0	43,131	0	0	5.021	5.176	MON	136,500	1,638,001	05/14/2009	09/12/2042
59022H-FX-5	MERRILL LYNCH MORTGAGE TRUST CMBS			2	1FM	3,975,015	99.9300	4,081,721	4,084,629	4,072,497	0	9,644	0	0	5.070	5.614	MON	17,258	208,799	04/12/2006	09/12/2042
59022H-HH-8	MERRILL LYNCH MORTGAGE TRUST MLMT_05-MCP			2	1FM	3,640,618	100.5100	3,790,853	3,771,711	3,756,992	0	4,766	0	0	4.674	5.472	MON	14,691	164,290	07/31/2007	06/12/2043
59022H-HJ-4	MERRILL LYNCH MORTGAGE TRUST MLMI_05-MCP			2	1FM	102,604,705	103.8800	97,840,046	94,188,000	97,729,523	0	(3,094,689)	0	0	4.747	1.430	MON	372,592	4,471,104	05/24/2012	06/12/2043
59022H-JK-9	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP			2	1FM	12,742,728	102.0200	13,029,361	12,771,354	12,749,800	0	894	0	0	5.022	5.089	MON	53,448	641,377	12/07/2007	07/12/2038
59022H-JL-7	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP			2	1FM	32,406,676	105.5200	32,534,303	30,833,000	31,347,709	0	(354,334)	0	0	5.047	3.836	MON	129,678	1,556,142	02/18/2011	07/12/2038
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST CMBS			2	1FM	37,888,638	106.1200	38,699,028	36,467,473	37,228,422	0	(448,692)	0	0	5.280	3.772	MON	160,465	2,008,842	04/03/2012	11/12/2037
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST CMBS			2	1FM	36,929,357	106.8100	40,175,938	37,612,899	37,348,897	0	92,081	0	0	5.291	5.669	MON	165,842	2,054,748	05/20/2010	01/12/2044
59022K-AD-7	MERRILL LYNCH MORTG TRUST_06C2 CMBS			2	1FM	86,456,243	109.4200	84,204,105	76,957,129	82,474,811	0	(2,290,111)	0	0	5.742	2.529	MON	368,240	4,418,878	05/14/2012	08/12/2043
59022K-AE-5	MERRILL LYNCH MORTG TRUST_06C2 CMBS			2	1FM	24,152,534	109.7500	23,449,688	21,367,276	23,626,449	0	(526,085)	0	0	5.739	1.227	MON	102,189	715,323	05/24/2013	08/12/2043
59023B-AD-6	MERRILL LYNCH MORTGAGE TRUST M CMBS			2	1FM	19,061,511	100.7300	19,171,490	19,033,365	19,007,459	0	(5,228)	0	0	5.676	5.687	MON	90,034	1,093,015	05/16/2006	05/12/2039
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS	LS		2	1FM	61,776,439	108.6200	63,523,725	58,483,500	60,710,170	0	(911,741)	0	0	5.676	3.715	MON	276,646	3,113,836	07/17/2013	05/12/2039
59025W-AC-0	MERRILL LYNCH MORTGAGE TRUST CMBS			2	1FM	4,309,269	101.7300	4,787,622	4,706,255	4,631,806	0	86,397	0	0	5.710	8.203	MON	22,394	268,727	09/30/2009	02/12/2051
60687U-AD-9	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	4,872,970	100.4200	4,790,744	4,770,618	4,790,598	0	(18,131)	0	0	5.854	5.248	MON	23,273	283,378	09/30/2009	06/12/2046
60687U-AE-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	94,144,514	109.2300	97,043,972	88,845,000	92,112,338	0	(1,553,842)	0	0	5.886	4.025	MON	435,800	5,305,887	03/22/2012	06/12/2046
60687V-AE-5	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	11,403,241	108.4000	10,827,360	9,988,468	10,881,935	0	(375,746)	0	0	5.414	1.551	MON	45,065	540,776	07/27/2012	07/12/2046
60687V-AF-2	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	55,557,423	109.0900	54,124,889	49,613,190	54,797,029	0	(760,394)	0	0	5.409	1.233	MON	223,631	1,712,203	06/25/2013	07/12/2046
60688C-AB-2	MERRILL LYNCH/COUNTRYWIDE COMM CMBS			2	1FM	9,520,116	100.1700	9,632,637	9,616,366	9,597,790	0	(35)	0	0	5.590	5.855	MON	44,796	589,396	05/01/2012	09/12/2049
60688C-AC-0	MERRILL LYNCH/COUNTRYWIDE COMM CMBS			2	1FM	9,396,484	102.2900	10,229,400	10,000,000	9,915,342	0	72,788	0	0	5.693	7.016	MON	47,442	569,300	03/31/2008	09/12/2049
606935-AH-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	15,539,950	107.1800	18,651,847	17,401,546	16,752,496	0	289,172	0	0	5.468	7.585	MON	79,296	966,224	09/28/2012	02/12/2039
61690K-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	72,681,389	92.0800	66,480,533	72,200,000	72,618,215	0	(63,174)	0	0	2.655	2.581	MON	159,743	1,684,155	12/18/2013	02/15/2046
617451-BP-3	MORGAN STANLEY CAPITAL I CMBS			2	1FM	608,680	99.9500	612,871	613,162	611,921	0	4	0	0	5.184	5.369	MON	2,649	59,941	12/07/2007	11/14/2042
617451-CL-1	MORGAN STANLEY CAPITAL I CMBS			2	1FM	3,994,844	106.0000	3,922,180	3,700,000	3,805,590	0	(63,740)	0	0	5.207	3.202	MON	16,056	195,319	02/02/2011	11/14/2042
617451-CP-2	MORGAN STANLEY CAPITAL I CMBS			2	1FM	8,230,622	101.0900	8,853,618	8,758,310	8,730,352	0	1,984	0	0	5.185	6.697	MON	37,843	508,002	03/15/2012	10/12/2052
617451-CR-8	MORGAN STANLEY CAPITAL I CMBS			2	1FM	13,200,039	106.6200	13,273,568	12,450,000	12,954,526	0	(168,936)	0	0	5.162	2.626	MON	53,556	445,222	07/09/2013	10/12/2052
617451-FK-0	MORGAN STANLEY CAPITAL I CMBS			2	1FM	900,630	99.8400	895,133	896,561	895,194	0	3	0	0	5.421	5.360	MON	4,050	49,278	12/07/2007	03/12/2044
617451-FL-8	MORGAN STANLEY CAPITAL I CMBS			2	1FM	20,157,626	106.7700	19,730,634	18,480,000	19,288,888	0	(328,072)	0	0	5.417	2.784	MON	83,424	856,809	12/18/2013	03/12/2044
617453-AT-2	MORGAN STANLEY CAPITAL I MSC_ CMBS			2	1FM	27,024,913	107.2400	28,099,657	26,203,665	26,373,672	0	(109,577)	0	0	5.668	5.218	MON	123,761	1,580,465	08/26/2013	10/15/2042
61745M-3F-8	Morgan Stanley Capital I MSC_05_HQ5			2	1FM	31,130,321	102.4500	32,225,932	31,454,388	31,359,570	0	42,781	0	0	5.168	5.374	MON	135,464	1,625,563	12/05/2007	01/14/2042
61745M-6E-8	Morgan Stanley Capital I CMBS			2	1FM	5,443,529	101.5200	5,628,641	5,544,624	5,525,088	0	10,403	0	0	4.973	5.418	MON	22,978	275,734	12/07/2007	08/13/2042
61745M-6G-3	Morgan Stanley Capital I CMBS			2	1FM	14,320,313	104.5000	13,584,740	13,000,000	13,583,007	0	(444,905)	0	0	4.989	1.467	MON	54,048	648,570	04/27/2012	08/13/2042
61749M-AV-1	MORGAN STANLEY CAPITAL 1 MSC_0 CMBS			2	1FM	79,750,290	109.9500	82,422,293	74,962,000	78,132,710	0	(1,356,628)	0	0	5.810	3.842	MON	362,949	4,388,531	10/16/2013	08/12/2041
61750H-AB-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS			2	1FM	41,440,504	109.8500	41,185,923	37,494,103	41,125,611	0	(314,893)	0	0	5.380	1.526	MON	168,099	336,197	10/02/2013	11/12/2041
61750W-AS-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS			2	1FM	6,142,255	109.2300	6,125,563	5,607,765	6,090,839	0	(51,415)	0	0	5.319	1.830	MON	24,856	85,965	09/13/2013	12/15/2043
61750W-AX-1	MORGAN STANLEY CAPITAL I MSC_0 CMBS			2	1FM	20,490,373	109.3700	22,814,252	20,859,775	20,711,595	0	34,055	0	0	5.332	5.592	MON	92,687	1,112,243	10/11/2011	12/15/2043
61753J-AC-3	MORGAN STANLEY CAPITAL CMBS			2	1FM	21,716,881	99.9200	21,290,253	21,308,003	21,279,986	0	(10,126)	0	0	5.241	4.570	MON	93,063	1,116,752	04/17/2012	03/15/2044
61754J-AE-8	MORGAN STANLEY CAPITAL I MSC_0 CMBS			2	1FM	21,125,241	101.9700	21,740,297	21,319,555	21,273,509	0	15,857	0	0	5.648	5.865	MON	100,347	1,454,686	07/19/2007	06/11/2042
61754K-AC-9	MORGAN STANLEY CAPITAL I INC M CMBS			2	1FM	7,766,906	100.4100	7,577,072	7,546,180	7,806,202	0	(29,417)	0	0	5.610	4.087	MON	35,278	423,341	09/20/2011	04/15/2049
61760R-AZ-5	MORGAN STANLEY CAPITAL I TRUST CMBS			2	1FM	13,079,934	104.4400	13,040,711	12,485,880	12,979,878	0	(100,057)	0	0	3.224	1.547	MON	33,545	200,088	06/27/2013	07/15/2049
61761A-AX-6	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	3,511,758	101.6000	3,555,920	3,500,000	3,510,367	0	(1,391)	0	0	1.972	1.866	MON	5,752	23,007	08/13/2013	08/15/2045
61761D-AB-8	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	39,139,270	99.7000	37,885,535	38,000,000	38,856,746	0	(234,642)	0	0	1.868	1.221	MON	59,153	709,840	10/03/2012	11/15/2045
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	45,031,687	93.6600	41,863,562	44,700,000	44,995,190	0	(36,496)	0	0	2.863	2.779	MON	106,647	1,031,157	12/18/2013	12/15/2048
61762D-AV-3	MSBAM_13-C9 CMBS			2	1FM	49,792,152	92.6800	45,692,867	49,300,000	49,759,460	0	(32,692)	0	0	2.834	2.720	MON	116,430	815,011	04/15/2013	05/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	30,400,076	101.7200	30,619,225	30,100,000	30,385,006	0	(15,070)	0	0	3.968	3.855	MON	99,528	507,916	06/24/2013	07/15/2046
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	35,852,898	101.0000	35,853,225	35,500,000	35,839,575	0	(13,323)	0	0	3.960	3.848	MON	117,150	468,600	08/01/2013	08/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61762X-AR-8	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	16,388,801	102.4700	16,292,659	15,900,000	16,383,211	0	(5,589)	0	0	3.001	2.307	MON	39,763	0	12/06/2013	10/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	72,415,623	101.1600	72,535,448	71,700,000	72,402,086	0	(13,537)	0	0	3.973	3.860	MON	237,387	474,773	10/10/2013	10/15/2046
61763B-AT-1	MSBAM_13-C13 CMBS			2	1FE	107,260,173	98.9000	105,035,623	106,200,000	107,256,322	0	(3,851)	0	0	3.766	3.654	MON	333,291	0	11/26/2013	11/15/2046
65442B-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru			2	2	25,906,890	119.0400	30,840,811	25,906,890	25,906,890	0	0	0	0	6.830	6.927	MON	103,217	1,769,441	09/23/2010	10/10/2032
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant			2	2	25,211,454	113.4900	28,612,043	25,211,454	25,211,454	0	0	0	0	6.175	6.254	MON	90,814	1,556,807	12/22/2010	01/10/2033
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L			2	2	2,745,152	115.4500	3,169,169	2,745,152	2,745,152	0	0	0	0	6.400	6.485	MON	10,249	175,690	12/22/2010	01/10/2033
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna			2	2	21,462,015	110.0300	23,535,111	21,389,926	21,448,643	0	(3,874)	0	0	5.270	5.280	MON	50,100	1,127,249	06/09/2010	04/15/2027
73020B-AA-9	PNNL BSF/CSF Lease Fianance Tr Certifica			2	1FE	8,436,384	118.9200	10,032,351	8,436,384	8,436,384	0	0	0	0	6.500	6.588	MON	24,372	548,365	05/22/2008	11/15/2034
79548K-4R-6	SALOMON BROTHERS MORTGAGE SECU CMBS			2	1FM	2,925,880	99.9600	2,688,267	2,689,305	2,678,420	0	(29)	0	0	8.193	8.469	MON	18,361	225,507	10/25/2006	07/18/2033
87246A-AM-0	TIAA 2007-C4 Class G			2	1FM	4,128,619	61.9900	12,962,527	20,910,000	4,706,578	0	541,416	0	0	5.516	41.699	MON	67,284	1,159,707	08/09/2007	05/15/2020
90268T-AB-0	UBS-CITIGROUP COMMERCIAL MORTG CMBS			2	1FM	938,840	104.0000	935,969	900,000	938,360	0	(481)	0	0	2.804	1.154	MON	2,103	0	12/18/2013	01/10/2045
90269C-AC-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	31,364,140	100.4600	30,891,225	30,751,000	31,247,062	0	(80,936)	0	0	3.058	2.760	MON	78,364	940,366	06/28/2012	05/10/2063
90270R-BD-5	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	69,391,958	93.2200	63,106,894	67,700,000	69,226,325	0	(161,170)	0	0	2.792	2.506	MON	157,510	1,890,116	12/06/2012	12/10/2045
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	43,121,804	93.7100	40,059,401	42,750,000	43,081,522	0	(40,282)	0	0	2.920	2.828	MON	104,039	1,018,490	12/18/2013	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten			1		16,014,354	89.8700	14,392,727	16,014,354	16,014,354	0	0	0	0	3.500	3.525	MON	24,911	319,175	05/21/2013	05/15/2033
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	19,038,390	93.9200	17,703,373	18,850,000	19,025,899	0	(12,491)	0	0	2.971	2.861	MON	46,665	373,318	04/11/2013	04/10/2046
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	10,199,890	96.8100	9,681,227	10,000,000	10,186,053	0	(13,837)	0	0	2.939	2.657	MON	24,492	146,950	05/22/2013	06/15/2046
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	87,247,469	94.3200	83,154,155	88,157,000	87,263,497	0	16,028	0	0	3.073	3.201	MON	225,755	1,207,963	08/12/2013	06/15/2046
92936C-AE-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	40,763,318	107.6700	43,455,820	40,361,000	40,618,471	0	(62,244)	0	0	4.394	4.239	MON	147,789	1,773,462	07/21/2011	06/15/2044
92937E-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	38,275,405	95.0000	37,956,540	39,955,000	38,333,023	0	57,618	0	0	3.037	3.582	MON	101,119	409,869	08/15/2013	03/15/2045
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	70,597,014	93.9500	67,881,078	72,250,000	70,631,014	0	34,000	0	0	2.880	3.169	MON	173,400	1,219,380	08/16/2013	03/15/2048
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	34,885,797	91.8800	33,297,638	36,240,000	34,925,881	0	40,084	0	0	2.749	3.200	MON	83,020	464,948	08/13/2013	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	121,194,720	100.2900	120,350,098	120,000,000	121,152,032	0	(42,688)	0	0	3.881	3.770	MON	388,100	1,552,400	08/05/2013	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	68,676,056	102.2600	69,536,703	68,000,000	68,659,400	0	(16,656)	0	0	4.136	4.027	MON	234,373	703,120	09/16/2013	09/15/2046
92938G-AB-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	25,749,975	102.1700	25,543,165	25,000,000	25,732,736	0	(17,239)	0	0	2.921	2.256	MON	60,854	60,854	11/01/2013	12/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	84,835,548	98.8400	83,028,916	84,000,000	84,826,235	0	(9,313)	0	0	3.754	3.643	MON	262,780	262,780	11/01/2013	12/15/2046
929766-4Q-3	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-			2	1FM	26,865,916	105.2900	28,242,509	26,824,198	26,827,989	0	(42,806)	0	0	5.118	4.997	MON	114,405	1,372,863	12/10/2010	07/15/2042
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-	LS		2	1FM	26,468,135	106.0000	26,043,390	24,568,077	25,538,485	0	(610,036)	0	0	5.239	2.446	MON	107,259	1,305,166	05/09/2012	10/15/2044
929766-B6-9	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	2,156,151	100.3000	2,213,106	2,206,399	2,199,776	0	5,784	0	0	4.692	5.224	MON	8,627	103,524	04/24/2007	10/15/2041
929766-C2-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-			2	1FM	824,392	100.0100	819,654	819,543	817,802	0	(924)	0	0	5.037	4.891	MON	3,440	65,688	01/10/2008	03/15/2042
929766-C3-5	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-			2	1FM	52,623,565	103.3900	56,941,156	55,075,000	54,629,049	0	314,711	0	0	5.083	5.775	MON	233,289	2,799,462	04/28/2006	03/15/2042
929766-MW-0	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	2,794,611	99.9500	2,841,447	2,842,749	2,834,840	0	5,409	0	0	5.160	5.488	MON	12,224	146,686	07/20/2007	12/15/2035
929766-R4-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-			2	1FM	11,826,320	101.4800	12,211,827	12,034,084	11,955,444	0	53,803	0	0	4.790	5.306	MON	48,036	576,433	10/16/2008	04/15/2042
92976B-BL-5	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	12,793	99.9600	14,389	14,394	14,284	0	(10)	0	0	5.309	9.479	MON	64	775	06/10/2009	12/15/2044
92976B-BM-3	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	37,649,299	101.6800	38,743,987	38,103,205	37,958,836	0	(822)	0	0	5.294	5.588	MON	168,108	2,045,546	06/22/2009	12/15/2044
92976B-BN-1	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	111,189,130	106.4500	118,940,603	111,733,670	112,756,407	0	(608,183)	0	0	5.289	4.609	MON	492,494	5,618,880	07/08/2013	12/15/2044
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	201,292,728	106.6100	219,663,546	206,051,573	204,631,123	0	383,416	0	0	5.418	5.759	MON	930,323	11,163,875	01/31/2012	01/15/2045
92976B-DU-3	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	19,598,247	107.7100	19,436,192	18,044,710	19,318,856	0	(279,391)	0	0	5.422	1.652	MON	81,532	407,660	07/18/2013	01/15/2045
92976B-FE-7	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	16,602,202	107.7200	15,953,865	14,810,000	16,036,857	0	(453,314)	0	0	5.416	1.199	MON	66,842	562,000	09/26/2013	01/15/2045
92976B-FQ-0	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	2,907,173	100.3800	2,908,929	2,897,865	2,892,044	0	(1,378)	0	0	5.576	5.540	MON	13,465	161,585	06/06/2006	03/15/2045
92976B-FR-8	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	127,465,808	107.8700	152,769,884	141,620,000	136,354,919	0	2,191,146	0	0	5.558	7.559	MON	655,937	7,871,240	07/09/2009	03/15/2045
92976V-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	106,723,393	107.9000	114,336,226	105,970,000	106,240,219	0	(285,333)	0	0	5.724	5.507	MON	505,499	6,154,184	09/22/2011	05/15/2043
92976V-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	109,922,603	109.3400	118,411,538	108,300,000	109,160,493	0	(354,796)	0	0	5.724	5.296	MON	516,614	6,129,594	04/15/2013	05/15/2043
92976V-AG-3	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	27,252,625	109.3800	26,564,346	24,286,114	26,661,673	0	(590,952)	0	0	5.719	1.185	MON	115,749	706,106	06/03/2013	05/15/2043
92977Q-AD-0	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	83,361,167	107.4000	81,646,241	76,021,841	81,065,417	0	(1,078,554)	0	0	5.765	2.792	MON	365,222	4,382,659	08/23/2012	07/15/2045
92977Q-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FE	551,366	109.6500	546,766	498,656	548,467	0	(2,898)	0	0	5.749	1.585	MON	2,389	2,389	11/05/2013	07/15/2045
92977R-AB-2	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	555,155	101.2300	553,892	547,152	561,818	0	(44,396)	0	0	5.935	4.636	MON	2,706	32,473	04/17/2012	06/15/2045
92977R-AC-0	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	19,846,841	105.2700	20,053,794	19,050,409	19,216,870	0	(87,707)	0	0	5.997	5.166	MON	95,204	1,142,453	02/08/2011	06/15/2045
92977R-AD-8	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	51,254,551	109.6800	50,779,942	46,300,000	49,166,543	0	(1,092,362)	0	0	6.011	3.181	MON	231,924	2,567,136	07/08/2013	06/15/2045
92978M-AB-2	WACHOVIA BK COMMERCIAL MORTG CMBS			2	1FM	3,710,149	100.6900	3,872,285	3,845,891	3,831,733	0	17,012	0	0	5.500	6.429	MON	17,627	211,524	10/25/2010	10/15/2048
92978M-AC-0	WACHOVIA BK COMMERCIAL MORTG CMBS			2	1FM	77,183,424	101.2500	78,293,249	77,323,535	77,135,979	0	8,179	0	0	5.579	5.658	MON	359,490	4,313,880	07/27/2010	10/15/2048
92978M-AD-8	WACHOVIA BK COMMERCIAL MORTG CMBS			2	1FM	10,629,613	101.9200	11,053,652	10,846,000	10,798,683	0	84,077	0	0	5.679	6.200	MON	51,329	615,944	04/30/2010	10/15/2048
92978M-AE-6	WACHOVIA BK COMMERCIAL MORTG CMBS			2	1FM	549,375	109.4400	547,199	500,000	545,880	0	(3,495)	0	0	5.572	1.942	MON	2,322	4,643	10/15/2013	10/15/2048
92978M-AF-3	WACHOVIA BK COMMERCIAL MORTG CMBS			2	1FM	264,224	108.9300	264,441	242,756	264,047	0	(177)	0	0	5.559	2.091	MON	1,125	0	12/18/2013	10/15/2048
92978N-AC-8	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	52,001,217	101.2400	54,007,881	53,343,698	53,168,977	0	162,392	0	0	5.924	6.203	MON	263,361	3,197,730	04/23/2013	02/15/2051
92978P-AE-9	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	30,806,820	109.2900	29,956,225	27,410,000	29,569,810	0	(744,694)	0	0	5.308	2.355	MON	121,244	1,441,653	10/15/2013	11/15/2048
92978P-AF-6	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	49,941,858	109.6300	49,718,004	45,351,763	49,496,630	0	(445,228)	0	0	5.297	1.904	MON	200,190	600,571	09/04/2013	11/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92978Q-AC-1	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	4,335,033	100.5800	4,295,928	4,270,968	4,370,413	0	(10,579)	0	0	5.246	3.959	MON	18,671	247,397	09/20/2011	12/15/2043
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	36,469,037	100.1200	36,947,960	36,905,113	36,797,407	0	104,030	0	0	5.421	5.636	MON	166,719	1,976,869	04/23/2013	04/15/2047
92978T-AC-5	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	25,838,986	102.1600	27,683,932	27,099,000	26,556,712	0	137,529	0	0	5.483	6.184	MON	123,820	1,485,838	06/17/2011	04/15/2047
92978Y-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	7,182,753	101.5200	7,107,969	7,001,216	7,242,692	0	(58,859)	0	0	5.728	4.413	MON	33,417	406,860	11/10/2011	06/15/2049
92978Y-AF-7	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	1,003,802	110.3500	999,026	905,346	1,000,790	0	(3,012)	0	0	5.733	2.387	MON	4,325	4,325	11/19/2013	06/15/2049
92979F-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	12,962,121	99.8500	13,016,046	13,035,599	13,001,719	0	3,007	0	0	5.569	5.610	MON	60,496	725,952	05/01/2012	05/15/2046
92979F-AC-4	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	5,042,159	102.3300	5,364,212	5,242,010	5,193,273	0	29,691	0	0	5.617	6.413	MON	24,537	294,444	06/16/2008	05/15/2046
93120#-AA-4	DH Newnan LLC Credit Tenant Lease			2	1	3,724,214	105.5300	3,930,166	3,724,214	3,724,214	0	0	0	0	5.380	5.440	MON	8,905	200,363	12/15/2011	07/15/2034
93120B-AA-6	RDGI 1539, LLC Credit-Tenant Lease			2	1	3,219,296	106.0800	3,414,861	3,219,296	3,219,296	0	0	0	0	5.520	5.583	MON	7,898	177,705	01/03/2012	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease			2	2	47,720,324	102.1000	48,723,443	47,720,324	47,720,324	0	0	0	0	5.110	5.164	MON	40,642	2,438,509	12/29/2011	12/25/2036
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te			2	1	9,465,739	98.0000	11,829,436	12,071,463	10,387,199	0	212,229	0	0	5.262	9.815	MON	37,053	635,200	05/05/2004	05/10/2019
94978#-CA-3	Wells Fargo BK Northwest, N.A. NOTE A-A			2	3	2,536,716	104.9200	2,661,438	2,536,716	2,536,716	0	0	0	0	6.210	6.209	JJ	78,327	157,530	07/16/2004	01/02/2020
94978#-CB-1	Wells Fargo BK Northwest, N.A. NOTE B-K			2	3	2,560,946	104.9400	2,687,438	2,560,946	2,560,946	0	0	0	0	6.210	6.209	JJ	79,076	159,035	07/16/2004	01/02/2020
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a			2	2	91,362	109.0200	99,606	91,362	91,362	0	0	0	0	5.670	5.669	JJ	2,561	5,180	12/21/2006	01/03/2029
94978#-FZ-5	Wells Fargo BK Northwest, N.A. Credit-Te			2	1	3,626,532	110.2700	3,998,892	3,626,532	3,626,532	0	0	0	0	6.260	6.341	MON	6,306	227,021	12/21/2006	12/21/2029
94988Q-AC-5	WFCM_13-LC12 CMBS			2	1FE	54,996,590	99.8600	54,925,750	55,000,000	54,992,672	0	(3,918)	0	0	3.531	3.535	MON	161,838	809,188	07/17/2013	07/15/2046
94988Q-AE-1	WFCM_13-LC12 CMBS			2	1FM	22,749,522	100.7300	22,915,802	22,750,000	22,748,231	0	(1,291)	0	0	3.986	3.999	MON	75,568	377,840	07/11/2013	07/15/2046
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FE	100,538,532	100.3800	99,929,286	99,550,000	100,536,401	0	(2,131)	0	0	3.896	3.787	MON	323,206	0	12/17/2013	12/15/2046
96928#-AB-9	William Blair Pass Through CTL Credit Te			2	1	8,850,044	111.2200	9,843,161	8,850,044	8,850,044	0	0	0	0	6.073	6.149	MON	23,887	537,463	12/22/2004	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens			2	1	1,901,278	109.3000	2,078,044	1,901,278	1,901,278	0	0	0	0	5.760	5.829	MON	4,867	109,514	12/21/2005	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens			2	1	4,996,419	109.1400	5,452,987	4,996,419	4,996,419	0	0	0	0	5.736	5.804	MON	12,738	286,595	11/18/2005	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	2,935,129	111.9800	3,286,824	2,935,129	2,935,129	0	0	0	0	6.150	6.228	MON	8,023	180,510	12/22/2006	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	2,723,543	110.5700	3,011,372	2,723,543	2,723,543	0	0	0	0	5.920	5.993	MON	7,166	161,234	12/22/2006	12/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	876,036	112.3200	983,933	876,036	876,036	0	0	0	0	6.150	6.228	MON	2,395	53,876	01/26/2007	12/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	1,606,667	110.4900	1,775,208	1,606,667	1,606,667	0	0	0	0	5.910	5.982	MON	4,220	94,954	12/22/2006	10/15/2031
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena			2	1	35,252,218	114.6900	40,004,113	34,879,064	35,134,460	0	(16,825)	0	0	5.730	5.686	MON	88,825	1,998,570	12/15/2007	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease			2	1	53,628,784	133.3200	71,497,037	53,628,784	53,628,784	0	0	0	0	7.450	7.565	MON	177,571	3,995,344	07/17/2009	07/15/2036
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena			2	1	14,313,303	134.9400	19,314,081	14,313,303	14,313,303	0	0	0	0	7.600	7.720	MON	48,347	1,087,811	07/17/2009	07/15/2036
96928*-EM-5	William Blair CTL P-Thrgh Tr Credit-Tena			2	1	6,384,644	101.6300	6,488,537	6,384,644	6,384,644	0	0	0	0	5.050	5.103	MON	14,330	322,425	12/07/2011	10/15/2036
96928*-ET-0	William Blair CTL P-Thrgh Tr L88 Investm		E	1	53,443,500	94.0100	50,243,386	53,443,500	53,443,500	0	0	0	0	5.150	5.205	MON	122,326	2,752,340	05/11/2012	05/15/2042
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE		C	2	1FE	7,442	104.6800	7,290	6,964	6,962	0	(1)	0	(467)	3.690	3.692	MON	21	265	01/27/2011	04/12/2020
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE		C	2	1FE	40,233	107.2600	40,381	37,647	37,633	0	(5)	0	(2,525)	4.697	4.725	MON	147	1,826	01/27/2011	02/12/2021
59022B-HP-3	Merill Lynch Finl Assets Inc CMBS		C	2	1FE	4,335	101.3600	4,421	4,362	4,332	0	14	0	(290)	4.380	4.905	MON	15	198	12/09/2009	11/12/2037
59022B-HQ-1	Merill Lynch Finl Assets Inc CMBS		C	2	1FE	473,483	104.3100	525,232	503,529	491,788	0	5,861	0	(32,646)	4.621	6.029	MON	1,874	24,012	12/09/2009	11/12/2037
59022B-JG-1	Merill Lynch Finl Assets Inc CMBS		C	2	1FE	46,118	102.1200	46,532	45,566	45,626	0	(69)	0	(3,065)	4.678	4.423	MON	178	2,201	12/09/2009	03/12/2039
59022B-KF-1	Merill Lynch Finl Assets Inc CMBS		C	2	1FE	25,013	104.4800	26,262	25,135	24,975	0	79	0	(1,671)	4.850	5.351	MON	102	1,318	12/09/2009	06/12/2039
80802T-AS-7	SCHOONER TRUST CMBS		C	2	1FE	356,496	100.9400	351,500	348,235	348,040	0	(1,564)	0	(23,442)	5.100	4.683	MON	1,431	18,347	12/09/2009	09/12/2019
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease		F	2	1	15,559,784	97.0400	15,098,645	15,559,784	15,559,784	0	0	0	0	4.130	4.150	JAJO	160,655	642,619	03/30/2012	04/01/2027
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas		F	2	1	6,659,604	109.7600	7,309,529	6,659,604	6,659,604	0	0	0	0	5.630	5.668	FMAN	52,074	374,936	01/23/2004	11/11/2023
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						9,652,639,822	XXX	9,781,127,462	9,502,938,446	9,614,966,093	0	(45,323,435)	0	(64,106)	XXX	XXX	XXX	36,196,642	363,453,535	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00112@-AB-9	AEP River Operations LLC Senior Secured			2	2	10,233,689	128.9400	13,065,746	10,133,586	10,216,567	0	(4,220)	0	0	8.030	7.977	JAJO	153,704	813,727	11/20/2009	09/15/2026
00112@-AB-9	AEP River Operations LLC Senior Secured			2	2	31,767,257	128.8500	40,532,452	31,456,524	31,715,635	0	(13,105)	0	0	8.030	7.977	JAJO	477,126	2,525,959	10/23/2009	10/23/2026
00213R-AA-1	ARL FIRST LLC ARLFR_12-1A ABS FLOATER			2	1FE	8,932,486	100.8400	9,007,853	8,932,486	8,932,486	0	0	0	0	1.917	1.924	MON	7,609	175,421	12/06/2012	12/15/2042
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In	SD		2	2AM	15,400,000	99.2100	15,277,666	15,400,000	15,400,000	0	0	0	0	5.750	5.749	MS	243,513	442,750	03/22/2013	03/22/2035
02005A-BB-3	ALLY MASTER OWNER TRUST ABS FLOATER			2	1FE	29,200,000	100.0200	29,207,417	29,200,000	29,200,000	0	0	0	0	1.037	1.039	MON	13,453	313,629	01/13/2011	01/15/2016
02005A-BC-1	ALLY MASTER OWNER TRUST ASSET BACKED			2	1FE	14,999,855	100.0600	15,008,850	15,000,000	14,997,416	0	(2,527)	0	0	2.150	2.154	MON	14,333	322,500	01/13/2011	01/15/2016
02005E-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	626,734	100.0100	626,818	626,762	626,723	0	(25)	0	0	0.700	0.704	MON	195	4,387	05/22/2012	01/15/2015
02006A-AC-1	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	783,568	100.1700	784,311	782,956	783,330	0	(238)	0	0	0.740	0.648	MON	258	2,897	06/27/2013	04/15/2016
02006E-AB-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	5,493,585	100.0200	5,494,412	5,493,445	5,493,391	0	(246)	0	0	0.480	0.475	MON	1,172	26,368	12/14/2012	05/15/2015
02006G-AB-0	ALLY AUTO RECEIBABLES TRUST 20 ASSET BAC			2	1FE	3,370,090	100.0100	3,370,650	3,370,276	3,370,232	0	93	0	0	0.510	0.515	MON	525	17,188	09/11/2012	12/22/2014
02006J-AA-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	47,528,969	100.0200	47,540,348	47,530,272	47,529,516	0	547	0	0	0.460	0.462	MON	9,717	148,796	04/03/2013	10/15/2015
02139#-AA-4	Altamira Trust (aka Guilford M Senior No				6	910,066	21.8500	1,094,188	5,007,223	910,066	0	0	0	0	10.000	0.000	MJSD	0	0	10/04/2002	10/01/2014
02377U-AA-2	AMERICAN AIRLINES CORPORATE			2	2AM	4,995,000	104.2500	5,207,288	4,995,000	4,995,000	0	0	0	0	4.950	4.950	JJ	103,709	0	07/24/2013	07/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025828-AA-2	AMERICAN EXPRESS CARDS ABS FLOATER			2	2AM	9,988,477	100.0000	9,999,860	10,000,000	9,999,776	0	1,696	0	0	0.517	0.534	MON	2,296	54,830	03/14/2007	09/15/2016
02582J-FV-7	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT			2	1FE	81,068,514	100.7500	79,693,013	79,100,000	79,430,130	0	(531,671)	0	0	1.417	0.752	MON	49,801	1,153,512	04/17/2012	03/15/2017
02582J-FY-1	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT			2	1FE	7,037,930	100.2300	7,016,387	7,000,000	7,015,522	0	(18,198)	0	0	0.867	0.556	MON	2,696	54,301	03/22/2013	04/17/2017
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP			2	1FE	21,579,115	99.9400	21,705,418	21,719,101	21,574,952	0	(3,630)	0	0	1.138	1.224	FMAN	25,394	259,940	09/02/2010	11/25/2043
04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE				1FE	35,625,000	96.7800	34,478,338	35,625,000	35,625,000	0	0	0	0	4.847	4.847	MN	220,639	705,087	06/12/2013	11/15/2053
046036-B*-9	Associates Manufactured Housin ABS-IRR,			2	1FE	19,896,529	100.0000	19,209,764	19,209,764	19,203,125	0	(4,496)	0	0	9.000	8.845	MON	76,839	1,728,879	01/01/2004	03/15/2027
051156-AB-3	AUGUSTA MBIA FUNDING ABS FLOATER			2	1AM	494,943	128.8900	1,063,220	824,905	620,995	0	46,349	0	0	8.250	12.169	FA	25,710	0	09/23/2011	08/15/2036
05115E-AB-6	Augusta Funding IV CLA 2 ABS-REG			2	3	12,642,265	103.8100	14,564,148	14,029,620	13,377,792	0	214,187	0	0	6.900	11.395	MN	123,694	968,044	12/31/1996	11/15/2015
05115E-AC-4	Augusta Funding IV CORPORATE			2	6	31,083,336	90.7900	36,682,792	40,404,000	33,789,551	0	2,636,006	0	0	0.000	8.290	MN	0	0	12/21/2012	11/15/2035
05367D-AA-5	AVIATION SECURITIZATION LLC SERIES 1, CL			2	5*	120,152	108.5400	130,414	120,152	120,152	0	0	0	0	6.608	6.686	MON	441	7,940	03/12/1999	12/11/2019
05367D-AB-3	AVIATION SECURITIZATION LLC SERIES 1, CL			2	5*	29,278	102.1400	29,906	29,278	29,278	0	0	0	0	6.754	6.835	MON	110	1,977	03/12/1999	12/11/2019
05367D-AC-1	AVIATION SECURITIZATION LLC SERIES 1, CL			2	5*	14,227	101.1600	14,392	14,227	14,227	0	0	0	0	6.997	7.085	MON	55	996	03/12/1999	12/11/2019
05367D-AG-2	AVIATION SECURITIZATION LLC SERIES III,			2	5*	532,427	110.6800	589,305	532,427	532,427	0	0	0	0	7.559	7.663	MON	2,236	40,246	12/17/1999	05/11/2018
05367D-AH-0	AVIATION SECURITIZATION LLC Series III,			2	5*	136,420	104.2800	142,261	136,420	136,420	0	0	0	0	7.720	7.829	MON	585	10,532	12/17/1999	05/11/2018
05367D-AJ-6	AVIATION SECURITIZATION LLC SERIES III,			2	5*	45,473	103.8000	47,201	45,473	45,473	0	0	0	0	8.203	8.327	MON	207	3,730	12/17/1999	05/11/2018
05367D-AU-1	AVIATION SECURITIZATION LLC Series 8, CI			2	5*	354,268	108.7500	385,275	354,268	354,268	0	0	0	0	6.700	6.780	MON	1,319	23,736	05/16/2001	07/11/2021
05367D-AW-7	AVIATION SECURITIZATION LLC ABS-IRR, Ser			2	5*	26,206	104.2000	27,305	26,206	26,206	0	0	0	0	8.400	8.530	MON	122	2,201	05/16/2001	07/11/2021
05367D-AX-5	AVIATION SECURITIZATION LLC Series 9, CI			2	6*	1,007,964	97.7600	985,411	1,007,964	985,411	(22,280)	0	0	0	1.121	1.123	MON	659	11,681	05/16/2001	10/11/2020
05367D-BA-4	AVIATION SECURITIZATION LLC ABS-IRR Seri			2	5*	141,472	94.3500	133,479	141,472	141,472	0	0	0	0	3.071	3.090	MON	253	4,437	05/16/2001	10/11/2020
05367D-BX-4	AVIATION SECURITIZATION LLC AFG SERIES X			2	5*	2,095,532	97.6500	2,046,206	2,095,532	2,095,532	0	0	0	0	1.071	1.073	MON	1,309	23,223	08/27/2004	06/11/2025
05367D-BY-2	AVIATION SECURITIZATION LLC AFG SERIES X			2	5*	434,432	91.7400	398,562	434,432	434,432	0	0	0	0	1.271	1.272	MON	307	5,695	08/27/2004	06/11/2025
05367D-BZ-9	AVIATION SECURITIZATION LLC AFG SERIES X			2	5*	144,811	93.3600	135,202	144,811	144,811	0	0	0	0	2.671	2.682	MON	215	3,954	08/27/2004	06/11/2025
000000-00-0	AVIATION SECURITIZATION LLC Series 1, CI			2	6*	17,166	108.8800	18,690	17,166	17,166	0	0	0	0	6.754	6.835	MON	64	1,160	03/11/2000	12/11/2019
05377R-AH-7	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	6,664,607	100.2600	6,684,313	6,666,667	6,666,362	0	489	0	0	2.090	2.108	MON	4,257	139,333	10/21/2010	04/20/2015
05377R-AL-8	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	15,999,818	103.9400	16,631,200	16,000,000	15,999,359	0	(138)	0	0	3.150	3.170	MON	15,400	504,000	10/21/2010	03/20/2017
05377R-AV-6	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	28,649,713	105.2400	29,466,836	28,000,000	28,419,584	0	(136,723)	0	0	3.270	2.750	MON	27,977	915,600	04/17/2012	02/20/2018
05377R-AX-2	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	37,999,780	101.4900	38,567,112	38,000,000	37,999,492	0	(149)	0	0	2.054	2.062	MON	23,849	780,520	03/15/2012	08/20/2016
05377R-BB-9	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	56,974,555	99.8500	56,915,868	57,000,000	56,980,620	0	4,324	0	0	2.100	2.118	MON	36,575	1,197,000	07/25/2012	03/20/2019
05522A-AC-9	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	19,636,953	99.9800	20,995,128	21,000,000	20,869,702	0	282,757	0	0	0.187	1.543	MON	1,742	45,072	04/01/2010	11/15/2016
05522A-AD-7	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	4,798,633	98.8700	4,943,470	5,000,000	4,901,884	0	27,981	0	0	0.207	0.776	MON	459	11,743	04/01/2010	11/15/2019
05522R-AB-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	4,616,846	99.7000	4,900,186	4,915,000	4,881,280	0	61,006	0	0	0.207	1.483	MON	451	9,079	07/15/2013	12/15/2016
05522R-AV-0	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	755,309	99.9900	759,905	760,000	759,903	0	2,617	0	0	0.367	0.463	MON	124	3,014	03/26/2012	06/15/2016
05522R-AY-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	6,606,414	99.9400	6,645,791	6,650,000	6,645,406	0	22,256	0	0	0.367	0.700	MON	1,084	26,376	04/05/2012	08/15/2016
05522R-BF-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	4,914,648	100.0000	4,999,730	5,000,000	4,989,202	0	20,130	0	0	0.237	0.637	MON	526	13,259	04/01/2010	12/15/2016
05577@-AG-5	BTMU Capital Corp Equip Note Series A			2	1	9,740,636	117.1500	11,411,220	9,740,636	9,740,636	0	0	0	0	6.550	6.549	FA	221,532	638,012	02/26/2009	02/26/2021
05577@-AH-3	BTMU Capital Corp Equip Note Series B			2	1	9,374,801	117.1500	10,982,642	9,374,801	9,374,801	0	0	0	0	6.550	6.549	FA	213,212	614,049	02/26/2009	02/26/2021
05577@-AJ-9	BTMU Capital Corp Equip Note Series C			2	1	2,923,630	117.1500	3,425,052	2,923,630	2,923,630	0	0	0	0	6.550	6.549	FA	66,492	191,498	02/26/2009	02/26/2021
05577@-AK-6	BTMU Capital Corp Equity Note Series D			2	1	2,947,895	117.1500	3,453,479	2,947,895	2,947,895	0	0	0	0	6.550	6.549	FA	67,044	193,087	02/26/2009	02/26/2021
05577@-AM-2	BTMU Capital Corp Equip Note Series E			2	1	1,207,790	117.1500	1,414,934	1,207,790	1,207,790	0	0	0	0	6.550	6.549	FA	27,469	79,110	02/26/2009	02/26/2021
05577@-AN-0	BTMU Capital Corp Equipment Note			2	1	4,785,253	105.9800	4,557,213	4,300,000	4,748,877	0	(36,376)	0	0	4.830	2.737	AO	43,846	207,690	01/01/2013	10/15/2024
06423R-BK-1	BANK ONE ISSUANCE TRUST ABS FLOATER			2	1FE	3,513,891	100.0400	4,201,848	4,200,000	4,134,970	0	139,294	0	0	0.337	3.758	MON	628	15,384	03/17/2009	02/15/2017
06423R-BM-7	BANK ONE ISSUANCE TRUST ABS FLOATER			2	3AM	5,102,148	100.1000	5,005,045	5,000,000	5,005,911	0	(12,928)	0	0	0.967	0.711	MON	2,148	50,165	05/03/2006	02/15/2017
075386-AC-6	BEAVER VALLEY TWO FUNDING CORP DEBENTURE			2	3AM	454,217	100.5700	415,358	413,000	419,724	0	521	0	0	9.000	7.539	JD	3,098	37,170	11/27/2001	06/01/2017
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1			2	1FE	8,113,000	108.3700	8,618,487	7,952,614	8,025,365	0	(10,273)	0	0	6.666	6.423	MON	4,418	530,121	07/28/2005	07/28/2021
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1			2	1FE	3,011,481	107.8000	3,246,439	3,011,481	3,011,481	0	0	0	0	6.365	6.448	MON	1,597	191,681	02/28/2002	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla			2	1FE	6,020,185	108.1600	6,511,626	6,020,185	6,020,185	0	0	0	0	6.444	6.530	MON	3,233	387,941	05/10/2002	01/28/2022
088770-AA-9	BGS CTL Pass-Through Trust Series 2010 T			2	1	27,371,879	115.8800	31,717,555	27,371,879	27,371,879	0	0	0	0	6.489	6.576	MON	78,941	1,776,161	05/14/2010	06/15/2032
095560-AC-2	INVESCO CLO CLO			2	1FE	6,000,000	99.6100	5,976,529	6,000,000	6,000,000	0	0	0	0	1.767	1.728	JAJO	15,906	0	11/08/2013	01/15/2026
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE			2	2FE	10,581,084	105.5500	11,167,916	10,581,084	10,581,084	0	0	0	0	6.850	6.850	JD	60,400	724,804	09/24/2007	06/01/2034
12502Y-AG-8	CCR Inc. MT 100 Paymt Rights Senior Note			2	1FE	13,026,340	102.7000	13,377,538	13,026,340	13,026,340	0	0	0	0	6.267	6.347	MON	47,618	816,303	06/30/2008	06/10/2015
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu			2	1FE	12,750,000	102.0700	13,013,839	12,750,000	12,750,000	0	0	0	0	4.750	4.796	MON	35,328	605,625	07/11/2012	07/11/2022
12514@-AA-0	CED California Holdings, LLC Senior Note			2	2AM	13,351,516	93.8700	12,533,566	13,351,516	13,351,516	0	0	0	0	4.780	4.779	JD	1,773	459,151	04/11/2013	06/30/2037
12625L-AH-6	CRF-18 Subordinated Note			2	6*	1,899,544	38.3500	1,917,771	5,000,000	1,899,544	0	27,745	1,156,586	0	6.500	0.000	MON	0	81,250	06/20/2006	06/01/2031
12625V-AG-6	CRF-19 LLC Subordinated Note Class B			2	1FE	294,054	100.0000	500,000	500,000	451,548	0	41,234	0	0	5.350	17.941	MON	2,229	26,750	06/30/2008	08/01/2035
12625V-AL-5	CRF-19 LLC Subordinated Note Class D			2	1AM	1,176,217	67.9300	1,358,525	2,000,000	1,615,817	0	90,644	0	0	7.220	14.130	MON	12,033	385,067	06/30/2008	08/01/2035
12625V-AN-1	CRF-19 LLC Subordinated Note Class E			2	1AM	1	0.0000	1	1,000,000	1	0	4,339	686,545	0	7.770	0.000	MON	0	0	06/30/2008	08/01/2035
12625V-AQ-4	CRF-19 LLC Subordinated Note Class F			2	6Z	1	0.0000	1	2,500,000	1	0	0	0	0	6.500	0.000	MON	0	0	06/30/2008	08/01/2035

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126342-DZ-4	ASSOCIATES MANUFACTURED HOUSIN SERIES 1			2	1FE	922,147	101.7000	879,994	865,277	865,011	0	(179)	0	0	8.000	7.847	MON	3,077	69,222	01/08/2007	03/15/2027
126650-BH-2	CVS CAREMARK CORP CORPORATE				2AM	1,114,851	113.4100	1,292,887	1,140,000	1,129,409	0	2,695	0	0	5.750	6.053	JD	5,463	65,550	09/26/2007	06/01/2017
126650-BH-2	CVS CAREMARK CORP CORPORATE				3AM	5,394,550	113.4100	5,670,555	5,000,000	5,202,114	0	(53,677)	0	0	5.750	4.460	JD	23,958	287,500	03/03/2010	06/01/2017
13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CORP MUNI				1FE	10,106,670	84.8300	8,652,446	10,200,000	10,105,703	0	44	0	0	4.700	4.744	MN	79,900	479,400	11/29/2011	11/01/2111
14313G-AC-1	CARMAX AUTO OWNER TRUST ASSET BACKED			2	1FE	21,171,906	100.2700	21,104,900	21,048,574	21,103,713	0	(68,193)	0	0	0.890	0.461	MON	8,326	156,110	02/21/2013	09/15/2016
14313J-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED			2	1FE	730,047	100.0100	729,980	729,932	729,926	0	(127)	0	0	0.640	0.606	MON	208	4,672	12/12/2012	05/15/2015
14313L-AB-2	CARMAX AUTO OWNER TRUST ASSET BACKED			2	1FE	23,803,561	100.0300	23,811,595	23,805,287	23,804,551	0	990	0	0	0.420	0.427	MON	4,444	83,596	02/06/2013	03/15/2016
14313M-AB-0	CARMX_AUTO ASSET BACKED			2	1FE	41,757,187	100.0100	41,763,776	41,758,390	41,757,664	0	477	0	0	0.420	0.422	MON	7,795	101,821	05/08/2013	06/15/2016
14313N-AB-8	CARMX_AUTO ASSET BACKED			2	1FE	13,998,730	100.1500	14,021,112	14,000,000	13,999,156	0	426	0	0	0.590	0.598	MON	3,671	29,139	07/31/2013	08/15/2016
14916R-AD-6	CATHOLIC HEALTH INITIATIVES CORP			2	1FE	31,328,440	86.7500	27,482,495	31,680,000	31,331,264	0	3,527	0	0	4.350	4.417	MN	229,680	1,309,187	07/19/2013	11/01/2042
161348-AA-1	Charter School Investors, LLC Secured Te				4	327,018	100.5200	342,160	340,385	338,207	0	8,481	0	0	3.904	6.557	MJSD	1,144	13,474	09/01/2012	04/01/2014
161348-AA-1	Charter School Investors, LLC Secured Te				4	312,450	101.0300	315,664	312,450	312,450	0	0	0	0	4.808	4.827	FMAN	2,546	10,224	03/01/2013	05/11/2014
161348-AA-1	Charter School Investors, LLC Secured Te				4	314,211	101.1100	330,677	327,054	324,155	0	7,552	0	0	5.028	7.548	MJSD	1,416	16,673	09/01/2012	05/11/2014
161348-AA-1	Charter School Investors, LLC Secured Te				4	371,787	104.5900	404,763	386,983	380,059	0	2,943	0	0	4.297	5.197	MJSD	1,432	16,860	09/01/2012	03/01/2016
161571-BK-9	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	10,881,094	99.7300	11,967,720	12,000,000	11,671,494	0	179,849	0	0	0.197	1.739	MON	1,049	26,969	06/15/2009	12/15/2017
161571-BR-4	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	986,289	98.8000	987,945	1,000,000	989,056	0	2,767	0	0	0.417	0.767	MON	185	3,710	03/11/2013	04/15/2019
161571-CN-2	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	51,289,063	100.2200	50,110,800	50,000,000	50,071,613	0	(347,526)	0	0	1.267	0.579	MON	28,147	653,314	06/17/2010	03/15/2016
161571-CU-6	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	2,808,527	101.4400	2,738,826	2,700,000	2,730,062	0	(21,870)	0	0	1.367	0.561	MON	1,640	38,009	05/18/2010	05/15/2017
161571-FJ-8	CHASE ISSUANCE TRUST ASSET BACKED			2	1FE	30,544,121	100.3400	30,603,029	30,500,000	30,534,045	0	(10,077)	0	0	0.790	0.714	MON	10,709	110,929	07/24/2013	06/15/2017
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not			2	4	42,383,394	80.9100	40,370,896	49,895,692	42,694,390	0	310,995	0	0	6.120	8.222	JD	135,716	3,053,616	02/28/2013	12/15/2031
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not			2	4	11,499,925	61.2200	8,196,023	13,388,828	11,605,485	0	105,560	0	0	6.610	8.221	JD	39,333	842,984	12/15/2013	12/15/2040
17305E-AZ-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	70,113,382	100.0300	74,925,241	74,900,000	74,465,407	0	987,995	0	0	0.418	1.744	MON	19,995	315,432	12/18/2013	06/07/2016
17305E-CJ-2	CITIBANK CREDIT CARD ISSUANCE CCCIT_05			2	1FE	4,460,842	105.1600	4,206,208	4,000,000	4,191,190	0	(159,059)	0	0	4.850	0.811	MS	59,817	194,000	04/17/2012	03/10/2017
17305E-CP-8	CITIBANK CREDIT CARD ISSUANCE CCCIT_05-A			2	1FE	1,072,383	105.7800	1,057,850	1,000,000	1,056,964	0	(15,419)	0	0	4.550	0.646	JD	1,390	22,750	08/02/2013	06/20/2017
17305E-DK-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE	LS		2	1FE	11,415,660	99.2200	15,477,852	15,600,000	13,851,650	0	545,490	0	0	0.303	4.332	MJSD	2,100	53,425	02/12/2009	12/17/2018
17305E-EJ-0	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	554,854	104.3100	740,622	710,000	628,792	0	16,494	0	0	1.542	4.417	MON	365	11,281	02/03/2009	05/20/2020
17305E-EQ-4	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			2	1FE	1,562,344	102.1400	1,532,174	1,500,000	1,530,682	0	(31,662)	0	0	4.900	0.606	JD	1,633	36,750	06/28/2013	06/23/2016
17305E-FD-2	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	40,000,000	100.0000	40,000,000	40,000,000	40,000,000	0	0	0	0	0.314	0.317	MON	2,791	48,832	08/07/2013	11/25/2016
17305E-FH-3	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			2	1FE	29,997,933	100.9000	30,271,140	30,000,000	29,996,702	0	(1,231)	0	0	3.720	3.721	MS	303,800	0	09/16/2013	09/08/2025
186108-BU-9	CLEVELAND ELECTRIC ILLUM CO SECURED				4AM	6,962,643	120.0200	7,261,168	6,050,000	6,369,859	0	(71,849)	0	0	7.880	6.302	MN	79,457	476,740	12/10/2002	11/01/2017
186108-BU-9	CLEVELAND ELECTRIC ILLUM CO SECURED				5AM	6,276,580	120.0200	6,000,965	5,000,000	6,023,721	0	(252,859)	0	0	7.880	2.271	MN	65,667	394,000	01/01/2013	11/01/2017
193906-AD-6	COLLEGE & UNIVERSITY FACILITY SERIES 19			2	1FE	163,537	103.6400	338,354	326,485	294,616	0	5,220	0	0	4.000	10.220	JD	1,088	13,059	05/03/1988	06/01/2018
207543-P#-0	Connecticut Bank & Trust Level-Debt			2	2	4,755,499	103.6900	4,930,901	4,755,499	4,755,499	0	0	0	0	9.910	9.909	JD	10,473	471,270	12/23/1986	06/23/2014
20779M-AN-8	CONNECTICUT VALLEY STRUCT CRED ABS FLOAT			2	1AM	5	88.5000	1,347,818	1,522,958	5	0	0	0	0	3.496	8,888.000	MJSD	1,331	54,346	02/10/2006	03/23/2023
21079N-AA-9	CONTINENTAL AIRLS P-T TR CORPORATE			2	2FE	9,533,789	109.2500	10,334,631	9,459,617	9,530,835	0	(2,954)	0	0	5.983	5.834	AO	113,194	540,243	07/12/2013	04/19/2022
21079V-AA-1	CONTL AIRLINES 2010-A CORPORATE	LS		2	2FE	31,223	106.2500	33,175	31,223	31,223	0	0	0	0	4.750	4.748	JJ	696	1,483	11/17/2010	01/12/2021
210805-BU-0	CONTINENTAL AIRL CORP SINKING FUND	R		2	2FE	10,742,266	106.0000	11,367,579	10,724,132	10,727,607	0	(2,455)	0	0	6.900	6.868	JJ	367,927	739,965	11/12/2003	01/02/2018
210805-CB-1	CONTINENTAL AIRL PASS THRU CERTS	R		2	2FE	11,806,736	105.1200	13,473,743	12,817,488	12,493,842	0	66,307	0	0	6.648	8.322	MS	250,898	852,107	10/28/2008	09/15/2017
210805-CK-1	CONTINENTAL AIRL PASS THRU CERTS	R		2	2FE	2,675,560	104.3100	3,050,211	2,924,109	2,850,342	0	14,262	0	0	6.820	8.107	MN	33,237	199,424	05/05/2003	05/01/2018
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS	R		2	2FE	1,864,392	109.1300	2,040,235	1,869,545	1,867,413	0	333	0	0	6.545	6.578	FA	50,644	122,362	10/21/2003	02/02/2019
210805-DD-6	CONTINENTAL AIRL PASS THRU CERTS	R		2	2FE	2,608,185	113.5000	3,330,847	2,934,667	2,795,068	0	32,903	0	0	7.707	9.552	AO	55,915	226,175	05/05/2003	10/02/2022
23307*-AB-8	DC Arena, LP Senior Note			2	2AM	1,011,782	111.6800	1,129,952	1,011,782	1,011,782	0	0	0	0	6.200	6.200	MN	5,402	62,730	05/21/2007	11/30/2023
23307*-AC-6	DC Arena, LP Senior Note			2	2AM	9,593,160	113.5000	10,888,687	9,593,160	9,593,160	0	0	0	0	6.560	6.560	MN	54,188	629,222	12/05/2003	11/30/2023
247361-ZH-4	Delta Air Lines Inc. CORP SINKING FUND	LS		2	2FE	46,456	107.7500	50,056	46,456	46,456	0	0	0	0	4.950	4.949	MN	243	2,300	11/15/2010	05/23/2019
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND			2	2FE	11,905,150	112.7500	15,337,381	13,602,998	12,211,342	0	94,072	0	0	6.821	9.110	FA	363,412	927,861	09/29/2011	08/10/2022
254683-AN-5	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			2	1FE	20,281,992	100.6800	20,135,240	20,000,000	20,141,405	0	(82,631)	0	0	0.747	0.336	MON	6,636	156,170	04/17/2012	03/15/2018
254683-AP-0	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			2	1FE	25,029,675	100.0400	25,009,175	25,000,000	25,006,661	0	(23,015)	0	0	0.517	0.317	MON	5,740	56,661	07/16/2013	08/15/2016
254683-AU-9	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			2	1FE	11,200,000	100.0200	11,202,285	11,200,000	11,200,000	0	0	0	0	0.317	0.317	MON	1,675	38,760	04/09/2012	10/17/2016
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A			2	2	28,562,765	115.5400	33,002,679	28,562,765	28,562,765	0	0	0	0	7.000	6.999	MS	505,402	1,999,394	09/15/2010	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A			2	2	28,562,765	115.5400	33,002,679	28,562,765	28,562,765	0	0	0	0	7.000	6.999	MS	505,402	1,999,394	09/15/2010	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A			2	2	26,882,603	115.5400	31,061,345	26,882,603	26,882,603	0	0	0	0	7.000	6.999	MS	475,673	1,881,782	09/15/2010	03/30/2033
256911-AJ-7	Dollar Diversified Payment Rig 2008-2 NT			2	2AM	80,784,000	106.6000	86,111,896	80,784,000	80,784,000	0	0	0	0	5.250	5.284	MJSD	188,496	4,241,160	04/29/2008	06/15/2018
26249T-AA-0	DRYDEN LEVERAGED LOAN CDO DRYD_08-21A			2	1FE	278,900,000	99.8300	278,420,041	278,900,000	278,900,000	0	0	0	0	1.794	2.044	FMAN	1,056,022	5,216,079	08/28/2008	10/17/2020
269491-AA-4	EAGLE CREEK CLO LTD EAGLC_06-1 CLO			2	1FE	7,496,988	99.6100	7,669,088	7,699,089	7,562,897	0	16,710	0	0	0.478	2.264	FMAN	40,948	3,371	04/30/2012	02/28/2018
29272#-AC-0	Energy Plaza Lease Pass-Throug Trust Cer				1	75,350,000	136.6800	102,986,853	75,350,000	75,350,000	0	0	0	0	9.190	9.190	FA	2,635,220	6,924,665	02/14/2002	02/14/2022
29372E-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	3,804,555	100.0500	3,806,224	3,804,379	3,804,508	0	(357)	0	0	1.430	1.409	MON	1,662	54,403	10/16/2012	10/20/2016
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	12,407,585	100.2900	12,434,515	12,398,510	12,401,426	0	(3,708)	0	0	1.620	1.538	MON	6,137	194,913	07/17/2013	05/20/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29372E-AP-3	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	27,379,186	100.2100	27,438,470	27,381,653	27,380,704	0	702	0	0	1.140	1.147	MON	9,538	312,151	04/25/2012	11/20/2017
29372E-AV-0	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	52,789,245	99.8900	52,742,712	52,800,000	52,793,472	0	4,227	0	0	0.680	0.693	MON	10,971	268,921	05/30/2013	09/20/2018
29372E-AY-4	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	6,998,905	100.1600	7,011,410	7,000,000	6,999,114	0	209	0	0	1.060	1.070	MON	2,267	26,176	08/07/2013	03/20/2019
301965-CE-7	FFCA SECURED LENDING CORPORATI FFCA_1999			2	4AM	2,018,929	99.5700	1,792,619	1,800,355	1,872,623	0	(14,499)	0	0	7.850	6.009	MON	11,777	141,328	07/29/2004	05/18/2026
301965-CG-2	FFCA SECURED LENDING CORPORATI Series 20			2	2AM	153,790	99.8500	153,613	153,848	153,555	0	(33)	0	0	7.770	7.828	MON	996	12,610	11/30/2000	09/18/2027
301965-CG-2	FFCA SECURED LENDING CORPORATI Series 20			2	4AM	22,902	99.8500	20,482	20,513	22,687	0	(265)	0	0	7.770	4.231	MON	133	1,681	07/26/2004	09/18/2027
30256Y-AA-1	FPL Energy Marcus Hook LP Senior Notes			2	4AM	5,882,821	109.2000	5,971,781	5,468,606	5,822,110	0	(60,711)	0	0	7.590	5.820	JJ	197,157	415,067	01/01/2013	07/10/2018
302848-AA-0	FNBM LLC Senior Secured Note				1FE	131,931,500	102.1800	134,808,759	131,931,500	131,931,500	0	0	0	0	3.750	3.725	MON	426,029	5,016,146	02/24/2012	02/24/2017
302848-AB-8	FNBM LLC Senior Secured Note				1FE	33,320,000	101.4200	33,791,935	33,320,000	33,320,000	0	0	0	0	3.500	3.469	MON	100,423	1,182,397	09/20/2012	02/24/2017
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A			2	1	8,245,282	110.8600	9,140,471	8,245,282	8,245,282	0	0	0	0	5.470	5.467	JJ	224,256	451,017	05/31/2007	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev			2	1	7,676,642	110.8500	8,509,782	7,676,642	7,676,642	0	0	0	0	5.470	5.470	JJ	208,790	419,912	09/27/2007	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D			2	1	8,019,379	114.6800	9,196,291	8,019,379	8,019,379	0	0	0	0	5.960	5.958	MN	61,072	477,955	10/16/2007	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D			2	1	805,918	114.6800	924,194	805,918	805,918	0	0	0	0	5.960	5.958	MN	6,138	48,033	10/16/2007	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D			2	1	5,059,052	114.6400	5,799,766	5,059,052	5,059,052	0	0	0	0	5.960	5.958	MN	38,528	301,520	10/16/2007	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D			2	1	2,033,336	114.6100	2,330,391	2,033,336	2,033,336	0	0	0	0	5.960	5.958	MN	15,485	121,187	10/16/2007	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D			2	1	2,739,735	114.6800	3,141,815	2,739,735	2,739,735	0	0	0	0	5.960	5.958	MN	20,865	163,288	10/16/2007	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb			2	1	2,402,772	114.6600	2,754,944	2,402,772	2,402,772	0	0	0	0	5.960	5.960	MN	18,298	143,205	12/13/2007	12/13/2027
32485*-AC-1	Catalyst Old River Hydroelectr SRNT			2	2	1,795,317	103.0900	1,850,724	1,795,317	1,795,317	0	0	0	0	12.030	12.023	MN	35,996	215,977	12/01/1999	05/01/2014
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			2	2AM	30,680,389	135.4300	41,549,787	30,680,389	30,680,389	0	0	0	0	12.480	12.474	MN	638,152	3,828,913	12/01/1999	05/01/2020
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			2	3AM	30,169,970	135.4300	39,920,384	29,477,237	29,809,057	0	(52,569)	0	0	12.480	12.144	MN	613,127	3,678,759	07/01/2001	05/01/2020
34486#-AA-6	Football Club Term Notes 2014 Senior Not			2	1	10,000,000	103.0200	10,301,708	10,000,000	10,000,000	0	0	0	0	5.050	5.050	OCT	120,639	514,819	04/07/2004	10/05/2014
344868-AA-2	Football Club Term NT 2020 TR CTF 144A				1FE	100,440,000	112.0900	112,586,972	100,440,000	100,440,000	0	0	0	0	5.350	5.350	OCT	1,283,679	5,478,026	04/08/2010	10/05/2020
34487*-AA-9	Football Club Term NT 2018 Series 2008 C				1	15,985,522	115.8400	17,550,052	15,150,000	15,660,772	0	(95,831)	0	0	6.110	5.282	OCT	221,131	943,664	06/09/2010	10/05/2018
34528Q-AR-5	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT			2	1FE	12,758,789	101.5600	12,695,000	12,500,000	12,683,761	0	(75,029)	0	0	1.867	0.578	MON	10,370	100,518	07/11/2013	02/15/2017
34528Q-BP-8	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			2	1FE	21,493,698	101.8400	21,895,944	21,500,000	21,495,174	0	794	0	0	1.920	1.932	MON	18,347	412,800	02/07/2012	01/15/2019
34529X-AC-2	FORD CREDIT AUTO LEASE TRUST ASSET BACKE			2	1FE	10,422,228	100.0200	10,425,056	10,422,888	10,422,509	0	153	0	0	0.540	0.545	MON	2,501	56,284	09/26/2012	11/15/2014
34529Y-AA-4	FORD AUTO ASSET BACKED			2	1FE	726,099	100.0000	726,151	726,149	726,144	0	22	0	0	0.470	0.477	MON	152	3,413	07/17/2012	04/15/2015
34530A-AB-1	FORD CREDIT AUTO OWNER TRUST ASSET BACKE			2	1FE	6,190,473	100.0100	6,191,472	6,190,710	6,190,599	0	106	0	0	0.400	0.404	MON	1,101	24,763	11/14/2012	09/15/2015
34530C-AB-7	FORD CREDIT AUTO LEASE TRUST ASSET BACKE			2	1FE	29,552,225	99.9600	29,543,214	29,554,622	29,553,649	0	1,424	0	0	0.460	0.467	MON	6,042	100,075	03/12/2013	05/15/2015
34530D-AB-5	FORD AUTO ASSET BACKED			2	1FE	23,499,911	100.0400	23,509,541	23,500,000	23,499,837	0	(74)	0	0	0.550	0.550	MON	5,744	48,469	07/23/2013	04/15/2016
34530E-AB-3	FORD AUTO ASSET BACKED			2	1FE	3,987,995	99.9800	3,994,111	3,995,018	3,991,321	0	3,326	0	0	0.380	0.598	MON	675	7,591	06/28/2013	02/15/2016
361561-AA-1	GG1C FUNDING CORP BOND			2	2AM	3,522,009	100.0900	3,525,143	3,522,009	3,522,009	0	0	0	0	5.129	5.127	JJ	83,297	180,644	04/16/2004	01/15/2014
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	32,226,228	91.5400	35,504,916	38,784,197	32,615,047	0	619,857	0	0	0.347	3.959	MON	5,974	145,986	06/07/2012	11/15/2034
36159G-AM-9	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	9,083,516	95.7600	9,896,074	10,334,365	10,091,105	0	297,573	0	0	0.457	5.136	MON	2,097	50,393	11/07/2012	05/15/2032
36159G-AV-9	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	23,372,309	94.6500	25,247,859	26,674,209	24,716,268	0	643,864	0	0	0.387	4.291	MON	4,583	111,192	03/30/2011	12/15/2032
36159G-AY-3	GE BUSINESS LOAN TRUST GEBL_04-2			2	3AM	860,790	91.0000	783,285	860,790	860,790	0	0	0	0	2.917	2.934	MON	1,116	25,608	12/06/2004	12/15/2032
36159G-BC-0	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	2,817,595	93.7000	3,744,723	3,996,588	3,184,802	0	88,257	0	0	0.417	7.113	MON	740	17,872	06/21/2010	06/15/2033
36159G-BF-3	GE BUSINESS LOAN TRUST GEBL_05-1			2	4AM	1,930,487	72.5800	1,401,233	1,930,487	1,930,487	0	0	0	0	2.887	2.904	MON	2,477	56,846	06/23/2005	06/15/2033
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	27,738,096	96.0000	30,340,934	31,605,139	28,306,706	0	343,381	0	0	0.407	2.799	MON	5,711	99,835	12/18/2013	11/15/2033
36159G-BX-4	GE BUSINESS LOAN TRUST ABS FLOATER			2	4AM	1,257,901	87.8800	1,105,470	1,257,901	1,257,901	0	0	0	0	3.367	3.390	MON	1,882	43,146	12/07/2005	11/15/2033
36159L-BN-5	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT			2	1FE	25,124,645	100.1400	25,033,750	25,000,000	25,030,377	0	(54,939)	0	0	0.767	0.549	MON	6,390	200,809	04/17/2012	07/20/2016
36159L-BS-4	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT			2	1FE	24,500,000	100.3100	24,576,220	24,500,000	24,500,000	0	0	0	0	0.737	0.738	MON	6,017	189,316	02/14/2012	02/20/2017
36159L-BZ-8	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT			2	1FE	40,425,000	100.2700	40,533,339	40,425,000	40,425,000	0	0	0	0	0.657	0.658	MON	8,850	279,623	07/25/2012	06/20/2017
36160R-AA-8	GEBL ABS FLOATER			2	1FE	23,396,813	90.4300	26,579,489	29,391,198	24,377,054	0	267,903	0	0	0.337	3.124	MON	4,397	107,659	11/07/2012	04/16/2035
36161Y-AB-0	GE EQUIPMENT ASSET BACKED			2	1FE	3,012,313	100.0100	3,012,843	3,012,539	3,012,467	0	112	0	0	0.470	0.476	MON	354	14,159	09/19/2012	01/22/2015
36162R-AC-2	GE EQUIPMENT ASSET BACKED			2	1FE	16,217,706	100.3100	16,250,317	16,200,000	16,209,095	0	(9,181)	0	0	1.040	0.963	MON	4,680	158,860	03/27/2013	09/21/2015
36162W-AB-3	GE EQUIPMENT ASSET BACKED			2	1FE	19,289,693	99.9600	19,282,320	19,290,461	19,290,051	0	358	0	0	0.500	0.503	MON	1,875	73,411	03/12/2013	11/24/2015
36803*-AA-1	Gator Power Holdings, LLC Senior Note				3AM	13,000,000	110.3800	14,349,293	13,000,000	13,000,000	0	0	0	0	6.750	6.751	MN	124,313	877,500	10/21/2011	11/01/2016
36830L-AB-9	GE EQUIPMENT ASSET BACKED			2	1FE	12,998,648	100.1100	13,013,923	13,000,000	12,999,010	0	362	0	0	0.730	0.738	MON	1,845	38,487	07/24/2013	01/25/2016
37186L-AA-9	Genesis Solar 2011 PassThru Tr Pass- Thr			2	1FE	7,970,832	89.7800	7,182,279	8,000,000	7,972,071	0	1,238	0	0	3.875	3.904	FA	117,111	310,000	01/01/2013	02/15/2038
37429*-AA-3	Getty Realty Corp Senior Secured Note				3	72,760,000	96.8200	70,444,164	72,760,000	72,760,000	0	0	0	0	6.000	6.000	FMAN	436,560	3,304,517	02/25/2013	02/25/2021
37459*-AA-6	Giants Training Facility LLC Senior Secu			2	2AM	7,302,931	115.1900	8,412,102	7,302,931	7,302,931	0	0	0	0	7.150	7.151	JD	43,513	522,160	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu			2	2AM	7,302,931	115.1900	8,412,102	7,302,931	7,302,931	0	0	0	0	7.150	7.151	JD	43,513	522,160	02/23/2011	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note			2	2AM	90,520,000	116.2100	105,197,120	90,520,000	90,520,000	0	0	0	0	7.100	7.101	AO	1,606,730	6,426,920	06/30/2010	04/01/2040
393505-CF-7	GREEN TREE HOME IMPROVEMENT SERIES 1994			2	1FE	6,753	101.2500	6,295	6,217	6,546	0	50	0	0	8.300	5.053	MON	23	516	05/04/2004	05/15/2019
393533-CQ-5	GREEN TREE RECREATIONAL,EQUIPM ABS			2	6FE	1,145,007	16.5000	412,847	2,502,104	258,811	0	(156,717)	0	0	7.650	24.753	MON	8,507	184,865	06/29/1998	12/15/2018
393533-CZ-5	GREEN TREE RECREATIONAL,EQUIPM ABSIRR 19			2	6FE	250,279	3.5600	70,826	1,989,496	54,559	0	(58,841)	0	0	8.310	12.570	MON	7,348	70,165	05/31/2006	03/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
404498-BA-0	Habitat Humanity Intl Senior Notes			2	4	536,291	100.5600	657,569	653,877	628,994	0	15,773	0	0	4.000	10.257	JAJO	5,885	26,155	11/07/2007	04/10/2015
404498-BC-6	Habitat Humanity Intl Series 2009-1 Clas			2	4	298,125	102.1100	380,245	372,394	341,217	0	8,981	0	0	5.000	12.403	JAJO	4,189	18,620	04/28/2009	07/10/2016
404498-BF-9	Habitat Humanity Intl Series 2009-2 Clas			2	4	51,033	102.3500	59,449	58,086	30,892	0	(12,122)	0	0	5.000	61.568	JAJO	653	2,904	10/20/2009	01/10/2017
404498-BG-7	Habitat Humanity Intl Series 2009-2 Clas			2	4	318,473	104.0900	384,761	369,650	106,765	0	(177,530)	0	0	6.000	79.767	JAJO	4,990	22,179	10/20/2009	01/10/2020
404498-BH-5	Habitat Humanity Intl Series 2010-1 Clas			2	4	688,316	103.8600	886,826	853,849	663,599	0	21,613	0	0	6.000	15.088	JAJO	11,527	51,231	05/18/2010	07/10/2020
404498-BJ-1	Habitat Humanity Intl Secured Note			2	4	114,430	100.2600	130,906	130,566	111,983	0	(5,740)	0	0	5.000	9.936	JAJO	1,469	6,528	11/09/2010	01/10/2021
404498-BL-6	Habitat Humanity Intl Secured Note			2	4	944,625	98.8500	1,027,759	1,039,670	958,826	0	7,968	0	0	5.000	7.176	JAJO	11,696	51,983	06/19/2012	07/10/2022
404498-BM-4	Habitat Humanity Intl Secured Note			2	4	621,300	94.6300	623,953	659,380	623,901	0	2,601	0	0	4.250	5.559	JAJO	6,305	8,718	06/18/2013	07/10/2023
000000-00-0	Habitat Humanity Intl 2013-2 Class B Not			2	3Z	847,010	94.0200	845,539	899,300	847,506	0	496	0	0	4.250	5.537	JAJO	2,336	0	12/10/2013	01/10/2024
41242*-AH-5	Hardwood Funding, LLC Series H Senior No				2AM	3,500,000	108.2400	3,788,222	3,500,000	3,500,000	0	0	0	0	4.990	4.990	JD	11,643	174,650	06/07/2010	06/07/2017
41242*-AJ-1	Hardwood Funding, LLC Series I Senior No				2AM	10,000,000	110.7100	11,070,772	10,000,000	10,000,000	0	0	0	0	5.670	5.670	JD	37,800	567,000	06/07/2010	06/08/2020
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not				2AM	7,000,000	95.4100	6,678,800	7,000,000	7,000,000	0	0	0	0	4.130	4.130	JD	19,273	289,100	06/07/2012	06/07/2024
41242*-AT-9	Hardwood Funding, LLC Senior Secured Not				2AM	2,000,000	89.0200	1,780,351	2,000,000	2,000,000	0	0	0	0	3.530	3.530	JD	4,707	35,300	06/07/2013	06/09/2025
41242*-AU-6	Hardwood Funding, LLC Senior Secured Not				2AM	1,000,000	88.2200	882,249	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	2,520	18,900	06/07/2013	06/07/2028
42805R-AV-1	HERTZ VEHICLE FINANCING LLC ASSET BACKED			2	1FE	17,345,266	104.5700	16,417,584	15,700,000	16,121,825	0	(401,670)	0	0	5.290	2.639	MON	13,842	830,530	11/16/2010	03/25/2016
42805R-AY-5	HERTZ VEHICLE FINANCING LLC ASSET BACKED			2	1FE	21,053,063	100.2200	21,045,108	21,000,000	21,002,306	0	(29,258)	0	0	2.600	2.448	MON	9,100	546,000	04/17/2012	02/25/2015
42805R-BE-8	HERTZ VEHICLE FINANCING LLC ASSET BACKED			2	1FE	31,499,027	101.2900	31,905,153	31,500,000	31,498,931	0	(46)	0	0	2.200	2.210	MON	11,550	693,000	06/10/2011	03/25/2016
42805R-BN-8	HERTZ VEHICLE FINANCING LLC ASSET BACKED			2	1FE	4,018,438	97.9500	3,917,936	4,000,000	4,015,871	0	(2,566)	0	0	1.830	1.743	MON	1,220	54,900	04/15/2013	08/25/2019
43812X-AB-1	HONDA_AUTO ASSET BACKED			2	1FE	35,799,467	100.1000	35,836,265	35,800,000	35,799,584	0	117	0	0	0.540	0.541	MON	8,592	75,717	07/17/2013	01/15/2016
43813E-AB-2	HONDA AUTO RECEIVABLES OWNER T ASSET BAC			2	1FE	1,392,467	100.0100	1,392,608	1,392,473	1,392,408	0	(58)	0	0	0.560	0.560	MON	347	7,798	04/18/2012	11/17/2014
43813E-AC-0	HONDA AUTO RECEIVABLES OWNER T ASSET BAC			2	1FE	3,004,297	100.2000	3,006,012	3,000,000	3,002,494	0	(1,803)	0	0	0.700	0.564	MON	933	9,333	07/24/2013	02/16/2016
44890F-AB-3	HYUNDAI AUTO LEASE SECURITIZAT ASSET BAC			2	1FE	1,262,606	100.0100	1,262,844	1,262,742	1,262,655	0	(19)	0	0	0.680	0.690	MON	382	8,587	06/13/2012	01/15/2015
459417-AD-3	International Diversified Paym SER 2009-			2	1FE	33,482,143	105.3500	35,273,054	33,482,143	33,482,143	0	0	0	0	5.200	5.233	FMAN	198,289	1,741,071	12/17/2009	02/20/2020
46639H-AA-2	JMP CREDIT ADVISORS CLO LTD CLO			2	1FE	107,325,000	98.4400	106,315,319	108,000,000	107,334,862	0	9,862	0	0	1.424	1.557	JAJO	333,122	797,857	04/03/2013	04/30/2023
478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU			2	1FE	28,420,000	85.8700	24,404,169	28,420,000	28,420,000	0	0	0	0	4.083	4.083	JJ	580,194	419,029	02/13/2013	07/01/2053
48274D-AA-7	KVK CLO LTD CLO			2	1FE	121,625,000	99.4600	120,964,917	121,625,000	121,625,000	0	0	0	0	1.613	1.528	JAJO	425,085	2,956,114	01/22/2013	07/15/2023
483050-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE	LS			1FE	14,399,616	94.5700	12,483,755	13,200,000	14,381,146	0	(18,471)	0	0	4.875	4.323	AO	160,875	643,500	02/15/2013	04/01/2042
493268-AT-3	KEYCORP STUDENT LOAN TRUST SERIES 1999			2	1FE	27,474,274	99.7200	27,398,002	27,475,731	27,475,594	0	103	0	0	0.748	0.749	FMAN	21,111	220,486	03/09/2000	08/25/2029
521778-AA-4	Leaguers Investments Fund LLC LN CTF				6Z	3,685,313	102.3200	5,116,066	5,000,000	4,720,458	0	236,095	0	0	7.000	13.027	MJSD	972	350,000	03/07/2008	01/16/2015
55264T-CN-9	MBNA CREDIT CARD MASTER NOTE T ASSET BAC			2	1FE	20,942,188	100.7600	19,951,490	19,800,000	19,938,524	0	(651,504)	0	0	4.450	1.016	MON	39,160	836,600	03/12/2013	08/15/2016
55264T-CR-0	MBNA CREDIT CARD MASTER NOTE T MBNAS_04-			2	3AM	18,722,465	100.2200	18,290,059	18,250,000	18,281,024	0	(67,857)	0	0	1.067	0.698	MON	8,651	201,554	07/09/2007	11/15/2016
55314M-AC-0	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			2	1FE	6,739,158	100.1200	6,735,351	6,727,601	6,730,112	0	(4,854)	0	0	1.270	1.168	MON	3,797	85,441	06/08/2012	09/15/2015
55659X-AB-1	MADISON AVENUE STRUCTURED FINA SERIES 2			2	1AM	2,373,849	88.0000	3,665,652	4,165,514	2,584,675	0	(153,435)	0	0	1.141	6.222	MJSD	3,566	49,909	11/09/2001	12/05/2036
56081#-AQ-3	Major League Baseball Trust Senior Secur				1Z	1,000,000	89.6000	895,964	1,000,000	1,000,000	0	0	0	0	3.310	3.310	JD	1,931	19,308	05/10/2013	12/10/2025
56081#-AT-7	Major League Baseball Trust Senior Note				1FE	6,500,000	97.9400	6,366,270	6,500,000	6,500,000	0	0	0	0	4.190	4.190	JD	15,887	68,088	09/10/2013	12/10/2025
571628-AA-4	MARRIOTT VACATION CLUB OWNR TR ASSET BAC			2	1FE	3,302,584	100.7600	3,358,039	3,332,671	3,317,414	0	2,210	0	0	5.518	5.825	MON	15,325	183,897	11/02/2007	05/20/2029
571628-AC-0	MARRIOTT VACATION CLUB OWNR TR ASSET BAC			2	1FE	578,726	100.6900	582,731	578,733	577,003	0	(573)	0	0	5.817	5.817	MON	2,805	33,665	05/22/2007	05/20/2029
571628-AD-8	MARRIOTT VACATION CLUB OWNR TR ASSET BAC			2	2AM	434,042	100.7000	437,080	434,050	432,653	0	(262)	0	0	6.135	6.189	MON	2,219	26,629	05/22/2007	05/20/2029
57164N-AA-9	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	4,686,884	103.5000	4,850,967	4,687,006	4,675,593	0	(2,729)	0	0	5.808	5.747	MON	22,685	272,221	10/17/2007	10/20/2029
57164N-AB-7	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	368,711	103.6400	382,151	368,721	367,812	0	(296)	0	0	6.056	6.001	MON	1,861	22,330	10/17/2007	10/20/2029
57164N-AC-5	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	655,492	103.5300	678,654	655,505	653,816	0	(623)	0	0	6.553	6.484	MON	3,580	42,955	10/17/2007	10/20/2029
57164N-AD-3	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	2AM	491,624	103.6400	509,528	491,629	490,305	0	(596)	0	0	7.297	7.199	MON	2,990	35,874	10/17/2007	10/20/2029
5757T8-AA-9	MASS INSTITUTE OF TECH CORPORATE				1FE	17,478,468	113.5900	19,132,864	16,844,000	17,479,822	0	(403)	0	0	5.600	5.393	JJ	471,632	896,840	07/26/2013	07/01/2111
57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE				1FE	4,930,641	134.4400	4,987,885	3,710,000	4,928,865	0	(782)	0	0	7.250	5.440	MN	44,829	268,975	10/27/2011	11/02/2096
578454-AB-6	MAYO CLINIC CORP			2	1FE	6,600,000	79.7000	5,260,484	6,600,000	6,600,000	0	0	0	0	3.774	3.774	MN	31,827	249,084	08/23/2012	11/15/2043
578454-AC-4	MAYO CLINIC CORP			2	1FE	20,077,520	81.4800	16,356,528	20,075,000	20,077,664	0	144	0	0	4.000	3.999	MN	102,606	506,336	03/01/2013	11/15/2047
57888*-AA-5	MBS Parent, LLC Subordinate Secured Loan			2	5*	2,016,401	100.0000	2,250,000	2,250,000	2,031,396	0	14,995	0	0	7.500	9.842	MON	469	105,938	05/17/2013	05/16/2020
58526#-BP-3	Meijer Finance Senior Note - Series A-1			2	1	12,693,269	108.4500	13,765,752	12,693,269	12,693,269	0	0	0	0	7.380	7.380	MN	156,127	936,763	06/21/2001	05/01/2016
58526#-BQ-1	Meijer Finance Senior Note - Series A-2			2	1	12,299,731	108.4500	13,338,962	12,299,731	12,299,731	0	0	0	0	7.380	7.380	MN	151,287	907,720	06/21/2001	05/01/2016
58526#-BR-9	Meijer Finance Senior Note - Series A-3			2	1	14,945,846	108.4500	16,208,654	14,945,846	14,945,846	0	0	0	0	7.380	7.380	MN	183,834	1,103,003	06/21/2001	05/01/2016
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	21,038,249	98.5800	20,228,924	20,520,000	21,028,552	0	(7,088)	0	0	5.000	4.836	JJ	513,000	988,500	05/01/2013	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	13,068,207	82.2600	10,817,821	13,150,000	13,069,555	0	1,635	0	0	4.125	4.157	JJ	271,219	310,395	11/28/2012	07/01/2052
58768V-AB-7	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			2	1FE	79,699,538	100.0200	79,713,868	79,700,000	79,699,484	0	(53)	0	0	0.490	0.490	MON	17,357	250,590	04/16/2013	06/15/2015
58768W-AB-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			2	1FE	12,199,065	100.0400	12,204,880	12,200,000	12,199,455	0	389	0	0	0.500	0.508	MON	2,542	22,875	07/23/2013	03/15/2016
59215*-AQ-0	MetLife Impaired Asset Tr 1992 ZERO COUP	@			6Z	810	48.3400	810	1,676	810	0	0	0	0	0.000	0.000	N/A	0	0	12/27/1994	12/31/2012
59560#-AC-8	Mid-Am Preferred Capital Tr 1 Trust Cert			2	2FE	32,000,000	108.8900	34,844,306	32,000,000	32,000,000	0	0	0	0	7.830	7.905	FMAN	236,640	2,505,600	02/21/2004	08/27/2016
59748T-AA-7	Midland Cogen Venture LP Senior Secured			2	4AM	17,326,667	106.8800	17,087,578	15,987,888	17,210,447	0	(116,220)	0	0	6.000	4.612	MS	282,453	959,273	01/01/2013	03/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
60253X-AA-3	MINCS-CENTURION, LTD. SERIES 2001 VA C			2	6FE	1	0.0000	1	583,421	1	126,111	(1,982)	124,134	0	1.996	0.000	MJSD	194	6,076	04/06/2001	03/26/2014
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU			2	3FE	24,467,615	106.8800	23,955,435	22,414,442	23,622,285	0	(127,026)	0	0	9.125	6.376	JD	5,681	1,482,055	11/01/2013	06/30/2017
60644*-AA-4	MIST Investment Fund LLC Note			2	5*	3,693,381	66.8700	2,674,638	4,000,000	3,693,381	0	(27,301)	0	0	9.000	0.000	JAJO	0	242,667	07/26/2011	01/26/2022
60689L-AB-1	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			2	1FE	10,998,848	100.0400	11,004,158	11,000,000	10,999,123	0	275	0	0	0.690	0.698	MON	4,638	24,457	08/07/2013	05/09/2016
62952E-AA-5	NYU HOSPITALS CENTER CORP MUNI				1FE	6,400,000	83.4700	5,342,234	6,400,000	6,400,000	0	0	0	0	4.428	4.428	JJ	141,696	255,053	07/31/2012	07/01/2042
62952E-AB-3	NYU HOSPITALS CENTER CORP				1FE	8,625,000	101.1800	8,727,172	8,625,000	8,625,000	0	0	0	0	5.750	5.750	JJ	206,641	0	07/24/2013	07/01/2043
63547@-AA-4	Ntl Comm Capital Fund Tampa #1 Debt				5*	1,219,286	99.0000	1,230,061	1,242,436	1,205,198	0	(14,088)	0	0	8.000	8.629	MAT	85,302	0	10/23/2013	01/25/2017
64577*-AB-5	NJ Community Capital Fund #1 Debt				4Z	1,455,196	97.1400	1,441,539	1,484,045	1,439,653	0	(15,543)	0	0	8.000	8.666	MAT	94,993	0	12/04/2013	01/25/2017
65477L-AB-6	NISSAN AUTO ASSET BACKED			2	1FE	58,199,726	100.0800	58,247,258	58,200,000	58,199,659	0	(67)	0	0	0.520	0.520	MON	13,451	113,490	07/24/2013	04/15/2016
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease			2	1	36,153,846	114.1700	41,275,726	36,153,846	36,153,846	0	0	0	0	6.010	6.008	JD	6,036	2,172,846	11/15/2007	12/31/2028
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT			2	1FE	70,963,318	99.4200	72,448,557	72,870,477	71,146,457	0	75,264	0	0	1.138	1.436	JAJO	156,687	878,768	10/01/2010	07/25/2041
658262-GA-2	NORTH CAROLINA STATE EDUCATION ABS FLOAT			2	1FE	9,390,625	97.6500	9,764,600	10,000,000	9,476,956	0	30,678	0	0	1.138	1.551	JAJO	21,502	120,593	03/02/2011	10/25/2041
658262-GD-6	NORTH CAROLINA STATE EDUCATION ABS FLOAT			2	1FE	38,675,741	98.8500	40,627,350	41,100,000	39,057,298	0	145,311	0	0	1.038	1.492	JAJO	80,611	453,967	05/25/2011	07/25/2036
66988A-AE-4	NOVANT HEALTH INC CORPORATE				1FE	29,820,100	83.6000	25,456,322	30,450,000	29,825,408	0	5,308	0	0	4.371	4.495	MN	221,828	695,062	06/05/2013	11/01/2043
67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in			2	2Z	17,000,000	96.9300	16,477,839	17,000,000	17,000,000	0	0	0	0	5.650	5.690	MJSD	2,668	725,711	03/28/2013	02/12/2038
69138V-A*-2	Oxbow Resources, LLC Senior Note				1FE	14,727,273	99.9000	14,712,683	14,727,273	14,727,273	0	0	0	0	3.540	3.540	FMAN	86,891	141,922	07/23/2013	08/01/2019
69138V-AB-7	Oxbow Resources, LLC Senior Note				1FE	27,998,768	107.3700	30,064,765	28,000,000	27,999,346	0	28	0	0	4.969	5.000	FMAN	231,887	1,391,320	03/31/2011	05/01/2019
69338R-AA-6	PENNSYLVANIA HIGHER EDUCATION ABS FLOATE			2	1FE	109,094,574	100.2000	109,313,527	109,094,574	109,094,574	0	0	0	0	1.346	1.360	MJSD	25,897	1,525,431	06/21/2011	06/25/2038
69381#-AB-6	Prudential Charter School Fund Sr Secure				4Z	1,593,134	100.0000	1,925,000	1,925,000	1,925,000	0	59,305	0	0	5.750	9.101	MS	0	112,225	12/20/2006	12/20/2013
70086*-AA-8	Park Tree Investments VIII Senior Promis			2	5*	2,633,755	80.3400	3,088,839	3,844,750	2,720,520	0	38,812	0	0	5.000	10.739	MJSD	534	194,907	11/22/2010	11/22/2030
706451-BC-4	PEMEX PROJ FDG MASTER TR CORP FOREIGN				4AM	6,566,461	121.7500	6,696,250	5,500,000	6,255,875	0	(52,239)	0	0	8.625	6.703	JD	39,531	474,375	08/14/2007	12/01/2023
706451-BD-2	PEMEX PROJ FDG MASTER TR CORP FRGN				3AM	7,042,049	122.5000	8,446,375	6,895,000	7,014,805	0	(4,339)	0	0	9.500	9.269	MS	192,868	655,025	03/15/2006	09/15/2027
706451-BR-1	PEMEX PROJ FDG MASTER TR CORP FOREIGN				1AM	8,525,000	103.0000	11,330,000	11,000,000	8,639,507	0	27,119	0	0	6.625	8.769	JD	32,389	728,750	01/21/2009	06/15/2038
706451-BS-9	PEMEX PROJ FDG MASTER TR CORP FOREIGN	LS			1AM	5,525,000	111.5000	7,247,500	6,500,000	5,965,451	0	103,859	0	0	5.750	8.112	MS	124,583	373,750	01/21/2009	03/01/2018
717537-C*-3	Philadelphia Electric Company SR NT			2	1	98,792,104	125.1200	93,146,611	74,445,569	81,500,299	0	(1,401,637)	0	0	11.690	7.658	JJ	4,327,169	8,702,687	07/01/2001	07/02/2018
718282-AA-4	PHILIPPINE POWER TRUST I Corporate			2	1FE	47,313,912	107.2500	45,963,368	42,857,143	46,659,016	0	(654,896)	0	0	5.400	1.712	MS	610,714	1,157,143	04/18/2013	09/26/2018
719098-AA-9	Phoenix NMTC Fund I, LLC Senior Note - A			2	4	2,603,644	101.1900	2,743,788	2,711,436	2,663,842	0	41,188	0	0	6.250	8.079	MON	12,239	171,477	07/06/2012	12/27/2014
73021#-AA-6	POAH Brandy Hill, LLC Senior Note				5	1,948,620	98.8500	2,965,485	3,000,000	2,537,912	0	195,205	0	0	3.430	12.422	JAJO	26,297	104,329	07/07/2010	12/20/2015
73328W-AB-7	PORSCHE INNOVATIVE LEASE OWNER ASSET BAC			2	1FE	4,674,716	99.9900	4,674,571	4,675,038	4,675,012	0	230	0	0	0.440	0.447	MON	571	20,570	10/10/2012	02/23/2015
73932#-AB-2	PowerMinn 9090, LLC Senior Secured Note			2	6FE	41,283,775	75.8700	41,283,775	54,416,781	41,283,775	0	0	13,133,006	0	7.770	13.212	JAJO	892,617	4,228,166	03/12/2007	07/15/2027
73932#-AC-0	PowerMinn 9090, LLC Senior Subordinated			2	6FE	1	0.0000	0	6,404,422	0	(1)	0	2,097,110	0	8.060	0.000	JAJO	0	0	11/01/2013	07/15/2017
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	8,166,865	127.2800	8,566,200	6,730,000	8,097,202	0	(23,938)	0	0	6.500	5.053	JJ	201,713	407,713	07/02/2013	01/15/2039
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	14,552,520	102.7300	12,327,540	12,000,000	14,498,235	0	(54,285)	0	0	4.875	3.650	AO	123,500	585,000	01/01/2013	10/15/2040
740816-AK-9	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	1,815,000	89.0600	1,616,526	1,815,000	1,815,000	0	0	0	0	3.529	3.529	AO	16,013	25,798	04/29/2013	10/01/2031
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	4,450,500	84.6900	4,234,620	5,000,000	4,455,775	0	5,275	0	0	3.619	4.359	AO	45,238	72,883	07/26/2013	10/01/2037
74254@-AW-6	Principal Mut Impaired Asset TR CTF	@			6Z	73	25.5400	73	285	73	0	0	0	0	0.000	0.000	N/A	0	0	12/31/1991	01/01/2013
74254@-AX-4	Principal Mut Impaired Asset CPN	@			6Z	9	19.1100	9	49	8	0	0	0	0	0.000	0.000	N/A	0	0	12/31/1991	01/01/2013
74432#-AR-0	Prudential Impaired Asset Tr ZERO COUPON	@			6Z	11	77.2600	11	15	11	0	0	0	0	0.000	0.000	N/A	0	0	12/22/1992	12/31/2012
74432#-AS-8	Prudential Impaired Asset Tr ZERO COUPON	@			6Z	11	77.2600	11	15	11	0	0	0	0	0.000	0.000	N/A	0	0	12/22/1992	12/31/2012
74432#-CD-9	Prudential Impaired Asset Tr TRUST CERTI	@			6Z	102	100.0000	102	102	102	0	0	0	0	0.000	0.000	N/A	0	0	01/04/1993	12/31/2012
746810-AK-5	PUTNAM LOVELL FIN TR (PLGT) 2000-1 Class			2	5*	16,374	1.0300	119,964	11,647,028	9,722	0	(20,233)	0	0	8.680	156.457	MON	16,849	77,720	12/05/2012	02/28/2016
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES			2	2AM	7,107,153	118.1800	8,399,446	7,107,153	7,107,153	0	0	0	0	9.810	9.806	JD	46,481	697,212	01/26/1990	12/07/2021
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES			2	3AM	11,266,145	118.1800	12,319,188	10,423,824	10,700,344	0	(54,195)	0	0	9.810	8.960	JD	68,172	1,022,577	01/03/1997	12/07/2021
75952A-AF-4	GENON REMA LLC PASS THRU CERTS			2	4FE	2,593,607	103.0000	2,571,053	2,496,168	2,570,993	0	(4,574)	0	0	9.237	7.553	JJ	114,645	49,019	12/18/2013	07/02/2017
75952A-AJ-6	GENON REMA LLC PASS THRU CERTS			2	4FE	4,001,437	103.0000	4,120,000	4,000,000	4,000,857	0	(81)	0	0	9.681	9.674	JJ	192,544	387,240	03/16/2001	07/02/2026
78442G-KW-5	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	54,412,891	92.3800	55,661,300	60,250,000	55,033,786	0	206,597	0	0	0.988	1.451	JAJO	112,480	634,942	12/03/2010	07/25/2039
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER			2	1FE	2,711,141	99.6100	2,711,230	2,721,873	2,716,468	0	3,193	0	0	0.248	0.512	JAJO	1,277	8,263	04/17/2012	10/25/2017
82011#-AA-9	Sharyland Projects, LLC Senior Secured N				2	48,652,311	107.1200	52,115,600	48,652,311	48,652,311	0	0	0	0	5.040	5.072	MJSD	6,811	2,452,076	06/20/2011	06/20/2018
82011@-AA-1	Sharyland Distribution & Trans Senior Se			2	2	12,098,874	117.9400	14,269,453	12,098,874	12,098,874	0	0	0	0	7.250	7.315	MJSD	2,437	877,168	12/31/2009	12/30/2029
82011@-AB-9	Sharyland Distribution & Trans Senior Se			2	2	107,492,763	112.2700	120,685,709	107,492,763	107,492,763	0	0	0	0	6.470	6.521	MJSD	19,319	6,954,782	07/13/2010	09/30/2030
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged			2	1	15,691,992	109.8200	17,167,544	15,631,993	15,677,460	0	(4,427)	0	0	5.060	5.008	JD	35,155	790,979	06/09/2010	12/15/2024
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	20,500,000	85.0000	21,250,000	25,000,000	21,077,519	0	196,504	0	0	0.398	1.387	JAJO	18,811	113,913	12/17/2010	10/25/2040
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	123,952,500	84.0000	119,280,000	142,000,000	127,612,665	0	1,419,354	0	0	0.358	1.477	JAJO	96,117	589,440	06/22/2011	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	140,002,031	84.0000	134,862,000	160,550,000	144,040,223	0	1,599,542	0	0	0.358	1.477	JAJO	108,674	666,440	06/15/2011	10/25/2040
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER			2	1FE	98,500,000	100.5500	99,038,792	98,500,000	98,500,000	0	0	0	0	1.315	1.319	MON	21,585	1,339,425	02/25/2011	10/25/2034
83367@-AA-9	Societe General Financial Corp Debt in a			2	2	3,752,483	105.9300	3,974,934	3,752,483	3,752,483	0	0	0	0	5.460	5.521	MON	1,707	204,885	12/28/2006	08/05/2015
83608H-AA-2	SOUND POINT CLO I LTD CLO			2	1FE	500,000	99.9900	499,930	500,000	500,000	0	0	0	0	1.244	1.237	JAJO	1,347	911	08/16/2013	07/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83608H-AC-8	SOUND POINT CLO I LTD CLO			2	1FE	88,020,550	99.0300	87,395,263	88,250,000	88,038,554	0	18,004	0	0	1.594	1.646	JAJO	304,710	207,167	08/16/2013	07/15/2025
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT			2	1FE	35,410,705	100.5000	36,682,500	36,500,000	35,588,674	0	56,016	0	0	1.288	1.490	JAJO	88,825	495,675	11/19/2010	10/27/2036
85430P-AF-2	STANFIELD CLO, LTD. SERIES 1999 1A CLA			2	6FE	0	5.0000	7,886	157,711	0	0	0	0	0	6.494	0.000	JAJO	0	2,391	03/30/2000	07/15/2014
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro			2	3	15,554,363	97.3500	15,141,828	15,554,363	15,554,363	0	0	0	0	5.150	5.183	MJSD	2,225	607,463	03/27/2013	03/31/2033
87218@-AE-3	TA-High Desert, LLC Senior Secured Term			2	3	6,394,313	100.0000	6,394,313	6,394,313	6,394,313	0	0	0	0	4.056	4.037	MJSD	710	198,224	03/27/2013	03/31/2023
89379#-AA-0	Transmission & Distribution Co Senior No			2	3	6,375,000	116.8000	7,446,334	6,375,000	6,375,000	0	0	0	0	8.500	8.588	JAJO	114,396	541,875	07/13/2010	12/30/2020
89566E-AA-6	Tri-State Gen & Trans Assoc CORPORATE			2	1FE	1,775,240	104.8800	1,861,936	1,775,240	1,775,240	0	0	0	0	6.040	6.041	JJ	44,975	107,225	10/14/2003	01/31/2018
89566E-AB-4	Tri-State Gen & Trans Assoc CORP SINKING			2	1FE	20,000,000	116.4600	23,291,830	20,000,000	20,000,000	0	0	0	0	7.144	7.145	JJ	599,302	1,428,800	10/14/2003	07/31/2033
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1			2	1FE	3,188,496	107.6700	3,432,958	3,188,496	3,188,496	0	0	0	0	5.270	5.323	MON	7,935	168,034	08/10/2004	08/14/2027
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -			2	1FE	6,045,993	108.9500	6,631,243	6,086,669	6,063,822	0	3,553	0	0	5.640	5.821	MON	18,118	343,288	06/30/2006	10/12/2026
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED			2	2AM	13,695,225	109.6400	15,015,855	13,695,225	13,695,225	0	0	0	0	5.900	5.967	MON	38,156	808,018	05/18/2006	05/14/2036
899043-AA-1	TUFTS UNIVERSITY MA CORP MUNI				1FE	6,000,000	90.7600	5,445,372	6,000,000	6,000,000	0	0	0	0	5.017	5.017	AO	63,549	301,020	03/22/2012	04/15/2112
90346W-AA-1	US AIRWAYS P-T TR CORP SINKING FUND			2	1FE	6,000,000	97.2500	5,835,000	6,000,000	6,000,000	0	0	0	0	3.950	3.949	MN	30,283	132,325	04/10/2013	05/15/2027
90357#-BK-1	U.S. Bank Tr Natl Assn. Sr Secured Lease			2	3	24,538,206	109.6000	26,766,879	24,422,388	24,486,089	0	(12,471)	0	0	6.990	6.862	AO	422,039	1,707,125	12/23/2009	10/02/2018
90357#-BL-9	U.S. Bank Tr Natl Assn. Sr Secured Lease			2	3	13,679,703	108.8800	15,116,706	13,883,294	13,793,637	0	30,130	0	0	9.450	10.009	JJ	652,341	1,311,971	12/23/2009	07/02/2016
90357#-BM-7	U.S. Bank Tr Natl Assn. Sr Secured Lease			2	3	12,144,144	108.8800	13,419,841	12,324,881	12,245,288	0	26,748	0	0	9.450	10.009	JJ	579,115	1,164,701	12/23/2009	07/02/2016
90361#-AA-8	United Technologies Corp Sr. Secured Not			2	1	4,889,684	104.5600	4,807,078	4,597,196	4,842,790	0	(46,894)	0	0	3.560	1.538	MON	13,184	163,660	01/01/2013	04/02/2019
000000-00-0	Uncommon NSA Lender III, LLC Tax Credit				1Z	3,232,365	102.0900	7,280,820	7,132,000	3,232,466	0	101	0	0	5.270	13.162	MJSD	1,044	0	12/30/2013	12/29/2033
904764-AM-9	UNILEVER CAPITAL CORP CORPORATE				1FE	15,870,715	107.2400	16,649,119	15,525,000	15,864,855	0	(12,687)	0	0	4.250	3.886	FA	258,427	426,063	08/20/2013	02/10/2021
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F			2	1FE	39,360,401	114.1200	37,582,697	32,932,338	38,905,983	0	(454,418)	0	0	6.176	3.338	JJ	1,011,301	2,033,901	01/01/2013	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND			2	3FE	10,406,467	106.0000	10,894,203	10,277,550	10,403,459	0	(3,008)	0	0	6.636	6.362	JJ	339,115	510,920	11/01/2013	07/02/2022
909319-AA-3	UNITED AIRLINES INC CORP SINKING FUND			2	1FE	11,525,000	101.7500	11,726,688	11,525,000	11,525,000	0	0	0	0	4.300	4.299	FA	187,217	0	08/01/2013	08/15/2025
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE	LS			1FE	21,313,800	105.4800	19,513,208	18,500,000	21,311,610	0	(2,190)	0	0	5.250	4.547	AO	242,813	971,250	01/01/2013	10/01/2111
91803*-AP-3	Utilities Inc. Collateral Trust Notes			2	2	11,791,288	110.7200	11,072,311	10,000,000	11,691,741	0	(99,546)	0	0	6.580	4.745	JJ	296,100	658,000	01/01/2013	07/21/2036
92529Q-AA-9	VERSARA TRUST, SERIES 2013-1 ABS FLOATER			2	1FE	150,000,000	100.0000	150,000,000	150,000,000	150,000,000	0	0	0	0	0.995	0.996	MJSD	45,609	0	12/19/2013	06/20/2016
92867N-AB-4	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK			2	1FE	19,299,959	100.0600	19,310,596	19,300,000	19,299,906	0	(54)	0	0	0.630	0.630	MON	3,715	48,974	07/17/2013	12/21/2015
93373#-AA-8	WANVOG Investments Senior Note			2	1	3,377,222	108.9000	3,677,609	3,377,222	3,377,222	0	0	0	0	7.400	7.513	MON	2,777	249,914	11/27/2001	11/27/2016
93373#-AB-6	WANVOG Investments Senior Note			2	1	234,343	109.3200	256,173	234,343	234,343	0	0	0	0	7.670	7.792	MON	200	17,974	11/27/2001	11/27/2016
93373#-AC-4	WANVOG Investments Senior Secured Note			2	1	1,485,041	105.5200	1,566,979	1,485,041	1,485,041	0	0	0	0	5.210	5.265	MON	860	77,371	03/17/2005	11/27/2016
967832-AD-8	WILBRAHAM CBO LTD. SERIES 2000 1A CLAS			2	6FE	0	0.0100	118	1,182,173	0	0	0	0	0	9.420	0.000	JJ	0	0	06/28/2008	07/13/2013
96926G-AA-1	RICE UNIV CORPORATE			2	1FE	20,000,000	92.8900	18,578,000	20,000,000	20,000,000	0	0	0	0	4.626	4.626	MN	118,220	357,230	06/12/2013	05/15/2063
97180*-SC-3	Wilmington Trust Company Del Trust 1992-			2	1	598,554	103.7500	620,979	598,554	598,554	0	0	0	0	9.030	9.027	MN	5,105	54,049	02/21/2004	11/27/2014
97180*-SD-1	Wilmington Trust Company Del Trust 1992-			2	1	598,554	103.7200	620,815	598,554	598,554	0	0	0	0	9.030	9.027	MN	4,804	54,049	02/21/2004	11/29/2014
97180*-SE-9	Wilmington Trust Company Del Trust 1992-			2	1	598,554	103.7000	620,683	598,554	598,554	0	0	0	0	9.030	9.027	MN	4,955	54,049	02/21/2004	11/28/2014
97180*-SF-6	Wilmington Trust Company Del Trust 1992-			2	1	598,554	103.7200	620,814	598,554	598,554	0	0	0	0	9.030	9.027	MN	4,804	54,049	02/21/2004	11/29/2014
97180*-SG-4	Wilmington Trust Company Del Trust 1992-			2	1	598,554	103.7200	620,814	598,554	598,554	0	0	0	0	9.030	9.027	MN	4,804	54,049	02/21/2004	11/29/2014
97180*-SH-2	Wilmington Trust Company Del Trust 1992-			2	1	598,554	103.7000	620,683	598,554	598,554	0	0	0	0	9.030	9.027	MN	4,955	54,049	02/21/2004	11/28/2014
97180*-SR-0	Wilmington Trust Company Del Trust 1992-			2	1	1,169,890	107.5700	1,258,421	1,169,890	1,169,890	0	0	0	0	8.740	8.736	JD	568	102,248	02/21/2004	06/29/2015
97180*-SS-8	Wilmington Trust Company Del Trust 1992-			2	1	1,169,890	107.5700	1,258,421	1,169,890	1,169,890	0	0	0	0	8.740	8.736	JD	568	102,248	02/21/2004	06/29/2015
97180*-ST-6	Wilmington Trust Company Del Trust 1992-			2	1	1,169,890	107.5700	1,258,421	1,169,890	1,169,890	0	0	0	0	8.740	8.736	JD	568	102,248	02/21/2004	06/29/2015
97180*-SU-3	Wilmington Trust Company Del Trust 1992-			2	1	1,169,890	107.5700	1,258,421	1,169,890	1,169,890	0	0	0	0	8.740	8.736	JD	568	102,248	02/21/2004	06/29/2015
97181#-DQ-3	Wilmington Tr Company SRNT				2	56,565,000	119.1400	67,390,165	56,565,000	56,565,000	0	0	0	0	7.395	7.395	JJ	2,079,871	4,182,982	02/21/2004	07/02/2036
97181#-KV-4	Wilmington Tr Company Debt inLev Lease			2	1	3,977,730	111.9700	4,378,842	3,910,860	3,960,106	0	(5,517)	0	0	5.360	5.101	JJ	104,229	209,622	06/09/2010	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L			2	1	1,696,763	109.6700	1,842,938	1,680,504	1,692,286	0	(1,453)	0	0	4.920	4.769	JJ	41,111	82,681	06/09/2010	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L			2	1	3,359,852	109.4800	3,647,558	3,331,631	3,352,385	0	(2,371)	0	0	4.920	4.798	JJ	81,503	163,916	06/09/2010	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt inLev Lease			2	1	2,449,295	111.8700	2,694,351	2,408,404	2,438,805	0	(3,289)	0	0	5.360	5.103	JJ	64,187	129,090	06/09/2010	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt inLev Lease			2	1	1,942,934	111.2600	2,124,448	1,909,519	1,933,447	0	(2,973)	0	0	5.360	5.089	JJ	50,891	102,350	06/09/2010	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L			2	1	1,271,951	111.3600	1,391,323	1,249,357	1,265,512	0	(2,034)	0	0	5.380	5.099	JJ	33,421	67,215	06/09/2010	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L			2	1	2,146,151	109.5900	2,328,706	2,124,944	2,140,000	0	(1,897)	0	0	4.920	4.762	JJ	51,983	104,547	06/09/2010	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L			2	1	2,350,192	109.5200	2,552,792	2,330,986	2,345,048	0	(1,602)	0	0	4.920	4.803	JJ	57,024	114,685	06/09/2010	01/02/2026
97181#-LG-6	Wilmington Tr Company Debt in Leverage L			2	1	3,972,439	108.4000	4,206,458	3,880,617	3,943,432	0	(7,533)	0	0	5.040	4.608	JJ	97,248	195,408	06/09/2010	01/02/2024
97181#-LH-4	Wilmington Tr Company Debt in Leverage L			2	1	1,808,850	107.1700	1,938,494	1,808,850	1,808,850	0	0	0	0	5.040	5.035	JJ	45,330	91,240	09/28/2005	01/02/2020
97181#-LK-7	Wilmington Tr Company Debt in Leverage L			2	1	1,245,201	109.8600	1,357,387	1,235,549	1,243,000	0	(695)	0	0	4.920	4.807	JJ	30,226	60,789	06/09/2010	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L			2	1	4,318,293	109.5000	4,689,702	4,283,002	4,309,282	0	(2,504)	0	0	4.920	4.802	JJ	104,777	210,724	06/09/2010	01/02/2026
97181#-MH-3	Wilmington Tr Company Debt in Leverage L			2	1	10,929,499	110.6200	12,089,999	10,929,499	10,929,499	0	0	0	0	5.780	5.780	JJ	314,108	631,725	11/02/2006	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr			2	1	2,620,356	110.6500	2,899,317	2,620,356	2,620,356	0	0	0	0	5.780	5.780	JJ	75,308	151,457	11/02/2006	01/02/2023
98157H-AA-5	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			2	1FE	6,979,570	100.0200	6,980,864	6,979,748	6,979,574	0	(44)	0	0	0.520	0.522	MON	1,613	36,295	07/11/2012	06/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
98158Q-AB-2	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			2	1FE	31,165,987	100.0100	31,172,042	31,169,299	31,168,242	0	1,793	0	0	0.430	0.439	MON	5,957	134,028	10/24/2012	11/16/2015
98158V-AB-1	WORLD OMNI AUTOMOBILE LEASE SE ASSET BAC			2	1FE	2,091,615	100.0200	2,092,237	2,091,739	2,091,604	0	(74)	0	0	0.710	0.715	MON	660	14,851	06/05/2012	01/15/2015
98160K-AB-1	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			2	1FE	5,454,912	100.0000	5,465,164	5,465,000	5,459,841	0	4,929	0	0	0.430	0.613	MON	1,044	11,750	06/27/2013	05/16/2016
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER			2	1FE	59,299,616	97.4700	59,632,602	61,181,160	59,013,057	0	450,531	0	0	0.490	1.840	JAJO	58,292	197,415	09/05/2012	07/23/2019
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER			2	1FE	59,834,299	97.4600	60,171,779	61,737,150	59,546,996	0	(394,388)	0	0	0.490	1.841	JAJO	58,822	199,210	09/05/2012	07/23/2019
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER			2	1FE	62,753,353	97.4800	63,120,683	64,750,634	62,451,889	0	(413,605)	0	0	0.238	1.564	FMAN	23,982	188,408	09/05/2012	08/06/2019
D5253#-AA-3	Leipziger Messe GMBH LEASE		E	2	1	42,499,892	38.8500	24,029,352	61,853,928	48,917,327	0	1,702,717	0	0	0.000	3.194	MON	0	6	03/31/2013	01/02/2041
D5253#-AB-1	Leipziger Messe GMBH LEASE		E	2	1	24,854,658	39.5300	14,349,725	36,299,494	28,567,926	0	997,821	0	0	0.000	3.282	MON	0	4	03/31/2013	01/02/2041
D5253#-AC-9	Leipziger Messe GMBH LEASE		E	2	1	24,854,658	39.5300	14,349,725	36,299,494	28,567,926	0	997,821	0	0	0.000	3.282	MON	0	4	03/31/2013	01/02/2041
D5253#-AD-7	Leipziger Messe GMBH LEASE		E	2	1	24,854,658	39.5300	14,349,725	36,299,494	28,567,926	0	997,821	0	0	0.000	3.282	MON	0	4	03/31/2013	01/02/2041
D5253#-AE-5	Leipziger Messe GMBH LEASE		E	2	1	24,854,658	39.5300	14,349,725	36,299,494	28,567,926	0	997,821	0	0	0.000	3.282	MON	0	4	03/31/2013	01/02/2041
D5253#-AF-2	Leipziger Messe GMBH LEASE		E	2	1	29,824,783	39.5300	17,218,905	43,557,956	34,280,500	0	1,197,334	0	0	0.000	3.282	MON	0	4	03/31/2013	01/02/2041
13645R-AR-5	Canadian Pacific Railway Co Senior Secur		A	2	2	16,577,866	110.8200	16,957,193	15,301,247	16,493,712	0	(84,154)	0	0	5.570	4.431	JD	16,572	852,279	01/01/2013	12/24/2024
345213-AQ-5	FORD AUTO SECURITIZATION TR ABS		C	2	1FE	7,042	100.5100	6,850	6,815	6,815	0	0	0	(457)	3.836	3.867	MON	12	271	01/15/2010	01/15/2015
98417E-AS-9	XSTRATA FINANCE CANADA CORP FOREIGN		A		2AM	149,972	101.2700	151,909	150,000	149,975	0	3	0	0	2.050	2.059	AO	581	1,537	09/10/2013	10/23/2015
C2969@-AA-8	Des Moulins Wind Power, L.P. Senior Secu		C	2	3	24,425,150	103.2700	24,350,697	23,580,453	23,580,453	0	0	0	(844,698)	6.300	6.350	MJSD	4,127	1,058,756	05/31/2013	06/30/2033
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec		C	2	2Z	40,477,796	96.0100	37,071,655	38,611,056	38,611,056	0	0	0	(1,866,741)	4.600	4.626	MJSD	4,934	1,305,466	04/09/2013	06/16/2023
00084P-AA-1	ACAS CLO LTD CLO		F	2	1FE	104,895,000	100.0000	105,000,000	105,000,000	104,922,235	0	21,107	0	0	1.765	1.788	MJSD	61,779	2,713,322	08/03/2012	09/20/2023
00084Q-AA-9	ACAS CLO LTD CLO		F	2	1FE	48,000,000	98.3200	47,193,197	48,000,000	48,000,000	0	0	0	0	1.422	1.214	JAJO	138,741	469,092	02/27/2013	04/20/2025
00089L-AC-3	AIMCO CLO		F	2	1FE	9,461,745	99.0600	9,728,539	9,821,201	9,623,172	0	65,251	0	0	0.492	1.754	JAJO	9,665	53,704	03/08/2012	10/20/2019
033292-AA-1	ANCHORAGE CAPITAL CLO LTD ANCH CLO		F	2	1FE	45,615,575	98.3000	45,219,122	46,000,000	45,633,899	0	18,324	0	0	1.466	1.596	JAJO	352,190	0	11/05/2013	07/13/2025
04012A-AC-9	ARES CLO FUNDS CLO		F	2	1FE	36,819,091	98.9400	37,868,547	38,274,030	37,036,465	0	(59,854)	0	0	0.498	2.216	JAJO	34,422	214,045	03/13/2012	01/26/2020
04013J-AE-5	ARES CLO FUNDS CLO		F	2	1FE	87,665,268	99.3400	87,087,817	87,665,268	87,665,268	0	0	0	0	1.218	1.098	FMAN	130,553	562,559	05/15/2013	05/17/2021
042809-AA-1	ARROWPOINT CLO LTD CLO		F	2	1FE	97,883,199	98.8400	96,967,200	98,100,000	97,897,981	0	14,782	0	0	1.518	1.564	FMAN	153,012	918,898	04/08/2013	04/25/2024
04941K-AA-7	ATLAS SENIOR LOAN FUND LTD CLO		F	2	1FE	93,480,084	99.9100	93,662,109	93,750,000	93,480,084	0	0	0	0	1.741	1.798	FMAN	0	0	12/13/2013	02/17/2026
04963V-AA-6	ATRIUM CDO CORP CDO		F	2	1FE	5,011,750	99.3400	5,082,904	5,116,855	5,052,739	0	21,844	0	0	0.492	1.354	MJSD	1,607	27,439	10/26/2012	06/08/2019
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN		F	2	1AM	427,337	123.2900	742,061	601,883	434,080	0	3,389	0	0	7.850	12.364	AO	9,975	47,248	09/23/2011	04/15/2036
053818-AA-8	AVOCA CLO CLO		D	2	1FE	20,254,451	99.6900	23,106,731	23,178,313	22,563,348	0	827,172	0	1,017,080	0.670	5.888	JJ	73,334	201,767	05/29/2012	01/15/2020
05590M-AJ-5	BMI 2011-1AR CLO		F	2	1FE	20,920,591	99.2500	20,763,925	20,920,591	20,920,591	0	0	0	0	1.177	1.179	FMAN	28,736	129,286	05/09/2013	08/01/2021
05615Y-AA-9	BABSON CLO CLO		F	2	1FE	7,232,382	99.3100	7,433,322	7,485,001	7,348,989	0	54,251	0	0	0.492	1.712	JAJO	7,366	40,929	03/08/2012	07/20/2019
060587-AB-8	BANK AUSTRIA SUB NT LOCAL GOVT GUARN 144		F		1FE	5,372,550	111.1100	4,999,770	4,500,000	4,748,425	0	(71,470)	0	0	7.250	5.305	FA	123,250	326,250	09/24/2002	02/15/2017
07131R-AA-5	BATTALION CLO II LTD CLO		F	2	1FE	10,147,708	98.7500	10,047,742	10,175,000	10,147,840	0	132	0	0	1.689	1.699	JAJO	46,770	0	11/18/2013	10/22/2025
08179X-AA-3	BENEFIT STREET PARTNERS CLO LT CLO		F	2	1FE	47,832,000	97.8800	46,980,984	48,000,000	47,842,150	0	10,150	0	0	1.472	1.511	JAJO	396,526	0	05/06/2013	07/15/2024
08180E-AJ-3	BENEFIT STREET PARTNERS CLO LT CLO		F	2	1FE	38,000,000	97.5000	37,048,784	38,000,000	38,000,000	0	0	0	0	3.539	3.538	JAJO	97,126	0	10/31/2013	01/20/2026
09202E-AA-4	BLACK DIAMOND CLO_05-1A CLO		F	2	1FE	4,985,088	99.5200	5,272,308	5,297,478	5,160,645	0	86,921	0	0	0.515	3.166	MJSD	910	29,452	04/17/2012	06/20/2017
09202E-AB-2	BLACK DIAMOND CLO_05-1A CLO		F	2	1FE	1,646,050	99.5000	1,719,496	1,728,137	1,722,738	0	34,466	0	0	0.495	2.791	MJSD	285	9,258	07/12/2010	06/20/2017
09250F-AA-2	BLACKROCK SENIOR INCOME SERIES CLO		F	2	1FE	3,456,561	99.5300	3,560,252	3,576,905	3,517,703	0	19,978	0	0	0.488	2.061	FMAN	1,793	19,301	05/23/2011	05/25/2017
09250F-AC-8	BLACKROCK SENIOR INCOME SERIES CLO		F	2	1FE	3,107,992	99.5300	3,211,738	3,226,760	3,166,093	0	20,118	0	0	0.488	2.278	FMAN	1,617	17,411	04/05/2011	05/25/2017
10575V-AC-9	Brazil Foreign Diversified Pay Senior No		F	2	2AM	10,644,937	102.9900	10,963,550	10,644,937	10,644,937	0	0	0	0	6.218	6.219	MS	185,700	661,902	05/06/2008	03/20/2015
10575V-AD-7	Brazil Foreign Diversified Pay Ser 2009-		F	2	1FE	9,526,915	109.0100	10,385,512	9,526,915	9,526,915	0	0	0	0	6.250	6.250	MS	167,052	595,432	08/20/2009	09/20/2019
114521-AB-3	BROOKSIDE MILL CLO LTD CLO		F	2	1FE	51,000,000	97.7400	49,844,743	51,000,000	51,000,000	0	0	0	0	1.394	1.394	JAJO	150,039	291,865	04/25/2013	04/17/2025
12545R-AA-5	CIC Central Amer Card Rec Ltd. Senior Se		C	2	2AM	12,800,000	102.3500	13,101,261	12,800,000	12,800,000	0	0	0	0	4.500	4.526	FMAN	89,600	232,000	06/10/2013	11/05/2020
12548T-AG-5	CIFC FUNDING LTD CLO		F	2	1FE	3,897,200	100.3800	4,015,315	4,000,000	3,902,870	0	5,670	0	0	2.661	3.258	FMAN	13,896	26,610	09/16/2013	08/14/2024
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO		F	2	1FE	4,834,614	98.4600	4,953,218	5,030,816	4,892,418	0	22,989	0	0	0.489	1.483	FMAN	2,802	27,252	04/23/2012	05/21/2021
14309Y-AA-2	CARLYLE CLO CLO		F	2	1FE	7,748,306	99.2800	7,694,622	7,750,000	7,748,319	0	12	0	0	1.632	1.649	JAJO	25,297	111,497	12/18/2013	01/20/2025
14918J-AA-8	CATHEDRAL LAKE LTD CLO		F	2	1FE	108,694,800	99.7200	108,694,800	109,000,000	108,694,800	0	0	0	0	1.794	1.852	JAJO	0	0	12/05/2013	01/15/2026
14918J-AC-4	CATHEDRAL LAKE LTD CLO		F	2	1FE	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	3.624	3.638	JAJO	0	0	12/05/2013	01/15/2026
14954T-AA-1	CAVALRY CLO LTD CLO		F	2	1FE	20,597,607	99.0600	20,407,108	20,600,000	20,597,623	0	16	0	0	1.594	1.608	JAJO	69,302	216,927	12/18/2013	01/17/2024
15134D-AA-6	CENT CDO XI LTD CDO		F	2	1FE	26,546,162	98.7700	27,292,444	27,632,626	26,981,463	0	243,555	0	0	0.498	1.816	JAJO	26,011	153,926	07/24/2012	04/25/2019
16208N-AA-3	CHATHAM LIGHT CLO LTD CLO		F	2	1FE	5,799,663	99.3600	5,994,435	6,032,724	5,922,682	0	25,601	0	0	0.492	1.831	FMAN	4,782	32,765	09/26/2012	08/03/2019
26243Q-AA-2	DRYDEN LEVERAGED LOAN CLO DRYD_06-14EA		D	2	6*	133	60.5000	8,336,295	13,779,000	138	0	0	0	6	28.100	8,888.000	MS	0	0	07/14/2006	08/08/2022
26243Y-AA-5	DRYDEN CDO CDO		F	2	1FE	4,320,699	99.4300	4,468,179	4,493,660	4,441,805	0	30,949	0	0	0.488	1.909	FMAN	2,437	38,904	03/13/2012	05/22/2017
26244B-AH-9	DRYDEN LEVERAGED LOAN CDO DRYD_06-15A		D	2	6*	66	85.0000	5,856,075	6,889,500	69	0	0	0	3	0.000	1,432.620	AO	0	0	02/26/2007	04/15/2023
26249W-AA-3	DRYDEN LEVERAGED LOAN CDO CLO		F	2	1FE	19,993,345	98.5700	20,352,072	20,647,807	20,142,568	0	74,382	0	0	0.494	1.547	JAJO	22,082	115,764	09/21/2012	04/12/2020
26250A-AA-7	DRYDEN CDO CLO		F	2	1FE	1,500,000	99.4100	1,491,132	1,500,000	1,500,000	0	0	0	0	1.769	1.772	JAJO	5,748	6,874	07/11/2013	01/15/2022
278289-AA-1	EATON_07-9A CDO		F	2	1FE	2,349,018	99.6000	2,445,277	2,455,163	2,419,823	0	24,007	0	0	0.452	2.263	JAJO	2,220	12,432	04/17/2012	04/20/2019
30605K-AB-7	FAIRWAY LOAN FUNDING CO CLO		F	2	1FE	13,164,477	99.4900	13,216,219	13,283,383	13,169,864	0	5,387	0	0	0.484	1.172	JAJO	13,560	17,231	09/27/2013	10/17/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
33842H-AA-3	FLAGSHIP CLO CLO		F	2	1FE	41,433,600	99.6000	41,433,600	41,600,000	41,433,600	0	0	0	0	1.712	1.783	JAJO	0	0	12/18/2013	01/20/2026
33842H-AC-9	FLAGSHIP CLO CLO		F	2	1FE	19,866,000	99.3300	19,866,000	20,000,000	19,866,000	0	0	0	0	3.530	3.667	JAJO	0	0	12/18/2013	01/20/2026
34959W-AA-7	FORTRESS CREDIT BSL LIMITED CLO		F	2	1FE	15,000,000	98.4300	14,764,940	15,000,000	15,000,000	0	0	0	0	1.422	1.432	JAJO	42,662	136,896	02/27/2013	01/19/2025
350846-AA-9	FOUR CORNERS CLO CLO		F	2	1FE	11,161,717	98.8100	11,940,870	12,084,799	11,847,261	0	138,726	0	0	0.491	2.587	JAJO	11,692	66,255	11/04/2010	07/22/2020
40256B-AB-8	GULF STREAM SEXTANT CLO LTD CLO		F	2	1FE	2,872,584	99.6400	3,012,939	3,023,772	2,990,092	0	26,181	0	0	0.469	1.967	FMAN	1,615	15,767	01/26/2010	08/21/2020
42823B-AB-8	HEWETTS ISLAND CDO LTD CDO		F	2	1FE	662,307	99.2400	668,955	674,104	660,703	0	(1,604)	0	0	0.481	2.047	MJSD	243	1,735	06/26/2013	12/05/2018
44986R-AA-4	ING INVSTMT MGMT CLO LTD INGIM CLO		F	2	1FE	38,992,914	98.1400	38,273,071	39,000,000	38,992,963	0	49	0	0	1.384	1.396	JAJO	116,914	307,526	12/18/2013	04/15/2024
44986W-AA-3	ING INVESTMENT MANAGEMENT CLO CLO		F	2	1FE	11,993,040	98.1600	11,778,929	12,000,000	11,993,087	0	48	0	0	1.388	1.405	JAJO	31,469	83,053	12/18/2013	04/25/2025
44987E-AA-2	ING INVESTMENT MANAGEMENT CLO CLO		F	2	1FE	5,000,000	99.4500	4,972,500	5,000,000	5,000,000	0	0	0	0	1.686	1.692	JAJO	4,683	0	11/26/2013	01/18/2026
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur		F	2	2AM	8,000,000	107.9100	8,632,719	8,000,000	8,000,000	0	0	0	0	6.000	6.043	JAJO	101,333	480,000	09/09/2011	10/15/2021
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur		F	2	2AM	18,000,000	101.5900	18,285,626	18,000,000	18,000,000	0	0	0	0	5.000	5.030	JAJO	190,000	117,500	08/28/2013	07/15/2023
45687A-AF-9	INGERSOLL-RAND CO. CORP FOREIGN		F		3AM	11,399,465	101.5000	11,519,932	11,350,000	11,398,638	0	(827)	0	0	5.750	5.719	JD	29,006	317,248	06/18/2013	06/15/2043
45687A-AH-5	INGERSOLL-RAND CO. CORP FOREIGN		F		3AM	9,005,346	97.6700	8,765,981	8,975,000	9,003,829	0	(1,517)	0	0	4.250	4.208	JD	16,953	185,421	06/18/2013	06/15/2023
48274F-AA-2	KVK CLO LTD CLO		F	2	1FE	173,988,050	99.5700	173,253,610	174,000,000	173,988,137	0	88	0	0	1.689	1.702	FMAN	408,151	2,735,659	12/18/2013	02/10/2025
50182C-AA-6	LCM LIMITED PARTNERSHIP CLO		F	2	1FE	4,014,740	99.7200	4,183,657	4,195,287	4,139,953	0	34,472	0	0	0.499	2.061	MJSD	1,745	23,024	03/08/2012	06/01/2017
506828-AA-0	LAFAYETTE CLO LTD CLO		F	2	1FE	8,380,741	99.9200	8,374,069	8,380,741	8,380,741	0	0	0	0	1.642	1.644	MJSD	9,938	172,576	08/14/2012	09/06/2022
51507P-AA-3	LANDMARK CDO CLO		F	2	1FE	26,900,448	99.0100	27,514,330	27,790,380	27,369,280	0	244,202	0	0	0.459	1.607	JAJO	27,613	144,370	04/19/2012	04/15/2021
51507Y-AA-4	LANDMARK CDO		F	2	1FE	13,209,509	99.4200	13,982,706	14,064,888	13,893,119	0	143,846	0	0	0.482	2.361	JAJO	13,560	72,965	03/13/2013	10/19/2020
53225Y-AA-1	LIGHTPOINT PAN-EUROPEAN CLO PL CLO		D	2	1FE	20,063,174	98.3000	21,737,457	22,112,359	21,621,977	0	328,724	0	937,737	0.478	2.025	JAJO	18,203	101,153	10/16/2012	01/31/2022
578470-AB-2	MAYPORT CLO LTD CLO		F	2	1FE	997,096	99.0300	998,030	1,007,804	988,020	0	(9,076)	0	0	0.488	1.626	FMAN	547	2,666	08/02/2013	02/22/2020
59802Q-AA-6	MIDOCEAN CR CLO I CLO		F	2	1FE	150,772,427	99.4600	150,680,627	151,500,000	150,861,206	0	88,779	0	0	1.644	1.749	JAJO	539,512	1,962,329	12/18/2013	01/15/2024
62388T-AB-4	MOUNTAIN CAPITAL CLO CLO FRGN		F	2	1FE	2,661,406	99.4900	2,730,481	2,744,462	2,700,570	0	12,654	0	0	0.493	1.985	MJSD	601	14,671	05/23/2011	03/15/2018
62431R-AA-7	MOUNTAIN VIEW FUNDING CLO Frgn		F	2	1FE	9,190,536	98.4500	9,270,424	9,416,025	9,250,201	0	59,665	0	0	0.461	1.421	JAJO	9,280	23,338	04/30/2013	04/16/2021
66859B-AE-8	NORTHWDS CAP CDO		F	2	1FE	13,263,750	99.1700	13,388,277	13,500,000	13,314,506	0	50,756	0	0	0.481	1.397	JAJO	12,795	17,464	07/30/2013	10/22/2021
67089B-AJ-7	OHA INTREPID LEVERAGED LOAN CLO		F	2	1FE	56,228,192	99.2900	55,831,097	56,228,192	56,228,192	0	0	0	0	1.162	1.168	JAJO	132,533	338,602	04/16/2013	04/20/2021
67089N-AG-7	OCP CLO OCP_12-2 CLO		F	2	1FE	23,000,000	99.7400	22,940,913	23,000,000	23,000,000	0	0	0	0	1.718	1.722	FMAN	43,907	420,227	10/19/2012	11/22/2023
67105H-AA-3	OCP CLO LTD CLO		F	2	1FE	19,889,200	99.2000	19,840,788	20,000,000	19,893,037	0	3,837	0	0	1.638	1.749	JAJO	62,803	0	09/19/2013	10/24/2025
67105H-AJ-4	OCP CLO LTD CLO		F	2	1FE	10,000,000	97.6900	9,769,000	10,000,000	10,000,000	0	0	0	0	3.298	3.310	JAJO	61,379	0	09/19/2013	10/24/2025
67514R-AA-6	OCEAN TRAILS CLO CLO		F	2	1FE	36,918,750	98.7900	37,044,964	37,500,000	36,922,601	0	3,851	0	0	1.671	1.869	FMAN	217,630	0	12/10/2013	08/13/2025
67590B-AA-8	OCTAGON INVESTMENT PARTNERS XV CLO		F	2	1FE	2,745,600	97.5100	2,681,562	2,750,000	2,745,697	0	97	0	0	1.392	1.397	JAJO	21,482	0	05/15/2013	07/17/2025
67590E-AA-2	OCTAGON INVESTMENT PARTNERS XV CLO		F	2	1FE	14,474,368	98.8400	14,331,815	14,500,000	14,470,141	0	(4,228)	0	0	1.532	1.578	JAJO	44,429	157,320	12/18/2013	01/19/2025
69510W-AA-5	Pacifica CDO CLO		F	2	1FE	410,871	99.1300	423,981	427,712	410,198	0	(1,005)	0	0	0.498	3.107	JAJO	385	2,392	06/27/2012	01/26/2020
69688V-AA-3	PALMER SQUARE CLO LTD CLO		F	2	1FE	129,176,250	99.2900	128,575,448	129,500,000	129,190,268	0	14,018	0	0	1.654	1.694	JAJO	630,641	0	08/09/2013	10/17/2025
715457-AA-5	PERU ENHANCED PTC FIN LTD GOVT FOREIGN		F	2	2FE	1,646,046	92.4400	2,237,615	2,420,656	2,078,788	0	62,490	0	0	0.000	6.550	MN	0	0	09/20/2007	05/31/2018
715457-AB-3	PERU ENHANCED PTC FIN LTD GOVT FOREIGN		F	2	2FE	767,500	63.0000	1,260,000	2,000,000	1,187,092	0	79,805	0	0	0.000	7.082	MN	0	0	09/20/2007	06/02/2025
71647N-AA-7	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN	LS	F		2AM	4,901,350	81.6300	4,081,560	5,000,000	4,901,778	0	428	0	0	5.625	5.764	MN	32,031	140,625	05/13/2013	05/20/2043
71647N-AC-3	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN		F		2AM	617,421	99.9200	619,510	620,000	617,929	0	509	0	0	2.000	2.144	MN	1,412	6,200	05/13/2013	05/20/2016
761350-AU-1	REVE SPC CBO		F		1AM	4,550,000	80.0500	8,005,000	10,000,000	4,550,000	0	0	0	0	1.245	26.852	MJSD	4,150	129,611	02/27/2007	03/20/2017
77732W-AJ-1	Rosedale CLO CLO		F	2	1FE	4,300,989	99.4500	4,502,547	4,527,357	4,396,059	0	41,483	0	0	0.488	3.679	JAJO	4,238	24,758	10/26/2011	07/24/2021
78404E-AA-5	SBP DPR Finance Company 2010-A NT 144A		F	2	1FE	23,571,053	104.0200	24,517,459	23,571,053	23,571,053	0	0	0	0	5.250	5.281	MJSD	54,999	1,237,480	02/17/2010	03/15/2017
823832-AC-4	SHERIDAN SQUARE CLO LTD 2013-1 CLO		F	2	1FE	106,945,399	97.7400	104,581,554	107,000,000	106,945,775	0	376	0	0	1.294	1.305	JAJO	299,900	822,560	12/18/2013	04/15/2025
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO		F	2	1FE	40,704,880	99.0900	40,918,879	41,295,377	40,476,814	0	(236,560)	0	0	0.496	1.744	FMAN	19,908	224,179	12/18/2013	05/27/2020
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO		F	2	1FE	56,659,163	98.3000	56,744,693	57,727,545	56,759,803	0	100,640	0	0	0.488	1.097	JAJO	50,875	230,331	12/18/2013	04/27/2021
88432A-AA-8	WIND RIVER CLO LTD CLO		F	2	1FE	5,419,239	99.4500	5,404,969	5,435,000	5,419,556	0	318	0	0	1.694	1.744	JAJO	12,273	0	10/21/2013	01/18/2026
89852T-AA-6	TRYON PARK CLO LTD CLO		F	2	1FE	73,843,120	97.9800	72,504,860	74,000,000	73,849,037	0	5,917	0	0	1.392	1.406	JAJO	558,060	0	05/28/2013	07/15/2025
92557P-AA-6	VIBRANT CLO LTD CLO		F	2	1FE	127,348,644	99.7000	126,969,873	127,350,000	127,348,655	0	12	0	0	1.724	1.751	JAJO	463,376	1,812,159	12/18/2013	07/17/2024
988758-AF-5	ZAIS IVST GRADE LTD 2 COMP ABS FRGN		F	2	5*	3,711,710	47.2300	4,703,624	9,958,974	4,283,007	0	897,208	1,534,535	0	0.845	39.005	MN	10,055	524,067	06/30/2000	05/17/2015
D2773#-AA-1	Gelsenkirchen Senior Note		F	2	1	12,286,003	37.6500	5,768,724	15,323,683	10,566,236	0	(168,344)	0	0	3.773	4.998	JJ	289,103	607,666	07/01/2013	06/04/2034
D2773#-AB-9	Gelsenkirchen Senior Note		F	2	1	16,132,851	56.7300	11,352,676	20,011,356	13,348,728	0	(336,831)	0	0	4.133	5.264	JJ	413,500	859,363	07/01/2013	06/04/2036
D2773#-AC-7	Gelsenkirchen Senior Note		F	2	1	18,020,351	49.2600	11,008,156	22,347,773	14,590,604	0	(451,487)	0	0	4.379	5.450	JJ	489,316	1,008,547	07/01/2013	06/04/2038
D2773#-AD-5	Gelsenkirchen Senior Note		F	2	1	11,699,051	66.6600	9,673,886	14,511,824	9,253,420	0	(346,503)	0	0	4.663	5.655	JJ	338,345	690,934	07/01/2013	06/04/2041
D2773#-AE-3	Gelsenkirchen Senior Note		F	2	1	6,871,666	39.7700	3,383,282	8,506,858	5,435,986	0	(203,612)	0	0	4.669	5.651	JJ	198,573	405,462	07/01/2013	06/04/2041
G1111C-AA-8	BEA CBO 1998-1 LTD SERIES 1998 1X CLAS		F	2	6FE	0	0.0400	0	1	0	0	0	0	0	6.720	0.000	JD	0	0	12/03/2002	06/15/2010
G23848-AB-3	Continental DPR Finance Co Senior Secure		F	2	1FE	36,000,000	103.1100	37,120,902	36,000,000	36,000,000	0	0	0	0	5.000	5.030	MJSD	80,000	1,800,000	06/27/2012	06/15/2022
G29568-AB-7	ABP Acquisitions UK Limited Debt in Infr		D	2	2	35,160,000	106.9600	41,251,311	38,566,562	38,566,562	0	0	0	3,406,562	2.870	2.870	JD	15,164	607,526	06/04/2013	06/26/2030
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur		F	2	1Z	43,800,000	90.1400	39,480,183	43,800,000	43,800,000	0	0	0	0	3.790	3.790	MS	419,616	1,526,296	10/29/2012	03/30/2028
G9105#-AA-2	Trustees of Fund 20 - Viscount Senior No		D		3	4,956,000	94.7800	4,973,043	5,246,803	5,246,803	0	0	0	290,803	4.130	4.130	MS	69,823	101,982	03/05/2013	03/05/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G9105#-AB-0	Trustees of Fund 20 - Viscount Senior No		D		3	534,800	97.7600	553,479	566,180	566,180	0	0	0	31,380	4.610	4.610	MS	8,410	12,284	03/05/2013	03/05/2033
G9105#-AC-8	Trustees of Fund 20 - Viscount Senior No		D		3	7,056,000	99.7200	7,449,329	7,470,024	7,470,024	0	0	0	414,024	5.010	5.010	MS	120,591	176,131	03/05/2013	03/05/2038
G9105*-AA-6	Trustees of Fd 26- Primary Set Senior No		D		3	6,372,000	94.7800	6,393,912	6,745,889	6,745,889	0	0	0	373,889	4.130	4.130	MS	89,773	131,119	03/05/2013	03/05/2028
G9105*-AB-4	Trustees of Fd 26- Primary Set Senior No		D		3	687,600	98.0800	713,965	727,946	727,946	0	0	0	40,346	4.610	4.610	MS	10,813	15,793	03/05/2013	03/05/2033
G9105*-AC-2	Trustees of Fd 26- Primary Set Senior No		D		3	9,072,000	99.7200	9,577,709	9,604,317	9,604,317	0	0	0	532,317	5.010	5.010	MS	155,046	226,455	03/05/2013	03/05/2038
G9105@-AA-4	Trustees of Fund 22- Vicountcy Senior No		D		3	6,372,000	94.7800	6,393,912	6,745,889	6,745,889	0	0	0	373,889	4.130	4.130	MS	89,773	131,119	03/05/2013	03/05/2028
G9105@-AB-2	Trustees of Fund 22- Vicountcy Senior No		D		3	687,600	97.7600	711,615	727,946	727,946	0	0	0	40,346	4.610	4.610	MS	10,813	15,793	03/05/2013	03/05/2033
G9105@-AC-0	Trustees of Fund 22- Vicountcy Senior No		D		3	9,072,000	99.7200	9,577,709	9,604,317	9,604,317	0	0	0	532,317	5.010	5.010	MS	155,046	226,455	03/05/2013	03/05/2038
N43452-CB-0	IBERDROLA INTL BV CORP FOREIGN		D		1	334,992	109.9400	454,457	413,370	386,193	0	4,234	0	17,033	4.250	5.780	OCT	3,947	17,293	08/03/2012	10/11/2018
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						8,893,095,772	XXX	9,016,753,871	9,160,407,865	8,920,391,604	103,830	14,169,055	18,731,916	5,295,836	XXX	XXX	XXX	49,276,341	220,853,113	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						85,417,027,507	XXX	89,472,738,242	85,871,669,148	85,463,532,684	32,392,666	(114,121,914)	93,489,090	136,549,337	XXX	XXX	XXX	837,106,240	3,667,796,419	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
037389-AK-9	AON CORP COMPANY GUARNT				2FE	15,303,200	120.5500	20,963,234	17,390,000	15,565,720	0	68,297	0	0	8.205	9.637	JJ	713,425	1,426,850	07/01/2009	01/01/2027
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A				2FE	7,162,078	124.3900	8,503,164	6,836,000	7,144,088	0	(2,304)	0	0	8.312	7.924	JJ	284,104	568,208	01/29/1998	07/01/2046
U3713D-AA-8	GE CAPITAL TRUST IV CORP FLOATER		D	1	1FE	541,740	102.2100	704,184	688,950	515,632	0	(13,144)	0	22,675	4.625	3.109	SEP	9,428	30,664	11/30/2011	09/15/2066
055974-AA-7	BMO CAPITAL TRUST II CORP FOREIGN		C	1	2FE	1,939,892	131.0200	1,695,517	1,294,118	1,600,350	0	(57,779)	0	(104,771)	10.221	4.832	JD	365	132,742	04/21/2011	12/31/2107
12544U-AA-9	CIBC CAPITAL TRUST CORP FOREIGN		C	1	2FE	1,934,827	129.9600	1,712,353	1,317,647	1,615,181	0	(49,256)	0	(106,149)	9.976	5.202	JD	363	131,916	04/21/2011	06/30/2108
56501X-AA-1	MANULIFE FIN CAP TRUST CORP FOREGIN		C	1	1FE	817,169	119.3300	1,066,919	894,118	894,118	0	0	0	(59,985)	7.405	7.405	JD	183	66,445	07/06/2009	12/31/2108
74925Y-AD-4	RBC CAPITAL TRUST CORP FOREIGN		C	1	1FE	1,699,310	116.1400	1,694,263	1,458,824	1,703,468	0	0	0	(114,283)	6.821	5.841	JD	547	99,687	08/25/2010	01/01/9999
80928F-AA-5	SCOTIABANK TIER 1 TRUST CORP FOREIGN		C	1	2FE	86,298	120.8600	79,622	65,882	79,830	0	(2,339)	0	(5,425)	7.802	3.528	JD	28	5,149	06/14/2012	06/30/2108
86680B-AA-9	SUN LIFE CAP TRUST II CORP FOREIGN		C	1	1FE	406,005	112.3400	454,663	404,706	404,706	0	0	0	(27,151)	5.863	5.863	JD	66	23,812	11/17/2009	12/31/2108
C44802-AB-9	HYDRO QUEBEC LOCAL GOVT GUARN		A	1	1FE	35,982,576	72.5400	30,925,465	42,630,000	35,982,576	0	0	0	0	0.438	2.344	MS	48,181	284,643	06/30/2000	01/01/9999
002920-AC-0	ABBEY NATL PLC SUBORDINATED	LS	F		2FE	4,339,900	117.5200	4,812,244	4,095,000	4,289,623	0	(6,581)	0	0	7.950	7.427	AO	58,780	325,553	07/21/2004	10/26/2029
054536-AA-5	AXA SA NT SUB NOTES	LS	F		2FE	29,293,924	123.1200	30,221,031	24,545,000	28,518,967	0	(128,302)	0	0	8.600	6.930	JD	93,816	2,110,870	03/28/2007	12/15/2030
233048-AA-5	DBS BANK LTD/SINGAPORE CORP FRGN FLOATER		F	1	1FE	1,601,024	102.6700	1,771,109	1,725,000	1,601,024	0	0	0	0	5.000	4.848	MN	11,021	86,250	12/19/2005	11/15/2019
404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN		F		1FE	20,604,579	118.4500	23,874,242	20,155,000	20,552,602	0	(8,249)	0	0	6.500	6.332	MN	214,707	1,310,075	07/27/2009	05/02/2036
404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN		F		1FE	6,987,470	118.2700	8,279,152	7,000,000	6,988,229	0	189	0	0	6.500	6.513	MS	133,972	455,000	10/11/2007	09/15/2037
500633-AD-4	SC FIRST BANK KOREA LTD CORP FRGN FLOATE		F	1	2FE	16,409,501	100.7500	16,094,813	15,975,000	14,161,827	0	(347,205)	0	0	7.267	5.802	MS	380,518	1,160,903	12/15/2005	03/03/2034
749770-AQ-6	RABOBANK NEDERLAND NV PERPETUAL FRGN		F	1	2FE	2,700,000	133.0000	4,987,500	3,750,000	2,700,000	0	0	0	0	11.000	15.278	JD	1,146	412,500	05/28/2009	01/01/9999
780097-AL-5	ROYAL BANK OF SCOTLAND PLC BD SUB NOTES	LS	F		3FE	10,724,673	102.2000	12,135,656	11,875,000	11,665,882	0	245,815	0	0	5.000	6.648	AO	148,438	593,750	10/30/2008	10/01/2014
911271-AB-0	UNITED OVERSEAS BK LTD CORP FRGN FLOATER		F	1	1FE	7,553,152	102.2900	8,183,440	8,000,000	7,740,559	0	37,205	0	0	5.375	5.953	MS	140,944	430,000	08/08/2007	09/03/2019
91530B-20-2	UOB HONG KONG PERPETUAL FRGN		F	1	2FE	3,914,280	102.5000	4,612,500	4,500,000	3,914,280	0	0	0	0	5.796	6.663	MS	76,797	260,820	03/09/2007	01/01/9999
B4745K-CW-3	FORTIS BANK SA/NV - NEW YORK N PERPETUAL		D	1	2FE	2,504,561	100.7500	2,637,645	2,618,010	2,319,164	0	0	0	100,145	4.625	5.221	OCT	21,894	121,215	01/15/2008	01/01/9999
D3207M-DE-9	HENKEL KGAA CORP FRGN FLOATER		D	1	2FE	787,198	106.2500	849,155	799,182	645,540	0	(13,286)	0	29,369	5.375	4.068	NOV	4,354	42,108	01/16/2008	11/25/2104
F9652W-AF-2	AXA SA PERPETUAL FRGN		D	1	2FE	249,550	104.0300	358,361	344,475	262,845	0	0	0	11,350	5.777	7.571	JUL	9,759	18,536	09/29/2011	01/01/9999
F9652W-AL-9	AXA SA CORP FRGN FLOATER		D	1	2FE	97,540	106.7600	147,102	137,790	109,197	0	0	0	4,715	6.211	7.837	OCT	2,063	8,444	06/16/2010	01/01/9999
G0683Q-NE-5	AVIVA PLC CORP FRGN FLOATER		D	1	2FE	1,853,505	113.6200	2,003,880	1,763,712	1,623,690	0	(32,639)	0	73,050	6.875	5.139	MAY	74,414	113,318	11/14/2012	05/22/2038
G0683Q-TN-9	AVIVA PLC CORP FRGN FLOATER		D	1	2FE	137,995	110.7800	152,644	137,790	142,320	0	(158)	0	4,483	6.125	5.581	JUL	4,162	0	08/23/2013	07/05/2043
G0799M-DR-7	BARCLAYS BK PLC PERPETUAL FRGN		D	1	3FE	2,281,431	90.0800	2,209,235	2,452,662	2,112,551	0	0	0	91,223	4.875	5.660	DEC	5,569	119,151	01/15/2008	01/01/9999
G2335Q-AH-0	CLOVERIE PLC CORP FRGN FLOATER		D	1	1FE	329,120	119.3200	328,836	275,580	330,062	0	(220)	0	1,162	7.500	3.486	JUL	9,117	0	12/18/2013	07/24/2039
G7885V-FJ-3	SCOTTISH & SOUTHERN ENERGY PLC PERPETUAL		D	1	2FE	257,603	103.5300	285,314	275,580	260,285	0	0	0	11,240	5.025	5.320	OCT	3,490	13,594	10/12/2011	01/01/9999
G7885V-FL-8	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE		D	1	2FE	159,387	103.4000	171,255	165,630	162,317	0	0	0	3,018	5.453	5.564	OCT	2,277	8,836	04/13/2011	01/01/9999
N3024N-BR-0	ELM BV SWISS LIFE CORP FRGN FLOATER		D	1	1FE	1,662,965	104.5500	1,800,737	1,722,375	1,571,977	0	0	0	67,881	5.252	5.754	MN	9,170	86,798	02/01/2011	01/01/9999
N6588E-AG-6	ALLIANZ FINANCE BV PERPETUAL FRGN		D	1	1FE	941,568	104.0400	1,046,476	1,005,867	877,116	0	0	0	37,875	4.375	5.017	FEB	38,340	42,640	01/14/2008	01/01/9999
N7993Y-BG-8	SIEMENS FINANCIERINGSMAT CORP FRGN FLOAT		D	1	2FE	1,002,885	107.5400	1,059,514	985,199	929,597	0	191	0	40,120	5.250	5.507	SEP	15,446	49,775	01/15/2008	09/14/2066
T05040-AG-4	ASSICURAZIONI GENERALI SPA TRI CORP FRGN		D	1	2FE	425,259	114.8400	474,698	413,370	442,965	0	(1,101)	0	18,806	7.750	6.549	DEC	1,755	31,978	06/11/2013	12/12/2042
Y49885-AN-9	KRUNG THAI BNK PUB CO LTD PERPETUAL FRGN		F	1	4FE	660,928	101.5000	649,580	640,000	660,928	0	0	0	0	7.378	7.144	JJ	19,806	47,219	05/07/2007	01/01/9999
Y7533Z-AA-4	SBB CAPITAL CORP CORP FOREIGN		F	1	3FE	1,244,322	101.2500	2,024,960	2,000,000	1,244,322	0	0	0	0	6.620	10.640	MN	21,699	132,400	10/05/2006	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						184,597,415	XXX	198,970,463	190,337,467	181,333,538	0	(310,866)	0	99,348	XXX	XXX	XXX	2,560,144	10,751,849	XXX	XXX
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
060505-DR-2	BANK OF AMERICA CORP PERPETUAL			1	1AM	895,000	110.8000	1,108,000	1,000,000	895,000	0	0	0	0	8.000	8.939	JJ	33,556	80,000	09/19/2008	01/01/9999
48239A-AA-7	KBC BANK FUND TRUST III BD COMPANY GUARN	LS		1	1AM	2,187,900	95.5000	4,096,950	4,290,000	2,187,900	0	0	0	0	4.292	8.416	FMAN	29,665	189,685	10/26/1999	01/01/9999
66644P-AA-5	NORTHGROUP PFD CAP CORP CORPORATE			1	1AM	692,565	101.0000	1,515,000	1,500,000	692,565	0	0	0	0	6.378	13.814	AO	20,197	95,670	05/31/2007	01/01/9999
002927-AA-9	ABBEY NATL CAP TRUST I COMPANY GUARNT		F	1	4AM	1,753,760	126.2500	2,020,000	1,600,000	1,753,760	0	0	0	0	8.963	8.177	JD	398	143,416	04/05/2001	01/01/9999

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
251528-AA-3	DEUTSCHE BK CAP FDG NOTES 144A		F		2AM	3,500,000	94.5000	3,307,500	3,500,000	3,500,000	0	0	0	0	3.217	3.217	MJSD	625	115,289	06/30/2000	01/01/9999
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	LS	F	1	1AM	9,954,500	103.5000	23,960,250	23,150,000	9,954,500	0	0	0	0	8.151	19.398	JD	5,242	1,887,304	01/16/2007	06/30/2031
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		F	1	2AM	26,240,000	143.0000	37,523,200	26,240,000	26,240,000	0	0	0	0	10.176	10.176	JD	7,417	2,670,182	07/21/2004	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		F	1	3AM	20,107,500	143.0000	28,743,000	20,100,000	20,107,500	0	0	0	0	10.176	10.172	JD	5,682	2,045,376	07/21/2004	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		F	1	5AM	43,851,147	143.0000	49,957,050	34,935,000	43,851,147	0	0	0	0	10.176	8.107	JD	9,875	3,554,986	08/30/2001	01/01/9999
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER		F	1	1FE	104,575,000	103.2500	107,973,688	104,575,000	104,575,000	0	0	0	0	5.000	5.000	AO	1,060,274	5,228,750	10/11/2012	10/18/2042
D2542N-AG-1	ENBW ENERGIE BADEN WUERTTEMBER CORP FORE		D	1	1	259,380	111.4900	307,239	275,580	288,819	0	(3,230)	0	12,200	7.375	5.617	APR	15,257	18,938	08/03/2012	04/02/2072
D55535-AA-2	MUNICH RE CORP FRGN FLOATER		D	1	1FE	226,610	107.6900	296,779	275,580	238,101	0	0	0	10,282	5.767	6.675	JUN	8,839	15,383	01/31/2012	01/01/9999
D6629D-ZF-5	RWE AG CORP FRGN FLOATER		D	1	1	323,550	106.0000	351,136	331,260	345,339	0	0	0	6,422	7.000	6.715	MAR	18,233	21,186	08/03/2012	01/01/9999
F1063K-J8-5	BNP Paribas CORP FRGN FLOATER		D	1	1	476,383	103.4800	641,633	620,055	500,452	0	0	0	21,610	4.730	5.860	APR	21,213	27,879	03/16/2012	01/01/9999
F3R92T-AL-8	ELECTRICITIE DE FRANCE GOVT FOREIGN		D	1	1	538,902	103.0900	568,177	551,160	562,796	0	0	0	23,894	4.250	4.162	JAN	21,627	0	06/11/2013	01/01/9999
F4276D-GN-8	GDF SUEZ S A PERPETUAL FRGN		D	1	2	1,490,960	103.1100	1,562,792	1,515,690	1,539,448	0	0	0	48,488	3.875	3.815	JUL	28,160	0	08/23/2013	01/01/9999
F9686M-DA-2	VEOLIA ENVIRONNEMENT CORP FRGN FLOATER		D	1	1	1,027,855	99.3000	1,094,604	1,102,320	1,073,428	0	0	0	45,573	4.450	4.570	APR	34,942	0	06/11/2013	01/01/9999
G0683Q-DE-6	AVIVA PLC PERPETUAL FRGN		D	1	1	321,471	100.5200	415,540	413,370	348,876	0	0	0	15,065	4.729	5.603	NOV	1,821	19,295	08/21/2012	01/01/9999
G0683Q-DE-6	AVIVA PLC PERPETUAL FRGN		D	1	2	2,119,645	100.5200	2,160,809	2,149,524	1,974,553	0	0	0	85,264	4.729	5.148	NOV	9,469	100,333	01/14/2008	01/01/9999
G1R42C-EN-1	BG ENERGY CAP PLC CORP FRGN FLOATER		D	1	3	499,884	112.3500	541,814	482,265	523,854	0	(9,029)	0	22,411	6.500	4.025	NOV	2,748	30,976	11/23/2012	11/30/2072
G4638B-AB-6	HSBC CAPITAL FUNDING LP CORP FRGN FLOATE		D	1	1	355,440	104.9200	477,101	454,707	390,290	0	0	0	16,853	5.130	5.977	MAR	17,766	21,739	09/28/2011	01/01/9999
G9861A-AJ-8	YORKSHIRE WATER SERV FIN PLC CORP FRGN F		D	1	3	614,087	109.3000	633,589	579,705	634,919	0	(13,062)	0	33,895	6.000	2.909	APR	24,014	32,061	02/13/2013	04/24/2025
N0044F-AA-7	ACHMEA BV CORP FRGN FLOATER		D	1	3	556,347	107.8100	594,197	551,160	579,639	0	(1,317)	0	24,609	6.000	5.205	APR	24,644	0	06/11/2013	04/04/2043
N6588M-AP-8	ALLIANZ FINANCE II B V CORP FRGN FLOATER		D	1	1FE	4,349,203	111.8800	5,087,080	4,547,070	4,076,928	0	(40,355)	0	179,343	5.750	5.252	JUL	126,789	244,113	03/12/2012	07/08/2041
N85094-AC-9	TENNET HOLDING B.V PERPETUAL FRGN		D	1	3	413,618	110.3000	455,968	413,370	429,954	0	0	0	18,566	6.655	6.398	JUN	16,129	25,875	01/24/2012	01/01/9999
N93695-DU-0	VOLKSWAGEN INTL FIN NV CORP FO CORP FRGN		D	1	3	1,252,444	103.6000	1,284,816	1,240,110	1,279,656	0	0	0	27,212	3.875	3.755	SEP	15,667	0	11/26/2013	01/01/9999
P0280A-FB-2	AMERICA MOVIL SAB DE CV CORP FRGN FLOAT		D	1	3	552,377	104.2000	574,309	551,160	564,405	0	(314)	0	12,341	5.125	4.484	SEP	9,055	0	11/22/2013	09/06/2073
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						229,135,528	XXX	277,252,221	236,944,086	229,108,829	0	(67,307)	0	604,028	XXX	XXX	XXX	1,569,304	16,568,436	XXX	XXX
4899999. Total - Hybrid Securities						413,732,943	XXX	476,222,684	427,281,553	410,442,367	0	(378,173)	0	703,376	XXX	XXX	XXX	4,129,448	27,320,285	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
40637#-AA-1	Halsey Street Investment, LLC SENIOR NT			2	2	9,897,669	120.6900	11,945,509	9,897,669	9,897,669	0	0	0	0	11.050	10.989	JA	3,038	1,093,718	12/30/2005	11/30/2021
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu			2	2	11,570,490	121.7900	14,091,955	11,570,490	11,570,490	0	0	0	0	11.312	11.290	JA	3,636	1,308,900	04/21/2006	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae			2	2	56,854,856	124.7000	70,900,997	56,854,856	56,854,856	0	0	0	0	10.306	10.518	JA	488,274	5,503,005	10/31/2013	12/01/2026
40637#-AD-5	Halsey Street Investment, LLC Senior Not			2	2	15,836,195	115.7800	18,335,676	15,836,195	15,836,195	0	0	0	0	8.147	8.002	DEC	3,584	1,290,159	06/29/2007	12/31/2027
40637#-AE-3	Halsey Street Investment, LLC Sr Note Bu			2	2	20,818,890	116.5200	24,258,554	20,818,890	20,818,890	0	0	0	0	8.300	8.149	DEC	4,800	1,727,964	06/25/2007	12/31/2027
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh			2	2	13,398,998	142.3600	19,075,483	13,398,998	13,398,998	0	0	0	0	14.854	14.370	DEC	5,528	1,990,244	11/21/2007	12/31/2027
40637#-AG-8	Halsey Street Investment, LLC Sr Note Ce			2	2	44,205,451	113.1400	50,011,677	44,205,451	44,205,451	0	0	0	0	7.362	7.235	DEC	9,040	3,254,448	12/21/2007	12/31/2027
40637#-AH-6	Halsey Street Investment, LLC ZeroCoupSN			2	2	9,117,576	47.9100	16,737,636	34,938,618	13,714,757	0	886,314	0	0	0.000	6.794	DEC	0	0	11/21/2007	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc			2	2	13,122,530	113.2800	14,865,385	13,122,530	13,122,530	0	0	0	0	7.701	7.563	APR	676,519	1,010,567	03/17/2008	04/30/2028
74408#-AA-7	Pruco Life Insurance Company Note				1	204,000,000	103.7300	211,615,511	204,000,000	204,000,000	0	0	0	0	3.467	3.467	JD	216,110	7,072,680	12/20/2010	12/21/2015
000000-00-0	Pruco Life Insurance Company Note				1Z	130,000,000	100.1400	130,188,409	130,000,000	130,000,000	0	0	0	0	4.385	4.385	JD	395,868	0	12/05/2013	12/15/2023
000000-00-0	Pruco Life Insurance Company Note				1Z	120,000,000	100.5400	120,649,010	120,000,000	120,000,000	0	0	0	0	2.598	2.598	JD	216,500	0	12/05/2013	12/15/2018
000000-00-0	Pruco Life Insurance Company Note				1Z	250,000,000	99.7200	249,292,079	250,000,000	250,000,000	0	0	0	0	3.637	3.637	JD	631,424	0	12/05/2013	12/15/2020
744355-B#-4	Prudential Realty Secs Senior Note				2	30,080,000	99.0600	29,797,103	30,080,000	30,080,000	0	0	(17,834)	0	1.570	6.152	JD	20,989	472,256	02/02/2001	04/30/2016
744355-B#-4	Prudential Realty Secs Senior Note				2Z	4,920,000	99.0600	4,873,728	4,920,000	4,920,000	0	0	13,212	0	1.570	6.152	JD	3,433	77,244	02/02/2001	04/30/2016
744355-C#-3	Prudential Realty Secs Senior Note				2	24,685,380	103.6800	25,918,926	25,000,000	24,964,916	0	25,656	0	0	4.100	6.368	JD	45,556	1,025,000	11/01/1999	04/30/2015
744355-C*-7	Prudential Realty Secs Senior Note				2	139,000,000	95.1200	132,213,029	139,000,000	139,000,000	0	0	0	0	0.880	0.880	AO	207,264	611,600	04/30/2013	04/30/2017
744355-C@-5	Prudential Realty Secs Senior Note				2	14,912,100	101.4000	15,209,370	15,000,000	14,997,755	0	8,600	0	0	5.650	6.331	JD	37,667	847,500	11/01/1999	04/30/2014
744355-D#-2	Prudential Realty Secs Senior Note				2	12,800,000	99.0800	12,682,870	12,800,000	12,800,000	0	0	0	0	1.670	6.238	JD	594	213,760	11/01/1999	06/30/2016
744355-D*-6	Prudential Realty Secs Senior Note				2	35,000,000	100.1200	35,041,929	35,000,000	35,000,000	0	0	(50,784)	0	1.920	6.428	JD	29,867	672,000	11/01/1999	04/30/2014
744355-D@-4	Prudential Realty Secs Senior Note				2	45,000,000	99.0600	44,576,784	45,000,000	45,000,000	0	0	(186,115)	0	1.570	6.475	JD	31,400	706,500	11/01/1999	04/30/2016
744355-E#-1	Prudential Realty Secs Senior Note				2	4,966,467	104.3400	5,217,050	5,000,000	4,995,769	0	2,705	0	0	4.210	6.377	JD	9,356	210,500	11/01/1999	06/30/2015
744355-E*-5	Prudential Realty Secs Senior Note				2Z	60,311,070	96.1300	57,975,744	60,311,070	60,311,070	0	0	0	0	1.330	1.330	JD	2,228	401,069	06/28/2013	06/30/2017
744355-E@-3	Prudential Realty Secs Senior Note				2	4,993,729	102.2000	5,109,853	5,000,000	4,999,679	0	622	0	0	5.870	0.009	JD	13,044	293,500	11/01/1999	06/30/2014
744355-F#-0	Prudential Realty Secs Senior Note				2Z	6,405,902	98.2600	6,294,096	6,405,902	6,405,902	0	0	82,925	0	0.810	6.558	AO	10,954	51,888	02/10/1999	10/15/2015
744355-F#-0	Prudential Realty Secs Senior Note				2Z	11,922,524	98.2600	11,714,432	11,922,524	11,922,524	0	0	186,196	0	0.810	6.558	AO	20,388	96,572	02/10/1999	10/15/2015
744355-F*-4	Prudential Realty Secs Senior Note				2	9,879,339	100.3600	10,035,963	10,000,000	9,986,736	0	8,647	0	0	1.960	6.442	JD	8,711	196,000	11/01/1999	06/30/2015
744355-F@-2	Prudential Realty Secs Senior Note				2	34,038,506	95.5000	32,505,216	34,038,506	34,038,506	0	0	0	0	2.110	2.110	AO	151,623	0	10/15/2013	10/15/2018
744355-G#-9	Prudential Realty Secs Senior Note				2	49,823,471	95.5000	47,579,135	49,823,471	49,823,471	0	0	0	0	2.110	2.110	AO	221,936	0	10/15/2013	10/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744355-G*-3	Prudential Realty Secs Senior Note				2	6,405,902	99.6500	6,383,591	6,405,902	6,405,902	0	0	(21,228)	0	1.980	5.987	JD	26,777	126,837	02/10/1999	10/15/2014
744355-G*-3	Prudential Realty Secs Senior Note				2Z	11,922,524	99.6500	11,880,999	11,922,524	11,922,524	0	0	25,851	0	1.980	5.987	JD	49,836	236,066	02/10/1999	10/15/2014
744355-G@-1	Prudential Realty Secs Senior Note				2	6,653,170	103.0800	6,603,246	6,405,902	6,422,991	0	(20,627)	0	0	4.780	6.181	JD	13,609	306,202	02/10/1999	10/14/2014
744355-G@-1	Prudential Realty Secs Senior Note				2	12,382,733	103.0900	12,291,097	11,922,524	11,954,430	0	(38,291)	0	0	4.780	6.181	JD	25,329	569,897	02/10/1999	10/15/2014
744355-H#-8	Prudential Realty Secs Senior Note				2	31,420,160	95.5000	30,004,815	31,420,160	31,420,160	0	0	0	0	2.110	2.110	AO	139,959	0	10/15/2013	10/15/2018
744355-H*-2	Prudential Realty Secs Senior Note				2	26,183,466	98.2600	25,726,469	26,183,466	26,183,466	0	0	0	0	0.810	6.325	AO	44,774	212,086	02/10/1999	10/15/2015
744355-H@-0	Prudential Realty Secs Senior Note				2	23,565,119	98.2600	23,153,822	23,565,119	23,565,119	0	0	0	0	0.810	4.323	AO	40,296	190,877	02/10/1999	10/15/2015
744355-J@-8	Prudential Realty Secs Senior Note				1Z	34,000,000	97.3500	33,100,165	34,000,000	34,000,000	0	0	0	0	1.310	6.450	JD	19,796	1,795,200	06/17/1999	12/15/2016
744355-L#-3	Prudential Realty Secs Senior Note				2	7,207,005	99.0800	7,141,055	7,207,005	7,207,005	0	0	(32,222)	0	1.670	6.496	JD	334	120,357	11/01/1999	06/30/2016
744355-L*-7	Prudential Realty Secs Senior Note				2	29,890,392	98.3400	29,394,683	29,890,392	29,890,392	0	0	0	0	0.790	5.518	MS	69,528	236,134	06/29/1999	09/15/2015
744355-L@-5	Prudential Realty Secs Senior Note				2	9,205,166	100.3700	9,239,636	9,205,166	9,205,166	0	0	0	0	1.440	6.450	JD	5,891	132,554	06/17/1999	07/15/2014
744568-AA-0	Prudential Intl Ins Hldgs Ltd Senior Not				2	185,000,000	116.1800	214,933,852	185,000,000	185,000,000	0	0	0	0	9.333	9.333	FA	6,714,575	17,266,050	02/11/2009	02/11/2016
G7282#-AD-5	Pruco Reinsurance, Ltd c/o MMS Senior No		F		3	42,000,000	104.3100	43,812,043	42,000,000	42,000,000	0	0	0	0	3.547	3.547	JJ	699,350	1,489,740	01/12/2011	12/01/2015
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						1,813,396,780	XXX	1,882,378,582	1,839,073,330	1,817,843,319	0	873,626	1	0	XXX	XXX	XXX	11,319,385	52,809,074	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																					
B8A0LH-6J-3	COUNTRYWIDE HOME LN ABS FLOATER - 12668V			2	6FE	0	1.0000	0	17	0	0	0	0	0	0.255	1,800,000.000	MON	0	0	08/31/2011	11/25/2035
5099999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						0	XXX	0	17	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te			2	2	93,558,821	95.0900	88,965,717	93,558,821	93,558,821	0	0	0	0	5.140	5.195	MON	213,730	1,653,678	10/01/2013	03/15/2040
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						93,558,821	XXX	88,965,717	93,558,821	93,558,821	0	0	0	0	XXX	XXX	XXX	213,730	1,653,678	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																					
26250J-AA-8	Dryden CDO DRYD_12-25A		F	2	1FE	78,894,490	99.2400	78,300,313	78,900,000	78,894,530	0	40	0	0	1.624	1.637	JAJO	277,554	1,126,008	12/18/2013	01/15/2025
26250U-AC-9	DRYDEN CDO DRYD_12-26A		F	2	1FE	49,091,838	97.9300	48,083,330	49,100,000	49,091,893	0	55	0	0	1.344	1.353	JAJO	142,937	396,948	12/18/2013	07/15/2025
26251B-AB-2	DRYDEN CDO DRYD_13-28A		F	2	1FE	75,386,750	98.4800	74,349,214	75,500,000	75,387,462	0	712	0	0	1.341	1.372	FMAN	132,142	393,977	05/31/2013	08/15/2025
B8A1AX-L5-1	Dryden CDO DRYD_13-27A		D	2	1FE	67,319,720	98.5000	69,965,284	71,030,745	70,909,209	0	3,850	0	3,585,639	2.295	2.332	JD	99,621	946,852	10/29/2013	12/09/2025
26249B-AA-9	DRYDEN CDO CLO		F	2	1FE	84,943,395	98.4800	84,196,792	85,500,000	84,965,491	0	22,096	0	0	1.494	1.616	FMAN	294,426	0	09/12/2013	11/15/2025
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						355,636,193	XXX	354,894,933	360,030,745	359,248,585	0	26,753	0	3,585,639	XXX	XXX	XXX	946,680	2,863,785	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						2,262,591,794	XXX	2,326,239,232	2,292,662,913	2,270,650,725	0	900,379	1	3,585,639	XXX	XXX	XXX	12,479,795	57,326,537	XXX	XXX
7799999. Total - Issuer Obligations						73,379,179,834	XXX	79,840,623,692	80,868,967,111	74,953,649,804	(1,878,227)	193,770,760	34,291,941	131,203,509	XXX	XXX	XXX	811,947,489	3,231,637,061	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						6,322,035,162	XXX	6,349,942,158	7,226,176,751	6,298,109,406	34,067,814	(30,083,367)	43,496,015	0	XXX	XXX	XXX	13,895,964	181,234,063	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						10,092,868,939	XXX	10,220,152,362	9,922,877,267	10,050,308,795	0	(47,868,703)	0	(64,106)	XXX	XXX	XXX	37,464,046	378,025,536	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						11,195,210,697	XXX	11,397,063,996	11,465,671,762	11,240,454,930	103,830	15,119,925	18,731,916	9,485,503	XXX	XXX	XXX	70,190,425	320,358,364	XXX	XXX
8399999 - Total Bonds						100,989,294,632	XXX	107,807,782,208	109,483,692,891	102,542,522,935	32,293,417	130,938,615	96,519,872	140,624,906	XXX	XXX	XXX	933,497,924	4,111,255,024	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
Preferred Stock - Industrial and Miscellaneous (Unaffiliated)																				
03201#-12-3	Ampac Holdings, LLC Preferred Units			478.500	1.00	1,000.000	478,500	1,482.740	709,491	478,500	0	0	0	0	0	0	0	0	P5A	09/30/2010
000000-00-0	Aseptia, Inc. Series C Preferred Stock			317,124.000	1.00	9.460	3,000,000	9.460	3,000,000	3,000,000	0	0	0	0	0	0	0	0	P6U	12/17/2013
146875-50-5	Carver Bankcorp, Inc. Series D Preferred			8,519.000	1.00	0.000	4,792,686	854.890	7,282,799	4,792,686	0	0	0	0	0	3,726,314	(3,726,314)	0	P3U	10/28/2011
151324-2#-6	Censtor Corporation Preferred Stock			7,818.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	P6U	12/04/2000
151324-20-9	Censtor Corporation Preferred Stock			4,032.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	P6U	12/04/2000
17185H-20-2	Cimlinc Incorporated Preferred Stock			150,857.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	P6U	12/23/1983
17186*-11-8	CIM LINC Incorporated Preferred Stock			181,333.000	100.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	P6U	06/30/1989
20367F-2#-7	The Community Development Trus Preferred			260,000.000	50.00	50.000	13,000,000	50.000	13,000,000	13,000,000	0	106,250	0	0	0	0	0	0	P4A	11/22/2013
000000-00-0	The Community Development Trus Series B			4,000.000	1.00	50.000	200,000	50.000	200,000	200,000	0	722	0	0	0	0	0	0	P6U	11/05/2013
22743#-11-0	CrossAccess Corporation Preferred Stock			7,431.000	1.00	0.000	1	1.000	1	1	0	0	0	0	0	0	0	0	P6U	05/23/2001
40428H-80-5	HSBC USA INC PFD			396,125.000	1.00	0.000	8,615,719	18.600	7,367,925	8,615,719	0	261,883	0	0	0	0	0	0	P2LFE	01/01/2013
71676E-20-2	Petry Holding Inc Preferred Stock			10,608.000	1.00	0.010	66	0.010	66	66	0	0	0	0	0	0	0	0	P6U	11/06/2009
842400-75-6	SOUTHERN CAL EDISON PFD			8,125.000	100.00	0.000	7,985	100.880	819,609	7,985	10,298	37,334	0	0	0	0	0	0	P2UFE	04/20/2005
88606*-12-9	Thunderbird Technologies, Inc. Equity Fu			8,626.000	1.00	0.000	31	1.000	31	31	0	0	0	0	0	0	0	0	P6U	11/19/2003
88606*-13-7	Thunderbird Technologies, Inc. Equity Fu			1,855,468.750	0.01	0.000	665	1.000	665	665	0	0	0	0	0	0	0	0	P6U	11/19/2003
D32051-12-6	HENKEL KGAA COM		D	19,649.000	1.00	0.000	2,282,639	116.170	2,282,639	1,219,155	0	0	0	1,057,367	0	0	1,057,367	6,116	P3UZ	03/03/2011
G9877#-AC-4	YourCash Solutions Ltd Loan Notes (Prefe		D	3,608,104.610	1.00	1.380	5,317,793	1.650	5,957,187	4,985,100	1,637	475,370	0	0	40,364	0	40,364	292,329	P6A	12/31/2013
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							37,696,089	XXX	40,620,417	36,299,912	11,935	881,559	0	1,057,367	40,364	3,726,314	(2,628,583)	298,445	XXX	XXX
Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates																				
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD		F	126.000	1.00	0.000	126,000	1.000	0	126,000	2,843	13,309	0	0	0	0	0	0	P2A	03/28/2002
000000-00-0	Reclass of affiliated CS to affiliated PS sub earnings			0.000	0.00	0.000	45,259	0.000	0	45,259	0	0	0	0	0	0	0	0	P6*A	12/31/2012
8599999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates							171,259	XXX	0	171,259	2,843	13,309	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							37,867,348	XXX	40,620,417	36,471,171	14,778	894,868	0	1,057,367	40,364	3,726,314	(2,628,583)	298,445	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
000360-20-6	AAON INC COM			52,200.000	1,667,790	31.950	1,667,790	665,072	0	9,780	0	844,947	0	844,947	0	L	08/13/2013
000361-10-5	AAR CORP COM			39,300.000	1,100,793	28.010	1,100,793	607,356	0	11,790	0	366,669	0	366,669	0	L	12/14/2012
00104Q-10-7	AFC ENTERPRISES INC COM			7,900.000	304,150	38.500	304,150	180,680	0	0	0	97,723	0	97,723	0	L	08/14/2012
001055-10-2	AFLAC INC COM			15,300.000	1,022,040	66.800	1,022,040	615,318	0	21,726	0	209,304	0	209,304	0	L	06/19/2012
001084-10-2	AGCO CORP COM			20,400.000	1,207,476	59.190	1,207,476	1,101,743	0	4,080	0	105,733	0	105,733	0	L	06/12/2013
001204-10-6	AGL RESOURCES INC COM			98,300.000	4,642,709	47.230	4,642,709	4,639,503	0	0	0	3,206	0	3,206	0	L	12/10/2013
001228-10-5	AG Mortgage Investment Trust I COM			28,100.000	439,484	15.640	439,484	491,412	16,860	6,120	0	(51,928)	0	(51,928)	0	L	11/25/2013
00130H-10-5	AES CORPORATION COM			487,400.000	7,072,174	14.510	7,072,174	6,510,370	0	20,796	0	561,804	0	561,804	0	L	12/10/2013
00163U-10-6	AMAG Pharmaceuticals Inc COM			10,200.000	247,554	24.270	247,554	220,592	0	0	0	26,962	0	26,962	0	L	07/29/2013
001744-10-1	AMN HEALTHCARE SERVICES COM			53,200.000	782,040	14.700	782,040	621,137	0	0	0	145,007	0	145,007	0	L	02/25/2013
00191G-10-3	ARC Document Solutions Inc COM			11,900.000	97,818	8.220	97,818	103,006	0	0	0	(5,188)	0	(5,188)	0	U	11/25/2013
00206R-10-2	AT&T INC COM			763,592.000	26,847,895	35.160	26,847,895	18,949,316	0	1,219,666	0	1,029,894	0	1,029,894	0	L	12/10/2013
00207R-10-1	ATMI INC COM			8,000.000	241,680	30.210	241,680	156,524	0	0	0	74,640	0	74,640	0	L	12/14/2012
002474-10-4	AZZ Inc COM			32,200.000	1,573,292	48.860	1,573,292	599,993	0	18,032	0	335,846	0	335,846	0	L	11/14/2011
002824-10-0	ABBOTT LABORATORIES COM			491,600.000	18,843,028	38.330	18,843,028	18,162,066	0	102,410	0	680,962	0	680,962	0	L	09/24/2013
00287Y-10-9	ABBVIE INC COM			335,600.000	17,723,036	52.810	17,723,036	8,444,360	0	536,960	0	9,278,676	0	9,278,676	0	U	01/02/2013
004446-10-0	ACETO CORPORATION COM			67,500.000	1,688,175	25.010	1,688,175	1,070,934	0	6,890	0	617,241	0	617,241	0	L	11/25/2013
00484M-10-6	Acorda Therapeutics Inc COM			65,300.000	1,906,760	29.200	1,906,760	1,591,700	0	0	0	283,402	0	283,402	0	L	12/14/2012
00507V-10-9	Activision Blizzard Inc COM			35,500.000	632,965	17.830	632,965	510,916	0	0	0	122,049	0	122,049	0	L	06/12/2013
006739-10-6	Addus HomeCare Corp COM			20,700.000	464,715	22.450	464,715	509,153	0	0	0	(44,438)	0	(44,438)	0	L	12/10/2013
000000-00-0	Adelante Media Group, LLC LLC Interests			336,760.000	0	0.000	0	1	0	0	0	0	0	0	0	U	09/24/2010
00738A-10-6	ADTRAN INC COM			19,800.000	534,798	27.010	534,798	488,684	0	0	0	46,114	0	46,114	0	L	11/25/2013
00766T-10-0	AECOM Technology Corp COM			68,500.000	2,015,955	29.430	2,015,955	1,974,748	0	0	0	41,207	0	41,207	0	L	12/10/2013
00767E-10-2	Aegerion Pharmaceuticals Inc COM			7,000.000	496,720	70.960	496,720	105,018	0	0	0	318,990	0	318,990	0	L	07/30/2012
007973-10-0	ADVANCED ENERGY INDUSTRIES COM			41,200.000	941,832	22.860	941,832	506,847	0	0	0	374,135	0	374,135	0	L	01/16/2013
007974-10-8	ADVENT SOFTWARE INC. COM			32,800.000	1,147,672	34.990	1,147,672	639,108	0	295,200	0	446,408	0	446,408	0	L	05/20/2008
00817Y-10-8	AETNA INC COM			129,500.000	8,882,405	68.590	8,882,405	3,830,025	0	103,600	0	2,886,555	0	2,886,555	0	L	12/21/2010
00826T-10-8	AFFYMETRIX INC COM			179,000.000	1,534,030	8.570	1,534,030	1,032,986	0	0	0	501,044	0	501,044	0	L	09/24/2013
008492-10-0	AGREE REALTY CORP REIT			30,600.000	888,012	29.020	888,012	866,377	12,546	8,733	0	21,635	0	21,635	0	L	12/10/2013
00922R-10-5	Air Transport Services Group I COM			9,800.000	79,282	8.090	79,282	42,610	0	0	0	39,984	0	39,984	0	L	06/08/2010
011659-10-9	ALASKA AIR GROUP COM			79,000.000	5,796,230	73.370	5,796,230	1,657,482	0	28,800	0	2,150,473	0	2,150,473	0	L	11/25/2013
015351-10-9	ALEXION PHARMACEUTICALS COM			16,200.000	2,155,572	133.060	2,155,572	1,511,979	0	0	0	428,745	0	428,745	0	L	08/13/2013
01748X-10-2	ALLEGIANT TRAVEL CO COM			15,600.000	1,644,864	105.440	1,644,864	1,073,324	0	0	0	499,668	0	499,668	0	L	10/18/2012
018490-10-2	ALLERGAN INC COM			152,700.000	16,961,916	111.080	16,961,916	13,922,594	0	12,970	0	3,039,322	0	3,039,322	0	L	12/10/2013
018804-10-4	ALLIANT TECHSYSTEMS INC COM			73,200.000	8,906,976	121.680	8,906,976	3,678,893	0	76,128	0	4,370,719	0	4,370,719	0	L	02/25/2013
02043Q-10-7	Alnylam Pharmaceuticals Inc COM			103,900.000	6,683,887	64.330	6,683,887	1,143,637	0	0	0	4,770,955	0	4,770,955	0	L	05/08/2013
020520-10-2	ALON USA ENERGY INC COM			27,000.000	446,580	16.540	446,580	223,816	0	10,260	0	(41,850)	0	(41,850)	0	L	12/19/2011
02153W-10-0	Altisource Residential Corp COM			39,700.000	1,195,367	30.110	1,195,367	864,352	0	11,895	0	331,015	0	331,015	0	U	10/25/2013
02208R-10-6	Altra Holdings Inc COM			33,300.000	1,139,526	34.220	1,139,526	391,670	3,330	9,324	0	405,261	0	405,261	0	L	11/12/2012
023135-10-6	AMAZONCOM INC COM			8,700.000	3,469,473	398.790	3,469,473	2,808,161	0	0	0	661,313	0	661,313	0	L	12/10/2013
023586-10-0	AMERCO COM			5,300.000	1,260,552	237.840	1,260,552	559,161	0	0	0	519,790	0	519,790	0	L	09/24/2013
023608-10-2	AMEREN CORP COM			15,400.000	556,864	36.160	556,864	408,038	0	24,640	0	83,776	0	83,776	0	L	08/09/2011
024013-10-4	American Assets Trust Inc COM			56,600.000	1,778,938	31.430	1,778,938	1,428,591	0	48,110	0	198,100	0	198,100	0	L	12/06/2012
02503Y-10-3	American Capital Ltd COM			195,400.000	3,056,056	15.640	3,056,056	869,577	0	0	0	711,256	0	711,256	0	L	06/08/2010
02504A-10-4	American Capital Mortgage Inve COM			278,800.000	4,867,848	17.460	4,867,848	5,207,802	181,220	176,260	0	(339,954)	0	(339,954)	0	L	12/10/2013
025676-20-6	AMERICAN EQUITY INVEST COM			59,400.000	1,566,972	26.380	1,566,972	460,888	0	10,692	0	841,698	0	841,698	0	L	06/08/2010
025932-10-4	AMERICAN FINL GROUP INC COM			39,800.000	2,297,256	57.720	2,297,256	891,918	0	71,839	0	724,360	0	724,360	0	L	12/07/2007
028740-10-8	American Pacific Corp COM			2,900.000	108,054	37.260	108,054	87,893	0	0	0	20,161	0	20,161	0	L	07/15/2013
02913V-10-3	American Public Education Inc COM			22,400.000	973,728	43.470	973,728	745,725	0	0	0	146,966	0	146,966	0	L	10/25/2013
029899-10-1	AMERICAN STS WTR CO COM			87,000.000	2,499,510	28.730	2,499,510	1,505,281	0	57,709	0	375,190	0	375,190	0	L	12/10/2013
030420-10-3	American Water Works Co Inc COM			216,400.000	9,145,064	42.260	9,145,064	6,022,826	0	136,528	0	846,375	0	846,375	0	L	12/10/2013
030506-10-9	AMERICAN WOODMARK CORP COM			17,800.000	703,634	39.530	703,634	504,947	0	0	0	195,376	0	195,376	0	L	02/25/2013
03062T-10-5	AMERICAS CAR MART INC COM			34,400.000	1,452,712	42.230	1,452,712	700,226	0	0	0	58,824	0	58,824	0	L	03/03/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
03071H-10-0	Amerisafe Inc COM			39,700.000	1,676,928	42.240	1,676,928	630,109	0	12,704	0	595,103	0	595,103	0	L	03/03/2011
03076K-10-8	AMERIS BANCORP COM			14,907.000	314,687	21.110	314,687	244,083	0	0	0	58,913	0	58,913	0	L	12/10/2013
031162-10-0	AMGEN INC COM			126,148.000	14,401,056	114.160	14,401,056	5,291,984	0	237,158	0	3,511,960	0	3,511,960	0	L	08/09/2011
032359-30-9	Amtrust Financial Services Inc COM			23,716.000	775,276	32.690	775,276	257,473	3,320	9,357	0	156,720	0	156,720	0	L	08/16/2013
032511-10-7	ANADARKO PETE CORP COM			8,600.000	682,152	79.320	682,152	732,333	0	3,096	0	(50,181)	0	(50,181)	0	L	06/26/2013
032744-10-4	ANAREN MICROWAVE INC COM			22,400.000	626,976	27.990	626,976	276,554	0	0	0	191,296	0	191,296	0	L	08/24/2010
034164-10-3	The Andersons, Inc COM			44,200.000	3,941,314	89.170	3,941,314	2,401,704	7,293	15,408	0	1,492,099	0	1,492,099	0	L	11/25/2013
03475V-10-1	ANGIODYNAMICS INC COM			10,300.000	177,057	17.190	177,057	161,924	0	0	0	15,134	0	15,134	0	L	12/10/2013
035255-10-8	Anika Therapeutics Inc COM			46,400.000	1,770,624	38.160	1,770,624	1,310,461	0	0	0	460,163	0	460,163	0	L	12/10/2013
03748R-10-1	APARTMENT INVESTMENT & MGMT COM			55,500.000	1,438,005	25.910	1,438,005	1,460,150	0	0	0	(22,145)	0	(22,145)	0	L	12/10/2013
037598-10-9	APOGEE ENTERPRISES INC COM			30,300.000	1,088,073	35.910	1,088,073	494,445	0	10,908	0	361,782	0	361,782	0	L	09/10/2012
03762U-10-5	Apollo Commercial Real Estate REIT			6,200.000	100,750	16.250	100,750	102,771	2,480	0	0	(2,021)	0	(2,021)	0	L	11/25/2013
037833-10-0	APPLE COMPUTER INC COM			138,450.000	77,685,680	561.110	77,685,680	24,094,015	0	1,633,710	0	3,887,676	0	3,887,676	0	L	12/21/2010
03820C-10-5	Applied Industrial Tech, Inc. COM			94,700.000	4,648,823	49.090	4,648,823	2,542,821	0	87,124	0	670,476	0	670,476	0	L	11/14/2011
039483-10-2	ARCHER DANIELS MIDLAND C COM			338,800.000	14,703,920	43.400	14,703,920	8,679,938	0	257,488	0	5,424,188	0	5,424,188	0	L	11/12/2012
039670-10-4	ARCTIC CAT INC COM			54,800.000	3,122,504	56.980	3,122,504	1,548,820	0	16,440	0	1,257,754	0	1,257,754	0	L	02/25/2013
04013V-10-8	Ares Commercial Real Estate Co COM			65,200.000	854,120	13.100	854,120	837,337	16,300	8,975	0	16,783	0	16,783	0	L	11/25/2013
041356-20-5	Arlington Asset Investment Cor COM			39,200.000	1,034,488	26.390	1,034,488	962,435	34,300	72,800	0	73,473	0	73,473	0	L	07/15/2013
04247X-10-2	Armstrong World Industries Inc COM			23,800.000	1,371,118	57.610	1,371,118	1,243,455	0	0	0	127,663	0	127,663	0	L	11/25/2013
04270V-10-6	ARRIS GROUP INC COM			127,000.000	3,094,355	24.370	3,094,355	1,311,253	0	0	0	1,196,975	0	1,196,975	0	L	06/29/2010
043176-10-6	Aruba Networks Inc COM			120,000.000	2,148,000	17.900	2,148,000	2,094,245	0	0	0	53,755	0	53,755	0	L	12/10/2013
043436-10-4	ASBURY AUTOMOTIVE GRP COM			105,900.000	5,691,066	53.740	5,691,066	891,380	0	0	0	2,299,089	0	2,299,089	0	L	11/05/2010
044102-10-1	ASHFORD HOSPITALITY PRIME INC COM			29,160.000	530,712	18.200	530,712	28,915	1,458	0	0	501,797	0	501,797	0	U	12/10/2013
044103-10-9	ASHFORD HOSPITALITY TRUS COM			216,500.000	1,792,620	8.280	1,792,620	1,500,027	25,980	65,471	0	(298,875)	0	(298,875)	0	L	12/10/2013
049079-20-5	ATLANTIC TELE NETWORK COM			24,500.000	1,385,965	56.570	1,385,965	681,669	6,615	18,865	0	486,570	0	486,570	0	L	03/03/2011
05070J-10-2	Audience Inc COM			55,956.000	651,328	11.640	651,328	605,225	0	0	0	46,103	87,985	(41,882)	0	L	11/20/2013
05379B-10-7	AVISTA CORP COM			115,700.000	3,261,583	28.190	3,261,583	2,921,877	0	113,094	0	339,077	0	339,077	0	L	11/25/2013
053807-10-3	AVNET INC COMMON			15,400.000	679,294	44.110	679,294	509,278	0	4,620	0	170,016	0	170,016	0	L	05/08/2013
054303-10-2	Avon Products Inc COM			97,700.000	1,682,394	17.220	1,682,394	1,734,783	0	0	0	(52,389)	0	(52,389)	0	L	12/10/2013
054937-10-7	BB&T CORPORATION COM			99,600.000	3,717,072	37.320	3,717,072	2,157,137	0	111,552	0	817,716	0	817,716	0	L	08/30/2011
05508R-10-6	B&G FOODS HLDG CORP COM			13,600.000	461,176	33.910	461,176	117,350	4,488	16,184	0	76,160	0	76,160	0	L	03/05/2010
05541T-10-1	BGC Partners Inc COM			166,100.000	1,006,566	6.060	1,006,566	764,678	0	46,368	0	237,743	0	237,743	0	L	11/25/2013
05566U-10-8	Bofl Holding Inc COM			6,600.000	517,638	78.430	517,638	177,261	0	0	0	333,696	0	333,696	0	L	12/14/2012
057665-20-0	Balchem Corp COM			2,300.000	135,010	58.700	135,010	114,736	598	0	0	20,275	0	20,275	0	U	09/10/2013
060505-10-4	BANK OF AMERICA CORP COM			921,600.000	14,349,312	15.570	14,349,312	10,783,571	0	24,525	0	2,527,161	0	2,527,161	0	L	12/10/2013
06652V-20-8	BANNER CORP COM			45,600.000	2,043,792	44.820	2,043,792	866,312	6,840	18,240	0	642,504	0	642,504	0	L	08/14/2012
068463-10-8	BARRETT BUSINESS SVCS COM			14,100.000	1,307,634	92.740	1,307,634	836,134	0	5,008	0	467,622	0	467,622	0	L	08/26/2013
073295-10-7	BBCN BANCORP INC COM			68,500.000	1,136,415	16.590	1,136,415	634,841	0	15,393	0	317,206	0	317,206	0	L	09/24/2013
077454-10-6	BELDEN INC COM			62,500.000	4,403,125	70.450	4,403,125	1,408,770	3,125	9,375	0	1,591,250	0	1,591,250	0	L	06/29/2010
08160H-10-1	BENCHMARK ELECTRONICS COM			79,000.000	1,823,320	23.080	1,823,320	1,800,868	0	0	0	22,452	0	22,452	0	L	12/10/2013
084670-70-2	BERKSHIRE HATHAWAY FIN COM			134,800.000	15,981,888	118.560	15,981,888	11,082,071	0	0	0	3,777,494	0	3,777,494	0	L	05/08/2013
084680-10-7	BERKSHIRE HILLS BANCORP COM			21,600.000	589,032	27.270	589,032	444,634	0	14,688	0	70,624	0	70,624	0	L	10/25/2013
08915P-10-1	BIG 5 SPORTING GOODS COM			37,800.000	749,196	19.820	749,196	615,914	0	6,530	0	133,282	0	133,282	0	L	12/10/2013
09057G-60-2	Bio-Reference Labs Inc COM			43,000.000	1,098,220	25.540	1,098,220	731,509	0	0	0	(135,450)	0	(135,450)	0	L	04/23/2012
09062X-10-3	BIOGEN IDEC INC COM			87,500.000	24,478,125	279.750	24,478,125	4,641,192	0	0	0	11,644,500	0	11,644,500	0	L	09/28/2010
091826-10-7	BLACK BOX COPORATION COM			13,800.000	411,240	29.800	411,240	343,767	1,242	3,242	0	50,484	0	50,484	0	L	09/10/2013
092533-10-8	BlackRock Kelso Capital Corp COM			37,500.000	349,875	9.330	349,875	367,291	9,750	0	0	(17,416)	0	(17,416)	0	L	12/10/2013
095180-10-5	BLOUNT INTL INC NEW COM			11,000.000	159,170	14.470	159,170	133,431	0	0	0	25,739	0	25,739	0	L	08/13/2013
095229-10-0	BLUCORA INC COM			116,700.000	3,402,972	29.160	3,402,972	1,397,963	0	0	0	1,422,555	0	1,422,555	0	L	09/24/2013
09578R-10-3	BLUE NILE INC COM			40,200.000	1,893,018	47.090	1,893,018	1,370,977	0	0	0	522,041	0	522,041	0	L	09/10/2013
097023-10-5	BOEING CO COM			59,900.000	8,175,751	136.490	8,175,751	8,035,543	0	0	0	140,208	0	140,208	0	L	12/10/2013
09739C-10-2	Boingo Wireless Inc. Common Stock			6,960.000	44,614	6.410	44,614	44,892	0	0	0	(278)	0	(278)	0	L	12/10/2013
097793-10-3	Bonanza Creek Energy Inc COM			6,200.000	269,514	43.470	269,514	92,008	0	0	0	97,216	0	97,216	0	L	06/19/2012
099724-10-6	BORG-WARNER AUTOMOTIVE INC COM			24,800.000	1,386,568	55.910	1,386,568	1,262,543	0	0	0	124,025	0	124,025	0	L	12/17/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
101405-10-8	Boulder Brands Inc COM			42,000.000	666,120	15.860	666,120	197,697	0	0	0	124,320	0	124,320	0	L	07/28/2011
104674-10-6	BRADY CORP CL A COM			10,400.000	321,672	30.930	321,672	304,044	0	0	0	17,628	0	17,628	0	L	10/25/2013
10567B-10-9	Bravo Brio Restaurant Group In COM			17,700.000	287,979	16.270	287,979	238,559	0	0	0	49,876	0	49,876	0	L	01/28/2013
10921T-10-1	Brightcove Inc COM			50,100.000	708,414	14.140	708,414	713,756	0	0	0	(5,342)	0	(5,342)	0	U	12/10/2013
109696-10-4	BRINKS CO COM			29,500.000	1,007,130	34.140	1,007,130	657,609	0	11,800	0	165,495	0	165,495	0	L	06/19/2012
110394-10-3	BRISTOW GROUP INC COM			45,500.000	3,415,230	75.060	3,415,230	2,519,218	0	39,375	0	838,093	0	838,093	0	L	08/26/2013
11373M-10-7	BROOKLINE BANCORP COM			19,500.000	186,615	9.570	186,615	180,328	0	2,576	0	6,287	0	6,287	0	L	09/10/2013
116794-10-8	BRUKER DALTONICS INC COM			60,200.000	1,190,154	19.770	1,190,154	695,499	0	0	0	270,900	0	270,900	0	L	10/18/2012
124830-10-0	CBL & ASSOCIATES PROPERTIES COM			44,800.000	804,608	17.960	804,608	436,806	10,976	40,768	0	(145,600)	0	(145,600)	0	L	09/25/2009
124857-20-2	CBS CORP COM			134,400.000	8,566,656	63.740	8,566,656	4,557,547	16,128	64,512	0	3,452,736	0	3,452,736	0	L	10/18/2012
12504L-10-9	CBRE Group Inc COM			177,300.000	4,662,990	26.300	4,662,990	3,884,288	0	0	0	778,702	0	778,702	0	L	08/26/2013
125071-10-0	C D I CORP COM			6,800.000	126,004	18.530	126,004	102,138	0	949	0	16,399	0	16,399	0	L	12/10/2013
125137-10-9	CEC ENTERTAINMENT INC. COM			6,800.000	301,104	44.280	301,104	181,342	0	6,732	0	75,412	0	75,412	0	L	07/14/2008
125269-10-0	CF INDUSTRIES HLDGS INC COM			62,100.000	14,471,784	233.040	14,471,784	7,339,056	0	136,620	0	1,855,548	0	1,855,548	0	L	03/08/2011
125509-10-9	CIGNA CORP COM			125,100.000	10,943,748	87.480	10,943,748	9,490,149	0	0	0	1,453,599	0	1,453,599	0	L	11/14/2013
125906-10-7	CSS INDS INC COM			11,900.000	341,292	28.680	341,292	263,692	0	6,495	0	64,353	0	64,353	0	L	11/25/2013
126349-10-9	CSG SYS INTL INC COM			29,400.000	864,360	29.400	864,360	553,466	0	13,230	0	310,811	0	310,811	0	L	03/11/2013
126408-10-3	CSX CORP COM			432,500.000	12,443,025	28.770	12,443,025	6,538,478	0	255,175	0	3,909,800	0	3,909,800	0	L	01/25/2008
126501-10-5	CTS CORPORATION COM			3,400.000	67,694	19.910	67,694	34,860	136	420	0	30,863	0	30,863	0	L	12/10/2013
12662P-10-8	CVR Energy Inc COM			88,700.000	3,852,241	43.430	3,852,241	1,102,462	0	1,263,975	0	(475,432)	0	(475,432)	0	L	05/17/2011
126650-10-0	CVS CAREMARK CORP COM			412,600.000	29,529,782	71.570	29,529,782	14,906,218	0	371,340	0	9,580,572	0	9,580,572	0	L	06/24/2011
12673P-10-5	CA INC COM			241,000.000	8,109,650	33.650	8,109,650	6,779,800	0	120,500	0	1,329,850	0	1,329,850	0	L	06/12/2013
12709P-10-3	CABOT MICROELECTRONICS CORP COM			35,300.000	1,613,210	45.700	1,613,210	1,553,170	0	0	0	60,040	0	60,040	0	L	12/10/2013
128030-20-2	Cal-Maine Foods Inc COM			15,400.000	927,542	60.230	927,542	657,429	0	6,085	0	230,175	0	230,175	0	L	10/25/2013
128126-10-9	CalAmp Corp COM			59,700.000	1,669,809	27.970	1,669,809	598,249	0	0	0	1,076,775	0	1,076,775	0	L	03/25/2013
130788-10-2	CALIFORNIA WTR SVC GROUP COM			9,300.000	214,551	23.070	214,551	185,033	0	1,488	0	29,518	0	29,518	0	L	09/24/2013
13100M-50-9	Calix Inc COM			64,900.000	625,636	9.640	625,636	456,072	0	0	0	128,262	0	128,262	0	L	01/28/2013
132011-10-7	CAMBREX CORP COM			59,100.000	1,053,753	17.830	1,053,753	427,412	0	0	0	380,492	0	380,492	0	L	01/16/2013
138098-10-8	CANTEL MEDICAL CORP COM			76,275.000	2,586,485	33.910	2,586,485	688,744	0	2,822	0	1,074,715	0	1,074,715	0	L	07/15/2013
139594-10-5	CAPELLA EDUCATION COMPAN COM			12,000.000	797,280	66.440	797,280	543,956	4,200	0	0	253,325	0	253,325	0	L	09/24/2013
139794-10-1	Capital Bank Financial Corp COM			12,200.000	277,550	22.750	277,550	220,579	0	0	0	56,971	0	56,971	0	L	05/28/2013
14149F-10-9	CARDINAL FINL CORP COM			11,600.000	208,800	18.000	208,800	180,720	0	2,668	0	20,068	0	20,068	0	L	12/06/2012
14161H-10-8	Cardtronics Inc Common Stock			44,000.000	1,911,800	43.450	1,911,800	991,658	0	0	0	741,252	0	741,252	0	L	06/26/2013
14170T-10-1	CAREFUSION CORP COM			46,900.000	1,867,558	39.820	1,867,558	1,284,635	0	0	0	527,156	0	527,156	0	L	09/10/2012
143436-40-0	CARMIKE CINEMAS INC COM			23,900.000	665,376	27.840	665,376	325,231	0	0	0	306,876	0	306,876	0	L	12/06/2012
146875-60-4	Carver Bankcorp, Inc. Common Stock			181,033.000	1,265,421	6.990	1,265,421	832,752	0	0	0	1,147,116	647,465	499,651	0	U	10/28/2011
149150-10-4	CATHAY BANCORP INC COM			183,400.000	4,902,282	26.730	4,902,282	1,964,660	0	14,672	0	1,325,982	0	1,325,982	0	L	10/28/2011
150602-20-9	CEDAR SHOPPING CENTERS COM			141,700.000	887,042	6.260	887,042	757,389	0	23,215	0	115,005	0	115,005	0	L	07/29/2013
150838-10-0	CELADON GROUP INC COM			49,600.000	966,208	19.480	966,208	570,316	0	3,968	0	69,936	0	69,936	0	L	01/23/2012
151020-10-4	Celgene Corporation Common Stock			151,500.000	25,597,440	168.960	25,597,440	9,351,512	0	0	0	13,671,360	0	13,671,360	0	L	08/14/2012
15117B-10-3	Celldex Therapeutics Inc COM			111,000.000	2,687,310	24.210	2,687,310	593,733	0	0	0	1,942,500	0	1,942,500	0	L	09/25/2012
151324-10-0	Censtor Corporation Common Stock			30,943.000	1	0.000	1	1	0	0	0	0	0	0	0	U	12/04/2000
154760-40-9	CENTRAL PACIFIC FINL CO COM			5,400.000	108,432	20.080	108,432	105,170	0	432	0	3,262	0	3,262	0	L	11/25/2013
157842-10-5	Chambers Street Properties REIT			10,700.000	81,855	7.650	81,855	88,607	449	449	0	(6,752)	0	(6,752)	0	L	11/25/2013
159864-10-7	CHARLES RIV LABS INTL IN COM			35,500.000	1,882,920	53.040	1,882,920	1,149,508	0	0	0	552,735	0	552,735	0	L	06/29/2012
16208T-10-2	Chatham Lodging Trust REIT			47,100.000	963,195	20.450	963,195	719,776	3,297	32,987	0	179,375	0	179,375	0	L	10/25/2013
162825-10-3	Checkpoint Systems Inc. COM			16,800.000	264,936	15.770	264,936	210,849	0	0	0	54,087	0	54,087	0	L	11/25/2013
16359R-10-3	CHEMED CORP COM			9,000.000	689,580	76.620	689,580	353,828	0	6,840	0	72,270	0	72,270	0	L	08/29/2005
163731-10-2	CHEMICAL FINL CORP COM			19,700.000	623,899	31.670	623,899	438,645	0	16,635	0	152,926	0	152,926	0	L	05/08/2013
163893-20-9	Chemtura Corp COM			22,500.000	628,200	27.920	628,200	287,415	0	0	0	149,850	0	149,850	0	L	01/23/2012
165240-10-2	Chesapeake Lodging Trust REIT			6,200.000	156,798	25.290	156,798	81,162	1,612	5,952	0	27,342	0	27,342	0	L	11/14/2011
165303-10-8	Chesapeake Utilities Corp COM			14,500.000	870,290	60.020	870,290	608,383	5,583	21,312	0	205,753	0	205,753	0	L	05/08/2013
166764-10-0	CHEVRONTEXACO CORP COM			381,942.000	47,708,375	124.910	47,708,375	15,645,613	0	1,489,574	0	6,405,167	0	6,405,167	0	L	11/17/2005
168905-10-7	CHILDRENS PL RETAIL STOR COM			4,400.000	250,668	56.970	250,668	232,060	0	0	0	18,608	0	18,608	0	L	11/25/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
170032-80-9	CHIQUITA BRANDS INTL INC COM			72,100.000	843,570	11.700	843,570	509,192	0	0	0	202,554	0	202,554	0	L	08/13/2013
171232-10-1	CHUBB CORPORATION COM			40,200.000	3,884,526	96.630	3,884,526	2,326,618	17,688	58,474	0	732,252	0	732,252	0	L	12/10/2013
17163B-10-2	CIBER INC COM			24,500.000	101,430	4.140	101,430	74,522	0	0	0	19,600	0	19,600	0	L	08/09/2011
17273K-10-9	CIRCOR INTL INC COM			2,900.000	234,262	80.780	234,262	100,069	0	435	0	119,451	0	119,451	0	L	12/06/2012
172755-10-0	CIRRUS LOGIC INC COM			147,600.000	3,015,468	20.430	3,015,468	1,415,630	0	0	0	(1,173,802)	0	(1,173,802)	0	L	07/29/2013
17275R-10-2	CISCO SYSTEMS INC COM			1,352,300.000	30,359,135	22.450	30,359,135	21,229,024	0	689,673	0	3,786,440	0	3,786,440	0	L	07/30/2012
172967-42-4	CITIGROUP INC COM			417,110.000	21,735,602	52.110	21,735,602	10,767,550	0	16,684	0	5,234,731	0	5,234,731	0	L	12/07/2012
177376-10-0	CITRIX SYSTEMS INC COM			128,800.000	8,146,600	63.250	8,146,600	7,201,705	0	0	0	944,895	0	944,895	0	L	11/25/2013
177835-10-5	CITY HLDG CO COM			7,800.000	361,374	46.330	361,374	243,471	0	11,388	0	89,544	0	89,544	0	L	08/28/2012
18538R-10-3	Clearwater Paper Corp COM			44,100.000	2,315,250	52.500	2,315,250	2,216,082	0	0	0	99,169	0	99,169	0	L	12/10/2013
18911Q-10-2	Cloud Peak Energy Inc COM			5,200.000	93,600	18.000	93,600	78,369	0	0	0	15,231	0	15,231	0	L	09/24/2013
189754-10-4	COACH INC COM			243,800.000	13,684,494	56.130	13,684,494	6,368,056	82,283	237,705	0	151,156	0	151,156	0	L	06/17/2008
191098-10-2	COCA COLA BOTTLING CO CONS COM			7,100.000	519,649	73.190	519,649	377,833	0	5,600	0	52,467	0	52,467	0	L	10/25/2013
191216-10-0	COCA COLA CO COM			370,700.000	15,313,617	41.310	15,313,617	9,270,745	0	415,184	0	1,875,742	0	1,875,742	0	L	05/27/2010
19122T-10-9	COCA COLA ENTERPRISES INC. COM			119,100.000	5,255,883	44.130	5,255,883	3,215,462	0	95,280	0	1,476,840	0	1,476,840	0	L	08/30/2011
192422-10-3	COGNEX CORP COM			87,000.000	3,321,660	38.180	3,321,660	721,881	0	0	0	1,719,990	0	1,719,990	0	L	09/17/2013
192446-10-2	COGNIZANT TECHNOLOGY SOL COM			16,700.000	1,686,366	100.980	1,686,366	1,554,035	0	0	0	132,331	0	132,331	0	L	11/25/2013
192479-10-3	COHERENT INC COM			2,900.000	215,731	74.390	215,731	176,720	0	0	0	39,011	0	39,011	0	L	07/15/2013
193459-30-2	Coleman Cable Inc COM			36,400.000	954,408	26.220	954,408	579,890	0	4,172	0	366,686	0	366,686	0	L	08/13/2013
194162-10-3	COLGATE PALMOLIVE CO COM			58,500.000	3,814,785	65.210	3,814,785	3,839,823	0	0	0	(25,038)	0	(25,038)	0	L	11/14/2013
19624R-10-6	Colony Financial Inc REIT			32,100.000	651,309	20.290	651,309	559,251	11,235	36,540	0	21,316	0	21,316	0	L	11/25/2013
199333-10-5	COLUMBUS MCKINNON CORP N COM			24,500.000	664,930	27.140	664,930	496,294	0	0	0	163,911	0	163,911	0	L	09/10/2013
199908-10-4	COMFORT SYS USA INC COM			5,900.000	114,401	19.390	114,401	116,767	0	0	0	(2,366)	0	(2,366)	0	L	11/25/2013
20030N-10-1	COMCAST CORP COM			681,300.000	35,403,755	51.970	35,403,755	23,316,043	132,854	486,343	0	9,742,889	0	9,742,889	0	L	02/12/2013
203607-10-6	COMMUNITY BK SYS INC COM			9,500.000	376,960	39.680	376,960	173,150	2,660	10,355	0	117,040	0	117,040	0	L	11/30/2009
203648-10-6	Community Development Trust COM			100,000.000	1,594,000	15.940	1,594,000	1,000,000	0	116,875	0	594,000	0	594,000	0	A	05/26/1999
204149-10-8	COMMUNITY TR BANCORP INC COM			19,211.000	867,569	45.160	867,569	473,037	6,148	24,302	0	237,832	0	237,832	0	L	07/28/2011
204166-10-2	Commvault Systems Inc COM			51,000.000	3,818,880	74.880	3,818,880	1,986,023	0	0	0	263,670	0	263,670	0	L	08/28/2012
20451Q-10-4	Compass Diversified Trust COM			34,400.000	675,272	19.630	675,272	379,413	0	49,536	0	169,248	0	169,248	0	L	12/14/2009
205306-10-3	COMPUTER PROGRAMS & SYS COM			25,900.000	1,600,879	61.810	1,600,879	1,282,234	0	48,042	0	291,407	0	291,407	0	L	02/25/2013
205477-10-2	COMPUTER TASK GROUP INC COM & 1 PFD CONT			4,400.000	83,160	18.900	83,160	79,288	220	210	0	3,872	0	3,872	0	L	09/24/2013
205826-20-9	COMTECH TELECOMMUN COM			3,300.000	104,016	31.520	104,016	81,672	0	2,723	0	20,262	0	20,262	0	L	11/12/2012
20585P-10-5	Comverse Inc COM			13,600.000	527,680	38.800	527,680	454,845	0	0	0	72,835	0	72,835	0	L	12/10/2013
20825C-10-4	Conocophillips COM			109,736.000	7,752,848	70.650	7,752,848	3,297,771	0	296,287	0	1,389,258	0	1,389,258	0	L	06/10/2010
209341-10-6	CONSOLIDATED GRPHICS INC. COM			4,900.000	330,456	67.440	330,456	193,564	0	0	0	135,284	0	135,284	0	L	09/10/2013
210226-10-6	CONS TOMOKA LAND CO FL COM			1,900.000	68,951	36.290	68,951	50,989	0	108	0	9,527	0	9,527	0	U	12/10/2013
210313-10-2	Constant Contact Inc COM			41,400.000	1,286,298	31.070	1,286,298	936,426	0	0	0	349,872	0	349,872	0	L	12/10/2013
216831-10-7	COOPER TIRE & RUBR CO COM			28,500.000	685,140	24.040	685,140	454,269	0	11,970	0	(37,620)	0	(37,620)	0	L	03/05/2012
217204-10-6	COPART INC COM			40,800.000	1,495,320	36.650	1,495,320	870,250	0	0	0	291,720	0	291,720	0	L	11/14/2011
218681-10-4	Core-Mark Hldg Co Inc Common Stock			23,500.000	1,784,355	75.930	1,784,355	1,020,855	0	12,930	0	610,121	0	610,121	0	L	12/10/2013
21870Q-10-5	Coresite Realty Corp COM			32,700.000	1,052,613	32.190	1,052,613	544,159	11,445	35,316	0	148,131	0	148,131	0	L	12/19/2011
21871D-10-3	CORELOGIC INC COM			116,800.000	4,149,904	35.530	4,149,904	2,456,963	0	0	0	1,005,648	0	1,005,648	0	L	07/30/2012
221006-10-9	CORVEL CORP COM			31,800.000	1,485,060	46.700	1,485,060	397,236	0	0	0	772,263	0	772,263	0	L	06/27/2013
22410J-10-6	CRACKER BARREL OLD CTRY STORE CBRL GROUP			28,800.000	3,170,016	110.070	3,170,016	1,120,310	0	72,000	0	1,319,328	0	1,319,328	0	L	08/09/2011
22743#-10-2	CrossAccess Corporation Common Stock			449.000	1	0.002	1	1	0	0	0	0	0	0	0	U	05/23/2001
228903-10-0	CRYOLIFE INC COM			33,400.000	370,406	11.090	370,406	252,593	0	2,166	0	108,687	0	108,687	0	L	12/10/2013
229678-10-7	CUBIST PHARMACEUTICALS INC COM			78,600.000	5,413,182	68.870	5,413,182	1,638,741	0	0	0	2,107,266	0	2,107,266	0	L	09/18/2008
23247G-10-9	Cvent Inc COM			4,900.000	178,311	36.390	178,311	160,872	0	0	0	17,439	0	17,439	0	L	11/25/2013
23251P-10-2	CYBERONICS INC COM			63,800.000	4,179,538	65.510	4,179,538	2,054,106	0	0	0	839,507	0	839,507	0	L	09/24/2013
232577-20-5	Cynosure Inc COM			3,500.000	93,380	26.680	93,380	41,738	0	0	0	8,995	0	8,995	0	L	03/29/2011
23283R-10-0	CyrusOne Inc REIT			73,200.000	1,634,556	22.330	1,634,556	1,505,540	11,712	4,224	0	129,016	0	129,016	0	U	12/10/2013
233153-10-5	DCT Industrial Trust Inc			32,700.000	233,151	7.130	233,151	150,639	2,289	9,156	0	20,928	0	20,928	0	L	11/30/2009
23324T-10-7	DFC Global Corp COM			24,000.000	274,800	11.450	274,800	234,696	0	0	0	40,104	0	40,104	0	L	12/10/2013
233326-10-7	DST Sys Inc. Del COM			6,900.000	626,106	90.740	626,106	521,612	0	2,070	0	104,494	0	104,494	0	L	09/24/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
233331-10-7	DTE ENERGY COMPANY COM			24,400.000	1,619,916	66.390	1,619,916	1,629,896	15,982	0	0	(9,980)	0	(9,980)	0	L	12/10/2013
233377-40-7	DXP ENTERPRISES INC COM			28,300.000	3,260,160	115.200	3,260,160	771,771	0	0	0	1,871,479	0	1,871,479	0	L	03/21/2012
234264-10-9	DAKTRONICS INC COM			9,800.000	153,664	15.680	153,664	149,734	0	0	0	3,930	0	3,930	0	L	12/10/2013
237266-10-1	DARLING INTL INC COM			249,500.000	5,209,560	20.880	5,209,560	3,247,634	0	0	0	1,193,855	0	1,193,855	0	L	01/16/2013
244199-10-5	DEERE & CO COM			85,500.000	7,808,715	91.330	7,808,715	4,960,670	43,605	170,145	0	419,805	0	419,805	0	L	06/18/2010
246647-10-1	DELEK US HOLDINGS INC COM			96,900.000	3,334,329	34.410	3,334,329	1,597,055	0	92,055	0	880,821	0	880,821	0	L	08/14/2012
24688#-10-5	National Dry Clnrs Inc(Delias) Common St			4,964,852.000	0	0.000	0	1	0	0	0	0	0	0	0	U	10/02/2001
248019-10-1	DELUXE CORP COM			122,800.000	6,408,932	52.190	6,408,932	2,359,563	0	122,800	0	2,449,860	0	2,449,860	0	L	12/14/2012
24869P-10-4	Dennys Corp COM			81,500.000	585,985	7.190	585,985	267,161	0	0	0	188,265	0	188,265	0	L	07/30/2012
249908-10-4	Depomed Inc COM			87,800.000	928,924	10.580	928,924	606,283	0	0	0	322,641	0	322,641	0	L	09/24/2013
25065D-10-0	Destination Maternity Corp COM			30,200.000	902,376	29.880	902,376	653,849	0	19,379	0	209,358	0	209,358	0	L	12/10/2013
25213A-10-7	DEX Media Inc COM			16,961.000	114,996	6.780	114,996	47,494	0	0	0	67,501	0	67,501	0	L	05/02/2013
25264R-20-7	Diamond Hill Investment Group COM			3,200.000	378,688	118.340	378,688	330,960	0	9,600	0	47,728	0	47,728	0	L	11/25/2013
253017-10-7	Dice Holdings Inc COM			59,400.000	430,650	7.250	430,650	493,204	0	0	0	(114,642)	0	(114,642)	0	L	08/14/2012
253798-10-2	DIGI INTL INC COM			23,200.000	281,184	12.120	281,184	232,898	0	0	0	44,069	0	44,069	0	L	12/10/2013
25388B-10-4	DIGITAL RIV INC COM			18,200.000	336,700	18.500	336,700	304,735	0	0	0	31,965	0	31,965	0	L	09/24/2013
253922-10-8	DIME CMNTY BANCSHARES COM			37,700.000	637,884	16.920	637,884	461,521	0	19,684	0	105,578	0	105,578	0	L	09/10/2013
25400B-10-8	Digital Generation Inc COM			24,300.000	309,825	12.750	309,825	185,432	0	0	0	124,393	0	124,393	0	U	07/29/2013
254067-10-1	DILLARDS INC COM			33,000.000	3,207,930	97.210	3,207,930	2,220,589	1,980	5,280	0	443,520	0	443,520	0	L	07/30/2012
254423-10-6	DineEquity Inc COM			2,700.000	225,585	83.550	225,585	119,945	0	8,100	0	44,685	0	44,685	0	L	07/16/2012
254543-10-1	DIODES INC COM			13,300.000	313,348	23.560	313,348	263,420	0	0	0	49,928	0	49,928	0	L	11/25/2013
254687-10-6	WALT DISNEY COMPANY COM			82,900.000	6,333,560	76.400	6,333,560	2,061,490	71,294	0	0	2,205,969	0	2,205,969	0	L	08/09/2011
254709-10-8	DISCOVER FINANCIAL SVS COM			364,300.000	20,382,585	55.950	20,382,585	9,843,056	0	269,582	0	6,338,820	0	6,338,820	0	L	06/19/2012
25490A-30-9	DIRECTV COM			245,100.000	16,933,959	69.090	16,933,959	10,446,926	0	0	0	4,639,743	0	4,639,743	0	L	12/19/2011
256746-10-8	Dollar Tree, Inc. COM			49,800.000	2,809,716	56.420	2,809,716	1,212,580	0	0	0	789,828	0	789,828	0	L	09/28/2010
260543-10-3	DOW CHEMICAL CO/THE COM			19,300.000	856,920	44.400	856,920	771,460	6,176	0	0	85,460	0	85,460	0	L	12/10/2013
26138E-10-9	DR PEPPER SNAPPLE GROUP COM			0.000	0	0.000	0	0	0	23,018	0	0	0	0	0	L	09/10/2012
26168L-20-5	DREW INDUSTRIES INC COM			16,100.000	824,320	51.200	824,320	332,533	0	0	0	300,719	0	300,719	0	L	09/24/2013
262037-10-4	DRIL QUIP INC COM			14,100.000	1,550,013	109.930	1,550,013	1,544,461	0	0	0	5,552	0	5,552	0	L	11/25/2013
264147-10-9	DUCOMMUN INC DEL COM			4,100.000	122,221	29.810	122,221	93,624	0	0	0	28,598	0	28,598	0	L	07/29/2013
26441C-20-4	DUKE ENERGY CORP COM			37,300.000	2,574,073	69.010	2,574,073	2,621,343	0	0	0	(47,270)	0	(47,270)	0	L	12/10/2013
26613Q-10-6	DUPONT FABROS TECHNOLOGY INC REIT			41,400.000	1,022,994	24.710	1,022,994	958,690	10,350	0	0	64,304	0	64,304	0	L	12/10/2013
26632V-10-2	DURA AUTOMOTIVE SYSTEMS INC COM			17.000	0	0.010	0	1	0	0	0	0	0	0	0	U	07/09/2008
26817Q-50-6	Dynex Capital Inc REIT			44,700.000	357,600	8.000	357,600	394,818	12,069	50,436	0	(64,036)	0	(64,036)	0	L	09/24/2013
268648-10-2	E M C CORP MASS COM			212,900.000	5,354,435	25.150	5,354,435	5,056,152	0	0	0	298,284	0	298,284	0	L	12/10/2013
26883D-10-8	EPL OIL & GAS INC COM			53,800.000	1,533,300	28.500	1,533,300	872,841	0	0	0	320,110	0	320,110	0	L	12/14/2012
26885G-10-9	Era Group Inc COM			6,500.000	200,590	30.860	200,590	127,447	0	0	0	73,143	0	73,143	0	L	03/25/2013
269246-40-1	E TRADE FINL CORP COM			35,700.000	701,148	19.640	701,148	662,556	0	0	0	38,592	0	38,592	0	L	12/10/2013
26969P-10-8	EAGLE MATERIALS INC COM			66,600.000	5,156,838	77.430	5,156,838	2,219,792	6,660	26,640	0	1,260,738	0	1,260,738	0	L	07/30/2012
277276-10-1	EASTGROUP PPTY INC COM			6,500.000	376,545	57.930	376,545	259,636	0	13,910	0	26,780	0	26,780	0	L	08/31/2011
277432-10-0	EASTMAN CHEMICAL CO COM			6,200.000	500,340	80.700	500,340	225,240	2,170	5,580	0	78,430	0	78,430	0	L	12/19/2011
281020-10-7	EDISON INTERNATIONAL COM			69,800.000	3,231,740	46.300	3,231,740	3,188,394	24,779	0	0	43,346	0	43,346	0	L	12/10/2013
28140H-10-4	EDUCATION REALTY TRUST COM			57,500.000	507,150	8.820	507,150	323,597	0	20,622	0	(89,328)	0	(89,328)	0	L	11/25/2013
28238P-10-9	eHealth Inc COM			9,900.000	460,251	46.490	460,251	141,718	0	0	0	188,199	0	188,199	0	L	06/29/2012
282914-10-0	8x8 Inc COM			190,100.000	1,931,416	10.160	1,931,416	1,228,106	0	0	0	540,959	0	540,959	0	L	05/08/2013
283677-85-4	El Paso Electric Company COM			118,900.000	4,174,579	35.110	4,174,579	2,257,272	0	115,905	0	361,477	0	361,477	0	L	09/24/2013
286082-10-2	ELECTRONICS FOR IMAGING COM			67,600.000	2,618,148	38.730	2,618,148	2,077,002	0	0	0	471,912	0	471,912	0	L	12/10/2013
29084Q-10-0	EMCOR GROUP COM			50,100.000	2,126,244	42.440	2,126,244	1,397,266	0	9,018	0	392,283	0	392,283	0	L	10/18/2012
29089Q-10-5	EMERGENT BIOSOLUTIONS COM			47,800.000	1,098,922	22.990	1,098,922	834,312	0	0	0	264,610	0	264,610	0	L	11/25/2013
291011-10-4	EMERSON ELEC CO COM			142,250.000	9,983,105	70.180	9,983,105	6,077,253	0	219,037	0	2,299,278	0	2,299,278	0	L	12/10/2013
292475-20-9	EMULEX CORP COM			74,100.000	530,556	7.160	530,556	539,249	0	0	0	(8,693)	0	(8,693)	0	L	12/10/2013
29251M-10-6	Enanta Pharmaceuticals Inc COM			6,200.000	169,136	27.280	169,136	207,663	0	0	0	(38,527)	0	(38,527)	0	U	12/10/2013
292554-10-2	Encore Capital Group Inc. COM			22,200.000	1,115,772	50.260	1,115,772	444,961	0	0	0	436,008	0	436,008	0	L	03/21/2012
292562-10-5	ENCORE WIRE CORP COM			3,700.000	200,540	54.200	200,540	178,149	74	0	0	22,391	0	22,391	0	L	12/10/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
29275Y-10-2	EnerSys COM			112,100.000	7,857,089	70.090	7,857,089	2,548,620	0	42,038	0	3,638,766	0	3,638,766	0	L	12/06/2011
29285W-10-4	ENGILITY HLDGS INC CORPORATE			19,200.000	641,280	33.400	641,280	288,691	0	0	0	271,488	0	271,488	0	L	07/30/2012
293389-10-2	ENNIS BUSINESS FORMS INC COM			21,700.000	384,090	17.700	384,090	354,440	0	4,830	0	29,526	1,150	28,376	0	L	12/10/2013
29358P-10-1	Ensign Group Inc/The COM			20,300.000	898,681	44.270	898,681	540,617	1,421	3,959	0	340,855	0	340,855	0	L	02/12/2013
29362U-10-4	ENTEGRIS INC COM			178,000.000	2,064,800	11.600	2,064,800	1,209,233	0	0	0	430,760	0	430,760	0	L	08/09/2011
293712-10-5	Enterprise Financial Services COM			20,500.000	418,610	20.420	418,610	269,429	0	4,069	0	141,242	0	141,242	0	L	07/15/2013
297425-10-0	ESTERLINE TECHNOLOGIES CORP COM			23,900.000	2,436,844	101.960	2,436,844	1,375,238	0	0	0	916,565	0	916,565	0	L	11/12/2012
29977A-10-5	Evercore Partners Inc COM			46,600.000	2,785,748	59.780	2,785,748	2,267,945	0	11,356	0	517,803	0	517,803	0	L	12/10/2013
29977G-10-2	EverBank Financial Corp COM			13,200.000	242,088	18.340	242,088	147,582	0	1,320	0	45,276	0	45,276	0	L	07/30/2012
30162A-10-8	EXELIS INC COM			69,500.000	1,324,670	19.060	1,324,670	526,249	7,179	28,717	0	541,405	0	541,405	0	L	11/01/2011
30212P-30-3	EXPEDIA INC COM			132,200.000	9,209,052	69.660	9,209,052	4,982,675	0	60,900	0	1,663,520	0	1,663,520	0	L	09/24/2013
30214U-10-2	Exponent Inc COM			13,300.000	1,029,952	77.440	1,029,952	646,409	0	6,210	0	216,863	0	216,863	0	L	12/10/2013
30219E-10-3	Express Inc COM			257,000.000	4,798,190	18.670	4,798,190	3,919,667	0	0	0	591,680	0	591,680	0	L	05/28/2013
30219G-10-8	EXPRESS SCRIPTS HOLDINGS COM			173,100.000	12,158,544	70.240	12,158,544	11,340,867	0	0	0	817,677	0	817,677	0	L	11/14/2013
30225X-10-3	Exterran Holdings Inc COM			13,200.000	451,440	34.200	451,440	197,683	0	0	0	162,096	0	162,096	0	L	07/30/2012
30226D-10-6	EXTREME NETWORKS INC COM			85,100.000	595,700	7.000	595,700	347,269	0	0	0	248,431	0	248,431	0	L	11/25/2013
302301-10-6	EZCORP INC CL-A COM			14,000.000	163,660	11.690	163,660	145,726	0	0	0	17,934	0	17,934	0	L	12/10/2013
30231G-10-2	EXXON MOBIL CORPORATION COM			768,262.000	77,748,114	101.200	77,748,114	28,380,851	0	1,889,925	0	11,255,038	0	11,255,038	0	L	08/24/2005
30239F-10-6	FBL FINL GROUP INC COM			24,100.000	1,079,439	44.790	1,079,439	400,340	0	60,732	0	254,978	0	254,978	0	L	04/23/2012
30281V-10-8	FTD COS INC FTD COS INC			45,100.000	1,469,358	32.580	1,469,358	1,062,043	0	0	0	407,315	0	407,315	0	U	11/01/2013
303250-10-4	Fair Isaac Corporation EQUITY - COMMON			91,400.000	5,743,576	62.840	5,743,576	2,652,921	0	7,312	0	1,902,034	0	1,902,034	0	L	12/19/2011
313148-30-6	FEDERAL AGRIC MTG CORP COM			13,800.000	472,650	34.250	472,650	271,153	0	6,624	0	24,150	0	24,150	0	L	07/30/2012
31339#-11-1	Federal Home Loan Bank of NY Class B Com			1,678,121.000	167,812,100	100.000	167,812,100	167,812,100	0	7,026,846	0	0	0	0	0	A	04/05/2013
313855-10-8	Federal Signal Corp COM			111,700.000	1,636,405	14.650	1,636,405	696,210	0	0	0	688,405	0	688,405	0	L	09/24/2013
31428X-10-6	FedEx Corporation COM			28,300.000	4,068,691	143.770	4,068,691	3,725,271	4,245	0	0	343,421	0	343,421	0	L	10/25/2013
31660B-10-1	FIESTA RESTAURANT GROUP COM			21,600.000	1,128,384	52.240	1,128,384	306,059	0	0	0	797,472	0	797,472	0	L	11/12/2012
316773-10-0	FIFTH THIRD BANCORP COM			110,100.000	2,315,403	21.030	2,315,403	1,324,063	13,212	49,545	0	642,984	0	642,984	0	L	11/23/2010
317485-10-0	Financial Engines Inc COM			46,800.000	3,251,664	69.480	3,251,664	1,568,524	2,340	6,330	0	1,683,140	0	1,683,140	0	L	04/16/2013
317585-40-4	FINANCIAL INSTNS INC COM			16,400.000	405,244	24.710	405,244	273,761	3,116	11,644	0	99,712	0	99,712	0	L	09/25/2012
31787A-50-7	FINSAR COM			21,300.000	509,496	23.920	509,496	391,558	0	0	0	117,938	0	117,938	0	L	07/15/2013
317923-10-0	FINISH LINE INC COM			69,800.000	1,966,266	28.170	1,966,266	1,215,341	0	13,272	0	501,390	0	501,390	0	L	12/10/2013
318910-10-6	FIRST BANCORP N C COM			8,400.000	139,608	16.620	139,608	120,204	672	1,016	0	15,681	0	15,681	0	L	12/10/2013
31942D-10-7	FIRST CASH FINL SVCS INC COM			61,700.000	3,815,528	61.840	3,815,528	816,694	0	0	0	753,974	0	753,974	0	L	08/19/2008
319829-10-7	FIRST COMMONWEALTH FINANCIAL COM			96,700.000	852,894	8.820	852,894	442,131	0	22,241	0	193,400	0	193,400	0	L	12/19/2011
31983A-10-3	FIRST CMNTY BANCSHARES I COM			21,906.000	365,830	16.700	365,830	292,083	0	9,051	0	13,285	0	13,285	0	L	12/10/2013
320218-10-0	FIRST FINL CORP IND COM			7,900.000	288,824	36.560	288,824	219,354	0	7,248	0	48,671	5	48,666	0	L	08/13/2013
32023E-10-5	First Financial Holdings Inc COM			13,842.000	920,631	66.510	920,631	642,764	0	7,040	0	230,911	0	230,911	0	L	07/29/2013
32054K-10-3	FIRST INDUSTRIAL REALTY TR COM			207,600.000	3,622,620	17.450	3,622,620	1,649,509	17,646	50,201	0	685,525	0	685,525	0	L	06/26/2013
32055Y-20-1	First Interstate Bancsystem In COM			28,400.000	805,708	28.370	805,708	645,571	0	5,558	0	160,137	0	160,137	0	L	12/10/2013
320817-10-9	FIRST MERCHANTS CORP COM			33,325.000	758,477	22.760	758,477	306,119	0	5,957	0	262,008	0	262,008	0	L	07/15/2013
320867-10-4	FIRST MIDWEST BANCORP INC DEL COM			14,300.000	250,679	17.530	250,679	257,441	1,001	0	0	(6,762)	0	(6,762)	0	L	12/10/2013
32115D-10-6	First NBC Bank Holding Co COM			17,900.000	578,170	32.300	578,170	473,946	0	0	0	104,224	0	104,224	0	L	11/25/2013
33610F-10-9	FIRST POTOMAC REALTY TRUST REIT			10,800.000	125,604	11.630	125,604	125,053	0	0	0	551	0	551	0	L	12/10/2013
336901-10-3	1ST SOURCE CORP COM			19,572.000	625,130	31.940	625,130	323,352	0	13,309	0	192,784	0	192,784	0	L	07/28/2011
337738-10-8	FISERV INC COM			102,000.000	6,023,100	59.050	6,023,100	3,625,323	0	0	0	1,603,090	0	1,603,090	0	L	12/17/2013
337930-70-5	FLAGSTAR BANCORP INC COM			8,800.000	172,656	19.620	172,656	156,297	0	0	0	16,359	0	16,359	0	L	11/25/2013
343873-10-5	FLUSHING FINL CORP COM			13,900.000	287,730	20.700	287,730	151,930	0	7,228	0	74,504	0	74,504	0	L	12/14/2009
345370-86-0	FORD MOTOR CO COM			1,185,800.000	18,296,894	15.430	18,296,894	14,836,190	0	321,470	0	974,625	0	974,625	0	L	08/26/2013
345838-10-6	FOREST LABS INC COM			108,000.000	6,483,240	60.030	6,483,240	6,042,492	0	0	0	440,748	0	440,748	0	L	12/10/2013
346233-10-9	Forestar Group Inc COM			72,200.000	1,535,694	21.270	1,535,694	1,174,096	0	0	0	255,469	0	255,469	0	L	12/10/2013
349853-10-1	FORWARD AIR CORP COM			14,500.000	636,695	43.910	636,695	350,993	0	5,800	0	129,050	0	129,050	0	L	03/26/2010
350060-10-9	LB Foster Co COM			16,800.000	794,472	47.290	794,472	418,904	0	2,016	0	64,680	0	64,680	0	L	03/05/2012
353514-10-2	Franklin Electric Co. Inc. COM			14,600.000	651,744	44.640	651,744	210,493	0	4,453	0	197,903	0	197,903	0	L	03/19/2013
354613-10-1	FRANKLIN RESOURCES INC COM			242,200.000	13,982,206	57.730	13,982,206	13,356,600	29,064	0	0	625,606	0	625,606	0	L	12/10/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
35471R-10-6	FRANKLIN STREET PROP COM			133,200.000	1,591,740	11.950	1,591,740	1,668,583	0	80,389	0	(125,968)	0	(125,968)	0	U	07/15/2013
35671D-85-7	FREEPORT MCMORAN C G COM			251,600.000	9,495,384	37.740	9,495,384	9,323,607	0	0	0	171,777	0	171,777	0	L	12/10/2013
36116M-10-6	FutureFuel Corp COM			84,100.000	1,328,780	15.800	1,328,780	1,070,862	0	56,665	0	260,755	0	260,755	0	L	04/16/2013
361268-10-5	G & K Services, Inc. COM			11,800.000	734,314	62.230	734,314	395,746	0	10,974	0	326,080	0	326,080	0	L	01/28/2013
36159R-10-3	THE GEO GROUP INC COM			23,600.000	760,392	32.220	760,392	781,681	0	0	0	(21,289)	0	(21,289)	0	L	12/10/2013
36237H-10-1	G-III Apparel Group Ltd COM			2,100.000	154,959	73.790	154,959	125,698	0	0	0	29,261	0	29,261	0	L	11/25/2013
36467W-10-9	GAMESTOP CORP CL B COM			44,700.000	2,201,922	49.260	2,201,922	2,033,805	0	0	0	168,117	0	168,117	0	L	12/10/2013
364760-10-8	THE GAP INC COM			241,000.000	9,418,280	39.080	9,418,280	8,165,554	0	77,500	0	1,252,726	0	1,252,726	0	L	10/25/2013
369550-10-8	GENERAL DYNAMICS CORP COM			156,250.000	14,929,688	95.550	14,929,688	11,068,764	0	207,004	0	3,474,591	0	3,474,591	0	L	06/26/2013
369604-10-3	GENERAL ELECTRIC CO COM			1,472,632.000	41,277,875	28.030	41,277,875	28,393,643	323,979	990,564	0	9,362,614	0	9,362,614	0	L	01/28/2013
371532-10-2	GENESCO INC COM			30,100.000	2,199,106	73.060	2,199,106	969,703	0	0	0	543,606	0	543,606	0	L	12/14/2012
37247A-10-2	GENTIVA HEALTH SERVICES COM			110,000.000	1,365,100	12.410	1,365,100	740,130	0	0	0	259,600	0	259,600	0	L	05/07/2012
37247D-10-6	GENWORTH FINANCIAL COM			348,200.000	5,407,546	15.530	5,407,546	1,850,335	0	0	0	2,792,564	0	2,792,564	0	L	07/16/2012
37373E-SC-5	GERBER SCIENTIFIC INC ESCROW COM			21,200.000	0	0.000	0	7	0	0	0	0	0	0	0	U	08/23/2011
374689-10-7	GIBRALTAR IND INC COM			56,400.000	1,048,476	18.590	1,048,476	641,046	0	0	0	150,588	0	150,588	0	L	07/28/2011
377316-10-4	P H GLATFELTER COM			35,400.000	978,456	27.640	978,456	932,411	3,540	2,560	0	46,045	0	46,045	0	L	12/10/2013
378967-10-3	Global Cash Access Holdings In COM			30,700.000	306,693	9.990	306,693	204,413	0	0	0	91,714	0	91,714	0	L	07/15/2013
37953G-10-3	Global Brass & Copper Holdings COM			13,200.000	218,460	16.550	218,460	223,227	0	368	0	(4,767)	0	(4,767)	0	L	11/25/2013
37954N-20-6	Globe Specialty Metals Inc COM			111,200.000	2,002,712	18.010	2,002,712	1,917,733	0	6,504	0	84,979	0	84,979	0	L	12/10/2013
38141G-10-4	GOLDMAN SACHS GROUP INC COM			148,700.000	26,358,562	177.260	26,358,562	14,015,918	0	304,835	0	7,390,390	0	7,390,390	0	L	08/28/2012
382410-40-5	GOODRICH PETROLEUM CORP COM			32,700.000	556,554	17.020	556,554	442,039	0	0	0	114,515	0	114,515	0	L	07/15/2013
38259P-50-8	GOOGLE INC CL A COM			45,850.000	51,384,554	1,120.710	51,384,554	31,308,532	0	0	0	15,380,313	0	15,380,313	0	L	09/24/2013
384637-10-4	Graham Holdings Co COM			5,400.000	3,581,928	663.320	3,581,928	3,396,405	0	0	0	185,523	0	185,523	0	U	12/10/2013
384802-10-4	GRAINGER W W INC COM			6,100.000	1,558,062	255.420	1,558,062	665,961	0	21,899	0	323,605	0	323,605	0	L	03/30/2010
38489R-10-0	GRAMERCY PPTY TR INC COM			85,500.000	491,625	5.750	491,625	387,517	0	0	0	104,108	0	104,108	0	L	12/10/2013
38526M-10-6	Grand Canyon Education Inc COM			82,600.000	3,601,360	43.600	3,601,360	1,962,887	0	0	0	1,540,670	0	1,540,670	0	L	10/25/2013
39153L-10-6	GREATBATCH INC COM			14,300.000	632,632	44.240	632,632	317,090	0	0	0	300,300	0	300,300	0	L	12/14/2012
39304D-10-2	Green Dot Corp COM			87,600.000	2,203,140	25.150	2,203,140	1,118,131	0	0	0	1,020,549	0	1,020,549	0	L	03/11/2013
393222-10-4	Green Plains Renewable Energy COM			127,000.000	2,462,530	19.390	2,462,530	1,846,847	0	6,532	0	615,683	0	615,683	0	L	12/10/2013
404132-10-2	HCC Insurance Holdings I EQUITY - COMMON			43,500.000	2,007,090	46.140	2,007,090	1,176,806	9,788	31,320	0	388,455	0	388,455	0	L	12/19/2011
40416E-10-3	HCI Group Inc COM			45,400.000	2,428,900	53.500	2,428,900	1,090,388	0	35,998	0	1,297,231	0	1,297,231	0	L	07/15/2013
40418F-10-8	HFF Inc COM			41,700.000	1,119,645	26.850	1,119,645	721,774	0	0	0	342,732	0	342,732	0	L	12/10/2013
404303-10-9	HSN INC COM			152,000.000	9,469,600	62.300	9,469,600	5,025,229	0	120,080	0	1,097,440	0	1,097,440	0	L	05/21/2012
410495-20-4	HANMI FINANCIAL CORP COM			86,500.000	1,893,485	21.890	1,893,485	1,052,797	0	12,110	0	663,154	0	663,154	0	L	03/25/2013
413160-10-2	HARMONIC LIGHTWAVES INC COM			166,500.000	1,228,770	7.380	1,228,770	1,131,531	0	0	0	108,169	0	108,169	0	L	10/25/2013
414585-10-9	Harris Teeter Supermarkets Inc COM			0.000	0	0.000	0	0	0	660	0	0	0	0	0	L	01/26/2001
415864-10-7	HARSCO CORP COM & 1 PFD CONT RT/SH			13,500.000	378,405	28.030	378,405	362,867	0	0	0	15,539	0	15,539	0	L	12/10/2013
416196-10-3	Harte-Hanks Inc COM			64,000.000	500,480	7.820	500,480	457,281	0	14,994	0	39,839	0	39,839	0	L	09/24/2013
419596-10-1	HAVERTY FURNITURE COM			5,000.000	156,500	31.300	156,500	113,651	0	736	0	42,849	0	42,849	0	L	08/26/2013
42210P-10-2	HEADWATERS INC COM			146,600.000	1,435,214	9.790	1,435,214	784,124	0	0	0	180,318	0	180,318	0	L	09/25/2012
42222N-10-3	HealthStream Inc COM			5,800.000	190,066	32.770	190,066	100,659	0	0	0	49,068	0	49,068	0	L	02/21/2012
422806-10-9	HEICO CORP NEW COM			13,382.500	775,516	57.950	775,516	306,654	803	749	0	303,519	0	303,519	0	L	10/24/2013
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM			102,300.000	2,371,314	23.180	2,371,314	1,620,560	0	0	0	197,935	0	197,935	0	L	12/10/2013
427093-10-9	HERCULES OFFSHORE INC COM			154,900.000	1,011,497	6.530	1,011,497	644,038	0	0	0	54,215	0	54,215	0	L	09/10/2012
42809H-10-7	HESS CORP COM			20,600.000	1,709,800	83.000	1,709,800	886,088	0	14,420	0	618,824	0	618,824	0	L	07/16/2012
428236-10-3	HEWLETT-PACKARD CO COM			855,200.000	23,928,496	27.980	23,928,496	16,404,655	124,175	360,906	0	7,523,841	0	7,523,841	0	L	05/08/2013
428291-10-8	HEXCEL CORP NEW COM			5,900.000	263,671	44.690	263,671	251,570	0	0	0	12,101	0	12,101	0	L	12/10/2013
42833L-10-8	hhgregg Inc COM			11,300.000	157,861	13.970	157,861	155,703	0	0	0	2,158	0	2,158	0	L	12/10/2013
42840B-10-1	HI TECH PHARMACAL CO COM			47,700.000	2,069,703	43.390	2,069,703	1,127,350	0	0	0	401,157	0	401,157	0	L	07/28/2011
42983D-10-4	Higher One Holdings Inc COM			20,400.000	199,104	9.760	199,104	202,858	0	0	0	(3,754)	0	(3,754)	0	L	12/10/2013
431475-10-2	Hill-Rom Holdings Inc COM			74,700.000	3,088,098	41.340	3,088,098	3,000,770	0	10,271	0	87,328	0	87,328	0	L	12/10/2013
436106-10-8	HOLLYFRONTIER CORP COM			59,906.000	2,976,729	49.690	2,976,729	815,775	0	191,699	0	188,105	0	188,105	0	L	07/01/2011
436893-20-0	Home Bancshares Inc/AR COM			31,800.000	1,187,730	37.350	1,187,730	425,269	0	9,222	0	662,712	0	662,712	0	L	06/13/2013
437076-10-2	Home Depot Inc COM			265,000.000	21,820,100	82.340	21,820,100	8,302,073	0	413,400	0	5,429,850	0	5,429,850	0	L	03/21/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
438516-10-6	HONEYWELL INTERNATIONAL COM			71,200.000	6,505,544	91.370	6,505,544	2,758,480	0	119,616	0	1,986,480	0	1,986,480	0	L	06/09/2006
439038-10-0	HOOKER FURNITURE CORP COM			7,000.000	116,760	16.680	116,760	82,442	0	2,800	0	15,050	0	15,050	0	L	09/25/2012
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM			53,200.000	1,677,928	31.540	1,677,928	696,699	0	41,496	0	616,056	0	616,056	0	L	12/14/2012
44106M-10-2	HOSPITALITY PROPERTIES TRUST EQUITY - CO			182,200.000	4,924,866	27.030	4,924,866	3,636,087	0	344,358	0	657,742	0	657,742	0	L	08/24/2010
443320-10-6	HUB GROUP INC CL A COM			10,500.000	418,740	39.880	418,740	389,613	0	0	0	29,127	0	29,127	0	L	11/25/2013
444859-10-2	HUMANA INC COM			72,400.000	7,473,128	103.220	7,473,128	3,632,887	19,548	76,744	0	2,504,316	0	2,504,316	0	L	09/28/2010
446150-10-4	HUNTINGTON BANCSHARES INC COM			152,500.000	1,471,625	9.650	1,471,625	627,576	7,625	41,142	0	497,150	0	497,150	0	L	06/03/2011
447462-10-2	HURON CONSULTING GROUP COM			34,900.000	2,188,928	62.720	2,188,928	1,633,843	0	0	0	555,085	0	555,085	0	L	12/10/2013
448947-50-7	IDT CORP COM			40,000.000	714,800	17.870	714,800	469,480	6,800	2,640	0	239,014	0	239,014	0	L	10/25/2013
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM			17,600.000	1,639,616	93.160	1,639,616	855,986	0	16,525	0	749,819	0	749,819	0	L	07/29/2013
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM			0.000	0	0.000	0	0	0	3,350	0	0	0	0	0	L	10/18/2012
44919P-50-8	IAC INTERACTIVE CORP COM			73,600.000	5,055,584	68.690	5,055,584	1,449,090	0	70,656	0	1,574,304	0	1,574,304	0	L	11/10/2009
44925C-10-3	ICF International Inc COM			20,300.000	704,613	34.710	704,613	512,853	0	0	0	185,284	0	185,284	0	L	08/13/2013
44930G-10-7	ICU MED INC COM			8,000.000	509,680	63.710	509,680	454,681	0	0	0	6,285	0	6,285	0	L	11/25/2013
45071R-10-9	IXIA COM			51,100.000	680,141	13.310	680,141	678,788	0	0	0	1,353	0	1,353	0	L	12/10/2013
451107-10-6	IDACORP INC. COM			10,100.000	523,584	51.840	523,584	308,019	0	15,857	0	85,749	0	85,749	0	L	12/14/2009
45169U-10-5	IGATE CORP COM			111,700.000	4,485,872	40.160	4,485,872	3,119,192	0	0	0	1,366,680	0	1,366,680	0	L	12/10/2013
452308-10-9	Illinois Tool Wks Inc COM			27,000.000	2,270,160	84.080	2,270,160	2,002,995	11,340	11,340	0	267,165	0	267,165	0	L	09/10/2013
452521-10-7	IMMERSION CORP COM			67,500.000	700,650	10.380	700,650	902,624	0	0	0	(201,974)	0	(201,974)	0	L	09/24/2013
452907-10-8	IMMUNOMEDICS INC COM			80,000.000	368,000	4.600	368,000	331,215	0	0	0	36,786	0	36,786	0	L	12/10/2013
457187-10-2	INGREDION INC COM			71,500.000	4,894,890	68.460	4,894,890	3,193,427	30,030	100,100	0	288,145	0	288,145	0	L	05/21/2012
457461-20-0	INLAND REAL ESTATE CORP COM			88,300.000	928,916	10.520	928,916	738,105	4,194	50,298	0	188,696	0	188,696	0	L	01/16/2013
45765U-10-3	INSIGHT ENTERPRISES INC. COM			108,100.000	2,454,951	22.710	2,454,951	1,355,251	0	0	0	574,713	0	574,713	0	L	05/08/2013
45772F-10-7	Inphi Corp COM			35,200.000	454,080	12.900	454,080	358,647	0	0	0	93,431	0	93,431	0	L	11/25/2013
45774N-10-8	Innophos Holdings Inc COM			31,000.000	1,506,600	48.600	1,506,600	934,576	0	31,320	0	58,126	0	58,126	0	L	12/10/2013
45774W-10-8	INSTEEL INDS INC COM			27,100.000	615,983	22.730	615,983	383,067	0	3,138	0	227,127	0	227,127	0	L	07/15/2013
45778Q-10-7	INSPERITY INC COM			25,700.000	928,541	36.130	928,541	747,116	0	13,209	0	181,425	0	181,425	0	L	07/29/2013
458118-10-6	INTEGRATED DEVICE TECHNO COM			172,300.000	1,755,737	10.190	1,755,737	1,653,683	0	0	0	102,055	0	102,055	0	L	12/10/2013
458140-10-0	INTEL CORP COM			370,800.000	9,625,968	25.960	9,625,968	7,464,739	0	260,528	0	1,916,706	0	1,916,706	0	U	07/15/2013
45825N-10-7	Inteliquent Inc COM			75,300.000	859,926	11.420	859,926	749,129	0	6,756	0	110,797	0	110,797	0	L	11/25/2013
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP COM			6,400.000	431,104	67.360	431,104	388,412	0	0	0	42,692	0	42,692	0	U	09/10/2013
459044-10-3	INTERNATIONAL BANCSHARES COM			67,300.000	1,776,047	26.390	1,776,047	1,151,399	0	28,759	0	557,939	0	557,939	0	L	09/10/2013
459200-10-1	IBM CORP COM			130,350.000	24,449,750	187.570	24,449,750	11,670,110	0	482,295	0	(518,793)	0	(518,793)	0	L	08/28/2008
459506-10-1	Intl Flavors & Fragrances COM			6,000.000	515,880	85.980	515,880	514,314	2,340	0	0	1,566	0	1,566	0	L	12/10/2013
46069S-10-9	INTERSIL CORP - CL A COM			381,500.000	4,375,805	11.470	4,375,805	4,177,972	0	36,444	0	197,833	0	197,833	0	L	12/10/2013
46113M-10-8	INTERVAL LEISURE GROUPS INC COM			53,400.000	1,650,060	30.900	1,650,060	724,638	0	17,622	0	614,634	0	614,634	0	L	03/05/2012
46118H-10-4	IntraLinks Holdings Inc COM			116,700.000	1,413,237	12.110	1,413,237	743,340	0	0	0	627,617	0	627,617	0	L	07/15/2013
461202-10-3	INTUIT INC COM			80,700.000	6,159,024	76.320	6,159,024	2,402,898	0	56,490	0	1,357,374	0	1,357,374	0	L	12/16/2009
461203-10-1	INVACARE CORP COM			70,700.000	1,640,947	23.210	1,640,947	1,048,427	884	1,780	0	568,476	0	568,476	0	L	08/13/2013
46120E-60-2	INTUITIVE SURGICAL INC COM			2,500.000	960,200	384.080	960,200	918,475	0	0	0	41,725	0	41,725	0	L	10/25/2013
46131B-10-0	Invesco Mortgage Capital Inc REIT			66,100.000	970,348	14.680	970,348	1,006,637	33,050	0	0	(36,289)	0	(36,289)	0	L	12/10/2013
46145F-10-5	INVESTMENT TECHNOLOGY GR COM			19,400.000	398,864	20.560	398,864	180,507	0	0	0	219,664	0	219,664	0	L	01/16/2013
461730-10-3	INVESTORS REAL EST REIT COM			58,700.000	503,646	8.580	503,646	428,749	7,631	30,524	0	(8,805)	0	(8,805)	0	L	05/07/2012
464287-46-5	ISHARES COM			153,200.000	10,279,720	67.100	10,279,720	8,961,790	0	168,467	0	941,470	0	941,470	0	L	12/12/2013
464287-65-5	ISHARES COM			36,100.000	4,162,691	115.310	4,162,691	3,823,911	0	25,996	0	338,780	0	338,780	0	L	09/18/2013
466032-10-9	J&J SNACK FOODS CORP COM			8,100.000	717,579	88.590	717,579	505,603	2,592	3,888	0	193,251	0	193,251	0	L	02/25/2013
46625H-10-0	JP MORGAN CHASE & CO COM			798,804.000	46,714,058	58.480	46,714,058	25,629,888	0	1,086,373	0	11,590,646	0	11,590,646	0	L	07/30/2012
466367-10-9	JACK IN THE BOX INC COM			172,300.000	8,618,446	50.020	8,618,446	5,578,692	0	0	0	2,984,016	0	2,984,016	0	L	09/24/2013
471109-10-8	JARDEN CORP COM			51,200.000	3,141,120	61.350	3,141,120	1,101,139	0	0	0	1,376,427	0	1,376,427	0	L	03/19/2013
477839-10-4	John Bean Technologies Corp COM			40,500.000	1,187,865	29.330	1,187,865	661,144	0	13,770	0	466,342	0	466,342	0	L	02/25/2013
478160-10-4	JOHNSON & JOHNSON COM			323,934.000	29,669,115	91.590	29,669,115	18,632,374	0	797,341	0	6,468,728	0	6,468,728	0	L	09/24/2013
481130-10-2	JOURNAL COMMUNICATIONS COM			58,700.000	546,497	9.310	546,497	343,511	0	0	0	182,111	0	182,111	0	L	12/10/2013
48123V-10-2	J2 GLOBAL INC COM			34,200.000	1,710,342	50.010	1,710,342	881,260	0	33,345	0	664,506	0	664,506	0	L	06/29/2012
48203R-10-4	Juniper Networks Inc COM			171,100.000	3,861,727	22.570	3,861,727	3,208,981	0	0	0	652,747	0	652,747	0	L	10/25/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
48244B-10-0	KCG Holdings Inc COM			18,700.000	223,652	11.960	223,652	218,771	0	0	0	4,881	0	4,881	0	L	12/10/2013
48282T-10-4	Kadant Inc COM			19,100.000	773,932	40.520	773,932	436,822	0	7,050	0	262,860	0	262,860	0	L	06/12/2013
483548-10-3	KAMAN CORP COM			18,400.000	731,032	39.730	731,032	548,162	2,944	11,776	0	53,912	0	53,912	0	L	08/28/2012
484836-10-1	KANSAS CITY LIFE INS CO COM			6,600.000	315,084	47.740	315,084	201,523	0	6,966	0	62,036	0	62,036	0	L	08/26/2013
48562P-10-3	KapStone Paper and Packaging C COM			14,300.000	798,798	55.860	798,798	108,372	0	0	0	481,481	0	481,481	0	L	12/14/2009
488152-20-8	KELLY SERVICES COM			15,000.000	374,100	24.940	374,100	179,871	0	3,000	0	138,000	0	138,000	0	L	07/16/2012
493267-10-8	KEYCORP NEW COM			576,000.000	7,729,920	13.420	7,729,920	6,170,447	0	78,755	0	1,269,450	0	1,269,450	0	L	11/14/2013
493732-10-1	KFORCE COM INC COM			40,000.000	818,400	20.460	818,400	452,571	0	4,000	0	236,715	0	236,715	0	L	12/10/2013
494368-10-3	KIMBERLY CLARK CORP COM			79,500.000	8,304,570	104.460	8,304,570	4,644,142	64,395	252,015	0	1,592,385	0	1,592,385	0	L	08/09/2011
494580-10-3	KINDRED HEALTHCARE INC COM			10,500.000	207,270	19.740	207,270	105,452	0	2,520	0	101,819	0	101,819	0	L	04/16/2013
497498-10-5	KIRKLANDS INC COM			12,600.000	298,242	23.670	298,242	144,446	0	0	0	156,764	0	156,764	0	L	03/11/2013
49803T-10-2	KITE REALTY GROUP TURST COM			107,900.000	708,903	6.570	708,903	573,767	0	20,010	0	92,028	0	92,028	0	L	07/29/2013
498904-20-0	KNOLL INC COM			27,800.000	509,018	18.310	509,018	414,718	0	9,144	0	81,651	0	81,651	0	L	08/26/2013
50060P-10-6	KOPPERS HOLDINGS INC COM			27,800.000	1,271,850	45.750	1,271,850	994,161	5,825	23,067	0	178,390	0	178,390	0	L	12/10/2013
500643-20-0	KORN FERRY INTL COM			25,700.000	671,284	26.120	671,284	354,993	0	0	0	263,682	0	263,682	0	L	12/06/2012
501044-10-1	KROGER COMPANY COM			357,000.000	14,112,210	39.530	14,112,210	9,573,195	0	164,790	0	3,244,971	0	3,244,971	0	L	08/13/2013
50187A-10-7	LHC Group Inc COM			14,600.000	350,984	24.040	350,984	304,073	0	0	0	26,490	0	26,490	0	L	12/10/2013
502160-10-4	LSB Industries Inc COM			8,000.000	328,160	41.020	328,160	222,109	0	0	0	55,310	0	55,310	0	L	11/25/2013
502161-10-2	L S I LOGIC CORP COM			1,121,000.000	12,353,420	11.020	12,353,420	7,648,411	0	67,260	0	4,625,903	0	4,625,903	0	L	06/12/2013
502175-10-2	LTC Properties Inc COM			21,700.000	767,963	35.390	767,963	581,271	0	41,339	0	4,340	0	4,340	0	L	08/31/2011
502424-10-4	L-3 COMMUNICATIONS HLDGS COM			11,100.000	1,186,146	106.860	1,186,146	1,027,105	0	12,210	0	159,041	0	159,041	0	L	08/13/2013
505336-10-7	LA-Z-BOY INC COM			136,700.000	4,237,700	31.000	4,237,700	1,727,391	0	23,478	0	2,181,269	0	2,181,269	0	L	11/25/2013
511656-10-0	LAKELAND FINANCIAL CORP COM			20,400.000	795,600	39.000	795,600	498,117	0	11,628	0	270,896	0	270,896	0	L	01/28/2013
516012-10-1	LANNETT CO INC COM			44,700.000	1,479,570	33.100	1,479,570	1,011,961	0	0	0	467,609	0	467,609	0	U	12/10/2013
516806-10-6	Laredo Petroleum Holdings Inc Common Sto			15,000.000	415,350	27.690	415,350	407,325	0	0	0	8,025	0	8,025	0	L	11/25/2013
518415-10-4	LATTICE SEMICONDUCTOR CORP COM			17,700.000	97,527	5.510	97,527	83,827	0	0	0	13,700	0	13,700	0	L	09/24/2013
521863-30-8	LEAP WIRELESS INTL INC COM			51,100.000	889,140	17.400	889,140	283,043	0	0	0	606,097	0	606,097	0	L	03/11/2013
526107-10-7	LENNOX INTL INC COM			69,700.000	5,928,682	85.060	5,928,682	3,166,666	16,728	47,396	0	2,268,038	0	2,268,038	0	L	09/10/2012
529043-10-1	LEXINGTON CORP PPTYS TR COM			106,900.000	1,091,449	10.210	1,091,449	1,123,947	17,639	0	0	(32,498)	0	(32,498)	0	L	12/10/2013
529898-10-8	LIBBEY INC COM			32,900.000	690,900	21.000	690,900	640,040	0	0	0	45,328	0	45,328	0	U	06/26/2013
53217V-10-9	LIFE TECHNOLOGIES CORP COM			39,400.000	2,986,520	75.800	2,986,520	1,819,847	0	0	0	1,052,768	0	1,052,768	0	L	11/12/2012
53220K-50-4	LIGAND PHARMACEUTICALS COM			70,800.000	3,724,080	52.600	3,724,080	2,226,696	0	0	0	1,457,967	0	1,457,967	0	L	09/10/2013
532457-10-8	Eli Lilly & Co COM			414,100.000	21,119,100	51.000	21,119,100	16,551,302	0	811,636	0	695,688	0	695,688	0	L	05/21/2012
532771-10-2	LIN Media LLC COM			21,000.000	602,910	28.710	602,910	93,081	0	0	0	444,780	0	444,780	0	L	11/12/2012
533900-10-6	LINCOLN ELECTRIC HOLDINGS COM			11,600.000	827,544	71.340	827,544	831,736	2,668	0	0	(4,192)	0	(4,192)	0	L	12/10/2013
535555-10-6	LINDSAY MANUFACTURING CO COM			10,800.000	893,700	82.750	893,700	564,874	0	5,292	0	28,404	0	28,404	0	L	01/23/2012
535782-10-6	Linn Co LLC			93,240.000	2,872,724	30.810	2,872,724	2,631,233	0	0	0	241,492	0	241,492	0	U	12/17/2013
536797-10-3	LITHIA MOTORS INC COM			35,800.000	2,485,236	69.420	2,485,236	247,832	0	13,962	0	1,145,600	0	1,145,600	0	L	02/11/2010
537008-10-4	LITTELFUSE INC COM			16,800.000	1,561,224	92.930	1,561,224	916,100	0	11,112	0	440,561	0	440,561	0	L	06/26/2013
538146-10-1	LivePerson Inc COM			8,600.000	127,452	14.820	127,452	82,689	0	0	0	44,763	0	44,763	0	U	10/25/2013
54142L-10-9	LogMeIn Inc COM			89,700.000	3,009,435	33.550	3,009,435	1,823,523	0	0	0	1,185,912	0	1,185,912	0	L	06/12/2013
550819-10-6	LYDALL INC DEL COM			23,600.000	415,832	17.620	415,832	236,455	0	0	0	77,054	0	77,054	0	L	07/15/2013
55264U-10-8	MB FINANCIAL INC COM			7,400.000	237,466	32.090	237,466	142,761	0	3,256	0	91,316	0	91,316	0	L	10/18/2012
552690-10-9	MDU Resources Group COM & 1 PFD CONT RT/			35,600.000	1,087,580	30.550	1,087,580	1,038,060	0	0	0	49,520	0	49,520	0	L	12/10/2013
55306N-10-4	MKS INSTRUMENT INC COM			15,500.000	464,070	29.940	464,070	327,186	0	7,488	0	53,008	0	53,008	0	L	12/10/2013
55345K-10-3	MRC Global Inc COM			77,100.000	2,487,246	32.260	2,487,246	2,126,380	0	0	0	360,866	0	360,866	0	L	11/14/2013
55405W-10-4	MYR Group Inc COM			35,600.000	892,848	25.080	892,848	613,088	0	0	0	109,362	0	109,362	0	L	06/12/2013
55616P-10-4	Macys Inc COM			283,200.000	15,122,880	53.400	15,122,880	10,963,992	70,800	258,280	0	4,012,566	0	4,012,566	0	L	10/25/2013
556269-10-8	MADDEN STEVEN LTD COM			108,518.000	3,970,674	36.590	3,970,674	1,964,240	0	0	0	644,208	0	644,208	0	L	12/10/2013
559079-20-7	MAGELLAN HEALTH SERVICES INC COM			20,500.000	1,228,155	59.910	1,228,155	882,735	0	0	0	223,655	0	223,655	0	L	11/12/2012
56062Y-10-2	MAINSOURCE FINANCIAL GRP COM			27,217.000	490,723	18.030	490,723	183,834	0	7,621	0	145,883	0	145,883	0	L	07/28/2011
562750-10-9	MANHATTAN ASSOCS INC COM			63,000.000	7,401,240	117.480	7,401,240	1,578,003	0	0	0	3,514,564	0	3,514,564	0	L	06/12/2013
565849-10-6	MARATHON OIL CORP COM			150,850.000	5,325,005	35.300	5,325,005	2,442,089	0	108,612	0	699,944	0	699,944	0	L	11/05/2010
56585A-10-2	MARATHON PETROLEUM CORP COM			223,025.000	20,458,083	91.730	20,458,083	6,655,990	0	343,459	0	6,407,508	0	6,407,508	0	L	06/19/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57060D-10-8	MARKETAXESS HOLDINGS INC COM			18,700.000	1,250,469	66.870	1,250,469	200,884	0	9,724	0	590,359	0	590,359	0	L	06/29/2010
57164Y-10-7	Marriott Vacations Worldwide C COM			54,600.000	2,880,696	52.760	2,880,696	2,325,112	0	0	0	516,894	0	516,894	0	L	09/24/2013
573075-10-8	Marten Transport COM			32,700.000	660,213	20.190	660,213	485,039	0	2,148	0	181,240	0	181,240	0	L	12/10/2013
574599-10-6	MASCO CORP COM			364,000.000	8,288,280	22.770	8,288,280	7,875,506	0	0	0	412,775	0	412,775	0	L	12/10/2013
574795-10-0	Masimo Corp COM			6,600.000	192,918	29.230	192,918	123,842	0	0	0	54,252	0	54,252	0	L	12/19/2011
57636Q-10-4	Mastercard Inc COM			16,000.000	13,367,360	835.460	13,367,360	3,689,278	0	32,400	0	5,401,274	0	5,401,274	0	L	08/26/2013
576485-20-5	Matador Resources Co COM			59,800.000	1,114,672	18.640	1,114,672	796,559	0	0	0	318,113	0	318,113	0	L	11/25/2013
576690-10-1	MATERION CORP COM			25,600.000	789,760	30.850	789,760	590,944	0	6,281	0	107,251	0	107,251	0	L	11/25/2013
576853-10-5	MATRIX SERVIE CO COM			62,000.000	1,517,140	24.470	1,517,140	732,945	0	0	0	737,629	0	737,629	0	L	02/25/2013
57686G-10-5	Matson Inc COM			48,600.000	1,268,946	26.110	1,268,946	1,230,984	0	20,232	0	19,956	0	19,956	0	L	07/29/2013
577933-10-4	MAXIMUS INC COM			113,200.000	4,979,668	43.990	4,979,668	1,040,697	0	20,376	0	1,401,416	0	1,401,416	0	L	07/01/2013
580135-10-1	MCDONALDS CORP COM			94,400.000	9,159,632	97.030	9,159,632	3,101,879	0	294,528	0	832,608	0	832,608	0	L	12/21/2010
58047P-10-7	MCG CAPITAL CORP COM			115,700.000	509,080	4.400	509,080	513,208	0	57,850	0	(26,182)	0	(26,182)	0	L	03/11/2013
580645-10-9	MCGRAW HILL COS INC COM			31,900.000	2,494,580	78.200	2,494,580	2,340,798	0	2,856	0	153,782	0	153,782	0	L	11/25/2013
584045-10-8	MedAssets Inc COM			154,200.000	3,057,786	19.830	3,057,786	2,271,608	0	0	0	424,465	0	424,465	0	L	06/12/2013
58463J-30-4	MEDICAL PROPERTIES TRUST COM			0.000	0	0.000	0	0	0	6,680	0	0	0	0	0	L	11/12/2012
58470H-10-1	MEDIFAST INC COM			7,400.000	193,362	26.130	193,362	173,507	0	0	0	19,855	0	19,855	0	L	02/25/2013
58471A-10-5	Medidata Solutions Inc COM			97,800.000	5,923,746	60.570	5,923,746	1,697,431	0	0	0	3,409,314	0	3,409,314	0	L	12/17/2013
58503F-10-6	Medley Capital Corp COM			29,100.000	403,035	13.850	403,035	412,397	0	4,773	0	(9,362)	0	(9,362)	0	L	12/10/2013
585055-10-6	MEDTRONIC INC COM			124,800.000	7,162,272	57.390	7,162,272	4,709,203	34,944	102,336	0	2,042,976	0	2,042,976	0	L	07/16/2012
587118-10-0	MENS WEARHOUSE INC COM			13,400.000	684,472	51.080	684,472	439,600	0	2,412	0	244,872	0	244,872	0	L	09/24/2013
587200-10-6	MENTOR GRAPHICS CORP COM			41,400.000	996,498	24.070	996,498	596,115	1,386	4,158	0	233,263	0	233,263	0	L	12/10/2013
58933Y-10-5	MERCK AND CO COM			239,850.000	12,004,493	50.050	12,004,493	7,838,532	105,534	412,542	0	2,185,034	0	2,185,034	0	L	08/09/2011
589889-10-4	MERIT MEDICAL SYSTEMS COM			15,800.000	248,692	15.740	248,692	260,253	0	0	0	(11,561)	0	(11,561)	0	L	11/25/2013
591520-20-0	METHODE ELECTRS INC COM			31,900.000	1,090,661	34.190	1,090,661	286,133	0	6,699	0	770,704	0	770,704	0	L	09/10/2012
59156R-10-8	METLIFE INC COM			349,000.000	18,818,080	53.920	18,818,080	11,143,065	0	351,824	0	7,308,545	0	7,308,545	0	L	04/16/2013
594793-10-1	MICREL INC COM			14,300.000	141,141	9.870	141,141	116,402	0	2,038	0	5,291	0	5,291	0	L	05/20/2008
594918-10-4	MICROSOFT CORP COM			694,769.000	26,005,204	37.430	26,005,204	16,756,105	0	658,953	0	7,093,891	0	7,093,891	0	L	05/28/2013
594972-40-8	MICROSTRATEGY INC COM			7,100.000	882,104	124.240	882,104	884,399	0	0	0	(2,295)	0	(2,295)	0	L	12/10/2013
59522J-10-3	Mid-America Apartment COM			27,288.000	1,657,473	60.740	1,657,473	1,738,791	0	18,965	0	(81,318)	0	(81,318)	0	L	10/02/2013
59560V-10-9	Mid-Con Energy Partners, LP Common Stock			4,365.000	99,740	22.850	99,740	102,141	0	0	0	(2,401)	0	(2,401)	0	L	11/12/2013
60040N-10-5	Millennial Media, Inc. Common Stock			59,594.000	433,248	7.270	433,248	424,905	0	0	0	8,343	0	8,343	0	L	12/19/2013
600544-10-0	Herman Miller Inc. COM			24,600.000	726,192	29.520	726,192	438,267	3,075	9,225	0	199,260	0	199,260	0	L	06/29/2012
607828-10-0	Modine Manufacturing Company COM			22,300.000	285,886	12.820	285,886	310,472	0	0	0	(24,586)	0	(24,586)	0	L	09/24/2013
609027-10-7	MONARCH CASINO & RESORT COM			15,400.000	309,232	20.080	309,232	149,371	0	0	0	128,689	0	128,689	0	L	05/28/2013
61022P-10-0	Monotype Imaging Holdings Inc Common Sto			51,300.000	1,634,418	31.860	1,634,418	729,681	3,078	11,286	0	814,644	0	814,644	0	L	11/12/2012
617446-44-8	MORGAN STANLEY COM			60,300.000	1,891,008	31.360	1,891,008	1,654,391	0	3,015	0	236,617	0	236,617	0	L	09/24/2013
624580-10-6	MOVADO GROUP COM			18,800.000	827,388	44.010	827,388	365,265	0	4,888	0	250,604	0	250,604	0	L	03/05/2012
624756-10-2	MUELLER INDS INC COM			94,000.000	5,922,940	63.010	5,922,940	3,100,088	0	39,413	0	1,020,464	0	1,020,464	0	L	12/10/2013
625383-10-4	Multi-Color Corp COM			5,200.000	196,248	37.740	196,248	193,975	0	0	0	2,273	0	2,273	0	L	12/10/2013
625453-10-5	MULTIMEDIA GAMES INC COM			38,900.000	1,219,904	31.360	1,219,904	502,876	0	0	0	648,491	0	648,491	0	L	01/16/2013
628464-10-9	Myers Industries, Inc. COM			8,700.000	183,744	21.120	183,744	159,506	1,251	783	0	24,238	0	24,238	0	L	09/10/2013
62855J-10-4	MYRIAD GENETICS INC COM			57,300.000	1,202,154	20.980	1,202,154	1,167,473	0	0	0	(359,271)	0	(359,271)	0	L	12/06/2011
62914B-10-0	NIC INC COM			27,100.000	673,977	24.870	673,977	464,952	0	0	0	165,377	0	165,377	0	L	09/24/2013
629445-20-6	NVE Corp COM			8,000.000	466,240	58.280	466,240	348,560	0	0	0	22,320	0	22,320	0	L	06/29/2010
629579-10-3	NACCO INDS INC COM			15,800.000	982,602	62.190	982,602	240,034	0	15,300	0	34,542	0	34,542	0	L	03/11/2013
631103-10-8	NASDAQ STOCK MARKET INC COM			25,700.000	1,022,860	39.800	1,022,860	1,017,617	0	3,341	0	5,243	0	5,243	0	L	11/25/2013
635017-10-6	National Beverage Corp COM			9,400.000	189,504	20.160	189,504	107,287	0	0	0	53,713	0	53,713	0	U	02/25/2013
635906-10-0	NATIONAL HEALTHCARE CORP COM			15,000.000	808,650	53.910	808,650	592,883	4,800	18,600	0	105,346	1,996	103,350	0	U	02/07/2012
63633D-10-4	NATIONAL HEALTH INVS INC COM			32,000.000	1,795,200	56.100	1,795,200	1,590,841	23,520	52,413	0	(27,598)	0	(27,598)	0	L	12/10/2013
63654U-10-0	National Interstate Corp COM			8,400.000	193,200	23.000	193,200	156,758	0	3,344	0	(47,533)	0	(47,533)	0	L	11/25/2013
637138-10-8	NATIONAL PENN BANCSHARES INC COM			123,447.000	1,398,655	11.330	1,398,655	954,464	0	37,034	0	248,128	0	248,128	0	L	08/14/2012
638522-10-2	NATIONAL WESTN LIFE INS COM			2,100.000	469,455	223.550	469,455	293,975	0	756	0	134,036	0	134,036	0	L	04/16/2013
638904-10-2	NAVIGATORS GROUP INC COM			3,700.000	233,692	63.160	233,692	235,539	0	0	0	(1,847)	0	(1,847)	0	L	12/10/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
639050-10-3	Natus Medical Inc COM			34,300.000	771,750	22.500	771,750	409,077	0	0	0	380,870	0	380,870	0	L	07/15/2013
63910B-10-2	NAUTILUS GROUP INC COM			26,000.000	219,180	8.430	219,180	187,428	0	0	0	31,752	0	31,752	0	L	09/24/2013
63935N-10-7	NAVIGANT CONSULTING INC COM			80,600.000	1,547,520	19.200	1,547,520	904,682	0	0	0	629,465	0	629,465	0	L	02/25/2013
640079-10-9	NEENAH PAPER INC COM			33,200.000	1,419,964	42.770	1,419,964	804,805	0	22,460	0	468,862	0	468,862	0	L	03/11/2013
64031N-10-8	Nelnet Inc COM			70,900.000	2,987,726	42.140	2,987,726	1,451,934	0	27,260	0	830,504	0	830,504	0	L	06/12/2013
64110L-10-6	NETFLIX INC COM			3,700.000	1,362,229	368.170	1,362,229	1,284,792	0	0	0	77,437	0	77,437	0	L	11/25/2013
641110-10-4	NETGEAR INC COM			31,400.000	1,034,316	32.940	1,034,316	667,639	0	0	0	(203,472)	0	(203,472)	0	L	06/08/2010
64115T-10-4	NETSCOUT SYS INC COM			13,100.000	387,629	29.590	387,629	246,388	0	0	0	47,160	0	47,160	0	L	04/23/2012
64125C-10-9	NEUROCRINE BIOSCIENCES INC COM			79,900.000	746,266	9.340	746,266	536,878	0	0	0	148,614	0	148,614	0	L	11/12/2012
646025-10-6	New Jersey Res Corp COM			26,300.000	1,216,112	46.240	1,216,112	1,209,051	11,046	0	0	7,061	0	7,061	0	L	11/25/2013
647551-10-0	New Mountain Finance Corp COM			56,700.000	852,768	15.040	852,768	837,571	0	23,086	0	15,197	0	15,197	0	L	12/10/2013
651587-10-7	NEWMARKET CORP COM			11,800.000	3,942,970	334.150	3,942,970	732,179	12,980	31,860	0	849,010	0	849,010	0	L	06/08/2010
652526-10-4	Newtek Capital Inc Common Stock			9,800.000	30,772	3.140	30,772	4,606	0	0	0	12,544	0	12,544	0	L	10/15/2002
655844-10-8	NORFOLK SOUTHERN CORP COM			48,000.000	4,455,840	92.830	4,455,840	2,436,691	0	97,920	0	1,487,520	0	1,487,520	0	L	01/25/2008
66116*-11-0	North Milwaukee State Bank CL B COM STK			2,500.000	25,000	10.000	25,000	25,000	0	0	0	0	0	0	0	U	07/29/1988
666807-10-2	NORTHROP GRUMMAN SYSTEMS COM			177,060.000	20,292,847	114.610	20,292,847	9,295,467	0	421,403	0	8,327,132	0	8,327,132	0	L	05/21/2012
668074-30-5	Northwestern Corp COM			14,500.000	628,140	43.320	628,140	531,019	0	16,340	0	91,780	0	91,780	0	L	06/26/2013
67018T-10-5	Nu Skin Enterprises Inc COM			43,000.000	5,943,460	138.220	5,943,460	654,215	0	51,600	0	4,350,310	0	4,350,310	0	L	02/05/2008
675234-10-8	OCEANFIRST FINL CORP COM			15,500.000	265,515	17.130	265,515	184,988	0	7,068	0	48,987	0	48,987	0	L	10/25/2013
676220-10-6	OFFICE DEPOT INC COM			460,797.000	2,437,616	5.290	2,437,616	2,446,832	0	0	0	(9,216)	0	(9,216)	0	L	11/06/2013
679580-10-0	Old Dominion Freight Line Inc COM			9,550.000	506,341	53.020	506,341	269,017	0	0	0	178,967	0	178,967	0	L	07/16/2012
680033-10-7	OLD NATL BANCORP IND COM			56,800.000	873,016	15.370	873,016	613,424	0	22,720	0	198,800	0	198,800	0	L	06/29/2012
68210P-10-7	Omega Protein Corp COM			30,200.000	371,158	12.290	371,158	258,979	0	0	0	118,729	0	118,729	0	L	11/25/2013
682128-10-3	OMNIVISION TECHNOLOGIES COM			44,600.000	767,120	17.200	767,120	660,571	0	0	0	106,549	0	106,549	0	L	11/25/2013
682129-10-1	OMNOVA SOLUTIONS INC COM			42,500.000	387,175	9.110	387,175	277,678	0	0	0	80,614	0	80,614	0	L	12/10/2013
68213N-10-9	OMNICELL INC COM			65,000.000	1,659,450	25.530	1,659,450	930,494	0	0	0	692,900	0	692,900	0	L	12/06/2012
682159-10-8	ON ASSIGNMENT INC COM			96,400.000	3,366,288	34.920	3,366,288	1,350,227	0	0	0	1,046,215	0	1,046,215	0	L	11/25/2013
68375Q-40-3	OPLINK COMMUNICATIONS IN COM			3,800.000	70,680	18.600	70,680	56,833	0	0	0	11,476	0	11,476	0	L	08/09/2011
68389X-10-5	ORACLE CORP COM			801,500.000	30,665,390	38.260	30,665,390	23,244,777	0	150,132	0	4,327,739	0	4,327,739	0	L	07/29/2013
686164-10-4	Orexigen Therapeutics Inc COM			19,500.000	109,785	5.630	109,785	78,293	0	0	0	7,020	0	7,020	0	L	06/19/2012
68633D-10-3	Oritani Financial Corp COM			20,800.000	333,840	16.050	333,840	334,018	0	6,350	0	(178)	0	(178)	0	U	12/10/2013
688239-20-1	OSHKOSH TRUCK CORP COM			244,400.000	12,312,872	50.380	12,312,872	6,901,485	0	36,660	0	4,839,189	0	4,839,189	0	L	08/13/2013
690370-10-1	OVERSTOCK COM INC COM			10,100.000	310,979	30.790	310,979	254,857	0	0	0	56,122	0	56,122	0	L	12/10/2013
691497-30-9	OXFORD INDS INC COM			35,100.000	2,831,517	80.670	2,831,517	796,569	0	24,219	0	1,204,281	0	1,204,281	0	L	06/28/2011
69318J-10-0	P C CONNECTION COM			26,800.000	665,980	24.850	665,980	172,818	0	10,720	0	357,780	0	357,780	0	L	07/28/2011
693282-10-5	PDF SOLUTIONS INC COM			23,000.000	589,260	25.620	589,260	331,389	0	0	0	252,376	0	252,376	0	L	08/26/2013
69329Y-10-4	PDL BIOPHARMA INC COM			62,200.000	524,968	8.440	524,968	323,253	0	37,320	0	86,458	0	86,458	0	L	09/24/2010
69331C-10-8	P G & E CORP COM			73,900.000	2,976,692	40.280	2,976,692	3,014,085	33,625	0	0	(37,393)	0	(37,393)	0	L	11/25/2013
69336T-20-5	PHI INC COM			6,800.000	295,120	43.400	295,120	141,428	0	0	0	67,388	0	67,388	0	L	06/29/2012
69336V-10-1	PGT INC COM			16,400.000	165,968	10.120	165,968	138,334	0	0	0	27,634	0	27,634	0	L	06/26/2013
693417-10-7	PLX TECHNOLOGY INC COM			46,400.000	305,312	6.580	305,312	253,936	0	0	0	51,376	0	51,376	0	L	09/10/2013
693475-10-5	PNC FINANCIAL SERVICES COM			160,200.000	12,428,316	77.580	12,428,316	8,371,867	0	275,544	0	3,087,054	0	3,087,054	0	L	11/14/2011
69349H-10-7	PNM RESOURCES INC COM			44,400.000	1,070,928	24.120	1,070,928	783,971	0	20,056	0	141,540	0	141,540	0	L	09/10/2013
693506-10-7	PPG INDUSTRIES INC COM			88,700.000	16,822,842	189.660	16,822,842	8,882,312	0	196,333	0	4,488,187	0	4,488,187	0	L	08/13/2013
69351T-10-6	PP&L CORPORATION COM			452,600.000	13,618,734	30.090	13,618,734	13,903,390	161,774	41,895	0	(284,656)	0	(284,656)	0	L	12/10/2013
69360J-10-7	PS BUSINESS PARKS INC / CA COM			2,600.000	198,692	76.420	198,692	131,549	0	4,576	0	29,744	0	29,744	0	L	11/30/2009
69370C-10-0	PTC Inc COM			24,200.000	856,438	35.390	856,438	338,800	0	0	0	311,696	0	311,696	0	L	04/15/2008
695156-10-9	PACKAGING CORP COM			33,100.000	2,094,568	63.280	2,094,568	2,036,772	13,240	0	0	57,796	0	57,796	0	L	12/10/2013
698657-10-3	PANTRY INC COM			16,600.000	278,548	16.780	278,548	180,330	0	0	0	78,685	0	78,685	0	L	09/24/2013
698813-10-2	PAPA JOHNS INTL INC COM			98,200.000	4,458,280	45.400	4,458,280	1,414,254	0	24,550	0	1,760,726	0	1,760,726	0	L	12/30/2013
701081-10-1	PARKER DRILLING CO COM			78,800.000	640,644	8.130	640,644	357,096	0	0	0	269,869	0	269,869	0	L	07/15/2013
701590-10-4	PARKWAY PROPERTIES INC. COM			9,600.000	185,184	19.290	185,184	128,635	0	6,120	0	50,709	0	50,709	0	L	01/16/2013
703343-10-3	Patrick Industries Inc COM			8,500.000	245,905	28.930	245,905	134,212	0	0	0	89,715	0	89,715	0	L	11/25/2013
70509V-10-0	Pebblebrook Hotel Trust REIT			21,300.000	655,188	30.760	655,188	517,066	3,408	5,160	0	77,484	0	77,484	0	L	11/25/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
705573-10-3	PEGASYSTEMS INC COM			52,300.000	2,572,114	49.180	2,572,114	1,721,605	1,569	2,838	0	850,509	0	850,509	0	L	11/25/2013
709102-10-7	PENNSYLVANIA RL ESTATE I COM			19,600.000	372,008	18.980	372,008	352,526	0	3,920	0	19,482	0	19,482	0	L	11/25/2013
70931T-10-3	Pennymac Mortgage Investment T REIT			41,900.000	962,024	22.960	962,024	693,012	0	95,532	0	(97,627)	0	(97,627)	0	L	12/06/2011
709789-10-1	PEOPLES BANCORP INC/OH COM			10,985.000	247,272	22.510	247,272	195,368	0	4,526	0	15,194	0	15,194	0	L	11/25/2013
713448-10-8	PEPSICO INC COM			311,920.000	25,870,645	82.940	25,870,645	21,855,855	96,884	336,817	0	2,565,538	0	2,565,538	0	L	12/10/2013
71375U-10-1	PERFICIENT INC COM			75,400.000	1,765,868	23.420	1,765,868	1,000,128	0	0	0	724,645	0	724,645	0	L	12/10/2013
71377E-10-5	Performant Financial Corp COM			42,600.000	438,780	10.300	438,780	456,064	0	0	0	(17,284)	0	(17,284)	0	L	12/10/2013
716382-10-6	PETMED EXPRESS INC COM			41,500.000	690,145	16.630	690,145	432,276	0	25,088	0	218,967	0	218,967	0	L	12/10/2013
71676E-10-3	Petry Holding Inc Common Stock			5,304.000	66	0.010	66	66	0	0	0	0	0	0	0	U	11/06/2009
717081-10-3	PFIZER INC COM			619,953.000	18,989,160	30.630	18,989,160	12,226,436	0	588,963	0	3,411,542	0	3,411,542	0	L	09/10/2013
71714F-10-4	MAYNE PHARMA LTD COM			67,400.000	1,449,100	21.500	1,449,100	797,030	0	0	0	486,649	0	486,649	0	L	12/10/2013
718546-10-4	PHILLIPS 66 COM			205,968.000	15,886,312	77.130	15,886,312	8,483,881	0	273,423	0	4,949,411	0	4,949,411	0	L	10/18/2012
719405-10-2	PHOTRONICS INC COM			15,700.000	141,771	9.030	141,771	90,275	0	0	0	48,199	0	48,199	0	L	05/21/2012
720279-10-8	PIER ONE IMPORTS INC COM			208,900.000	4,821,412	23.080	4,821,412	1,526,722	0	41,780	0	643,412	0	643,412	0	L	03/29/2011
72147K-10-8	PILGRIMS PRIDE CORP COM			174,400.000	2,834,000	16.250	2,834,000	1,375,864	0	0	0	1,427,070	0	1,427,070	0	L	04/16/2013
723456-10-9	PINNACLE ENTMT INC COM			33,200.000	862,868	25.990	862,868	314,729	0	0	0	337,312	0	337,312	0	L	07/16/2012
724078-10-0	PIPER JAFFRAY COS COM			20,500.000	810,775	39.550	810,775	525,877	0	0	0	136,002	0	136,002	0	L	11/25/2013
727493-10-8	PLANTRONICS INC COM			73,000.000	3,390,850	46.450	3,390,850	2,183,354	0	29,200	0	699,340	0	699,340	0	L	09/25/2012
731068-10-2	Polaris Industries Inc. COM			64,000.000	9,320,960	145.640	9,320,960	4,202,345	0	100,296	0	3,700,971	0	3,700,971	0	L	12/10/2013
73179P-10-6	POLYONE CORPORATION COM			49,200.000	1,739,220	35.350	1,739,220	382,294	3,936	11,316	0	734,556	0	734,556	0	L	06/29/2010
736508-84-7	Portland Gen Elec Co COM			15,400.000	465,080	30.200	465,080	302,317	4,235	16,786	0	43,736	0	43,736	0	L	08/24/2010
737446-10-4	POST HOLDINGS INC COM			5,900.000	290,693	49.270	290,693	173,259	0	0	0	88,618	0	88,618	0	L	09/25/2012
737630-10-3	Potlatch Corp REIT			34,500.000	1,440,030	41.740	1,440,030	1,346,665	0	31,326	0	77,826	0	77,826	0	L	09/10/2013
739128-10-6	POWELL INDUSTRIES INC COM			12,600.000	844,074	66.990	844,074	419,303	0	3,150	0	319,651	0	319,651	0	L	08/13/2013
739276-10-3	POWER INTERGRATION INC COM			22,300.000	1,244,786	55.820	1,244,786	944,488	0	4,096	0	272,935	0	272,935	0	U	12/10/2013
740585-10-4	PREMIERE GLOBAL SVCS INC COM			100,800.000	1,168,272	11.590	1,168,272	787,963	0	0	0	182,448	0	182,448	0	L	07/28/2011
74112D-10-1	PRESTIGE BRANDS HLDG INC COM			83,500.000	2,989,300	35.800	2,989,300	918,409	0	0	0	1,163,553	0	1,163,553	0	L	12/10/2013
74164F-10-3	Primoris Services Corporation COM			29,600.000	921,448	31.130	921,448	476,219	1,036	2,360	0	400,448	0	400,448	0	L	11/25/2013
74164M-10-8	Primerica Inc COM			17,300.000	742,343	42.910	742,343	361,532	0	7,612	0	223,170	0	223,170	0	L	08/31/2011
74267C-10-6	PROASSURANCE CORPORATION COM			17,000.000	824,160	48.480	824,160	447,439	5,100	12,750	0	106,930	0	106,930	0	L	03/05/2010
742718-10-9	PROCTER & GAMBLE CO COM			258,772.000	21,066,629	81.410	21,066,629	17,071,556	0	586,026	0	3,434,813	0	3,434,813	0	L	01/16/2013
742962-10-3	PRIVATEBANCORP INC COM			89,700.000	2,595,021	28.930	2,595,021	1,380,530	0	3,588	0	1,127,780	0	1,127,780	0	L	02/25/2013
743312-10-0	PROGRESS SOFTWARE CORP COM			82,250.000	2,124,518	25.830	2,124,518	1,941,990	0	0	0	130,920	0	130,920	0	L	12/10/2013
743815-10-2	Providence Service Corp/The COM			36,900.000	949,068	25.720	949,068	655,267	0	0	0	224,833	0	224,833	0	L	07/29/2013
74386T-10-5	PROVIDENT FINL SERVICES COM			51,600.000	996,912	19.320	996,912	637,041	0	27,973	0	227,693	0	227,693	0	L	04/16/2013
747316-10-7	QUAKER CHEM CORP COM			3,000.000	231,210	77.070	231,210	70,104	0	2,970	0	69,630	0	69,630	0	L	06/08/2010
747525-10-3	QUALCOMM INC COM			309,200.000	22,958,100	74.250	22,958,100	17,304,736	0	263,945	0	2,383,949	0	2,383,949	0	L	12/10/2013
74762E-10-2	Quanta Services Inc. COM			202,800.000	6,400,368	31.560	6,400,368	5,687,137	0	0	0	713,231	0	713,231	0	L	11/25/2013
74835Y-10-1	Questcor Pharmaceuticals Inc COM			25,700.000	1,399,365	54.450	1,399,365	188,197	0	20,560	0	712,661	0	712,661	0	L	03/26/2010
74837R-10-4	Quicksilver Resources, Inc COM			77,500.000	237,925	3.070	237,925	185,613	0	0	0	52,313	0	52,313	0	L	10/25/2013
74838J-10-1	QUIDEL CORP COM			10,000.000	308,900	30.890	308,900	115,718	0	0	0	122,200	0	122,200	0	L	06/15/2007
749227-60-9	RAIT Financial Trust REIT			87,100.000	781,287	8.970	781,287	632,574	0	14,555	0	148,713	0	148,713	0	L	11/25/2013
74965L-10-1	RLJ Lodging Trust REIT			256,000.000	6,225,920	24.320	6,225,920	5,243,766	52,480	128,556	0	803,024	0	803,024	0	L	12/10/2013
74972G-10-3	RPX Corporation Common Stock			43,857.000	741,183	16.900	741,183	731,535	0	0	0	9,649	0	9,649	0	U	11/20/2013
749941-10-0	RF MICRODEVICES INC COM			780,400.000	4,026,864	5.160	4,026,864	3,879,901	0	0	0	14,654	0	14,654	0	L	12/10/2013
750236-10-1	Radian Group Inc COM			73,400.000	1,036,408	14.120	1,036,408	249,854	0	734	0	587,934	0	587,934	0	L	08/31/2011
750917-10-6	RAMBUS INC DEL COM			33,200.000	314,404	9.470	314,404	142,627	0	0	0	152,388	0	152,388	0	L	07/30/2012
751452-20-2	RAMCO GERSHENSON PROP COM			48,000.000	755,520	15.740	755,520	459,098	9,000	33,228	0	116,640	0	116,640	0	L	04/23/2012
754730-10-9	RAYMOND JAMES FINANCIAL INC COM			97,200.000	5,072,868	52.190	5,072,868	4,489,071	15,552	0	0	583,797	0	583,797	0	L	11/25/2013
755111-50-7	RAYTHEON CO COM			199,900.000	18,130,930	90.700	18,130,930	12,720,481	109,945	218,350	0	5,410,449	0	5,410,449	0	L	07/29/2013
758075-40-2	REDWOOD TRUST INC REIT COM			26,600.000	515,242	19.370	515,242	274,884	0	29,792	0	65,968	0	65,968	0	L	12/19/2011
7591EP-10-0	REGIONS FINANCIAL CORP COM			120,100.000	1,187,789	9.890	1,187,789	786,535	3,603	10,110	0	332,677	0	332,677	0	L	11/12/2012
759351-60-4	REINSURANCE GRP OF AMER COM			17,000.000	1,315,970	77.410	1,315,970	1,227,876	0	0	0	88,094	0	88,094	0	L	11/14/2013
75970E-10-7	RENASANT CORP COM			30,625.000	963,463	31.460	963,463	464,266	5,206	15,619	0	377,300	0	377,300	0	L	07/30/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
75972A-30-1	Renewable Energy Group Inc COM			25,500.000	292,230	11.460	292,230	254,957	0	0	0	37,273	0	37,273	0	L	05/08/2013
76009N-10-0	RENT-A-CENTER INC. COM			17,300.000	576,782	33.340	576,782	322,541	3,979	14,028	0	(17,853)	0	(17,853)	0	L	10/25/2013
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC COM			26,000.000	277,940	10.690	277,940	202,152	0	0	0	73,146	0	73,146	0	L	08/26/2013
760281-20-4	REPUBLIC BANCORP/KENTUCY COM			13,100.000	321,474	24.540	321,474	249,560	2,306	7,812	0	40,912	0	40,912	0	L	10/25/2013
76120W-30-2	RESOURCE CAPITAL CORP COM			278,900.000	1,653,877	5.930	1,653,877	1,547,357	55,780	215,620	0	80,613	0	80,613	0	L	08/26/2013
761220-10-5	RESOURCES CONNECTION INC COM			36,500.000	523,045	14.330	523,045	424,401	0	9,490	0	87,235	0	87,235	0	L	12/14/2012
000000-00-0	Revelation Gas & Oil Partners Common Uni			1,742,300.000	1,742,300	1.000	1,742,300	1,742,300	0	0	0	0	0	0	0	U	10/01/2013
761624-10-5	REX STORES CORP COM			16,200.000	724,302	44.710	724,302	277,451	0	0	0	396,655	0	396,655	0	L	09/24/2013
766582-10-0	RigNet Inc COM			2,100.000	100,653	47.930	100,653	89,294	0	0	0	11,359	0	11,359	0	L	11/25/2013
772739-20-7	ROCK TENN COMPANY COM			0.000	0	0.000	0	0	0	0	0	(41,457)	0	(41,457)	0	L	01/04/2011
773903-10-9	ROCKWELL AUTOMATION INC COM			78,300.000	9,251,928	118.160	9,251,928	7,856,135	0	41,644	0	1,395,793	0	1,395,793	0	L	12/10/2013
774188-10-6	Rockville Financial Inc COM			10,500.000	149,205	14.210	149,205	152,008	0	0	0	(2,803)	0	(2,803)	0	L	12/10/2013
775133-10-1	ROGERS CORP COM			6,100.000	375,150	61.500	375,150	372,528	0	0	0	2,622	0	2,622	0	L	12/10/2013
778296-10-3	Ross Stores Inc COMMON			166,200.000	12,453,366	74.930	12,453,366	7,335,891	0	105,383	0	3,356,697	0	3,356,697	0	L	03/11/2013
779268-10-1	ROUNDY'S INC SR SUB NT COM			46,500.000	458,490	9.860	458,490	221,200	0	22,320	0	249,085	0	249,085	0	L	01/16/2013
779376-10-2	ROVI CORP COM			72,400.000	1,425,556	19.690	1,425,556	1,096,496	0	0	0	308,424	0	308,424	0	L	12/06/2012
781846-20-9	RUSH ENTERPRISE INC A CL COM			5,800.000	171,970	29.650	171,970	66,775	0	0	0	52,084	0	52,084	0	L	08/01/2008
783332-10-9	RUTH'S CHRIS STEAK HOUSE COM			21,500.000	305,515	14.210	305,515	206,563	0	2,580	0	98,952	0	98,952	0	L	04/16/2013
78377T-10-7	Ryman Hospitality Properties I COM			57,700.000	2,410,706	41.780	2,410,706	2,271,817	28,850	0	0	138,889	0	138,889	0	L	11/14/2013
783859-10-1	S & T BANCORP INC COM			5,100.000	129,081	25.310	129,081	100,910	0	1,891	0	22,632	0	22,632	0	L	11/25/2013
784305-10-4	SJW Corp COM			9,500.000	283,005	29.790	283,005	222,403	0	6,935	0	30,305	0	30,305	0	L	07/30/2012
78442P-10-6	SLM CORP COM			511,700.000	13,447,476	26.280	13,447,476	6,557,318	0	307,020	0	4,682,055	0	4,682,055	0	L	04/23/2012
78467J-10-0	SS&C Technologies Holdings Inc COM			50,300.000	2,226,278	44.260	2,226,278	1,203,813	0	0	0	832,924	0	832,924	0	L	08/26/2013
784932-60-0	SABA SOFTWARE INC COM			12,500.000	153,125	12.250	153,125	108,668	0	0	0	43,875	0	43,875	0	U	07/30/2012
78573L-10-6	Sabra Health Care REIT COM			66,266.000	1,732,193	26.140	1,732,193	695,523	0	90,122	0	292,896	0	292,896	0	L	12/06/2011
78709Y-10-5	Saia, Inc. COM			69,350.000	2,222,668	32.050	2,222,668	1,093,690	0	0	0	1,012,006	0	1,012,006	0	L	06/14/2013
800363-10-3	SANDY SPRING BANCORP INC COM			26,200.000	738,578	28.190	738,578	384,022	0	16,768	0	229,774	0	229,774	0	L	05/07/2012
801056-10-2	SANMINA CORP COM			83,600.000	1,396,120	16.700	1,396,120	1,060,081	0	0	0	248,741	0	248,741	0	L	07/29/2013
802817-30-4	Santarus Inc COM			199,300.000	6,369,628	31.960	6,369,628	2,841,534	0	0	0	3,378,816	0	3,378,816	0	L	09/24/2013
80589M-10-2	SCANA CORP COM			48,100.000	2,257,333	46.930	2,257,333	2,201,533	41,514	73,232	0	62,049	0	62,049	0	L	06/26/2013
806037-10-7	SCANSOURCE INC COM			51,000.000	2,163,930	42.430	2,163,930	1,743,477	0	0	0	388,964	0	388,964	0	L	12/10/2013
806373-10-6	Schawk Inc COM			11,000.000	163,570	14.870	163,570	119,543	0	3,520	0	18,810	0	18,810	0	L	02/11/2010
806857-10-8	SCHLUMBERGER LIMITED NETHERLAN COM			213,450.000	19,233,980	90.110	19,233,980	18,108,698	66,703	44,993	0	1,000,403	0	1,000,403	0	L	11/14/2013
808194-10-4	SCHULMAN INC A COM			32,500.000	1,145,950	35.260	1,145,950	668,572	0	19,175	0	205,725	0	205,725	0	L	07/30/2012
808541-10-6	SCHWEITZER-MAUDUIT INTL INC COM			59,200.000	3,047,024	51.470	3,047,024	2,091,333	0	72,132	0	783,813	0	783,813	0	L	03/11/2013
80862K-10-4	SCICLONE PHARMACEUTICALS COM			36,200.000	182,448	5.040	182,448	130,336	0	0	0	26,162	0	26,162	0	L	02/25/2013
80908T-10-1	SciQuest Inc COM			9,300.000	264,864	28.480	264,864	148,295	0	0	0	117,366	0	117,366	0	L	01/16/2013
811543-10-7	SEABOARD CORP COM			520.000	1,453,384	2,794.970	1,453,384	786,255	0	0	0	137,847	0	137,847	0	U	07/28/2011
811699-10-7	SEACHANGE INTL INC COM			39,000.000	474,240	12.160	474,240	308,983	0	0	0	90,628	0	90,628	0	L	04/16/2013
811904-10-1	SEACOR HOLDINGS INC. COM			10,100.000	921,120	91.200	921,120	928,160	0	0	0	(7,040)	0	(7,040)	0	L	11/25/2013
81616X-10-3	SELECT COMFORT CORP COM			11,800.000	248,862	21.090	248,862	137,092	0	0	0	(59,944)	0	(59,944)	0	L	03/03/2011
816190-10-5	Select Medical Holdings Corp COM			57,800.000	671,058	11.610	671,058	456,468	0	14,120	0	145,227	0	145,227	0	L	09/24/2013
824543-10-2	Shiloh Industries Inc COM			5,200.000	101,400	19.500	101,400	115,747	0	0	0	(14,347)	0	(14,347)	0	L	12/10/2013
824889-10-9	SHOE CARNIVAL INC COM			30,500.000	884,805	29.010	884,805	424,844	0	5,490	0	259,860	0	259,860	0	L	06/03/2011
825211-10-5	ShoreTel Inc COM			61,800.000	573,504	9.280	573,504	505,967	0	0	0	67,537	0	67,537	0	L	12/10/2013
825690-10-0	Shutterstock Inc COM			2,800.000	234,164	83.630	234,164	125,656	0	0	0	108,508	0	108,508	0	L	06/12/2013
82705T-10-2	SILICON IMAGE INC COM			238,300.000	1,465,545	6.150	1,465,545	1,205,584	0	0	0	201,310	0	201,310	0	L	08/13/2013
827350-10-2	Silver Bay Realty Trust COM			6,542.000	104,607	15.990	104,607	986	0	131	0	103,620	0	103,620	0	L	03/28/2013
828730-20-0	SIMMONS FIRST NATL CORP COM			16,400.000	609,260	37.150	609,260	431,032	3,444	6,174	0	149,206	0	149,206	0	L	12/10/2013
828806-10-9	SIMON PROPERTY GROUP INC. COM			42,600.000	6,482,016	152.160	6,482,016	5,574,198	0	198,090	0	(252,618)	0	(252,618)	0	L	01/23/2012
829226-10-9	SINCLAIR TELEVISION GROUP COM			14,500.000	518,085	35.730	518,085	69,807	0	8,700	0	335,095	0	335,095	0	L	12/21/2010
82966C-10-3	SIRONA DENTAL SYSTEMS COM			65,500.000	4,598,100	70.200	4,598,100	2,209,731	0	0	0	375,970	0	375,970	0	L	09/24/2010
83066R-10-7	SKILLED HEALTHCARE GROUP COM			14,900.000	71,669	4.810	71,669	69,256	0	0	0	(11,714)	0	(11,714)	0	L	11/25/2013
83088M-10-2	SKYWORKS SOLUTIONS INC COM			67,600.000	1,930,656	28.560	1,930,656	1,783,694	0	0	0	146,962	0	146,962	0	L	11/25/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
831756-10-1	SMITH & WESSON HOLDING COM			163,400.000	2,204,266	13.490	2,204,266	1,497,969	0	0	0	692,786	0	692,786	0	L	10/25/2013
831865-20-9	Smith A O Corporation COM			117,300.000	6,327,162	53.940	6,327,162	2,864,779	0	42,650	0	2,263,346	0	2,263,346	0	L	07/15/2013
832696-40-5	Smucker Company J M COM			55,000.000	5,699,100	103.620	5,699,100	4,879,872	0	121,000	0	819,228	0	819,228	0	L	01/28/2013
835451-10-5	SONIC CORP COM			141,800.000	2,862,942	20.190	2,862,942	1,250,001	0	0	0	1,386,804	0	1,386,804	0	L	12/14/2012
84470P-10-9	SOUTHSIDE BANCSHARES INC COM			12,843.000	351,128	27.340	351,128	216,887	0	11,565	0	93,522	0	93,522	0	L	04/16/2013
844767-10-3	SOUTHWEST BANCORP INC COM			27,800.000	442,576	15.920	442,576	223,316	0	0	0	114,934	0	114,934	0	L	10/25/2013
844895-10-2	SOUTHWEST GAS CORP COM			63,500.000	3,550,285	55.910	3,550,285	1,604,534	0	81,598	0	857,250	0	857,250	0	L	08/09/2011
84610H-10-8	Sovran Self Storage Inc COM			25,000.000	1,629,250	65.170	1,629,250	1,100,104	0	39,996	0	55,841	0	55,841	0	L	11/25/2013
84649R-20-0	Spansion Inc COM			26,000.000	361,140	13.890	361,140	275,366	0	0	0	(520)	0	(520)	0	U	10/18/2012
846822-10-4	SPARTAN STORES INC COM			43,880.000	1,065,406	24.280	1,065,406	888,142	0	2,043	0	177,264	0	177,264	0	L	12/10/2013
84760C-10-7	SPECTRANETICS CORP COM			38,400.000	960,000	25.000	960,000	214,458	0	0	0	392,832	0	392,832	0	L	06/29/2012
848574-10-9	Spirit Aerosystems Holdings In COM			106,100.000	3,615,888	34.080	3,615,888	1,652,673	0	0	0	1,776,631	0	1,776,631	0	L	11/25/2013
848577-10-2	Spirit Airlines Inc COM			56,000.000	2,542,960	45.410	2,542,960	1,058,267	0	0	0	1,424,701	0	1,424,701	0	L	03/11/2013
85254J-10-2	STAG Industrial Inc REIT			31,300.000	638,207	20.390	638,207	465,524	3,130	42,881	0	75,746	0	75,746	0	L	08/28/2012
852857-20-0	STAMPS COM INC COM			23,300.000	980,930	42.100	980,930	213,894	0	0	0	393,770	0	393,770	0	L	10/24/2007
853666-10-5	STANDARD MOTER PRODS INC COM			66,800.000	2,458,240	36.800	2,458,240	760,720	0	29,392	0	973,944	0	973,944	0	L	06/29/2012
854231-10-7	STANDEX INTL CORP COM			21,400.000	1,345,632	62.880	1,345,632	513,646	0	7,276	0	248,026	0	248,026	0	L	12/06/2011
855244-10-9	STARBUCKS CORP COM			275,100.000	21,565,089	78.390	21,565,089	15,479,189	0	187,068	0	6,085,900	0	6,085,900	0	L	02/12/2013
85571B-10-5	Starwood Property Trust REIT			177,200.000	4,908,440	27.700	4,908,440	4,412,664	81,512	81,512	0	495,776	0	495,776	0	L	09/24/2013
858155-20-3	STEELCASE INC COM			171,400.000	2,718,404	15.860	2,718,404	1,757,710	17,140	43,710	0	448,973	0	448,973	0	L	11/14/2013
858375-10-8	STEIN MART INC COM			11,700.000	157,365	13.450	157,365	87,085	585	1,170	0	68,265	0	68,265	0	L	03/25/2013
858586-10-0	Stepan Co COM			10,400.000	682,552	65.630	682,552	388,641	0	6,760	0	104,936	0	104,936	0	L	03/21/2012
85858C-10-7	Stemline Therapeutics Inc COM			6,800.000	133,280	19.600	133,280	150,219	0	0	0	(16,939)	0	(16,939)	0	L	11/25/2013
859152-10-0	Steris Corp EQUITY - COMMON			93,900.000	4,511,895	48.050	4,511,895	3,042,179	0	75,120	0	1,250,748	0	1,250,748	0	L	12/14/2012
860372-10-1	STEWART INFORMATION SVCS COM			47,800.000	1,542,506	32.270	1,542,506	816,044	0	4,780	0	302,363	0	302,363	0	L	06/26/2013
861642-10-6	STONE ENERGY CORP COM			26,196.000	906,120	34.590	906,120	309,008	0	0	0	368,578	0	368,578	0	L	06/29/2010
86183P-10-2	STONERIDGE INC COM			9,200.000	117,300	12.750	117,300	109,388	0	0	0	7,912	0	7,912	0	L	09/10/2013
862578-10-1	STRAIGHT PATH COMM- B COM			17,750.000	145,373	8.190	145,373	609	0	0	0	144,764	0	144,764	0	U	08/01/2013
86272T-10-6	STRATEGIC HOTEL CAPITAL COMMON STOCK			307,100.000	2,902,095	9.450	2,902,095	2,155,730	0	0	0	610,039	0	610,039	0	L	12/10/2013
864159-10-8	STURM RUGER & CO INC COM			36,900.000	2,697,021	73.090	2,697,021	635,440	0	78,376	0	1,021,761	0	1,021,761	0	L	08/09/2011
864739-10-7	SUFFOLK BANCORP COM			11,800.000	245,440	20.800	245,440	166,137	0	0	0	79,139	0	79,139	0	L	09/10/2013
866082-10-0	Summit Hotel Properties Inc REIT			81,800.000	736,200	9.000	736,200	765,311	0	25,481	0	(29,111)	0	(29,111)	0	L	10/25/2013
866674-10-4	SUN COMMUNITIES COM			30,700.000	1,309,048	42.640	1,309,048	647,529	19,341	77,364	0	84,425	0	84,425	0	L	08/09/2011
866942-10-5	Sun Hydraulics Corp COM			60,400.000	2,466,132	40.830	2,466,132	894,012	5,436	21,744	0	890,900	0	890,900	0	L	09/24/2010
86722A-10-3	SUNCOKE ENERGY INC COM			47,800.000	1,090,318	22.810	1,090,318	945,767	0	0	0	144,551	0	144,551	0	L	11/25/2013
867652-40-6	SUNPOWER CORP CL A COM			48,700.000	1,451,747	29.810	1,451,747	231,465	0	0	0	1,178,053	0	1,178,053	0	L	12/06/2012
867892-10-1	SUNSTONE HOTEL INVESTORS COM			20,944.000	280,650	13.400	280,650	187,359	1,047	1,047	0	56,339	0	56,339	0	L	08/14/2012
86800U-10-4	Super Micro Computer Inc COM			6,200.000	106,392	17.160	106,392	84,196	0	0	0	22,196	0	22,196	0	L	10/25/2013
868168-10-5	SUPERIOR INDS INTL INC COM			3,900.000	80,457	20.630	80,457	60,330	702	78	0	897	0	897	0	L	03/05/2010
868873-10-0	SURMODICS INC COM			8,100.000	197,559	24.390	197,559	183,776	0	0	0	13,783	0	13,783	0	L	08/26/2013
869099-10-1	SUSQUEHANNA BANCSHARES INC PA COM			374,300.000	4,806,012	12.840	4,806,012	3,389,117	0	81,416	0	808,919	0	808,919	0	L	10/25/2013
871503-10-8	SYMANTEC CORP COM			500,400.000	11,799,432	23.580	11,799,432	8,654,737	0	225,180	0	2,386,908	0	2,386,908	0	L	12/14/2012
87151Q-10-6	SYMETRA FINANCIAL CORP COM			136,600.000	2,589,936	18.960	2,589,936	1,577,745	0	46,444	0	813,540	0	813,540	0	L	02/25/2013
871546-20-6	Symmetry Medical Inc COM			64,600.000	651,168	10.080	651,168	563,536	0	0	0	25,704	0	25,704	0	L	12/10/2013
87157D-10-9	SYNAPTICS INCORPORATED COM			26,800.000	1,388,508	51.810	1,388,508	923,982	0	0	0	464,526	0	464,526	0	L	02/25/2013
87162H-10-3	SYNTEL INC COM			49,800.000	4,529,310	90.950	4,529,310	2,032,142	0	0	0	1,622,867	0	1,622,867	0	L	11/25/2013
87162W-10-0	SYNNEX CORP COM			52,400.000	3,531,760	67.400	3,531,760	1,503,090	0	0	0	1,509,441	0	1,509,441	0	L	11/25/2013
872540-10-9	T J X COMPANIES INC NEW COM			352,100.000	22,439,333	63.730	22,439,333	7,728,687	0	193,655	0	7,492,688	0	7,492,688	0	L	11/14/2011
87305R-10-9	TTM TECHNOLOGIES INC COM			58,500.000	501,930	8.580	501,930	481,972	0	0	0	19,958	0	19,958	0	L	12/10/2013
87612G-10-1	Targa Resources Corp COM			11,300.000	996,321	88.170	996,321	344,413	0	23,222	0	399,229	0	399,229	0	L	08/31/2011
87651B-10-4	TASER INTERNATIONAL INC COM			157,800.000	2,505,864	15.880	2,505,864	947,736	0	0	0	1,123,065	0	1,123,065	0	L	05/08/2013
87724P-10-6	Taylor Morrison Home Corp COM			11,100.000	249,195	22.450	249,195	229,759	0	0	0	19,436	0	19,436	0	L	12/10/2013
879360-10-5	Teledyne Technologies Inc COM			12,700.000	1,166,622	91.860	1,166,622	852,198	0	0	0	202,501	0	202,501	0	L	09/10/2013
879664-10-0	TELLABS INC COM			0.000	0	0.000	0	0	0	(115,600)	0	0	0	0	0	L	12/31/2000

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
880345-10-3	Tennant Company COM			11,000.000	745,910	67.810	745,910	331,456	0	7,920	0	262,460	0	262,460	0	L	07/30/2012
881609-10-1	TESORO CORP COM			294,100.000	17,204,850	58.500	17,204,850	6,698,339	0	264,690	0	4,249,745	0	4,249,745	0	L	06/19/2012
88224Q-10-7	TEXAS CAPITAL BANCSHARES COM			9,900.000	615,780	62.200	615,780	174,097	0	0	0	172,062	0	172,062	0	L	05/14/2010
882508-10-4	Texas Instruments Inc COM			106,900.000	4,693,979	43.910	4,693,979	3,182,413	0	114,383	0	1,386,493	0	1,386,493	0	L	12/07/2012
882681-10-9	TEXAS ROADHOUSE INC CL A COM			134,600.000	3,741,880	27.800	3,741,880	1,989,285	0	66,095	0	1,480,600	0	1,480,600	0	L	12/14/2012
883556-10-2	THERMO FISHER SCIENTIFIC COM			17,800.000	1,982,030	111.350	1,982,030	790,590	2,670	10,680	0	846,746	0	846,746	0	L	09/30/2009
88362T-10-3	Thermon Group Holdings Common Stock			37,200.000	1,016,676	27.330	1,016,676	800,812	0	0	0	256,767	0	256,767	0	L	10/25/2013
88632Q-10-3	TIBCO SOFTWARE INC COM			10,500.000	236,040	22.480	236,040	81,287	0	0	0	4,935	0	4,935	0	L	08/22/2007
886885-10-2	Tilly's Inc COM			17,900.000	204,955	11.450	204,955	239,927	0	0	0	(36,263)	0	(36,263)	0	L	03/11/2013
888706-10-8	TIVO INC COM			243,800.000	3,198,656	13.120	3,198,656	2,968,666	0	0	0	229,990	0	229,990	0	L	11/25/2013
891092-10-8	TORO CO COM			15,600.000	992,160	63.600	992,160	483,201	3,120	6,552	0	321,672	0	321,672	0	L	01/23/2012
891826-10-9	Tower International Inc COM			36,600.000	783,240	21.400	783,240	780,188	0	0	0	3,052	0	3,052	0	L	12/10/2013
89421Q-20-5	TRAVELZOO INC COM			31,700.000	675,844	21.320	675,844	617,780	0	0	0	42,364	0	42,364	0	U	03/11/2013
896215-20-9	TRIMAS CORP COM			16,500.000	658,185	39.890	658,185	257,011	0	0	0	196,845	0	196,845	0	L	03/03/2011
896818-10-1	TRIUMPH GROUP INC NEW COM			5,800.000	441,206	76.070	441,206	140,570	0	928	0	62,466	0	62,466	0	L	11/30/2009
898349-10-5	TRUSTCO BANK CORP N Y COM			0.000	0	0.000	0	0	0	217	0	0	0	0	0	L	06/08/2010
902252-10-5	TYLER TECHNOLOGIES INC COM			5,100.000	520,863	102.130	520,863	189,027	0	0	0	273,819	0	273,819	0	L	05/21/2012
902494-10-3	TYSON FOODS COM			123,250.000	4,123,945	33.460	4,123,945	1,563,955	0	27,731	0	1,732,895	0	1,732,895	0	L	09/18/2009
902681-10-5	U G I CORP COM			45,600.000	1,890,576	41.460	1,890,576	1,753,747	12,882	15,231	0	136,829	0	136,829	0	L	09/10/2013
902973-30-4	US BANCORP INC COM			27,650.000	1,117,060	40.400	1,117,060	595,234	6,360	23,503	0	233,919	0	233,919	0	L	09/28/2010
903236-10-7	URS CORPORATION COM			0.000	0	0.000	0	0	0	2,120	0	0	0	0	0	L	07/16/2012
90328M-10-7	USANA HEALTH SCIENCES COM			2,600.000	196,508	75.580	196,508	67,922	0	0	0	110,890	0	110,890	0	L	08/31/2011
90341G-10-3	USA MOBILITY INC COM			17,800.000	254,184	14.280	254,184	200,589	0	6,550	0	29,410	3,747	25,663	0	L	11/25/2013
904677-20-0	UNIFI INC COM			7,000.000	190,680	27.240	190,680	187,478	0	0	0	3,203	0	3,203	0	L	12/10/2013
904708-10-4	UNIFIRST CORP COM			30,300.000	3,242,100	107.000	3,242,100	2,228,949	1,136	3,349	0	896,874	0	896,874	0	L	04/16/2013
90662P-10-4	UNION FIRST MRK BANK CORP COM			23,450.000	581,795	24.810	581,795	306,508	0	12,364	0	206,981	0	206,981	0	L	02/25/2013
907818-10-8	UNION PACIFIC CORP COM			122,000.000	20,496,000	168.000	20,496,000	13,451,437	97,644	285,338	0	4,722,299	0	4,722,299	0	L	11/25/2013
90984P-30-3	UNITED COMMUNITY BANKS COM			38,100.000	676,275	17.750	676,275	586,515	0	0	0	89,760	0	89,760	0	U	09/24/2013
911268-20-9	UNITED ONLINE INC COM			43,214.290	594,629	13.760	594,629	364,334	0	14,439	0	217,783	0	217,783	0	U	09/10/2013
911312-10-6	UNITED PARCEL SERVICE COM			156,000.000	16,392,480	105.080	16,392,480	11,067,663	0	300,452	0	4,053,294	0	4,053,294	0	L	07/15/2013
913004-10-7	United Stationers Inc. COM			46,600.000	2,138,474	45.890	2,138,474	1,076,964	6,524	26,096	0	694,340	0	694,340	0	L	09/18/2008
913017-10-9	UNITED TECHNOLOGIES CORP COM			13,900.000	1,581,820	113.800	1,581,820	815,957	0	30,511	0	441,881	0	441,881	0	L	01/04/2007
91307C-10-2	UNITED THERAPEUTICS CORP COM			26,600.000	3,007,928	113.080	3,007,928	1,127,830	0	0	0	1,586,956	0	1,586,956	0	L	05/21/2012
91324P-10-2	UNITEDHEALTH GROUP INC COM			115,100.000	8,667,030	75.300	8,667,030	3,443,072	0	121,143	0	2,424,006	0	2,424,006	0	L	05/27/2010
913483-10-3	UNIVERSAL ELECTRS INC COM			17,800.000	678,358	38.110	678,358	579,747	0	0	0	98,611	0	98,611	0	L	12/10/2013
913543-10-4	Universal Forest Products COM			7,600.000	396,264	52.140	396,264	302,898	0	1,596	0	93,366	0	93,366	0	L	09/24/2013
91359E-10-5	UNIVERSAL HEALTH RLTY IN COM			13,500.000	540,810	40.060	540,810	422,729	0	33,683	0	(142,425)	0	(142,425)	0	L	04/23/2012
913837-10-0	Universal Stainless & Alloy COM			1,200.000	43,272	36.060	43,272	19,979	0	0	0	(852)	0	(852)	0	L	06/29/2010
917286-20-5	URSTADT BIDDLE PROP REIT COM			28,000.000	516,600	18.450	516,600	458,411	7,070	26,500	0	(35,250)	0	(35,250)	0	L	10/25/2013
91732J-10-2	US Ecology Inc COM			28,600.000	1,063,634	37.190	1,063,634	544,197	0	15,444	0	391,170	0	391,170	0	L	01/16/2013
918204-10-8	V F CORP COM			37,600.000	2,343,984	62.340	2,343,984	1,789,995	0	9,870	0	553,989	0	553,989	0	L	12/23/2013
91851C-20-1	VAALCO ENERGY INC COM			70,700.000	487,123	6.890	487,123	414,813	0	0	0	(4,044)	0	(4,044)	0	L	12/10/2013
918866-10-4	VALASSIS COMMUNICATIONS COM			13,200.000	452,100	34.250	452,100	20,724	4,092	16,368	0	111,804	0	111,804	0	L	10/10/2007
91913Y-10-0	VALERO ENERGY EQUITY - COMMON			336,500.000	16,959,600	50.400	16,959,600	6,969,046	0	286,025	0	5,488,155	0	5,488,155	0	L	06/19/2012
920253-10-1	VALMONT INDUSTRIES COM			6,300.000	939,456	149.120	939,456	827,436	1,575	5,985	0	79,191	0	79,191	0	L	11/12/2012
92046N-10-2	VALUECLICK INC COM			18,900.000	441,693	23.370	441,693	293,782	0	0	0	74,844	0	74,844	0	L	08/14/2012
921659-10-8	Vanda Pharmaceuticals Inc COM			39,900.000	495,159	12.410	495,159	306,233	0	0	0	188,927	0	188,927	0	L	06/26/2013
92276F-10-0	VENTAS INC COM			32,900.000	1,884,512	57.280	1,884,512	1,913,003	0	23,853	0	(28,491)	0	(28,491)	0	L	11/25/2013
92343V-10-4	VERIZON COMMUNICATIONS COM			189,900.000	9,331,686	49.140	9,331,686	6,266,719	0	390,100	0	1,101,497	0	1,101,497	0	L	11/25/2013
92343X-10-0	VERINT SYSTEMS INC COM			7,400.000	317,756	42.940	317,756	273,178	0	0	0	44,578	0	44,578	0	L	11/25/2013
92552R-40-6	VIAD CORP COM			34,100.000	947,298	27.780	947,298	834,816	3,410	95,630	0	33,367	0	33,367	0	L	04/16/2013
92553P-20-1	VIACOM INC CL B COM			8,300.000	724,922	87.340	724,922	406,775	0	9,753	0	287,180	0	287,180	0	L	11/12/2012
92672A-10-1	ViewPoint Financial Group COM			24,900.000	683,505	27.450	683,505	318,133	0	7,968	0	162,099	0	162,099	0	L	02/07/2012
92778Q-10-9	VIRGINIA COMMERCE COM			29,100.000	494,409	16.990	494,409	193,408	0	0	0	233,964	0	233,964	0	L	05/07/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92826C-83-9	Visa Inc COM			61,200.000	13,628,016	222.680	13,628,016	4,602,349	0	85,068	0	4,351,320	0	4,351,320	0	L	02/16/2011
92828Q-10-9	VIRTUS INVESTMENT PARTNERS COM			9,225.000	1,845,461	200.050	1,845,461	625,169	0	0	0	729,790	0	729,790	0	L	12/06/2012
92858J-10-8	Vocus Inc COM			19,300.000	219,827	11.390	219,827	166,752	0	0	0	53,075	0	53,075	0	L	05/28/2013
92886T-20-1	Vonage Holdings Corp COM			117,700.000	391,941	3.330	391,941	244,316	0	0	0	112,730	0	112,730	0	L	02/12/2013
92927K-10-2	WABCO Holdings Inc COM			19,300.000	1,802,813	93.410	1,802,813	1,668,022	0	0	0	134,791	0	134,791	0	L	11/25/2013
929328-10-2	WSFS FINL CORP COM			11,900.000	922,607	77.530	922,607	367,196	0	5,616	0	413,710	0	413,710	0	L	11/25/2013
929740-10-8	WABTEC COM			28,800.000	2,138,976	74.270	2,138,976	1,136,218	0	3,744	0	878,400	0	878,400	0	L	06/12/2013
930059-10-0	WADDELL & REED FINL INC COM			9,100.000	592,592	65.120	592,592	467,240	0	2,548	0	125,353	0	125,353	0	L	09/10/2013
931142-10-3	WAL MART STORES INC COM			328,100.000	25,818,189	78.690	25,818,189	15,288,811	154,207	462,621	0	3,431,926	0	3,431,926	0	L	10/18/2007
93317W-10-2	Walter Investment Management C REIT			65,993.000	2,333,512	35.360	2,333,512	1,075,523	0	0	0	(505,506)	0	(505,506)	0	U	08/31/2011
93564A-10-0	Warren Resources Inc COM			28,800.000	90,432	3.140	90,432	80,812	0	0	0	6,910	0	6,910	0	L	07/15/2013
938824-10-9	WASHINGTON FED INC COM			21,600.000	503,064	23.290	503,064	387,625	0	3,528	0	115,439	0	115,439	0	L	09/24/2013
940610-10-8	WASHINGTON TR BANCORP COM			20,600.000	766,732	37.220	766,732	363,232	5,562	20,600	0	224,746	0	224,746	0	L	03/21/2012
94733A-10-4	Web.com Group Inc COM			49,900.000	1,586,321	31.790	1,586,321	915,666	0	0	0	549,368	0	549,368	0	L	12/10/2013
94770V-10-2	WebMD Health Corp COM			33,100.000	1,307,450	39.500	1,307,450	527,206	0	0	0	790,034	0	790,034	0	L	01/28/2013
947890-10-9	WEBSTER FINL CORP WEBSTER FINANCIAL COER			172,200.000	5,369,196	31.180	5,369,196	2,357,534	0	92,190	0	1,787,972	0	1,787,972	0	L	09/10/2013
94946T-10-6	WELLCARE HEALTH PLANS COM			28,500.000	2,006,970	70.420	2,006,970	978,631	0	0	0	619,305	0	619,305	0	L	03/03/2011
94973V-10-7	WELLPOINT INC COM			160,800.000	14,856,312	92.390	14,856,312	11,250,068	0	143,213	0	2,885,548	0	2,885,548	0	L	09/24/2013
949746-10-1	WELLS FARGO CO COM			953,400.000	43,284,360	45.400	43,284,360	25,473,915	0	1,096,410	0	10,697,148	0	10,697,148	0	L	01/23/2012
950810-10-1	WESBANCO INC COM			38,500.000	1,232,000	32.000	1,232,000	632,906	7,700	30,016	0	376,530	0	376,530	0	L	07/28/2011
955306-10-5	West Pharmaceutical Svcs, Inc. COM			105,800.000	5,190,548	49.060	5,190,548	2,629,422	0	39,023	0	2,254,072	0	2,254,072	0	L	09/27/2013
957638-10-9	WESTERN ALLIANCE BANCORP COM			46,600.000	1,111,876	23.860	1,111,876	248,662	0	0	0	602,488	0	602,488	0	L	09/10/2013
958102-10-5	WESTERN DIGITAL CORP COM			11,300.000	948,070	83.900	948,070	739,788	3,390	2,825	0	208,282	0	208,282	0	U	08/26/2013
959319-10-4	WESTERN REFINING INC COM			170,400.000	7,226,664	42.410	7,226,664	2,139,196	0	109,056	0	2,423,088	0	2,423,088	0	L	05/07/2012
960413-10-2	WESTLAKE CHEMC COM			62,000.000	7,568,340	122.070	7,568,340	6,465,591	0	21,803	0	1,102,749	0	1,102,749	0	L	09/24/2013
963320-10-6	WHIRLPOOL CORP COM			113,600.000	17,819,296	156.860	17,819,296	5,743,417	0	269,800	0	6,260,496	0	6,260,496	0	L	12/19/2011
969203-10-8	Willbros Group Inc COM			15,700.000	147,894	9.420	147,894	148,068	0	0	0	(174)	0	(174)	0	L	10/25/2013
97186T-10-8	WILSHIRE BANCORP COM			135,200.000	1,477,736	10.930	1,477,736	791,508	0	8,112	0	672,266	0	672,266	0	U	05/08/2013
974637-10-0	WINNEBAGO INDS INC COM			46,500.000	1,276,425	27.450	1,276,425	1,029,839	0	0	0	145,193	0	145,193	0	L	12/10/2013
976391-30-0	WINTHROP REALTY TRUST REIT			60,960.000	673,608	11.050	673,608	715,114	9,906	33,303	0	(32,674)	0	(32,674)	0	L	11/25/2013
98138H-10-1	Workday Inc. Common Stock			5,956.000	495,301	83.160	495,301	480,644	0	0	0	14,657	0	14,657	0	L	12/06/2013
981419-10-4	WORLD ACCEP CORP DEL COM			18,200.000	1,593,046	87.530	1,593,046	401,247	0	0	0	236,054	0	236,054	0	L	12/21/2010
981811-10-2	Worthington Industries Inc. COM			177,400.000	7,464,992	42.080	7,464,992	3,629,157	0	51,765	0	2,684,755	0	2,684,755	0	L	09/24/2013
98310W-10-8	WYNDHAM WORLDWIDE CORP COM			169,500.000	12,490,455	73.690	12,490,455	5,946,564	0	157,760	0	2,853,532	0	2,853,532	0	L	12/10/2013
98419Q-10-1	Xoom Corporation Common Stock			55,384.000	1,515,860	27.370	1,515,860	1,702,048	0	0	0	(186,188)	0	(186,188)	0	U	11/15/2013
984332-10-6	YAHOO INC COM			496,200.000	20,066,328	40.440	20,066,328	11,152,763	0	0	0	8,377,380	0	8,377,380	0	L	06/26/2013
98944B-10-8	ZEP INC COM			16,100.000	292,376	18.160	292,376	139,155	0	2,737	0	59,892	0	59,892	0	L	11/01/2007
98974P-10-0	INTERNET SOFTWARE COM			95,100.000	433,656	4.560	433,656	352,851	0	0	0	85,057	0	85,057	0	L	10/25/2013
063671-10-1	Bank of Montreal Common Stock		A	4,770.000	317,968	66.660	317,968	301,226	0	13,024	0	25,567	0	25,567	0	L	07/05/2011
552697-10-4	MDC PARTNERS INC COM		L	12,450.000	317,600	25.510	317,600	215,367	0	2,459	0	102,233	0	102,233	0	L	11/29/2013
88157K-10-1	Tesco Corp COM		L	12,400.000	245,272	19.780	245,272	216,742	0	0	0	28,530	0	28,530	0	L	12/10/2013
000000-00-0	BKNY Mellon Mex 13 Common Stock		D	37,462,636.000	107,955,437	2.880	107,955,437	59,783,375	0	1,143,839	0	48,463,127	0	48,463,127	32,307	U	09/30/2013
166745-20-8	CHEUNG KONG INFRAST HOLD COM		D	26,000.000	164,139	6.310	164,139	104,954	0	5,897	0	4,842	0	4,842	(39)	U	09/16/2010
318672-70-6	FIRST BANCORP PUERTO RICO COM		F	14,000.000	86,660	6.190	86,660	87,304	0	0	0	(644)	0	(644)	0	L	11/25/2013
433406-10-5	HINO MOTORS COM		D	309,000.000	4,856,743	15.720	4,856,743	2,148,078	0	102,354	0	2,442,425	0	2,442,425	(348,152)	U	08/08/2012
497350-10-8	KIRIN BREWERY COM		D	18,000.000	259,112	14.400	259,112	275,051	3,083	0	0	(10,404)	0	(10,404)	(5,535)	U	12/03/2013
67103X-10-2	OFG BANCORP COM		F	107,978.000	1,872,339	17.340	1,872,339	1,273,644	8,638	24,145	0	394,674	0	394,674	0	L	09/24/2013
896749-10-8	Triple-S Management Corp COM		F	16,600.000	322,704	19.440	322,704	318,014	0	0	0	5,931	0	5,931	0	L	08/26/2013
929AQT-90-6	GENERAL PPTY TR AUSTRALIA COM		D	128,356.000	0	0.000	0	0	0	0	0	0	0	0	0	U	08/06/2009
A2783C-11-9	IMMOEAST AG COM		D	44,008.000	0	0.000	0	0	0	0	0	0	0	0	0	L	04/28/2010
A27849-14-9	IMMOFINANZ AG COM		D	66,013.000	306,351	4.640	306,351	206,706	0	13,430	0	34,333	0	34,333	9,668	L	08/02/2011
A9101Y-10-3	VOEST ALPINE AG COM		D	66,519.000	3,201,563	48.130	3,201,563	2,778,992	0	22,378	0	341,284	0	341,284	81,286	L	10/29/2013
B10414-11-6	BELGACOM SA COM		D	5,820.000	172,457	29.630	172,457	147,385	0	3,982	0	21,948	0	21,948	3,124	L	09/24/2013
B4399L-10-2	Ageas COM		D	35,425.000	1,510,735	42.650	1,510,735	1,217,054	0	84,333	0	231,606	0	231,606	62,074	L	10/29/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
B5096U-12-1	ANHEUSER-BUSCH INBEV NV COM		D	60,564.000	6,447,435	106.460	6,447,435	3,117,863	0	183,746	0	1,051,503	0	1,051,503	146,752	L	03/01/2012
B53789-10-1	KBC BANCASSURANCE HOLDING NV COM		D	38,684.000	2,198,736	56.840	2,198,736	2,031,890	0	0	0	135,850	0	135,850	30,996	L	12/03/2013
D03080-11-2	ALLIANZ AG HLDG GERMANY COM		D	24,671.000	4,431,140	179.610	4,431,140	3,133,089	0	101,415	0	790,127	0	790,127	126,294	L	12/03/2013
D06216-10-1	BASF AG GERMANY COM		D	69,619.000	7,433,462	106.770	7,433,462	4,456,816	0	237,122	0	698,086	0	698,086	204,825	L	11/13/2012
D07112-11-9	BAYER AG GERMANY COM		D	50,738.000	7,127,517	140.480	7,127,517	3,459,607	0	126,287	0	2,170,757	0	2,170,757	147,824	U	06/14/2012
D12096-10-9	Bayerische Motoren Werke AG COM		D	1,895.000	222,520	117.430	222,520	152,177	0	6,093	0	33,190	0	33,190	7,123	U	11/13/2012
D16212-14-0	CONTL GUMMI-WERKE GERMANY COM		D	16,476.000	3,618,743	219.640	3,618,743	2,641,820	0	14,061	0	760,128	0	760,128	37,835	L	12/03/2013
D1668R-12-3	DAIMLERCHRYSLER AG COM		D	87,061.000	7,545,569	86.670	7,545,569	6,585,102	0	0	0	791,034	0	791,034	169,433	U	12/03/2013
D19225-10-7	DEUTSCHE POST AG COM		D	126,473.000	4,618,079	36.510	4,618,079	2,209,001	0	115,577	0	1,753,020	0	1,753,020	97,143	U	11/13/2012
D2035M-10-2	DEUTSCHE TELEKOM COM		D	290,125.000	4,969,057	17.130	4,969,057	3,394,096	0	94,688	0	1,387,887	0	1,387,887	187,074	L	06/19/2013
D27348-12-3	FRESENIUS SE & CO KGAA COM		D	5,342.000	821,459	153.770	821,459	520,383	0	7,555	0	185,823	0	185,823	22,199	L	07/17/2012
D3015J-13-5	Hannover Rueckversicherung AG COM		D	30,814.000	2,648,568	85.950	2,648,568	1,682,913	0	82,115	0	150,526	0	150,526	49,044	L	12/03/2013
D32051-14-2	Henkel KGaA COM		D	10,336.000	1,077,263	104.220	1,077,263	523,094	0	6,924	0	296,646	0	296,646	26,939	L	05/07/2013
D35415-10-4	INFINEON TECHNOLOGIES AG COM		D	15,771.000	168,631	10.690	168,631	153,531	0	0	0	15,179	0	15,179	(78)	U	10/29/2013
D5357W-10-3	MERCK KGAA GERMANY COM		D	1,432.000	257,003	179.470	257,003	245,312	0	0	0	7,656	0	7,656	4,036	U	12/03/2013
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM		D	15,418.000	3,402,301	220.670	3,402,301	2,558,134	0	81,696	0	310,231	0	310,231	77,497	U	12/03/2013
D5963B-11-3	OSRAM LICHT AG COM		D	4,350.000	245,748	56.490	245,748	161,261	0	0	0	77,029	0	77,029	7,458	L	07/23/2013
D6216S-10-1	ProSiebenSat.1 Media AG COM		D	56,580.000	2,806,617	49.600	2,806,617	2,523,071	0	0	0	254,398	0	254,398	29,148	L	10/29/2013
D69671-21-8	SIEMENS AG GERMANY COM		D	9,043.000	1,237,188	136.810	1,237,188	922,931	0	0	0	263,694	0	263,694	50,563	L	07/23/2013
D82781-10-1	SUEDZUCKER AG COM		D	103,561.000	2,799,709	27.030	2,799,709	3,325,715	0	123,804	0	(1,586,791)	0	(1,586,791)	155,286	U	10/17/2012
D8542B-12-5	United Internet AG COM		D	8,208.000	349,699	42.610	349,699	335,240	0	0	0	14,629	0	14,629	(170)	L	10/29/2013
D85916-10-0	E.ON AG COM		D	186,139.000	3,440,692	18.490	3,440,692	3,207,725	0	109,115	0	108,663	0	108,663	124,304	L	06/19/2013
E04908-11-2	Amadeus IT Holding SA COM		D	89,150.000	3,820,932	42.860	3,820,932	2,237,480	0	44,625	0	1,206,884	0	1,206,884	138,598	U	05/29/2013
E07590-11-5	AUTOPISTAS CESA SPAIN COM		D	163,586.000	3,640,293	22.250	3,640,293	3,177,748	0	73,029	0	394,611	0	394,611	67,934	L	10/29/2013
E12190-18-2	BANCO BILBAO VISCAYA ARG COM		D	16,004.000	197,321	12.330	197,321	140,586	0	0	0	50,501	0	50,501	6,233	L	07/23/2013
E1786T-21-6	BANCO SANTANDER SA COM		D	69,617.000	624,090	8.970	624,090	593,636	0	0	0	25,815	0	25,815	4,639	L	10/29/2013
E3125D-10-0	Ferrovial SA COM		D	22,338.000	432,914	19.380	432,914	266,462	0	19,511	0	90,469	0	90,469	12,600	L	09/07/2012
E41759-10-6	Enagas COM		D	18,713.000	489,779	26.170	489,779	318,788	0	29,489	0	76,926	0	76,926	14,660	L	05/22/2012
E42807-10-2	Red Electrica Corp SA COM		D	14,626.000	977,429	66.830	977,429	806,514	0	0	0	151,634	0	151,634	19,280	L	09/24/2013
E6164R-10-4	Iberdrola SA COM		D	376,337.000	2,403,501	6.390	2,403,501	2,074,396	0	14,646	0	214,233	0	214,233	114,872	L	05/07/2013
E67674-10-6	INTL CONSOLIDATED AIRLINES COM		D	46,499.000	310,039	6.670	310,039	202,975	0	0	0	95,824	0	95,824	11,240	L	05/07/2013
E7813W-10-6	ACS ACTIVIDADES CO COM		D	71,134.000	2,452,349	34.480	2,452,349	2,246,153	0	0	0	169,245	0	169,245	36,951	L	12/03/2013
E8471S-13-0	REPSOL SPAIN COM		D	96,208.000	2,428,591	25.240	2,428,591	1,951,198	63,234	4,916	0	438,305	0	438,305	91,304	L	07/09/2013
F03381-13-8	SAGEM FRANCE COM		D	88,521.000	6,160,861	69.600	6,160,861	5,570,245	0	60,532	0	507,471	0	507,471	83,145	L	12/03/2013
F06106-10-2	AXA FRANCE COM		D	251,892.000	7,014,527	27.850	7,014,527	4,350,243	0	141,510	0	1,823,666	0	1,823,666	133,534	U	10/29/2013
F06116-10-1	ATOS COM		D	0.000	0	0.000	0	0	0	0	0	(442)	0	(442)	46	L	01/24/2002
F07875-19-2	BNP PARIBAS COM		D	33,460.000	2,611,822	78.060	2,611,822	2,245,916	0	(574)	0	311,959	0	311,959	53,947	L	09/24/2013
F11487-12-5	BOUYGUES FRANCE COM		D	15,210.000	574,664	37.780	574,664	557,750	0	0	0	7,739	0	7,739	9,175	L	12/03/2013
F13587-12-0	CAP GEMINI SA COM		D	58,049.000	3,929,698	67.700	3,929,698	2,390,070	0	61,405	0	1,084,291	0	1,084,291	76,200	L	10/29/2013
F13923-11-9	CARREFOUR SA FRANCE COM		D	79,749.000	3,165,820	39.700	3,165,820	2,281,020	0	33,482	0	752,339	0	752,339	132,462	L	05/29/2013
F14133-10-6	CASINO FRANCE COM		D	38,804.000	4,479,017	115.430	4,479,017	3,816,610	0	152,500	0	392,467	0	392,467	187,015	L	04/16/2013
F17114-10-3	EUROPEAN AERONAUTIC COM		D	17,092.000	1,314,385	76.900	1,314,385	496,968	0	13,420	0	627,774	0	627,774	21,855	L	11/17/2011
F26334-10-6	Christian Dior SA COM		D	4,369.000	826,853	189.260	826,853	838,152	0	5,794	0	(20,512)	0	(20,512)	9,214	L	12/03/2013
F2940H-11-3	EDF SA COM		D	144,583.000	5,116,989	35.390	5,116,989	2,757,566	0	228,040	0	2,219,691	0	2,219,691	131,483	L	07/23/2013
F42399-10-9	FONCIERE DES REGIONS REIT COM		D	0.000	0	0.000	0	0	0	9,430	0	0	0	0	0	L	09/25/2009
F42651-11-1	GAZ DE FRANCE COM		D	67,806.000	1,597,184	23.560	1,597,184	1,556,000	0	0	0	15,586	0	15,586	25,597	L	12/03/2013
F43218-10-0	Vinci SA COM		D	61,785.000	4,062,573	65.750	4,062,573	2,882,570	0	138,024	0	1,029,033	0	1,029,033	118,749	L	05/22/2013
F43638-14-1	SOCIETE GENERALE FRANCE COM		D	8,916.000	518,688	58.180	518,688	406,895	0	0	0	101,126	0	101,126	10,667	L	08/21/2013
F477AL-11-4	Groupe Eurotunnel SA COM		D	34,141.000	359,408	10.530	359,408	268,726	0	699	0	77,796	0	77,796	12,885	L	07/23/2013
F49644-10-1	IMERYS COM		D	3,981.000	346,733	87.100	346,733	213,704	0	8,011	0	83,894	0	83,894	9,912	L	06/14/2012
F5333N-10-0	JC DECAUX SA COM		D	2,101.000	86,762	41.300	86,762	80,783	0	0	0	4,650	0	4,650	1,329	L	12/03/2013
F5548N-10-1	Sanofi-Aventis COM		D	16,273.000	1,729,228	106.260	1,729,228	1,052,751	0	59,049	0	148,841	0	148,841	48,764	U	05/16/2011
F61824-14-4	MICHELIN FRANCE COM		D	1,361.000	144,869	106.440	144,869	78,943	0	4,277	0	12,676	0	12,676	3,736	U	06/14/2012
F86921-10-7	SCHNEIDER ELECTRIC SA COM		D	9,034.000	789,200	87.360	789,200	523,618	0	22,105	0	112,176	0	112,176	23,976	L	06/14/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
F91816-10-2	THALES SA COM		D	40,228.000	2,594,132	64.490	2,594,132	2,012,188	0	29,334	0	519,162	0	519,162	61,188	L	12/03/2013
F92124-10-0	TOTAL FINA ELF SA. COM		D	137,202.000	8,418,425	61.360	8,418,425	6,588,756	0	385,403	0	1,299,219	80,992	1,218,227	371,117	L	04/16/2013
F95094-11-0	Unibail-Rodamco SE REIT		D	20,416.000	5,239,437	256.630	5,239,437	5,188,794	0	0	0	(35,316)	0	(35,316)	85,959	L	12/03/2013
F96221-12-6	VALEO FRANCE COM		D	10,628.000	1,177,843	110.820	1,177,843	1,117,625	0	0	0	41,832	0	41,832	18,386	L	12/03/2013
G00434-11-1	Aberdeen Asset Management PLC COM		D	165,432.000	1,370,025	8.280	1,370,025	638,110	30,445	38,238	0	370,244	0	370,244	12,613	L	06/14/2012
G0083B-10-8	ACTAVIS PLC COM		F	102,700.000	17,253,600	168.000	17,253,600	5,972,151	0	0	0	8,421,400	0	8,421,400	0	L	01/23/2012
G0129K-10-4	Aircastle Ltd COM		F	24,700.000	473,252	19.160	473,252	254,569	0	17,167	0	163,514	0	163,514	0	L	11/14/2011
G01767-10-5	ALKERMES INC COM		F	67,100.000	2,728,286	40.660	2,728,286	1,304,232	0	0	0	1,485,594	0	1,485,594	0	L	12/06/2012
000000-00-0	INCISIVE MEDIA COM		R	28,409.000	28,409	1.000	28,409	1	0	0	0	0	0	0	0	U	10/21/2009
G0483X-12-2	ARM HOLDINGS PLC COM		D	197,196.000	3,589,507	18.200	3,589,507	1,802,636	0	16,816	0	1,092,403	0	1,092,403	35,341	U	11/13/2012
G05384-10-5	Aspen Insurance Holdings Ltd COM		F	16,500.000	681,615	41.310	681,615	673,184	0	0	0	8,432	0	8,432	0	L	12/10/2013
G0593M-10-7	ASTRAZENECA COM		D	39,477.000	2,337,214	59.200	2,337,214	1,738,841	0	119,336	0	436,392	0	436,392	33,799	U	03/01/2012
G06890-15-2	Babcock International Group PL COM		D	112,062.000	2,514,992	22.440	2,514,992	1,230,290	14,230	51,385	0	732,891	0	732,891	23,378	L	08/08/2012
G1104A-10-3	BILLITON PLC COM		D	266,858.000	8,260,922	30.960	8,260,922	8,378,630	0	145,840	0	(595,545)	0	(595,545)	184,202	L	12/03/2013
G12793-18-1	BP PLC COM		D	1,640,286.000	13,259,370	8.080	13,259,370	11,225,856	0	573,514	0	1,202,929	0	1,202,929	586,136	U	12/20/2013
G14896-10-7	BRITISH AEROSPACE PLC ENGLAND COM		D	301,436.000	2,171,818	7.210	2,171,818	1,316,062	0	103,795	0	495,620	0	495,620	25,441	L	11/17/2011
G15820-11-4	BT GROUP PLC COM		D	1,199,670.000	7,538,729	6.280	7,538,729	3,092,312	75,065	190,795	0	2,924,815	0	2,924,815	76,019	L	03/01/2013
G16968-10-2	Bunzl PLC COM		D	50,527.000	1,213,474	24.020	1,213,474	991,763	9,299	11,115	0	137,977	0	137,977	83,735	L	05/29/2013
G1699R-10-7	Burberry Group PLC COM		D	22,530.000	565,717	25.110	565,717	436,256	7,297	7,970	0	93,788	0	93,788	35,673	U	04/16/2013
G1846J-10-7	Capita Group PLC/The COM		D	212,595.000	3,655,017	17.190	3,655,017	2,793,246	0	60,494	0	637,944	0	637,944	148,266	L	12/03/2013
G2018Z-12-7	CENTRICA PLC COM		D	248,556.000	1,431,423	5.760	1,431,423	1,377,407	0	72,762	0	(71,178)	0	(71,178)	125,193	L	03/26/2013
G27823-10-6	Delphi Automotive PLC COM		F	46,100.000	2,771,993	60.130	2,771,993	1,326,481	0	31,348	0	1,008,668	0	1,008,668	0	L	08/14/2012
G3030S-10-9	easyJet PLC COM		D	218,372.000	5,555,551	25.440	5,555,551	4,438,779	0	0	0	877,005	0	877,005	239,767	U	10/29/2013
G3157S-10-6	Ensco PLC COM		F	88,700.000	5,071,866	57.180	5,071,866	4,935,303	0	199,575	0	(186,270)	0	(186,270)	0	L	11/12/2012
G3323L-10-0	Fabrinet COM		F	45,700.000	939,592	20.560	939,592	753,279	0	0	0	186,314	0	186,314	0	L	12/10/2013
000000-00-0	Quinn Group Limited Common Stock		F	169,643.000	0	0.000	0	1	0	0	0	0	0	0	0	U	02/07/2012
G3910J-11-2	GLAXOSMITHKLINE COM		D	289,340.000	7,722,853	26.690	7,722,853	5,854,455	101,172	340,755	0	1,058,304	0	1,058,304	239,458	L	06/19/2013
G3922B-10-7	Genpact Ltd COM		F	49,400.000	907,478	18.370	907,478	900,463	0	0	0	7,015	0	7,015	0	L	11/14/2013
G39319-10-1	GLOBAL INDEMNITY PLC COM		F	8,900.000	225,170	25.300	225,170	175,993	0	0	0	22,617	0	22,617	0	L	10/25/2013
G42089-11-3	DIAGEO PLC NEW COM		D	157,965.000	5,232,749	33.130	5,232,749	2,632,594	0	126,627	0	550,339	0	550,339	75,710	U	08/21/2013
G4388N-10-6	Helen of Troy Ltd COM		F	27,800.000	1,376,378	49.510	1,376,378	667,891	0	0	0	428,640	0	428,640	0	L	11/25/2013
G4634U-16-9	HSBC HLDGS HONG KONG COM		D	748,589.000	8,213,018	10.970	8,213,018	6,912,530	0	338,229	0	(15,627)	0	(15,627)	238,699	L	12/03/2013
G47328-10-8	INCISIVE MEDIA HLDGS LTD COM		F	238,786.000	238,786	1.000	238,786	1	0	0	0	0	0	0	0	U	10/21/2009
G4984A-11-0	ITV PLC COM		D	1,764,701.000	5,670,376	3.210	5,670,376	2,540,574	0	173,051	0	2,182,169	0	2,182,169	67,515	U	10/29/2013
G50871-10-5	Jazz Pharmaceuticals Plc COM		F	68,200.000	8,631,392	126.560	8,631,392	4,870,895	0	0	0	3,760,497	0	3,760,497	0	L	09/24/2013
G54404-12-7	LEGAL & GEN GROUP PLC ENGLAND COM		D	983,599.000	3,628,084	3.690	3,628,084	1,953,513	0	110,447	0	1,076,659	0	1,076,659	75,305	L	10/29/2013
G5542W-10-6	LLOYS TSB GROUP PLC COM		D	635,665.000	830,490	1.310	830,490	770,961	0	0	0	35,713	0	35,713	23,816	L	10/29/2013
G5753U-11-2	Maiden Holdings Ltd COM		F	30,500.000	333,365	10.930	333,365	256,818	3,355	8,235	0	53,070	0	53,070	0	L	11/12/2012
G5876H-10-5	Marvell Technology Group Ltd COM		F	205,700.000	2,957,966	14.380	2,957,966	2,086,189	0	49,368	0	871,777	0	871,777	0	L	02/25/2013
G60744-10-2	MGM China Holdings Ltd COM		D	361,600.000	1,543,625	4.270	1,543,625	869,966	0	24,715	0	673,167	0	673,167	492	U	12/03/2013
G60754-10-1	Michael Kors Holdings Ltd COM		F	106,200.000	8,622,378	81.190	8,622,378	8,093,979	0	0	0	528,399	0	528,399	0	L	12/10/2013
G62748-11-9	MORRISON (WM.) SUPERMARKETS		D	663,782.000	2,869,492	4.320	2,869,492	2,922,254	0	53,259	0	(230,198)	0	(230,198)	177,435	L	12/03/2013
G6375K-15-1	NATIONAL GRID GRP ENGLAND COM		D	322,909.000	4,214,493	13.050	4,214,493	3,161,036	86,108	217,353	0	449,889	0	449,889	74,641	L	06/05/2013
G6500M-10-6	NEXT COM		D	58,991.000	5,325,020	90.270	5,325,020	3,597,556	39,083	85,558	0	1,466,319	0	1,466,319	99,179	L	09/24/2013
G6648D-10-9	Home Loan Servicing Solutions COM		F	136,600.000	3,137,702	22.970	3,137,702	2,742,475	20,490	151,066	0	194,551	0	194,551	0	L	11/25/2013
G70202-10-9	PERSIMMON PLC COM		D	33,040.000	678,032	20.520	678,032	628,075	0	0	0	30,181	0	30,181	19,777	L	12/03/2013
G7127P-10-0	Platinum Underwriters Holdings COM		F	18,600.000	1,139,808	61.280	1,139,808	1,150,388	0	1,792	0	(10,580)	0	(10,580)	0	L	11/25/2013
G72899-10-0	PRUDENTIAL CORP ENGLAND COM		D	205,378.000	4,558,246	22.190	4,558,246	2,220,833	0	104,672	0	1,606,563	0	1,606,563	49,248	L	04/16/2013
G7423K-11-0	RECKITT BENCKISER PLC COM		D	81,640.000	6,481,111	79.390	6,481,111	4,802,803	0	177,077	0	1,038,972	0	1,038,972	174,339	L	04/16/2013
G7690A-10-0	ROYAL DUTCH SHELL PLC COM		D	219,856.000	7,876,510	35.830	7,876,510	5,321,382	0	391,169	0	197,251	0	197,251	95,742	U	12/18/2012
G7690A-11-8	ROYAL DUTCH SHELL COM		D	161,114.000	6,084,251	37.760	6,084,251	4,871,995	0	287,872	0	295,094	0	295,094	93,032	U	12/18/2012
G77395-10-4	SABMILLER PLC COM		D	43,259.000	2,221,863	51.360	2,221,863	2,044,595	0	32,071	0	43,638	0	43,638	47,399	L	10/29/2013
G7771K-13-4	Sage Group PLC/The COM		D	20,509.000	137,133	6.690	137,133	116,704	0	0	0	19,025	0	19,025	1,405	L	12/03/2013
G77732-10-8	SAINSBURY J PLC ENGLAND COM		D	797,365.000	4,820,466	6.050	4,820,466	4,062,506	75,320	164,213	0	66,967	0	66,967	183,337	L	10/29/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G7860B-10-2	SCHRODERS COM		D	25,249.000	1,086,481	43.030	1,086,481	917,965	0	6,014	0	105,968	0	105,968	62,549	L	09/24/2013
G7904P-10-9	SCOT & SOUTHERN EN COM		D	44,243.000	1,003,932	22.690	1,003,932	959,666	0	0	0	32,714	0	32,714	11,552	L	12/03/2013
G7945E-10-5	SEADRILL LTD COM		D	23,608.000	963,497	40.810	963,497	796,426	0	58,176	0	149,136	0	149,136	(61,369)	L	12/03/2013
G81083-10-0	Shire Ltd COM		D	66,660.000	3,148,863	47.240	3,148,863	2,772,453	0	475	0	287,708	0	287,708	88,702	L	12/03/2013
G82343-16-4	SMITH & NEPHEW COM		D	52,228.000	744,810	14.260	744,810	598,091	0	13,099	0	117,251	0	117,251	29,468	L	12/03/2013
G84228-10-8	STANDARD CHARTERED ENGLAND COM		D	20,085.000	452,428	22.530	452,428	415,903	0	18,896	0	(69,475)	0	(69,475)	8,185	U	08/08/2012
G86838-12-8	TATE & LYLE PLC ENGLAND COM		D	222,083.000	2,975,794	13.400	2,975,794	2,409,940	29,289	92,001	0	171,621	0	171,621	45,774	L	12/03/2013
G90202-10-5	TRAVIS PERKINS PLC COM		D	21,276.000	659,682	31.010	659,682	568,414	0	2,521	0	60,341	0	60,341	30,927	L	12/03/2013
G9127H-10-4	TUI Travel plc COM		D	493,609.000	3,377,359	6.840	3,377,359	1,791,369	0	90,000	0	1,012,488	0	1,012,488	58,264	L	05/29/2013
G92087-12-4	UNILEVER PLC COM		D	38,561.000	1,585,218	41.110	1,585,218	1,574,846	0	14,013	0	(29,015)	0	(29,015)	39,387	L	12/03/2013
G93205-11-3	Vantage Drilling Co COM		F	60,400.000	111,136	1.840	111,136	81,782	0	0	0	604	0	604	0	L	08/31/2011
G9387S-10-5	VODAFONE GROUP COM		D	1,105,496.000	4,339,548	3.930	4,339,548	2,508,424	71,817	191,807	0	1,356,468	0	1,356,468	68,582	L	10/29/2013
G9736L-11-6	Wolseley PLC COM		D	0.000	0	0.000	0	0	0	1,032	0	0	0	0	0	U	02/18/2011
G98290-10-2	XL GROUP PLC COM		F	254,000.000	8,087,360	31.840	8,087,360	5,082,227	0	142,240	0	1,722,120	0	1,722,120	0	L	07/16/2012
G98803-14-4	YUE YUEN INDUSTRIAL HLDG COM		D	76,000.000	253,863	3.340	253,863	241,349	0	0	0	12,560	0	12,560	(47)	L	12/03/2013
H0023R-10-5	ACE LIMITED COM		F	102,000.000	10,560,060	103.530	10,560,060	6,188,878	(1,204)	154,020	0	2,420,460	0	2,420,460	0	L	12/21/2010
H0032X-13-5	Actelion Ltd COM		D	51,980.000	4,403,747	84.720	4,403,747	2,882,276	0	24,454	0	1,378,854	0	1,378,854	151,126	L	07/23/2013
H00392-30-0	ADECCO SA COM		D	5,778.000	458,654	79.380	458,654	438,870	0	0	0	10,951	0	10,951	8,833	L	12/03/2013
H22206-19-9	EMS-Chemie Holding AG COM		D	2,821.000	1,005,461	356.420	1,005,461	883,509	0	22,696	0	87,015	0	87,015	34,937	L	10/29/2013
H25662-12-5	Cie Financiere Richemont SA COM		D	26,668.000	2,662,602	99.840	2,662,602	1,673,679	0	29,296	0	433,321	0	433,321	58,174	L	07/23/2013
H49983-17-6	Lindt & Spruengli AG COM		D	2.000	108,163	54,081.410	108,163	101,728	0	0	0	5,748	0	5,748	686	L	10/29/2013
H49983-18-4	Lindt & Spruengli AG COM		D	42.000	189,883	4,521.030	189,883	180,124	0	0	0	8,544	0	8,544	1,215	L	10/29/2013
H50524-10-9	LONZA GROUP AG COM		D	5,612.000	533,815	95.120	533,815	277,945	0	13,019	0	236,237	0	236,237	8,113	L	03/01/2012
H57312-22-7	NESTLES SWITZERLAND COM		D	141,121.000	10,361,144	73.420	10,361,144	4,228,676	0	311,140	0	1,010,253	0	1,010,253	162,764	L	08/02/2011
H58200-10-1	NOVARTIS AG-REG SHS COM		D	113,669.000	9,099,655	80.050	9,099,655	6,734,829	0	192,895	0	1,240,995	0	1,240,995	190,514	L	12/03/2013
H69293-11-8	ROCHE HLDGS SWITZERLAND COM		D	52,801.000	14,794,254	280.190	14,794,254	7,648,416	0	409,764	0	3,946,980	0	3,946,980	234,008	L	10/17/2012
H7303M-10-2	ABB LTD COM		D	116,460.000	3,074,523	26.400	3,074,523	2,999,348	0	0	0	54,941	0	54,941	20,234	L	10/29/2013
H7884V-15-8	THE SWATCH GROUP AG-REG COM		D	2,176.000	245,638	112.890	245,638	243,399	0	0	0	(551)	0	(551)	2,790	L	10/29/2013
H8398N-10-4	SWISSCOM AG COM		D	2,251.000	1,191,810	529.460	1,191,810	1,152,731	0	0	0	19,850	0	19,850	19,229	L	12/03/2013
H8403W-10-7	SWISS PRIME SITE-REG REIT		D	1,274.000	98,909	77.640	98,909	93,938	0	0	0	574	0	574	4,397	L	08/21/2013
H8431B-10-9	SWISS RE LTD COM		D	66,998.000	6,180,780	92.250	6,180,780	3,796,693	0	529,865	0	1,490,785	0	1,490,785	115,577	U	05/29/2013
H8817H-10-0	Transocean Ltd COM		D	18,062.000	882,183	48.840	882,183	795,893	0	30,344	0	62,237	0	62,237	23,986	L	11/13/2012
J00056-10-1	ABC-Mart Inc COM		D	17,500.000	765,068	43.720	765,068	837,661	0	0	0	(36,573)	0	(36,573)	(36,020)	L	12/03/2013
J00662-11-4	Air Water Inc COM		D	13,000.000	176,129	13.550	176,129	170,679	0	2,474	0	30,846	0	30,846	(24,643)	L	10/29/2013
J02100-11-3	ASAHI BREWERIES LTD JAPAN COM		D	5,700.000	160,742	28.200	160,742	144,026	1,166	0	0	25,507	0	25,507	(8,791)	L	09/24/2013
J02184-13-3	ASAHI CHEM IND CO LTD JAPAN COM		D	592,000.000	4,641,149	7.840	4,641,149	4,229,669	0	36,902	0	719,757	0	719,757	(308,277)	L	12/03/2013
J03234-15-0	Asics Corp COM		D	80,800.000	1,379,915	17.080	1,379,915	1,393,382	0	0	0	65,370	0	65,370	(78,836)	L	12/03/2013
J05523-10-5	CENTRAL JAPAN RLWY COM		D	17,800.000	2,096,608	117.790	2,096,608	1,531,701	0	19,540	0	898,483	0	898,483	(242,921)	U	08/08/2012
J06510-10-1	CHUBU ELEC POWER COM		D	32,300.000	417,637	12.930	417,637	432,676	0	0	0	(3,698)	0	(3,698)	(11,341)	L	05/29/2013
J07098-10-6	Chugoku Electric Power Co Inc/ COM		D	14,900.000	231,924	15.570	231,924	206,525	0	3,639	0	30,813	0	30,813	(5,413)	L	05/29/2013
J07938-11-1	CITIZEN WATCH CO LTD JAPAN COM		D	91,600.000	772,157	8.430	772,157	675,124	0	0	0	132,485	0	132,485	(35,452)	L	12/03/2013
J08484-14-9	DAICEL CHEM INDS JAPAN COM		D	236,000.000	1,922,040	8.140	1,922,040	1,813,187	0	18,299	0	206,396	0	206,396	(142,546)	L	12/03/2013
J10038-11-5	DAIKIN KOGYO CO JAPAN COM		D	20,900.000	1,302,459	62.320	1,302,459	1,320,019	0	0	0	9,003	0	9,003	(26,562)	L	12/03/2013
J11151-10-7	DAITO TRUST CONSTR JAPAN COM		D	1,500.000	140,288	93.530	140,288	152,529	0	0	0	(1,509)	0	(1,509)	(10,732)	L	10/29/2013
J11508-12-4	DAIWA HOUSE IND CO LTD JAPAN COM		D	64,000.000	1,239,142	19.360	1,239,142	1,235,490	0	0	0	28,513	0	28,513	(24,861)	L	12/03/2013
J11718-11-1	DAIWA SECURITIES LTD JAPAN COM		D	415,000.000	4,145,854	9.990	4,145,854	3,655,284	0	51,503	0	741,717	0	741,717	(251,148)	U	10/29/2013
J11918-11-7	KDDI CORP JPY5000		D	106,300.000	6,543,561	61.560	6,543,561	4,281,100	0	86,370	0	2,508,843	0	2,508,843	(443,980)	L	10/29/2013
J12075-10-7	DENSO CORP COM		D	37,200.000	1,964,321	52.800	1,964,321	1,641,595	0	18,949	0	466,808	0	466,808	(144,082)	L	10/29/2013
J1257M-10-9	EAST JAPAN RAILWAYS JAPAN COM		D	13,000.000	1,036,487	79.730	1,036,487	889,364	0	11,646	0	228,946	0	228,946	(114,933)	U	10/29/2013
J12915-10-4	ELECTRIC POWER DEVELOP COM		D	5,800.000	169,136	29.160	169,136	187,750	0	1,983	0	(13,693)	0	(13,693)	(4,921)	L	05/29/2013
J14112-10-6	FUJI ELECTRIC CO COM		D	526,000.000	2,462,223	4.680	2,462,223	1,629,477	0	24,600	0	976,961	0	976,961	(144,214)	L	06/19/2013
J14406-13-6	FUJI HEAVY INDS JPY50		D	203,600.000	5,840,388	28.690	5,840,388	1,553,882	0	60,533	0	3,559,842	0	3,559,842	(253,122)	L	06/14/2012
J15036-12-2	FUJIFILM HOLDINGS CORP COM		D	96,800.000	2,745,453	28.360	2,745,453	2,308,730	0	13,588	0	585,383	0	585,383	(148,660)	L	10/29/2013
J17129-10-7	Fukuoka Financial Group Inc COM		D	37,000.000	162,285	4.390	162,285	168,273	0	0	0	5,852	0	5,852	(11,839)	U	10/29/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J19782-10-1	HIROSE ELEC JAPAN COM		D	1,100.000	156,777	142.520	156,777	164,843	0	0	0	3,531	0	3,531	(11,598)	U	10/29/2013
J20454-11-2	HITACHI LTD JAPAN COM		D	80,000.000	605,870	7.570	605,870	590,856	0	0	0	26,904	0	26,904	(11,890)	L	12/03/2013
J20538-11-2	Hitachi Metals Ltd COM		D	42,000.000	593,806	14.140	593,806	451,012	0	2,879	0	167,661	0	167,661	(24,867)	L	05/07/2013
J21378-10-4	HOKKAIDO ELEC POWER CO COM		D	9,200.000	105,826	11.500	105,826	120,764	0	0	0	(11,498)	0	(11,498)	(3,441)	L	05/30/2013
J22050-10-8	Hokuriku Electric Power Co COM		D	8,400.000	114,046	13.580	114,046	119,325	0	2,051	0	(2,151)	0	(2,151)	(3,128)	L	05/29/2013
J23426-10-9	Iida Group Holdings Co Ltd COM		D	6,900.000	137,993	20.000	137,993	128,928	0	0	0	11,660	0	11,660	(2,594)	U	12/03/2013
J23594-11-2	HULIC CO LTD REIT		D	4,700.000	69,535	14.800	69,535	79,021	0	0	0	(3,926)	0	(3,926)	(5,560)	L	10/29/2013
J2501P-10-4	ITOCHU CORP COM		D	0.000	0	0.000	0	0	29,710	0	0	0	0	0	0	U	06/14/2012
J2616#-10-8	Japan Investor Solutions & Tec Common St		F	2,000.000	947,140	473.570	947,140	947,149	0	0	0	0	0	0	0	U	09/06/2000
J2740B-10-6	Japan Exchange Group Inc COM		D	6,400.000	182,005	28.440	182,005	146,467	0	0	0	45,843	0	45,843	(10,305)	L	10/29/2013
J2817M-10-0	JFE HOLDINGS INC COM		D	52,100.000	1,240,228	23.810	1,240,228	1,001,517	0	18,735	0	334,342	0	334,342	(95,631)	L	04/16/2013
J30169-10-6	KANSAI ELEC PR CO INC JAPAN COM		D	35,300.000	406,048	11.500	406,048	445,534	0	0	0	(27,807)	0	(27,807)	(11,678)	L	05/29/2013
J30255-12-9	Kansai Paint Co Ltd COM		D	11,000.000	162,742	14.800	162,742	115,654	0	1,416	0	61,223	0	61,223	(14,134)	L	03/01/2013
J32491-10-2	KEYENCE CORPORATION COM		D	8,200.000	3,510,775	428.140	3,510,775	2,369,928	0	4,798	0	1,360,308	0	1,360,308	(262,900)	L	06/19/2013
J34555-14-4	KOBE STEEL LTD COM		D	357,000.000	611,389	1.710	611,389	655,170	0	0	0	2,315	0	2,315	(46,097)	L	10/29/2013
J34899-10-4	Koito Manufacturing Co Ltd COM		D	23,000.000	439,189	19.100	439,189	375,767	0	5,483	0	109,345	0	109,345	(45,923)	L	03/01/2013
J36060-11-9	KONICA MINOLTA HOLDINGS INC COM		D	69,500.000	693,644	9.980	693,644	598,665	0	0	0	137,101	0	137,101	(42,121)	U	10/29/2013
J36662-13-8	KUBOTA LTD JAPAN COM		D	128,000.000	2,117,806	16.550	2,117,806	1,588,467	0	17,434	0	637,852	0	637,852	(172,376)	L	12/03/2013
J38468-10-4	KYUSHU ELECTRIC POWER COM		D	21,400.000	273,239	12.770	273,239	292,954	0	0	0	(10,628)	0	(10,628)	(9,087)	L	05/30/2013
J39788-13-8	MARUBENI CORP JAPAN COM		D	669,000.000	4,811,988	7.190	4,811,988	4,881,543	0	105,176	0	220,892	0	220,892	(494,264)	L	10/29/2013
J41121-10-4	PANASONIC CORP COM		D	531,900.000	6,194,240	11.650	6,194,240	4,817,739	0	19,157	0	1,707,886	0	1,707,886	(331,386)	L	10/29/2013
J41551-10-2	Mazda Motor Corp COM		D	491,000.000	2,541,306	5.180	2,541,306	2,084,566	0	0	0	571,535	0	571,535	(114,795)	L	12/03/2013
J43830-11-6	MITSUBISHI CORP JAPAN COM		D	47,400.000	909,622	19.190	909,622	923,883	0	0	0	4,330	0	4,330	(18,591)	L	12/03/2013
J44002-12-9	MITSUBISHI HEAVY INDS JAPAN COM		D	167,000.000	1,034,366	6.190	1,034,366	924,423	0	8,588	0	198,518	0	198,518	(96,053)	U	07/23/2013
J44024-10-7	MITSUBISHI MATERIALS CO JAPAN COM		D	708,000.000	2,613,615	3.690	2,613,615	2,644,694	0	13,787	0	153,091	0	153,091	(184,169)	L	09/24/2013
J44046-10-0	MITSUBISHI CHEMICAL HOLDINGS COM		D	277,500.000	1,283,145	4.620	1,283,145	1,325,690	0	13,500	0	48,843	0	48,843	(91,388)	L	10/29/2013
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP COM		D	1,199,200.000	7,918,223	6.600	7,918,223	6,747,507	0	90,533	0	1,461,383	0	1,461,383	(660,476)	U	12/03/2013
J44690-13-9	MITSUI & CO LTD JAPAN COM		D	6,500.000	90,600	13.940	90,600	93,996	0	0	0	3,217	0	3,217	(6,613)	U	10/29/2013
J4599L-10-2	MIZUHO FINANCIAL GROUP INC COM		D	1,964,300.000	4,261,076	2.170	4,261,076	3,230,250	0	117,672	0	1,221,813	0	1,221,813	(527,441)	U	12/07/2012
J46840-10-4	MURATA MFG CO LTD JAPAN COM		D	41,000.000	3,643,404	88.860	3,643,404	3,013,401	0	21,410	0	820,734	0	820,734	(190,731)	U	12/03/2013
J48454-10-2	Namco Bandai Holdings Inc COM		D	29,000.000	643,985	22.210	643,985	427,194	0	13,167	0	338,345	0	338,345	(68,997)	U	12/07/2012
J54752-14-2	NIPPON MEAT PACKERS INC JAPAN COM		D	19,000.000	326,474	17.180	326,474	273,929	0	0	0	70,345	0	70,345	(17,800)	L	10/29/2013
J55053-12-8	Nippon Paint Co Ltd COM		D	26,000.000	432,653	16.640	432,653	423,964	0	0	0	17,220	0	17,220	(8,531)	L	12/03/2013
J5790K-10-8	Sojitz Corp COM		D	413,400.000	735,510	1.780	735,510	761,549	0	7,450	0	22,785	0	22,785	(48,825)	L	10/29/2013
J59396-10-1	NIPPON TELEGRAPH & TEL JAPAN COM		D	116,200.000	6,257,476	53.850	6,257,476	5,763,217	0	102,498	0	1,030,454	29,942	1,000,512	(476,979)	U	10/29/2013
J6031N-10-9	OJI PAPER CO LTD JAPAN COM		D	224,000.000	1,148,718	5.130	1,148,718	882,708	0	10,875	0	342,410	0	342,410	(76,400)	U	06/19/2013
J61374-12-0	OMRON TATEISHI ELEC CO JAPAN COM		D	19,900.000	879,459	44.190	879,459	628,531	0	4,248	0	286,635	0	286,635	(35,707)	U	10/29/2013
J6174U-10-0	ORIENTAL LAND CO COM		D	5,800.000	837,125	144.330	837,125	756,978	0	6,878	0	257,352	0	257,352	(122,546)	L	09/07/2012
J61933-12-3	ORIX CORP JAPAN COM		D	16,400.000	288,196	17.570	288,196	294,016	0	0	0	96	0	96	(5,916)	U	12/03/2013
J6243L-10-7	Otsuka Corp COM		D	4,000.000	510,347	127.590	510,347	532,459	7,802	0	0	7,708	0	7,708	(29,821)	L	12/03/2013
J63117-10-5	Otsuka Holdings Co Ltd COM		D	21,200.000	613,177	28.920	613,177	627,009	0	3,382	0	19,670	0	19,670	(33,501)	U	12/03/2013
J64683-10-5	RICOH CO COM		D	204,000.000	2,169,944	10.640	2,169,944	2,239,565	0	61,262	0	171,764	0	171,764	(241,384)	U	04/16/2013
J70703-13-7	SEKISUI CHEM CO LTD JAPAN COM		D	68,000.000	834,594	12.270	834,594	866,490	0	0	0	(14,459)	0	(14,459)	(17,436)	U	12/03/2013
J72079-10-6	Shikoku Electric Power Co Inc COM		D	8,900.000	133,367	14.990	133,367	154,013	0	0	0	(16,609)	0	(16,609)	(4,037)	L	05/29/2013
J74229-10-5	SHIONOGI & CO LTD JAPAN COM		D	20,800.000	451,206	21.690	451,206	469,497	0	0	0	(8,844)	0	(8,844)	(9,448)	L	12/03/2013
J75390-10-4	SHOWA SHELL SEKIYU KK COM		D	120,100.000	1,220,368	10.160	1,220,368	1,313,946	20,568	0	0	(6,865)	0	(6,865)	(86,712)	L	10/29/2013
J75734-10-3	SMC JAPAN COM		D	0.000	0	0.000	0	0	3,121	0	0	0	0	0	0	U	02/16/2011
J75963-10-8	SOFTBANK CORP (9984) COM		D	17,400.000	1,523,048	87.530	1,523,048	520,433	0	6,945	0	975,212	0	975,212	(84,049)	L	06/14/2012
J76379-10-6	SONY CORP JAPAN COM		D	79,700.000	1,384,636	17.370	1,384,636	936,132	0	19,622	0	652,623	0	652,623	(151,034)	L	08/08/2012
J77153-12-0	SUMITOMO CHEM CO LTD JAPAN COM		D	519,000.000	2,034,423	3.920	2,034,423	1,910,013	0	27,732	0	257,706	0	257,706	(133,297)	U	10/29/2013
J77712-12-3	SUMITOMO METAL MINING JAPAN COM		D	76,000.000	995,690	13.100	995,690	1,012,156	0	28,213	0	101,235	0	101,235	(167,339)	L	12/07/2012
J7771X-10-9	SUMITOMO MITSUI FINL GR COM		D	123,900.000	6,389,211	51.570	6,389,211	4,137,262	0	141,136	0	2,396,330	0	2,396,330	(628,707)	U	12/03/2013
J85108-10-8	TOHOKU ELEC PWR JAPAN COM		D	22,700.000	255,498	11.260	255,498	257,502	0	0	0	6,563	0	6,563	(8,567)	L	05/30/2013
J86914-10-8	TOKYO ELEC PWR CO INC JAPAN COM		D	72,500.000	356,620	4.920	356,620	393,999	0	0	0	(1,749)	0	(1,749)	(35,631)	L	06/19/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J86957-11-5	TOKYO ELECTRON JAPAN COM		D	11,400.000	624,747	54.800	624,747	611,855	0	0	0	25,204	0	25,204	(12,312)	L	12/03/2013
J88764-10-5	Tokyu Fudosan Holdings Corp COM		D	26,600.000	250,549	9.420	250,549	246,264	0	0	0	9,241	0	9,241	(4,956)	U	12/03/2013
J90268-10-3	TOTO LTD JAPAN COM		D	141,000.000	2,236,306	15.860	2,236,306	1,775,514	0	8,642	0	559,185	0	559,185	(98,393)	L	12/03/2013
J91128-10-8	TOYODA GOSEI CO COM		D	63,000.000	1,466,733	23.280	1,466,733	1,224,570	0	32,854	0	400,694	0	400,694	(201,028)	U	11/13/2012
J91214-10-6	Toyota Boshoku Corp COM		D	87,600.000	1,094,323	12.490	1,094,323	1,202,685	0	15,451	0	23,336	0	23,336	(131,699)	L	04/16/2013
J92676-11-3	TOYOTA MOTOR CORP JAPAN COM		D	140,100.000	8,557,557	61.080	8,557,557	7,026,378	0	133,452	0	1,877,689	0	1,877,689	(772,204)	L	12/03/2013
J9298Q-10-4	TREND MICRO INC. (4704) COM		D	21,600.000	756,272	35.010	756,272	742,425	823	0	0	67,562	0	67,562	(53,714)	L	10/29/2013
J9446Z-10-5	USS CO LTD COM		D	12,700.000	174,481	13.740	174,481	169,955	0	0	0	7,946	0	7,946	(3,420)	U	12/03/2013
J95094-10-8	WEST JAPAN RAILWAY CO COM		D	21,000.000	911,089	43.390	911,089	909,825	0	0	0	19,572	0	19,572	(18,308)	L	12/03/2013
J95732-10-3	YAMAHA CORP JAPAN COM		D	72,100.000	1,144,902	15.880	1,144,902	708,543	0	8,085	0	499,480	0	499,480	(63,121)	U	05/29/2013
J9690T-10-2	YASKAWA ELECTRIC CORP COM		D	93,000.000	1,471,471	15.820	1,471,471	1,153,893	0	5,465	0	391,006	0	391,006	(73,428)	U	07/23/2013
K0514G-13-5	AP Moller - Maersk A/S COM		D	27.000	278,772	10,324.890	278,772	248,656	0	0	0	30,254	0	30,254	(138)	L	10/29/2013
K16018-19-2	Coloplast A/S COM		D	38,575.000	2,557,844	66.310	2,557,844	1,162,387	0	70,071	0	621,891	0	621,891	51,204	L	03/01/2012
K20140-14-9	DAMPSKIPS SVENDBORG B DENMARK COM		D	108.000	1,173,935	10,869.770	1,173,935	956,492	0	0	0	189,628	0	189,628	27,815	L	12/03/2013
K7314N-10-3	NOVO-NORDISK AS COM		D	26,715.000	4,904,732	183.600	4,904,732	3,518,641	0	71,717	0	380,509	0	380,509	169,324	L	05/29/2013
K9640A-10-2	Tryg A/S COM		D	12,936.000	1,253,197	96.880	1,253,197	1,072,629	0	34,414	0	134,868	0	134,868	45,699	U	05/29/2013
L16210-10-6	RTL Group SA COM		D	1,948.000	252,122	129.430	252,122	233,934	0	0	0	14,339	0	14,339	3,848	U	12/03/2013
L6388F-12-8	Millicom International Cellula COM		D	3,313.000	330,392	99.730	330,392	256,459	0	16,956	0	70,157	0	70,157	3,776	L	10/29/2013
L90272-10-2	Tenaris SA COM		D	29,364.000	642,515	21.880	642,515	707,925	0	3,817	0	(75,787)	0	(75,787)	10,377	L	10/29/2013
M1586M-11-5	Bank Hapoalim BM COM		D	250,769.000	1,405,202	5.600	1,405,202	1,352,153	0	5,004	0	32,868	0	32,868	20,182	L	12/03/2013
M2012Q-10-0	Bezeq The Israeli Telecommunic COM		D	199,819.000	338,788	1.700	338,788	273,788	0	22,131	0	54,851	0	54,851	10,150	L	09/24/2013
M27635-10-7	Delek Group Ltd COM		D	1,370.000	523,371	382.020	523,371	424,021	2,353	2,096	0	90,597	0	90,597	8,752	U	10/29/2013
M8769Q-10-2	Teva Pharmaceutical Industries COM		D	29,495.000	1,179,460	39.990	1,179,460	1,126,995	0	29,525	0	(14,336)	0	(14,336)	66,801	L	05/29/2013
N0089J-12-3	AEGON NV COM		D	100,138.000	946,820	9.460	946,820	549,977	0	29,300	0	286,819	0	286,819	25,899	L	09/07/2012
N0137M-25-0	AHOLD NV NETHERLANDS COM		D	102,944.000	1,851,097	17.980	1,851,097	1,434,967	0	46,138	0	334,528	0	334,528	52,249	L	12/03/2013
N07831-10-5	AVG Technologies NV COM		F	29,200.000	502,532	17.210	502,532	366,681	0	0	0	69,409	0	69,409	0	L	02/12/2013
N20944-10-9	CNH INDUSTRIAL NV COM		D	63,035.000	719,601	11.420	719,601	808,933	0	0	0	(103,793)	0	(103,793)	14,461	L	09/30/2013
N2545@-10-1	Directional Cap Hldgs NV Net Common Stoc		D	100.000	0	0.000	0	2	0	0	0	0	0	0	0	U	01/01/2001
N39338-19-4	Heineken Holding NV COM		D	46,177.000	2,925,901	63.360	2,925,901	2,124,541	0	52,206	0	261,534	0	261,534	98,739	L	06/19/2013
N39427-15-3	Heineken NV Nether INACTIVE COM		D	29,740.000	2,011,237	67.630	2,011,237	1,598,687	0	36,027	0	(35,794)	0	(35,794)	68,142	L	03/01/2012
N53745-10-0	LyondellBasell Industries NV COM		F	219,900.000	17,653,572	80.280	17,653,572	11,917,886	0	351,420	0	4,384,824	0	4,384,824	0	L	07/29/2013
N6983Q-14-7	PHILIPS ELEC (KON) COM		D	26,237.000	963,269	36.710	963,269	487,556	0	25,750	0	251,799	0	251,799	23,285	L	07/17/2012
N82188-AB-0	Stahl International Class A Shares in To		D	18,509.000	123,182	6.660	123,182	245	0	0	0	122,927	0	122,927	11	U	02/26/2010
N82188-AC-8	Stahl International Option with Winvst I		D	1.000	1	1.380	1	1	0	0	0	0	0	0	0	U	02/26/2010
N8726Y-10-6	TNT Express NV COM		D	45,584.000	423,843	9.300	423,843	417,683	0	0	0	(711)	0	(711)	6,871	L	12/03/2013
N8981F-15-6	UNILEVER NV CVA COM		D	111,122.000	4,482,442	40.340	4,482,442	3,563,091	0	155,821	0	96,316	0	96,316	161,704	L	09/07/2012
N9651R-10-8	WORLD ONLINE INTERNATIONAL COM		D	28,073.000	0	0.000	0	0	0	0	0	0	0	0	0	L	06/30/2000
P16994-13-2	Banco Latinoamericano de Expor COM		F	15,600.000	437,112	28.020	437,112	303,167	0	12,720	0	77,221	0	77,221	0	L	11/25/2013
P8744Y-10-2	Steiner Leisure Ltd COM		F	1,700.000	83,623	49.190	83,623	83,343	0	0	0	281	0	281	0	L	05/08/2013
Q09504-13-7	AUST & NZ BANK GRP COM		D	210,310.000	6,064,537	28.840	6,064,537	5,981,061	0	53,617	0	241,223	0	241,223	(184,173)	L	12/03/2013
Q18193-12-0	BHP Billiton COM		D	165,199.000	5,615,057	33.990	5,615,057	5,869,407	0	121,592	0	121,461	0	121,461	(687,059)	L	10/29/2013
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA COM		D	147,684.000	10,279,938	69.610	10,279,938	9,072,512	0	521,277	0	1,532,781	0	1,532,781	(1,142,784)	U	08/21/2013
Q3018U-10-9	CSL COM		D	34,895.000	2,152,970	61.700	2,152,970	1,174,734	0	40,421	0	367,300	0	367,300	(167,020)	L	01/23/2013
Q3190P-10-0	Dexus Property Group REIT COM		D	952,163.000	856,160	0.900	856,160	906,807	26,153	0	0	(6,941)	0	(6,941)	(43,706)	L	09/24/2013
Q39175-10-6	Flight Centre Ltd COM		D	48,772.000	2,074,906	42.540	2,074,906	1,818,404	0	61,273	0	436,698	0	436,698	(180,196)	L	06/19/2013
Q39360-10-4	Fortescue Metals Group Ltd COM		D	1,045,065.000	5,441,814	5.210	5,441,814	4,066,511	0	117,828	0	1,590,805	0	1,590,805	(239,123)	L	09/24/2013
Q40060-10-7	GENERAL PPTY TR AUSTRALIA COM		D	417,230.000	1,269,205	3.040	1,269,205	1,304,274	38,449	58,741	0	(141,169)	0	(141,169)	(183,685)	L	10/17/2012
Q49469-10-1	CAPITAMALL TRUST COM		D	426,000.000	642,745	1.510	642,745	692,972	0	11,799	0	(47,509)	0	(47,509)	(2,718)	L	10/29/2013
Q55368-11-4	LEND LEASE CORP LTD AUSTRALIA COM		D	192,843.000	1,922,058	9.970	1,922,058	1,476,151	0	70,207	0	236,302	0	236,302	(181,333)	L	12/03/2013
Q57085-27-8	MACQUARIE GROUP LTD COM		D	49,284.290	2,423,883	49.180	2,423,883	2,498,850	0	42,817	0	65,805	0	65,805	(140,772)	U	12/03/2013
Q65336-11-9	NATL AUSTRALIA BK AUSTRALIA COM		D	71,047.000	2,213,995	31.160	2,213,995	1,871,356	0	166,784	0	496,964	0	496,964	(205,017)	U	07/23/2013
Q6995X-10-3	INSURANCE AUSTRALIA GRP COM		D	387,403.000	2,017,267	5.210	2,017,267	2,151,289	0	0	0	(13,895)	0	(13,895)	(120,127)	L	10/29/2013
Q8049B-10-3	REA Group Ltd COM		D	9,217.000	311,386	33.780	311,386	341,817	0	0	0	(24,278)	0	(24,278)	(6,153)	U	12/03/2013
Q8563C-10-7	SONIC HEALTHCARE COM		D	20,487.000	303,907	14.830	303,907	294,810	0	2,945	0	23,717	0	23,717	(14,621)	L	10/29/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Q8808P-10-3	Sydney Airport		D	52,219.000	177,537	3.400	177,537	1,796	5,373	0	0	175,842	0	175,842	(101)	L	12/16/2013
Q8975N-10-5	TELSTRA CORPORATION LTD COM		D	94,163.000	442,300	4.700	442,300	434,741	0	11,059	0	49,737	0	49,737	(42,178)	U	08/21/2013
Q95870-10-3	WESFARMERS COM		D	10,629.430	418,827	39.400	418,827	339,107	0	27,239	0	59,935	0	59,935	(47,337)	L	07/17/2012
Q97145-10-8	WESTFIELD RETAIL TRUST COM		D	508,640.000	1,351,588	2.660	1,351,588	1,337,465	0	94,436	0	(54,159)	0	(54,159)	(189,024)	L	06/14/2012
Q97417-10-1	WESTPAC BANKING CORP AUSTRALIA COM		D	291,123.000	8,433,946	28.970	8,433,946	6,144,716	0	677,546	0	1,482,503	0	1,482,503	(918,988)	L	11/13/2012
Q98327-10-1	WOODSIDE PETROLEUM COM		D	23,495.000	817,716	34.800	817,716	843,594	0	56,085	0	106,297	0	106,297	(114,999)	L	12/18/2012
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM		D	8,546.000	258,821	30.290	258,821	260,966	0	0	0	2,553	0	2,553	(4,698)	L	12/03/2013
R1812S-10-5	DNB HOLDING ASA COM		D	207,481.000	3,710,636	17.880	3,710,636	3,077,118	0	30,746	0	779,421	0	779,421	(155,152)	L	08/21/2013
R8992S-10-7	TELENOR ASA COM		D	95,965.000	2,287,291	23.840	2,287,291	2,065,879	0	15,434	0	304,525	0	304,525	(84,464)	L	10/29/2013
R9900C-10-6	YARA INTERNATIONAL ASA COM		D	74,926.000	3,223,394	43.020	3,223,394	3,159,754	0	129,712	0	(127,561)	0	(127,561)	(228,554)	L	08/21/2013
T05040-10-9	ASSICURAZIONI GENERALI ITALY COM		D	46,158.000	1,087,579	23.560	1,087,579	1,042,965	0	0	0	27,457	0	27,457	17,157	L	12/03/2013
T0708B-10-9	Atlantia Spa COM		D	162,885.000	3,660,604	22.470	3,660,604	3,358,042	79,676	0	0	237,839	0	237,839	64,723	L	12/03/2013
T3643A-11-1	ENI SPA ITALY COM		D	136,639.000	3,292,928	24.100	3,292,928	2,854,278	0	196,509	0	(145,964)	0	(145,964)	135,035	L	08/08/2012
T4210N-12-2	FIAT SPA COM		D	61,429.000	503,203	8.190	503,203	494,315	0	0	0	7,194	0	7,194	1,694	L	10/29/2013
V27915-10-3	DBS GROUP HOLDINGS LTD COM		D	17,000.000	230,239	13.540	230,239	178,076	0	7,552	0	29,742	0	29,742	(6,035)	L	05/22/2012
V87778-10-2	KEPPEL LAND LTD COM		D	283,000.000	748,630	2.650	748,630	668,414	0	27,621	0	(162,523)	0	(162,523)	(22,527)	L	07/17/2012
V95768-10-3	UNITED OVERSEAS LAND SINGAPORE COM		D	86,000.000	421,622	4.900	421,622	246,624	0	10,412	0	10,485	0	10,485	(9,182)	L	03/30/2010
W10020-13-4	Atlas Copco AB COM		D	19,559.000	496,999	25.410	496,999	460,629	0	0	0	23,550	0	23,550	12,820	L	05/29/2013
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM		D	480,210.000	6,340,393	13.200	6,340,393	3,892,573	0	174,071	0	2,023,563	0	2,023,563	49,744	L	12/03/2013
W41422-10-1	HENNES & MAURITZ SWEDEN COM		D	8,638.000	398,371	46.120	398,371	369,359	0	0	0	21,880	0	21,880	7,131	L	12/03/2013
W48102-12-8	Investor AB COM		D	172,916.000	5,958,072	34.460	5,958,072	4,972,029	0	45,607	0	868,314	0	868,314	31,813	L	12/03/2013
W58204-10-3	NORDBANKEN HOLDING AB COM		D	226,406.000	3,054,539	13.490	3,054,539	2,603,638	0	82,430	0	460,163	0	460,163	(9,263)	L	04/16/2013
W90152-12-0	SVENSKA CELLULOSA AB SWEDEN COM		D	12,357.000	380,949	30.830	380,949	316,105	0	3,328	0	49,278	0	49,278	5,545	L	12/03/2013
W90937-18-1	SVENSKA HANDELSBANKEN SWEDEN COM		D	45,394.000	2,233,442	49.200	2,233,442	1,384,291	0	54,423	0	487,957	0	487,957	15,395	L	07/23/2013
W94232-10-0	SWEDBANK AB FRCO		D	237,421.000	6,690,935	28.180	6,690,935	4,146,050	0	248,691	0	1,521,820	0	1,521,820	20,115	L	12/03/2013
W9588J-10-4	TELIASONERA AB COM		D	45,502.000	379,384	8.340	379,384	366,776	0	0	0	5,527	0	5,527	7,081	L	12/03/2013
X4551T-10-5	Kone OYJ COM		D	74,856.000	3,383,126	45.200	3,383,126	2,266,346	0	152,502	0	523,288	0	523,288	106,383	L	12/03/2013
X5688A-10-9	NESTE OIL OYJ COM		D	40,217.000	796,314	19.800	796,314	598,748	0	17,071	0	175,586	0	175,586	21,979	L	04/16/2013
X59381-10-7	OKO BANK PLC COM		D	23,088.000	465,105	20.150	465,105	400,414	0	0	0	60,751	0	60,751	3,940	L	10/29/2013
X6002Y-11-2	ORION OYJ COM		D	33,253.000	935,630	28.140	935,630	645,704	0	54,156	0	(64,303)	0	(64,303)	29,180	U	10/29/2013
X61873-13-3	NOKIA FINLAND COM		D	71,809.000	575,864	8.020	575,864	563,792	0	0	0	2,797	0	2,797	9,275	L	12/03/2013
X67925-11-9	ENERGIAS DE PORTUGAL SA COM		D	413,359.000	1,520,745	3.680	1,520,745	1,080,560	0	98,663	0	223,253	0	223,253	49,505	L	11/13/2012
X75653-10-9	SAMPO INSURANCE CO FINLAND COM		D	46,656.000	2,296,342	49.220	2,296,342	1,611,317	0	57,501	0	487,140	0	487,140	57,213	L	12/03/2013
Y06942-10-9	BANK OF EAST ASIA HONG KONG COM		D	262,400.000	1,111,692	4.240	1,111,692	1,042,465	0	8,052	0	68,608	0	68,608	619	L	10/29/2013
Y0920U-10-3	BOC HONG KONG HLDGS LTD COM		D	607,500.000	1,946,965	3.210	1,946,965	1,836,330	0	52,336	0	31,973	0	31,973	(410)	L	10/29/2013
Y1091F-10-7	CAPITACOMMERCIAL TRUST COM		D	521,000.000	598,329	1.150	598,329	617,296	0	0	0	(9,473)	0	(9,473)	(9,494)	L	12/03/2013
Y1477U-11-6	China Everbright Bank Co Ltd Common Shar		D	97,400,000.000	48,362,094	0.500	48,362,094	50,488,539	0	0	0	(2,132,957)	0	(2,132,957)	6,512	U	12/20/2013
Y1495M-11-2	China Minsheng Banking Corp Lt Common Sh		D	68,000,000.000	75,508,783	1.110	75,508,783	59,762,305	0	3,059,797	0	(3,076,472)	0	(3,076,472)	(22,391)	L	03/26/2012
Y1690R-10-6	COMFORT DELGRO CORP LTD COM		D	420,000.000	668,620	1.590	668,620	542,316	0	18,137	0	59,953	0	59,953	(12,900)	L	09/24/2013
Y2679D-11-8	Galaxy Entertainment Group Ltd COM		D	726,000.000	6,512,072	8.970	6,512,072	2,097,613	0	0	0	3,349,230	0	3,349,230	429	U	06/19/2013
Y30327-10-3	HANG SENG BANK LTD HONG KONG COM		D	120,900.000	1,959,959	16.210	1,959,959	1,964,983	0	19,297	0	(4,902)	0	(4,902)	(122)	L	10/29/2013
Y38024-10-8	HUTCHINSON WHAMPOA HONG KONG COM		D	288,000.000	3,914,880	13.590	3,914,880	2,991,982	0	57,767	0	899,913	0	899,913	1,293	U	06/19/2013
Y38203-12-4	HYSAN DEV HONG KONG COM		D	321,000.000	1,382,728	4.310	1,382,728	1,491,397	0	21,048	0	(169,136)	0	(169,136)	487	L	10/29/2013
Y5281M-11-1	LINK REIT COM		D	897,000.000	4,349,764	4.850	4,349,764	3,501,819	0	224,660	0	(111,725)	0	(111,725)	(1,198)	L	12/03/2013
Y64248-12-6	OSEA CHINESE BKG CORP SINGAPOR COM		D	33,000.000	266,593	8.080	266,593	281,800	0	7,770	0	(10,777)	0	(10,777)	(4,429)	L	06/19/2013
Y9551M-10-8	WHARF HLDGS LTD HONG KONG COM		D	149,000.000	1,139,532	7.650	1,139,532	834,011	0	32,640	0	(25,105)	0	(25,105)	(312)	L	07/17/2012
Y9553V-10-6	Wheelock & Co		D	52,000.000	239,083	4.600	239,083	145,929	0	8,041	0	(22,510)	0	(22,510)	(55)	L	06/04/2008
Y9586L-10-9	Wilmar International Ltd COM		D	319,000.000	864,074	2.710	864,074	892,169	0	0	0	(19,891)	0	(19,891)	(8,204)	L	12/03/2013
Y9728A-10-2	Yangzijiang Shipbuilding Holdi COM		D	457,000.000	428,913	0.940	428,913	360,814	0	14,346	0	66,611	0	66,611	(9,360)	L	12/03/2013
001084-10-2	AGCO CORP			19,350.000	1,145,327	59.190	1,145,327	1,058,038	0	2,620	0	87,289	0	87,289	0	L	08/20/2013
00130H-10-5	AES CORP			40,009.000	580,531	14.510	580,531	478,973	0	3,201	0	101,558	0	101,558	0	L	07/01/2013
00206R-10-2	AT&T INC			13,700.000	481,692	35.160	481,692	463,334	0	12,330	0	18,358	22,889	(4,531)	0	L	07/01/2013
002824-10-0	ABBOTT LABORATORIES			7,400.000	283,642	38.330	283,642	245,606	0	2,072	0	38,036	14,895	23,141	0	L	07/01/2013
00507V-10-9	ACTIVISION BLIZZARD INC			47,700.000	850,491	17.830	850,491	802,330	0	0	0	48,161	0	48,161	0	L	11/07/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00817Y-10-8	AETNA INC			10,140.000	695,503	68.590	695,503	641,831	0	2,028	0	53,672	0	53,672	0	L	08/14/2013
011659-10-9	ALASKA AIR GROUP INC			5,700.000	418,209	73.370	418,209	302,853	0	2,280	0	115,356	0	115,356	0	L	07/01/2013
015351-10-9	ALEXION PHARMACEUTICALS INC			4,785.000	636,692	133.060	636,692	458,695	0	0	0	177,997	0	177,997	0	L	07/02/2013
020002-10-1	ALLSTATE CORP			21,150.000	1,153,521	54.540	1,153,521	1,031,264	5,288	5,288	0	122,257	0	122,257	0	L	07/01/2013
025537-10-1	AMERICAN ELECTRIC POWER			11,260.000	526,292	46.740	526,292	488,121	0	11,147	0	38,171	15,528	22,643	0	L	07/01/2013
025816-10-9	AMERICAN EXPRESS CO			11,000.000	998,030	90.730	998,030	830,720	0	5,060	0	167,310	8,304	159,006	0	L	07/01/2013
030420-10-3	AMERICAN WATER WORKS CO INC			10,880.000	459,789	42.260	459,789	444,846	0	6,093	0	14,943	0	14,943	0	L	07/01/2013
03076C-10-6	AMERIPRISE FINANCIAL INC			7,100.000	816,855	115.050	816,855	581,615	0	7,384	0	235,240	0	235,240	0	L	07/01/2013
031162-10-0	AMGEN INC			16,440.000	1,876,790	114.160	1,876,790	1,661,971	0	15,125	0	214,820	0	214,820	0	L	08/14/2013
037604-10-5	APOLLO GROUP INC-CLASS A			6,000.000	163,920	27.320	163,920	107,565	0	0	0	56,355	0	56,355	0	L	07/01/2013
037833-10-0	APPLE INC			4,237.000	2,377,423	561.110	2,377,423	1,773,815	0	23,668	0	603,609	8,491	595,118	0	L	09/30/2013
039483-10-2	ACHER-DANIELS-MIDLAND CO			14,590.000	633,206	43.400	633,206	537,278	0	2,772	0	95,928	0	95,928	0	L	09/30/2013
053332-10-2	AUTOZONE INC			700.000	334,558	477.940	334,558	295,176	0	0	0	39,382	3,888	35,494	0	L	07/01/2013
053611-10-9	AVERY DENNISON CORP			7,400.000	371,406	50.190	371,406	320,950	0	4,292	0	50,457	0	50,457	0	L	07/01/2013
05615F-10-2	BABCOCK & WILCOX CO			6,600.000	225,654	34.190	225,654	199,441	0	1,188	0	26,213	0	26,213	0	L	07/01/2013
057224-10-7	BAKER HUGHES INC			4,200.000	232,092	55.260	232,092	229,236	0	0	0	2,856	8,963	(6,107)	0	L	11/07/2013
05874B-10-7	BALLY TECHNOLOGIES INC			3,400.000	266,730	78.450	266,730	217,647	0	0	0	49,083	0	49,083	0	L	08/20/2013
060505-10-4	BANK OF AMERICA CORP			88,820.000	1,382,927	15.570	1,382,927	1,159,688	0	1,776	0	223,239	0	223,239	0	L	07/01/2013
09247X-10-1	BLACKROCK			2,240.000	708,893	316.470	708,893	573,709	0	7,526	0	135,184	0	135,184	0	L	07/01/2013
093671-10-5	H&R BLOCK INC			12,570.000	365,033	29.040	365,033	327,449	2,514	2,514	0	37,584	28,437	9,147	0	L	07/01/2013
097023-10-5	BOEING CO			3,480.000	474,985	136.490	474,985	362,805	0	1,688	0	112,180	0	112,180	0	L	08/14/2013
109641-10-0	BRINKER INTERNATIONAL INC			8,420.000	390,183	46.340	390,183	337,169	0	4,042	0	53,014	0	53,014	0	L	07/01/2013
111621-30-6	BROCADE COMMUNICATIONS SYS			30,300.000	268,761	8.870	268,761	243,146	0	0	0	25,615	0	25,615	0	L	11/07/2013
117043-10-9	BRUNSWICK CORP			4,200.000	193,452	46.060	193,452	137,932	0	420	0	55,520	0	55,520	0	L	07/01/2013
124857-20-2	CBS CORP-CLASS B NON VOTING			14,780.000	942,077	63.740	942,077	726,915	1,774	1,774	0	215,162	0	215,162	0	L	07/01/2013
125269-10-0	CF INDUSTRIES HOLDINGS INC			3,620.000	843,605	233.040	843,605	625,477	0	5,068	0	218,128	0	218,128	0	L	07/01/2013
125509-10-9	CIGNA CORP			5,300.000	463,644	87.480	463,644	387,444	0	0	0	76,200	0	76,200	0	L	07/01/2013
12663P-10-7	CVR REFINING LP			8,100.000	183,222	22.620	183,222	176,175	0	13,365	0	7,047	70,002	(62,955)	0	L	07/01/2013
126650-10-0	CVS CAREMARK CORP			7,800.000	558,246	71.570	558,246	442,650	0	3,510	0	115,596	6,674	108,922	0	L	07/01/2013
126804-30-1	CABELA'S INC			10,607.000	707,063	66.660	707,063	668,358	0	0	0	38,705	4,763	33,942	0	L	09/20/2013
14040H-10-5	CAPITAL ONE FINANCIAL CORP			3,400.000	260,474	76.610	260,474	236,087	0	0	0	24,387	0	24,387	0	L	11/07/2013
151020-10-4	CELGENE CORP			13,730.000	2,319,821	168.960	2,319,821	1,643,271	0	0	0	676,550	0	676,550	0	L	07/01/2013
156700-10-6	CENTURYLINK INC			20,230.000	644,326	31.850	644,326	634,817	0	21,848	0	9,508	80,652	(71,144)	0	L	07/01/2013
166764-10-0	CHEVRON CORP			21,090.000	2,634,352	124.910	2,634,352	2,513,365	0	42,180	0	120,987	0	120,987	0	L	07/01/2013
171232-10-1	CHUBB CORP			5,300.000	512,139	96.630	512,139	452,554	2,332	2,332	0	59,585	0	59,585	0	L	07/01/2013
17275R-10-2	CISCO SYSTEMS INC			124,705.000	2,799,627	22.450	2,799,627	2,718,569	0	16,315	0	81,058	322,800	(241,742)	0	L	10/01/2013
172967-42-4	CITIGROUP INC			4,500.000	234,495	52.110	234,495	218,295	0	90	0	16,200	410	15,790	0	L	07/01/2013
177376-10-0	CITRIX SYSTEMS INC			10,155.000	642,304	63.250	642,304	609,897	0	0	0	32,407	0	32,407	0	L	11/14/2013
184496-10-7	CLEAN HARBORS INC			11,940.000	715,922	59.960	715,922	609,168	0	0	0	106,754	0	106,754	0	L	07/02/2013
191216-10-0	COCO-COLA CO/THE			4,800.000	198,288	41.310	198,288	181,824	0	2,688	0	16,464	13,666	2,798	0	L	07/01/2013
194162-10-3	COLGATE-PALMOLIVE CO			10,200.000	665,142	65.210	665,142	591,192	0	6,936	0	73,950	0	73,950	0	L	07/01/2013
20030N-10-1	COMCAST CORP - CLASS A			7,400.000	384,541	51.970	384,541	309,386	1,443	1,443	0	75,155	0	75,155	0	L	07/01/2013
205363-10-4	COMPUTER SCIENCES CORP			4,900.000	273,812	55.880	273,812	217,608	980	980	0	56,204	0	56,204	0	L	07/01/2013
20825C-10-4	CONOCOPHILLIPS			15,530.000	1,097,195	70.650	1,097,195	951,828	0	21,431	0	145,366	0	145,366	0	L	07/01/2013
21036P-10-8	CONSTELLATION BRANDS INC CLASS A			4,200.000	295,596	70.380	295,596	220,658	0	0	0	74,938	0	74,938	0	L	07/01/2013
225447-10-1	CREE INC			11,370.000	711,421	62.570	711,421	694,668	0	0	0	16,753	0	16,753	0	L	10/31/2013
247361-70-2	DELTA AIR LINES INC			18,460.000	507,096	27.470	507,096	359,625	0	2,215	0	147,471	0	147,471	0	L	07/01/2013
254067-10-1	DILLARDS INC-CLASS A			3,500.000	340,235	97.210	340,235	274,050	210	210	0	66,185	15,913	50,272	0	L	07/01/2013
254709-10-8	DISCOVER FINANCIAL SERVICES			11,620.000	650,139	55.950	650,139	566,484	0	4,648	0	83,655	0	83,655	0	L	07/01/2013
25470F-10-4	DISCOVERY COMMUNICATIONS			6,660.000	602,197	90.420	602,197	518,148	0	0	0	84,049	0	84,049	0	L	07/01/2013
25490A-30-9	DIRECTV			11,210.000	774,499	69.090	774,499	648,737	0	0	0	125,762	0	125,762	0	L	08/21/2013
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			13,900.000	677,208	48.720	677,208	622,998	5,282	5,282	0	54,210	22,240	31,970	0	L	07/01/2013
263534-10-9	DU PONT			22,040.000	1,431,939	64.970	1,431,939	1,162,245	0	19,836	0	269,694	0	269,694	0	L	07/02/2013
268648-10-2	EMC CORP			27,380.000	688,607	25.150	688,607	646,716	0	2,738	0	41,891	0	41,891	0	L	07/01/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
278642-10-3	EBAY INC			13,535.000	742,936	54.890	742,936	715,238	0	0	0	27,698	0	27,698	0	L	10/09/2013
29264F-20-5	ENDO HEALTH SOLUTIONS INC			16,300.000	1,099,598	67.460	1,099,598	619,453	0	0	0	480,145	0	480,145	0	L	08/20/2013
29266R-10-8	ENERGIZER HOLDINGS INC			3,500.000	378,840	108.240	378,840	319,025	0	3,500	0	59,815	37,353	22,462	0	L	07/01/2013
29364G-10-3	ENTERGY CORP			6,680.000	422,644	63.270	422,644	416,632	0	11,089	0	6,012	46,669	(40,657)	0	L	07/01/2013
30231G-10-2	EXXON MOBIL CORP			13,000.000	1,315,600	101.200	1,315,600	1,118,520	0	16,380	0	197,080	59,831	137,249	0	L	07/01/2013
307000-10-9	FAMILY DOLLAR STORES			8,885.000	577,258	64.970	577,258	562,863	2,310	2,310	0	14,395	0	14,395	0	L	07/02/2013
316773-10-0	FIFTH THIRD BANCORP			29,700.000	624,591	21.030	624,591	535,788	3,564	3,564	0	88,803	10,148	78,655	0	L	07/01/2013
354613-10-1	FRANKLIN RESOURCES INC			12,600.000	727,398	57.730	727,398	580,058	1,512	1,260	0	147,340	0	147,340	0	L	07/26/2013
35671D-85-7	FREEPORT MCMORAN COPPER WI			32,280.000	1,218,247	37.740	1,218,247	1,018,671	0	12,550	0	199,577	3,033	196,544	0	L	11/05/2013
364760-10-8	GAP INC			4,900.000	191,492	39.080	191,492	190,953	0	1,715	0	539	17,485	(16,946)	0	L	07/01/2013
368736-10-4	GENERAC HOLDINGS INC			4,840.000	274,138	56.640	274,138	205,319	0	0	0	68,819	0	68,819	0	L	08/20/2013
369550-10-8	GENERAL DYNAMICS CORP			6,000.000	573,300	95.550	573,300	471,372	0	6,720	0	101,928	0	101,928	0	L	07/01/2013
369604-10-3	GENERAL ELECTRIC CO			62,530.000	1,752,716	28.030	1,752,716	1,464,998	13,757	11,881	0	287,718	0	287,718	0	L	07/01/2013
375558-10-3	GILEAD SCIENCES INC			11,430.000	858,965	75.150	858,965	590,531	0	0	0	268,434	0	268,434	0	L	07/01/2013
38259P-50-8	GOOGLE INC-CLASS A			1,660.000	1,860,379	1,120.710	1,860,379	1,579,524	0	0	0	280,854	9,054	271,800	0	L	11/07/2013
406216-10-1	HALLIBURTON CO			9,120.000	462,840	50.750	462,840	386,374	0	2,508	0	76,466	0	76,466	0	L	07/01/2013
410345-10-2	HANESBRANDS INC			10,200.000	716,754	70.270	716,754	534,039	0	4,080	0	182,715	0	182,715	0	L	07/01/2013
416515-10-4	HARTFORD FINANCIAL SVCS GRP			18,220.000	660,111	36.230	660,111	567,006	2,733	2,733	0	93,104	3,483	89,621	0	L	08/14/2013
418056-10-7	HASBRO INC			3,900.000	214,539	55.010	214,539	176,988	0	3,120	0	37,551	0	37,551	0	L	07/01/2013
423452-10-1	HELMERICH & PAYNE			6,920.000	581,834	84.080	581,834	441,380	0	6,920	0	140,454	0	140,454	0	L	07/01/2013
427866-10-8	HERSHEY CO			9,500.000	923,685	97.230	923,685	853,759	0	9,215	0	69,926	0	69,926	0	L	07/01/2013
428236-10-3	HEWLETT PACKARD CO			16,600.000	464,468	27.980	464,468	348,268	2,410	2,410	0	116,200	65,486	50,714	0	L	07/01/2013
437076-10-2	HOME DEPOT INC			6,000.000	494,040	82.340	494,040	455,100	0	4,680	0	38,940	9,152	29,788	0	L	07/01/2013
438516-10-6	HONEYWELL INTERNATIONAL INC			10,885.000	994,562	91.370	994,562	914,046	0	3,801	0	80,516	0	80,516	0	L	12/12/2013
459200-10-1	INTL BUSINESS MACHINES CORP			4,900.000	919,093	187.570	919,093	907,382	0	9,310	0	11,711	39,915	(28,204)	0	L	07/01/2013
459506-10-1	INTL FLAVORS & FRAGRANCES			2,500.000	214,950	85.980	214,950	191,304	975	975	0	23,646	0	23,646	0	L	07/01/2013
460146-10-3	INTERNATIONAL PAPER CO			12,760.000	625,623	49.030	625,623	571,648	0	8,294	0	53,975	2,102	51,873	0	L	07/01/2013
46625H-10-0	JPMORGAN CHASE & CO			36,280.000	2,121,654	58.480	2,121,654	1,875,313	0	26,824	0	246,341	67,264	179,077	0	L	08/14/2013
478160-10-4	JOHNSON & JOHNSON			10,300.000	943,377	91.590	943,377	892,410	0	13,596	0	50,967	24,670	26,297	0	L	08/20/2013
478366-10-7	JOHNSON CONTROLS INC			11,560.000	593,028	51.300	593,028	479,740	2,543	2,196	0	113,288	3,663	109,625	0	L	08/14/2013
494368-10-3	KIMBERLY-CLARK CORP			2,500.000	261,150	104.460	261,150	235,550	2,025	2,025	0	25,600	8,248	17,352	0	L	07/01/2013
50076Q-10-6	KRAFT FOODS GROUP INC			12,000.000	647,040	53.920	647,040	629,280	6,300	6,300	0	17,760	42,079	(24,319)	0	L	07/01/2013
501044-10-1	KROGER CO			13,400.000	529,702	39.530	529,702	465,633	0	4,221	0	64,069	0	64,069	0	L	07/01/2013
512807-10-8	LAM RESEARCH CORP			4,500.000	245,025	54.450	245,025	237,891	0	0	0	7,134	0	7,134	0	L	11/07/2013
517834-10-7	LAS VEGAS SANDS CORP			11,650.000	918,836	78.870	918,836	617,193	0	4,087	0	301,643	0	301,643	0	L	07/02/2013
518439-10-4	ESTEE LAUDER COMPANIES-CLASS A			8,630.000	650,012	75.320	650,012	577,779	0	3,279	0	72,233	0	72,233	0	L	07/01/2013
524901-10-5	LEGG MASON INC			18,900.000	821,772	43.480	821,772	734,794	2,457	0	0	86,978	0	86,978	0	L	11/07/2013
526057-10-4	LENNAR CORP-CLASS A			14,400.000	569,664	39.560	569,664	509,760	0	1,152	0	59,904	17,837	42,067	0	L	07/01/2013
534187-10-9	LINCOLN NATIONAL CORP			13,910.000	718,034	51.620	718,034	516,050	0	3,338	0	201,984	0	201,984	0	L	07/01/2013
539830-10-9	LOCKHEED MARTIN CORP			1,400.000	208,124	148.660	208,124	151,791	0	3,472	0	56,333	0	56,333	0	L	07/01/2013
55272X-10-2	MFA FINANCIAL INC			23,400.000	165,204	7.060	165,204	170,118	4,680	16,848	0	(4,914)	27,925	(32,839)	0	L	07/01/2013
55616P-10-4	MACYS INC			18,670.000	996,978	53.400	996,978	807,851	4,668	4,668	0	189,127	99,372	89,755	0	L	07/01/2013
565849-10-6	MARATHON OIL CORP			14,410.000	508,673	35.300	508,673	502,621	0	5,476	0	6,052	5,833	219	0	L	07/01/2013
56585A-10-2	MARATHON PETROLEUM CORP			7,400.000	678,802	91.730	678,802	474,636	0	6,216	0	204,166	56,681	147,485	0	L	07/01/2013
577081-10-2	MATTEL INC			5,300.000	252,174	47.580	252,174	221,858	0	3,816	0	30,316	19,994	10,322	0	L	07/01/2013
582839-10-6	MEAD JOHNSON NUTRITION CO			8,365.000	700,652	83.760	700,652	612,214	2,844	2,844	0	88,439	35,855	52,584	0	L	07/03/2013
585055-10-6	MEDTRONIC INC			12,800.000	734,592	57.390	734,592	690,296	3,584	4,928	0	44,296	118	44,178	0	L	11/07/2013
59156R-10-8	METLIFE INC			12,150.000	655,128	53.920	655,128	570,443	0	3,341	0	84,686	22,533	62,153	0	L	08/14/2013
594918-10-4	MICROSOFT CORP			10,000.000	374,300	37.430	374,300	327,700	0	5,100	0	46,600	20,172	26,428	0	L	07/01/2013
61166W-10-1	MONSANTO CO			10,415.000	1,213,868	116.550	1,213,868	1,017,307	0	7,932	0	196,562	0	196,562	0	L	08/06/2013
626717-10-2	MURPHY OIL CORP			7,570.000	491,142	64.880	491,142	401,430	0	4,731	0	89,711	0	89,711	0	L	07/01/2013
626755-10-2	MURPHY USA INC			1,892.000	78,632	41.560	78,632	63,717	0	0	0	14,914	0	14,914	0	L	09/03/2013
628530-10-7	MYLAN INC			15,800.000	685,720	43.400	685,720	582,919	0	0	0	102,801	0	102,801	0	L	08/14/2013
64110D-10-4	NETAPP			7,400.000	304,436	41.140	304,436	281,802	0	2,220	0	22,634	0	22,634	0	L	07/01/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
666807-10-2	NORTHROP GRUMMAN CORP			4,200.000	481,362	114.610	481,362	347,620	0	5,124	0	133,742	0	133,742	0	L	07/01/2013
67018T-10-5	NU SKIN ENTERPRISES INC			2,500.000	345,550	138.220	345,550	155,836	0	1,500	0	189,714	0	189,714	0	L	07/01/2013
68375N-10-3	OPKO HEALTH INC			24,500.000	206,780	8.440	206,780	215,600	0	0	0	(8,820)	33,664	(42,484)	0	L	11/07/2013
68389X-10-5	ORACLE CORP			40,375.000	1,544,748	38.260	1,544,748	1,230,316	0	9,690	0	314,432	0	314,432	0	L	07/02/2013
693475-10-5	PNC FINANCIAL SERVICES GROUP			5,300.000	411,174	77.580	411,174	383,932	0	4,664	0	27,242	5,267	21,975	0	L	07/01/2013
69351T-10-6	PPL CORPORATION			16,080.000	483,847	30.090	483,847	478,380	5,909	5,909	0	5,467	3,028	2,439	0	L	07/01/2013
713448-10-8	PEPSICO INC			5,700.000	472,758	82.940	472,758	453,150	3,235	3,235	0	19,608	16,714	2,894	0	L	07/01/2013
717081-10-3	PFIZER INC			19,900.000	609,537	30.630	609,537	578,462	0	5,760	0	31,075	4,404	26,671	0	L	11/07/2013
723484-10-1	PINNACLE WEST CAPITAL			4,200.000	222,264	52.920	222,264	222,600	0	4,673	0	(336)	11,741	(12,077)	0	L	07/01/2013
723787-10-7	PIONEER NATURAL RESOURCES CO			3,735.000	687,501	184.070	687,501	687,987	0	0	0	(486)	0	(486)	0	L	11/19/2013
741503-40-3	PRICELINECOM INC			1,000.000	1,162,400	1,162.400	1,162,400	838,969	0	0	0	323,431	0	323,431	0	L	07/01/2013
742718-10-9	PROCTER & GAMBLE CO			1,900.000	154,679	81.410	154,679	143,621	0	2,286	0	11,058	3,931	7,127	0	L	07/01/2013
743606-10-5	PROSPERITY BANCSHARES INC			2,800.000	177,492	63.390	177,492	147,183	672	602	0	30,309	0	30,309	0	L	07/01/2013
74460D-10-9	PUBLIC STORAGE			700.000	105,364	150.520	105,364	105,805	0	1,855	0	(441)	1,287	(1,728)	0	L	07/01/2013
745867-10-1	PULTEGROUP INC			27,520.000	560,582	20.370	560,582	454,080	1,376	2,752	0	106,502	76,836	29,666	0	L	07/01/2013
747525-10-3	QUALCOMM INC			19,305.000	1,433,396	74.250	1,433,396	1,180,245	0	13,514	0	253,151	0	253,151	0	L	07/02/2013
76131V-20-2	RETAIL PROPERTIES OF AMERICA			33,510.000	426,247	12.720	426,247	429,598	5,550	5,550	0	(3,351)	27,954	(31,305)	0	L	08/20/2013
772739-20-7	ROCK TENN COMPANY-CLASS A			4,440.000	466,244	105.010	466,244	449,639	0	2,886	0	16,606	11,171	5,435	0	L	07/01/2013
773903-10-9	ROCKWELL AUTOMATION INC			5,300.000	626,248	118.160	626,248	444,636	0	5,830	0	181,612	0	181,612	0	L	07/01/2013
790849-10-3	ST JUDE MEDICAL INC			4,000.000	247,800	61.950	247,800	183,337	1,000	1,000	0	64,463	0	64,463	0	L	07/01/2013
817565-10-4	SERVICE CORP INTERNATIONAL			41,100.000	745,140	18.130	745,140	743,078	0	2,865	0	2,063	30,247	(28,184)	0	L	08/20/2013
83088M-10-2	SKYWORKS SOLUTIONS INC			25,935.000	740,704	28.560	740,704	568,442	0	0	0	172,261	0	172,261	0	L	07/02/2013
85590A-40-1	STARWOOD HOTELS & RESORTS			9,305.000	739,282	79.450	739,282	593,455	0	12,562	0	145,827	0	145,827	0	L	07/02/2013
858912-10-8	STERICYCLE INC			5,815.000	675,529	116.170	675,529	648,189	0	0	0	27,340	0	27,340	0	L	07/02/2013
88579Y-10-1	3M CO			2,800.000	392,700	140.250	392,700	306,607	0	3,556	0	86,093	0	86,093	0	L	07/01/2013
89417E-10-9	TRAVELERS COS INC			6,770.000	612,956	90.540	612,956	549,696	0	3,385	0	63,260	0	63,260	0	L	07/01/2013
896522-10-9	TRINITY INDUSTRIES INC			7,800.000	425,256	54.520	425,256	303,450	0	2,184	0	121,806	0	121,806	0	L	07/01/2013
90347A-10-0	UBIQUITI NETWORKS INC			6,300.000	289,548	45.960	289,548	234,971	0	0	0	54,577	0	54,577	0	L	11/07/2013
907818-10-8	UNION PACIFIC CORP			3,850.000	646,800	168.000	646,800	598,044	3,042	3,042	0	48,756	345	48,411	0	L	07/02/2013
913017-10-9	UNITED TECHNOLOGIES CORP			6,220.000	707,836	113.800	707,836	589,326	0	6,998	0	118,510	0	118,510	0	L	07/02/2013
91307C-10-2	UNITED THERAPEUTICS CORP			3,900.000	441,012	113.080	441,012	269,242	0	0	0	171,770	0	171,770	0	L	07/01/2013
91324P-10-2	UNITEDHEALTH GROUP INC			21,190.000	1,595,607	75.300	1,595,607	1,400,553	0	11,866	0	195,054	1,087	193,967	0	L	08/14/2013
918204-10-8	VF CORP			10,040.000	625,894	62.340	625,894	492,406	0	4,819	0	133,487	0	133,487	0	L	12/23/2013
91913Y-10-0	VALERO ENERGY CORP			14,390.000	725,256	50.400	725,256	491,419	0	6,476	0	233,838	14,934	218,904	0	L	07/01/2013
92046N-10-2	VALUECLICK INC			34,000.000	794,580	23.370	794,580	697,143	0	0	0	97,437	0	97,437	0	L	11/07/2013
92343V-10-4	VERIZON COMMUNICATIONS INC			38,900.000	1,911,546	49.140	1,911,546	1,826,103	0	33,394	0	85,443	117,825	(32,382)	0	L	11/07/2013
92826C-83-9	VISA INC			5,220.000	1,162,390	222.680	1,162,390	969,184	0	3,811	0	193,206	0	193,206	0	L	07/02/2013
931142-10-3	WAL MART STORES INC			5,300.000	417,057	78.690	417,057	391,988	2,491	2,491	0	25,069	4,656	20,413	0	L	07/01/2013
949746-10-1	WELLS FARGO & CO			48,330.000	2,194,182	45.400	2,194,182	1,996,996	0	25,125	0	197,186	36,693	160,493	0	L	08/20/2013
958102-10-5	WESTERN DIGITAL CORP			10,970.000	920,383	83.900	920,383	692,220	3,291	2,743	0	228,163	30	228,133	0	L	07/01/2013
959319-10-4	WESTERN REFINING INC			5,700.000	241,737	42.410	241,737	160,823	0	2,280	0	80,914	0	80,914	0	L	07/01/2013
963320-10-6	WHIRLPOOL CORP			8,090.000	1,268,997	156.860	1,268,997	976,380	0	10,113	0	292,617	0	292,617	0	L	08/20/2013
966837-10-6	WHOLE FOODS MARKET INC			12,235.000	707,550	57.830	707,550	637,964	0	2,350	0	69,586	0	69,586	0	L	08/19/2013
98310W-10-8	WYNDHAM WORLDWIDE CORP			8,380.000	617,522	73.690	617,522	487,179	0	4,860	0	130,343	0	130,343	0	L	08/14/2013
98978V-10-3	ZOETIS INC			31,045.000	1,014,861	32.690	1,014,861	950,301	0	3,962	0	64,561	0	64,561	0	L	08/22/2013
G0083B-10-8	ACTAVIS INC		F	3,760.000	631,680	168.000	631,680	474,171	0	0	0	157,509	0	157,509	0	L	07/01/2013
806857-10-8	SCHLUMBERGER LTD			15,390.000	1,386,793	90.110	1,386,793	1,188,653	4,303	4,303	0	198,140	0	198,140	0	L	12/11/2013
G0450A-10-5	ARCH CAPITAL GROUP LTD		F	5,031.000	300,300	59.690	300,300	260,833	0	0	0	39,468	0	39,468	0	U	07/01/2013
G7945M-10-7	SEAGATE TECHNOLOGY		F	9,200.000	516,672	56.160	516,672	396,888	0	7,452	0	119,784	20,748	99,036	0	L	07/01/2013
H0023R-10-5	ACE LTD		F	3,900.000	403,767	103.530	403,767	350,977	0	3,978	0	52,790	0	52,790	0	L	07/01/2013
D12096-12-5	Bayerische Motoren Werke AG-PF COM		D	2,707.000	231,594	85.550	231,594	189,594	0	8,774	0	31,122	0	31,122	10,519	U	05/07/2013
D32051-12-6	HENKEL KGAA COM		D	0.000	0	0.000	0	0	0	24,509	0	(438,943)	0	(438,943)	46,793	U	03/03/2011
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					4,244,336,506	XXX	4,244,336,506	2,765,021,658	4,042,906	68,560,443	0	871,380,141	2,680,314	868,699,827	(5,256,552)	XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates																	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	Colico II Inc			100.000	388,148,234	3,881,482.340	388,148,234	368,322,308	0	5,523,884	0	19,825,926	0	19,825,926	0	A	05/21/2003
000000-00-0	Colico Inc.			100.000	1,652,329,326	16,523,293.26 0	1,652,329,326	1,579,363,437	0	14,378,128	0	72,965,890	0	72,965,890	0	A	12/31/2003
000000-00-0	PIC Realty Corporation			236.000	127,006,046	538,161.212	127,006,046	134,158,380	0	5,000,000	0	(7,152,333)	0	(7,152,333)	0	A	07/16/1968
000000-00-0	PRAMERICA CHINA OPPORTUNITY COMPANY LTD		D	1.000	0	0.000	0	53,424,853	0	0	0	0	0	0	0	A	07/20/2011
000000-00-0	Prudential Retirement Insurance and Annuity Company			25,000,000.000	966,247,455	38.650	966,247,455	1,193,216,011	0	315,000,000	0	(226,968,556)	0	(226,968,556)	0	A	04/01/2004
000000-00-0	Prudential Home Building Investors, Inc.			199.000	0	0.000	0	(1,150,167)	0	0	0	0	0	0	0	A	09/22/1995
744355-2#-4	Prudential Realty Securities, Inc.			92.000	560,397,541	6,091,277.620	560,397,541	554,217,856	0	60,372,193	0	6,179,684	0	6,179,684	0	A	12/07/1982
000000-00-0	Prudential Structured Settlement Company			500.000	(1,642)	(3.284)	(1,642)	(1,642)	0	0	0	0	0	0	0	A	09/30/2001
000000-00-0	PRUCO INSURANCE CO OF IOWA-GRP INS			5,000,000.000	5,974,178	1.195	5,974,178	5,933,820	0	0	0	40,358	0	40,358	0	A	04/26/2010
74408#-10-9	PRUCO Life Insurance Company			100.000	2,386,901,305	23,869,013.05 0	2,386,901,305	2,210,578,033	0	423,000,000	0	176,323,272	0	176,323,272	0	A	12/23/1971
B8AQQY-7K-7	QIFGLF FUND CLOSED_END LOOK THROUGH			23,363.000	26,801,992	1,147.198	26,801,992	26,802,081	0	0	0	(89)	0	(89)	0	A	12/01/2013
000000-00-0	PRUDENTIAL ARIZONA REINSURANCE UNIVERSAL			1,000,000.000	0	0.000	0	0	0	0	0	(116,000,000)	0	(116,000,000)	0	A	01/01/2010
000000-00-0	Prudential New Jersey Captive Insurance Company			0.000	0	0.000	0	0	0	0	0	(1,950,000)	0	(1,950,000)	0	A	06/27/2011
000000-00-0	Strand Investments Ltd		D	50,000.000	0	0.000	0	77,944,555	0	1,481,903	0	0	0	0	0	A	12/20/2007
000000-00-0	Prudential Arizona Reinsurance Term Company			1,000,000.000	0	0.000	0	38,000,000	0	0	0	(32,000,000)	0	(32,000,000)	0	A	01/01/2010
37475X-10-5	Gibraltar Properties Inc			1,000.000	0	0.000	0	(279)	0	0	0	0	0	0	0	A	06/30/1998
000000-00-0	ARL Holdings, Inc.			860.000	0	0.000	0	63,472,315	0	0	0	0	0	0	0	A	12/30/1997
78487@-10-6	SVMT Holdings, inc.			1,000.000	0	0.000	0	(21,801,207)	0	25,000,000	0	0	0	0	0	A	12/30/1997
26243*-10-2	Dryden Finance, Inc.			1,000.000	0	0.000	0	31,686,767	0	0	0	0	0	0	0	A	07/02/1998
000000-00-0	Flor-Ag Corporation			48.000	0	0.000	0	4,243,402	0	0	0	0	0	0	0	A	04/07/1981
000000-00-0	Prudential Arizona Reinsurance Captive Company			1,000,000.000	0	0.000	0	60,000,000	0	0	0	0	0	0	0	A	07/19/2004
000000-00-0	Prudential Structured Settlement Company			500.000	0	0.000	0	1,033,570	0	0	0	0	0	0	0	A	09/30/2001
000000-00-0	Universal Prudential Arizona Reinsurance Company			1,000,000.000	0	0.000	0	313,375,000	0	0	0	(175,000,000)	0	(175,000,000)	0	A	10/17/2006
000000-00-0	Prudential Financial Securities Investment Trust Enterprise			41,031,800.000	0	0.000	0	97,322,240	0	0	0	0	0	0	0	A	10/02/2000
000000-00-0	Prudential Realty Securities II, Inc.			137.000	0	0.000	0	1,787,715	0	0	0	0	0	0	0	A	10/08/1983
000000-00-0	The Prudential Assigned Settlement Services Corp			10.000	0	0.000	0	136,923	0	0	0	0	0	0	0	A	04/02/1996
000000-00-0	Prudential Universal Reinsurance Service Corp			1,000,000.000	0	0.000	0	0	0	0	0	(50,500,000)	0	(50,500,000)	0	A	07/25/2013
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					6,113,804,435	XXX	6,113,804,435	6,792,065,971	0	849,756,108	0	(334,235,848)	0	(334,235,848)	0	XXX	XXX
Mutual Funds																	
09247X-10-1	BLACKROCK INC CL A			41,600.000	13,165,152	316.470	13,165,152	7,151,040	0	279,552	0	4,566,016	0	4,566,016	0	L	07/30/2012
74440Y-10-8	Prudential High Yield Fund A COM			9,946.820	56,995	5.730	56,995	45,118	0	3,350	0	199	0	199	0	L	06/27/2009
9299999. Subtotal - Mutual Funds					13,222,147	XXX	13,222,147	7,196,158	0	282,902	0	4,566,215	0	4,566,215	0	XXX	XXX
9799999 - Total Common Stocks					10,371,363,088	XXX	10,371,363,088	9,564,283,787	4,042,906	918,599,453	0	541,710,508	2,680,314	539,030,194	(5,256,552)	XXX	XXX
9899999 - Total Preferred and Common Stocks					10,409,230,436	XXX	10,411,983,505	9,600,754,958	4,057,684	919,494,321	0	542,767,875	6,406,628	536,401,611	(4,958,107)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ..... 115 , the total $ value (included in Column 8) of all such issues $ 403,008,173

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		09/05/2013	BPN Paribas Securities		1,897,070	1,919,261	3,359
36179N-TE-8	GNMA POOL NO MA1449 4.000% 11/20/43		12/26/2013	BPN Paribas Securities		25,911,847	24,950,850	55,446
36202F-B4-7	GNMA POOL NO 004559 5.000% 10/20/39		01/01/2013	Security Transfer		43,970	39,851	166
36202F-DB-9	GNMA POOL NO 004598 4.500% 12/20/39		01/01/2013	Security Transfer		105,021	95,348	358
36202F-E6-9	GNMA POOL NO 004657 4.500% 03/20/40		01/01/2013	Security Transfer		60,952	55,357	208
36202F-GW-0	GNMA POOL NO 004713 4.500% 06/20/40		01/01/2013	Security Transfer		137,573	124,943	469
36202F-LP-9	GNMA POOL NO 004834 4.500% 10/20/40		01/01/2013	Security Transfer		165,478	150,286	564
3620A1-X7-8	GNMA POOL NO 716302 5.000% 06/15/39		01/01/2013	Security Transfer		11,892	10,897	45
3620A8-LU-5	GNMA POOL NO 722239 5.000% 08/15/39		01/01/2013	Security Transfer		19,664	18,019	75
3620A9-SH-5	GNMA POOL NO 723320 5.000% 09/15/39		01/01/2013	Security Transfer		31,442	28,812	120
3620AC-3Z-5	GNMA POOL NO 726316 5.000% 09/15/39		01/01/2013	Security Transfer		89,620	82,125	342
3620AC-4G-6	GNMA POOL NO 726323 5.000% 09/15/39		01/01/2013	Security Transfer		14,297	13,101	55
912803-AX-1	United States Treasury STRIP		11/13/2013	Deutsche Bank Securities Inc		13,549,118	16,315,000	0
912803-AY-9	United States Treasury STRIP		07/09/2013	Barclays Capital Inc		75,736,410	93,000,000	0
912803-DJ-9	United States Treasury STRIP		11/19/2013	Barclays Capital Inc		10,228,186	28,300,000	0
912803-DT-7	United States Treasury STRIP		11/13/2013	HSBC Securities (USA) Inc		15,911,251	48,890,000	0
912803-EA-7	United States Treasury STRIP		09/11/2013	Various		131,261,481	435,500,000	0
912803-ED-1	United States Treasury STRIP		11/14/2013	Barclays Capital Inc		251,566,188	845,100,000	0
912803-EE-9	United States Treasury STRIP		12/30/2013	Various		78,509,553	268,582,000	0
912810-FJ-2	UNITED STATES TREASURY BOND		11/14/2013	Goldman Sachs & Co		23,449,328	17,390,000	266,284
912810-QA-9	UNITED STATES TREASURY TREASURY		11/14/2013	Various		19,336,281	20,005,000	175,044
912810-QN-1	UNITED STATES TREASURY TREASURY		12/12/2013	JP Morgan Securities, Inc		128,115,625	110,000,000	1,703,804
912810-QS-0	UNITED STATES TREASURY TREASURY		11/14/2013	Morgan Stanley & Co, Inc		1,098,711	1,100,000	10,313
912810-QX-9	UNITED STATES TREASURY TREASURY		06/28/2013	Citigroup Capital Markets Inc		985,326	1,145,000	11,830
912810-QZ-4	UNITED STATES TREASURY TREASURY		07/31/2013	Various		15,133,102	15,850,000	164,395
912810-RA-8	UNITED STATES TREASURY TREASURY		11/05/2013	Citigroup Capital Markets Inc		18,074,557	22,115,000	31,718
912810-RB-6	UNITED STATES TREASURY TREASURY		11/14/2013	Various		120,234,790	145,160,000	1,289,529
912810-RC-4	UNITED STATES TREASURY TREASURY		12/09/2013	Various		239,411,303	250,718,000	2,702,681
912810-RD-2	UNITED STATES TREASURY TREASURY		12/31/2013	Various		321,248,837	329,335,000	1,006,242
912828-A3-4	UNITED STATES TREASURY TREASURY		12/10/2013	Royal Bank of Scotland		5,126,484	5,175,000	2,310
912828-A4-2	UNITED STATES TREASURY TREASURY		12/18/2013	Various		121,537,953	122,245,000	17,025
912828-A5-9	UNITED STATES TREASURY TREASURY		12/19/2013	Various		1,487,907	1,490,000	111
912828-A7-5	UNITED STATES TREASURY TREASURY		12/23/2013	Morgan Stanley & Co, Inc		817,813	825,000	0
912828-RF-9	UNITED STATES TREASURY TREASURY		05/10/2013	JP Morgan		259,941	255,000	492
912828-RH-5	UNITED STATES TREASURY TREASURY		10/30/2013	Various		1,286,100	1,280,000	1,692
912828-RJ-1	UNITED STATES TREASURY TREASURY		05/10/2013	JP Morgan		3,812,463	3,740,000	4,087
912828-VM-9	UNITED STATES TREASURY TREASURY		12/05/2013	Citigroup Capital Markets Inc		25,575,769	26,225,000	38,703
912828-VS-6	UNITED STATES TREASURY TREASURY		10/30/2013	Various		1,104,545	1,105,000	6,081
912828-WE-6	UNITED STATES TREASURY TREASURY		12/11/2013	Various		138,955,239	139,585,000	236,397
912833-4V-9	UNITED STATES TREASURY STRIP		11/13/2013	Goldman Sachs & Co		15,336,216	32,200,000	0
912833-4W-7	UNITED STATES TREASURY STRIP		11/18/2013	Merrill Lynch,Pierce,Fenner &		50,434,450	107,000,000	0
912833-4Z-0	UNITED STATES TREASURY STRIP		11/18/2013	Merrill Lynch,Pierce,Fenner &		17,051,994	38,650,000	0
912833-5B-2	UNITED STATES TREASURY STRIP		11/15/2013	Deutsche Bank Securities Inc		16,195,950	38,700,000	0
912833-7E-4	UNITED STATES TREASURY STRIP		11/18/2013	JP Morgan Securities, Inc		16,550,151	40,100,000	0
912833-LL-2	UNITED STATES TREASURY STRIP		11/14/2013	Goldman Sachs & Co		5,871,368	7,570,000	0
912833-PA-2	UNITED STATES TREASURY STRIP		11/15/2013	Merrill Lynch,Pierce,Fenner &		32,018,376	49,200,000	0
912834-EP-9	UNITED STATES TREASURY STRIP		11/19/2013	Various		32,739,784	90,700,000	0
912834-JP-4	UNITED STATES TREASURY STRIP		11/15/2013	Deutsche Bank Securities Inc		37,680,899	113,200,000	0
912834-KV-9	UNITED STATES TREASURY STRIP		11/19/2013	Various		62,046,768	192,100,000	0
912834-LB-2	UNITED STATES TREASURY STRIP		11/13/2013	Deutsche Bank Securities Inc		14,955,174	47,400,000	0
912834-LR-7	UNITED STATES TREASURY STRIP		11/13/2013	Various		28,110,371	91,400,000	0
0599999. Subtotal - Bonds - U.S. Governments						2,121,294,588	3,826,138,850	7,729,945
Bonds - All Other Governments								
135087-A6-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	09/03/2013	RBC Dominion Securities Inc		136,291	151,788	605
135087-ZS-6	CANADIAN GOVERNMENT GOVT FOREIGN	C	12/19/2013	Various		3,277,554	2,952,526	30,747
135087-ZU-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	12/17/2013	Toronto Dominion Bank		1,001,255	983,126	1,407
135087-ZV-9	CANADIAN GOVERNMENT GOVT FOREIGN	C	04/02/2013	HSBC Securities (USA) Inc		248,473	245,869	354
427028-AA-3	CANADA GOVERNMENT GOVT FOREIGN	A	10/15/2013	HSBC Securities (USA) Inc		200,216	200,000	311
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN	C	12/03/2013	Various		2,352,640	2,054,954	26,569
683234-ZP-6	ONTARIO (PROVINCE OF) CORP FOREIGN	C	06/24/2013	Various		3,224,407	2,824,428	16,329
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN	C	06/04/2013	Nesbitt Burns		424,714	434,993	209
105756-BU-3	FED REPUBLIC OF BRAZIL GOVT FOREIGN	F	10/16/2013	Morgan Stanley & Co, Inc		358,400	400,000	3,092
195325-BQ-7	REPUBLIC OF COLOMBIA GOVT FOREIGN	F	09/19/2013	HSBC Securities (USA) Inc		492,975	500,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
200447-AD-2	COMISION FED DE ELECTRIC GOVT FOREIGN	F	10/17/2013	Citigroup Capital Markets Inc		11,135,824	11,200,000	0
24850N-AB-6	DENMARK (KINGDOM OF) GOVT FOREIGN	F	10/15/2013	RBC Capital Markets		198,916	200,000	360
31788D-AD-6	REPUBLIC OF FINLAND GOVT FOREIGN	F	10/15/2013	HSBC Securities (USA) Inc		200,532	200,000	153
423324-A*-3	HELLENIC REPUBLIC NT GOVT FOREIGN	D	09/25/2013	Goldman Sachs & Co		273,626	304,028	2,624
471048-AG-3	JAPAN BANK FOR INTL COOP GOVT FOREIGN	F	07/23/2013	Barclays Capital Inc		199,748	200,000	0
50064F-AK-0	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	F	09/04/2013	HSBC Securities (USA) Inc		592,746	600,000	0
500769-FU-3	KFW GOVT FOREIGN 1.750% 07/15/16	C	09/25/2013	RBC Capital Markets		485,475	485,460	1,792
698299-AW-4	Republic of Panama GOVT FOREIGN	F	10/15/2013	Nomura Securities Intl		117,050	100,000	1,526
715638-AS-1	REPUBLIC OF PERU CORP FOREIGN	F	09/26/2013	Merrill Lynch,Pierce,Fenner &		514,000	400,000	5,717
71567P-AB-6	PERUSAHAAN PENERBIT SBSN GOVT FOREIGN	F	09/10/2013	Deutsche Bank Securities Inc		225,000	225,000	0
718286-BN-6	REPUBLIC OF PHILIPPINES GOVT FOREIGN	F	10/15/2013	HSBC Securities (USA) Inc		223,900	200,000	550
73933B-AB-0	POWER SECTOR ASSETS & LI GOVT FOREIGN	F	11/05/2013	Morgan Stanley & Co, Inc		1,482,000	1,200,000	38,428
760942-AZ-5	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	F	10/16/2013	Nomura Securities Intl		205,648	200,000	1,675
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	F	06/25/2013	VTB CAPITAL PLC		1,655,225	1,430,000	26,217
78307A-DF-7	RUSSIAN FEDERATION GOVT FOREIGN	F	09/09/2013	Deutsche Bank Securities Inc		595,170	600,000	0
831594-AC-0	REPUBLIC OF SLOVENIA GOVT FOREIGN	F	12/06/2013	Morgan Stanley & Co, Inc		398,260	400,000	4,988
857309-AA-6	NETHERLANDS (KINGDOM OF) GOVT FOREIGN	F	10/15/2013	SG Americas securities LLC		200,296	200,000	300
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN	F	09/26/2013	HSBC Securities (USA) Inc		538,450	500,000	556
91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	F	06/19/2013	Morgan Stanley & Co, Inc		14,512,500	10,000,000	297,417
91086Q-BB-3	UNITED MEXICAN STATES GOVT FOREIGN	F	05/22/2013	Morgan Stanley & Co, Inc		5,317,500	5,000,000	52,778
B11204-SM-5	KINGDOM OF BELGIUM FEDERAL GOV GOVT FORE	F	10/15/2013	SG Americas securities LLC		489,490	500,000	2,667
B533BS-KB-9	BELGIUM KINGDOM GOVT FOREIGN	D	12/09/2013	CREDIT AGRICOLE CIB		79,145	68,420	2,063
D20658-PR-1	BUNDESOBLIGATION GOVT FOREIGN	D	11/14/2013	Various		510,770	361,324	15,980
D20658-Y3-4	BUNDESOBLIGATION GOVT FOREIGN	D	11/26/2013	Various		651,210	587,593	19,424
D20659-2F-0	BUNDESOBLIGATION GOVT FOREIGN	D	10/01/2013	HSBC Securities (USA) Inc		280,137	279,501	3,504
D20659-2Y-9	BUNDESOBLIGATION GOVT FOREIGN	D	12/04/2013	Various		1,299,873	1,268,261	7,590
D20659-JX-3	BUNDESOBLIGATION GOVT FOREIGN	D	11/26/2013	Credit Suisse First Boston Cor		220,773	189,091	3,259
D20659-TC-8	BUNDESOBLIGATION GOVT FOREIGN	D	12/09/2013	Various		861,848	762,989	21,475
D20659-UT-9	BUNDESOBLIGATION GOVT FOREIGN	D	10/29/2013	Royal Bank of Scotland		201,570	179,212	1,768
D20659-WR-1	BUNDESOBLIGATION GOVT FOREIGN	D	11/20/2013	Credit Suisse First Boston Cor		262,071	243,450	1,231
D20659-WR-1	BUNDESOBLIGATION GOVT FOREIGN	D	11/19/2013	Prudential Invst Mgmt		204,479	189,350	887
D20659-XN-9	BUNDESOBLIGATION GOVT FOREIGN	D	11/12/2013	Citigroup Global Markets LTD		269,684	261,446	464
D20659-ZC-1	BUNDESOBLIGATION GOVT FOREIGN	D	12/18/2013	Various		1,147,884	1,057,253	24,432
E89228-U9-4	KINGDOM OF SPAIN GOVT FOREIGN	F	09/18/2013	JP Morgan Securities, Inc		1,007,689	1,000,000	22,889
E89229-AL-7	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN	D	12/18/2013	Various		3,397,234	2,998,194	132,331
F0732Z-DB-4	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt		407,550	403,860	3,514
G49364-PV-1	IRELAND (REPUBLIC OF) GOVT FOREIGN	D	09/18/2013	JP Morgan Securities, Inc		706,556	667,450	7,805
G92450-CV-8	UNITED KINGDOM GOVERNMENT UK TREASURY	D	12/04/2013	Credit Suisse First Boston Cor		239,388	180,554	60
G92450-K8-0	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	11/20/2013	HSBC Securities (USA) Inc		185,515	161,030	1,757
G92450-SD-1	UNITED KINGDOM GOVERNMENT UK TREASURY	D	11/06/2013	Citigroup Global Markets LTD		175,881	144,405	2,942
G92450-WT-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	10/24/2013	Deutsche Bank AG-London-Client		99,312	85,688	1,433
J2S40S-AB-2	JAPAN FINANCE CORP GOVT FOREIGN	F	10/10/2013	Barclays Capital Inc		502,743	500,000	2,036
M57494-BZ-4	ISRAEL FIXED BOND GOVT FOREIGN	D	11/12/2013	Barclays Capital Inc		296,479	283,314	7,488
M82156-DR-4	REPUBLIC OF CYPRUS GOVT FOREIGN	D	12/06/2013	Deutsche Bank Securities Inc		113,008	136,565	5,382
M88269-HX-2	REPUBLIC OF TURKEY TURKEY REP OF	D	09/26/2013	BPN Paribas Securities		145,258	134,810	4,611
M88269-UM-1	REPUBLIC OF TURKEY GOVT FOREIGN	D	11/05/2013	Barclays Capital Inc		268,424	270,210	0
P3771M-AK-1	MEXICO (UNITED MEXICAN ST) GOVT FOREIGN	D	10/16/2013	BANCA IMI SECURITIES NY		181,685	139,355	4
P4R0C9-EJ-8	MEXICAN BONOS DESARR GOVT FOREIGN	D	10/01/2013	Barclays Capital Inc		78,789	760	1,440
P9767G-U6-6	UNITED MEXICAN STATES GOVT FOREIGN	D	09/26/2013	Goldman Sachs & Co		636,135	674,050	8,227
P9767G-WU-1	UNITED MEXICAN STATES GOVT FOREIGN	D	11/26/2013	BPN Paribas Securities		431,808	3,840	14,080
Q6717X-AP-5	NEW ZEALAND LOCAL GOVERNMENT F GOVT FORE	D	09/19/2013	Westpac Banking Corp		431,825	410,800	6,734
Q67383-GF-2	GOVT OF NEW ZEALAND GOVT FOREIGN	D	09/19/2013	Westpac Banking Corp		592,822	575,120	12,284
T60259-4H-7	REPUBLIC OF ITALY GOVT FOREIGN	D	11/21/2013	Various		1,953,229	1,766,011	18,323
T6031Z-BT-7	BUONI POLIENNALI DEL TESORO GOVT FOREIGN	D	09/20/2013	BPN Paribas Securities		111,803	109,848	1,549
T6052B-GV-4	ITALY GOVT INT BOND GOVT FOREIGN	D	09/20/2013	Nomura Securities Intl		105,504	100,528	1,357
T6247A-CT-1	BUONI POLIENNALI DEL TES GOVT FOREIGN	D	10/23/2013	Deutsche Bank AG-London-Client		334,255	275,470	8,758
T6247A-EM-4	BUONI POLIENNALI DEL TES ITALY REP OF	D	09/20/2013	Royal Bank of Scotland		158,826	160,625	1,365
T7741K-AH-6	BUONI POLIENNALI DEL TES GOVT FOREIGN	D	09/24/2013	Goldman Sachs & Co		2,890,094	2,698,500	51,898
W5134N-BT-8	KINGDOM OF SWEDEN GOVT FOREIGN	F	10/22/2013	Toronto Dominion Bank		504,690	500,000	764
X0R483-AG-7	BULGARIA REPUBLIC GOVT FOREIGN	D	09/20/2013	BANCA IMI SECURITIES NY		145,176	135,425	1,230
X32332-DX-7	HELLENIC REP 6.5000 191022 GOVT FOREIGN	D	12/06/2013	Goldman Sachs & Co		92,112	97,991	2,336
X3328Z-FG-5	HELLENIC REPUBLIC GOVT FOREIGN	D	12/06/2013	Merrill Lynch,Pierce,Fenner &		89,204	136,565	2,170
X5048H-DQ-9	REPUBLIC OF LITHUANIA GOVT FOREIGN	F	09/20/2013	Barclays Capital Inc		242,260	200,000	1,803
X5S0P8-AB-4	ROMANIA GOVT FOREIGN 4.625% 09/18/20	D	11/19/2013	Prudential Invst Mgmt		279,968	270,500	2,125
X6694N-AJ-0	PORTUGAL (REPUBLIC OF) GOVT FOREIGN	F	09/26/2013	Merrill Lynch,Pierce,Fenner &		99,250	100,000	58

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
X6738P-EH-3	OBRIGACOES DO TESOURO GOVT FOREIGN	D	12/09/2013	HSBC Securities (USA) Inc		132,660	136,840	3,223
X6738P-GW-8	OBRIGACOES DO TESOURO GOVT FOREIGN	D	09/18/2013	HSBC Securities (USA) Inc		269,127	266,980	10,299
X73311-FB-7	CZECH REPUBLIC GOVT FOREIGN	D	10/18/2013	UBS AG		356,319	332,263	8,757
X7331A-LB-0	REPUBLIC OF FINLAND GOVT FOREIGN	D	12/18/2013	Morgan Stanley & Co, Inc		143,124	137,305	1,777
X7360W-AB-8	ROMANIA GOVT FOREIGN 4.875% 11/07/19	D	10/15/2013	BANCA IMI SECURITIES NY		142,979	135,860	6,260
X74344-DM-5	RUSSIAN FEDERATION GOVT FOREIGN	F	10/15/2013	Various		592,227	500,500	13,645
X7922U-AD-9	SLOVAK REPUBLIC GOVT FOREIGN	D	09/23/2013	BPN Paribas Securities		231,571	219,394	1,956
X7S904-BF-7	REPUBLIC OF LATVIA GOVT FOREIGN	F	09/20/2013	Merrill Lynch,Pierce,Fenner &		189,400	200,000	1,115
X8T0D6-AX-6	REPUBLIC OF POLAND GOVT FOREIGN	D	09/23/2013	BPN Paribas Securities		231,022	219,394	1,796
X9379Q-RK-8	HUNGARY GOVERNMENT BOND GOVT FOREIGN	D	10/23/2013	Morgan Stanley & Co, Inc		293,031	275,470	13,132
Y20721-AL-3	INDONESIA GOVERNMENT GOVT FOREIGN	F	09/26/2013	CRT Inc.		5,812,500	5,000,000	79,653
Y20721-BB-4	INDONESIA GOVERNMENT GOVT FOREIGN	F	05/21/2013	Various		8,668,750	8,000,000	148,167
Y20721-BD-0	INDONESIA GOVERNMENT GOVT FOREIGN	F	10/25/2013	Merrill Lynch International		1,380,000	1,500,000	2,109
Y2836B-AF-1	HONG KONG SPECIAL ADMINISTRATI GOVT FORE	D	10/18/2013	HSBC Securities (USA) Inc		651,264	644,816	2,313
Y9485P-AB-8	WAKALA GLOBAL SUKUK BERHAD GOVT FOREIGN	F	10/15/2013	HSBC Securities (USA) Inc		264,963	250,000	3,291
1099999. Subtotal - Bonds - All Other Governments						93,531,134	83,480,352	1,245,694
Bonds - U.S. States, Territories and Possessions								
13063A-5E-0	CALIFORNIA ST CORP MUNI		01/01/2013	Security Transfer		7,268,404	5,240,000	98,250
13063A-5G-5	CALIFORNIA ST CORP MUNI		01/01/2013	Security Transfer		25,829,640	18,000,000	339,750
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN		01/01/2013	Security Transfer		21,241,272	16,900,000	461,032
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN		01/01/2013	Security Transfer		11,740,775	9,015,000	124,339
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						66,080,091	49,155,000	1,023,371
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
16765#-AA-5	City of Chicago PartN Orange Line 2005-1		12/31/2013	Interest Capitalization		7,659,403	7,659,403	0
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN		06/17/2013	Morgan Keegan & Company Inc.		2,211,980	2,000,000	49,470
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,871,383	9,659,403	49,470
Bonds - U.S. Special Revenues								
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI		01/01/2013	Security Transfer		20,753,586	17,100,000	98,311
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M		01/01/2013	Security Transfer		2,055,017	1,745,000	15,877
231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP MUNI		11/13/2013	Various		20,021,175	20,000,000	0
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R CORPORATE		01/01/2013	Security Transfer		10,601,880	8,500,000	39,539
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		12/17/2013	Morgan Stanley & Co, Inc		3,694,673	3,701,613	4,319
3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42		10/21/2013	Credit Suisse First Boston Cor		9,747,766	9,584,530	11,182
3128M9-R9-5	FHLMC POOL NO G07412 3.500% 06/01/43		11/05/2013	Royal Bank of Scotland		5,492,011	5,406,687	6,308
31297B-AM-4	FHLMC POOL NO A23612 5.000% 06/01/34		01/01/2013	Security Transfer		298,463	275,380	1,147
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		11/13/2013	Citigroup Capital Markets Inc		27,812,076	27,345,545	29,732
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO		01/01/2013	Security Transfer		166,203	149,324	871
3136A7-2D-3	FANNIEMAE-ACES CMBS 2.482% 04/25/22		12/18/2013	Citigroup Capital Markets Inc		8,865,920	9,305,000	14,114
3137A7-NU-0	FHLMC MULTIFAMILY STRUCTURED P CMBS		06/25/2013	Cantor Fitzgerald & Co. Inc.		390,137	365,000	1,118
3137EA-DB-2	FREDDIE MAC CORPORATE 2.375% 01/13/22		10/22/2013	Citigroup Capital Markets Inc		3,439,167	3,500,000	23,090
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		10/16/2013	JP Morgan Securities, Inc		4,314,222	4,276,137	4,989
3138LT-JW-9	FNMA POOL NO AO2976 3.500% 05/01/42		11/18/2013	Morgan Stanley & Co, Inc		63,736,648	62,417,589	121,368
3138MF-3T-2	FNMA POOL NO AQ0809 3.500% 12/01/42		11/14/2013	Goldman Sachs & Co		17,961,274	17,716,291	17,224
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		11/13/2013	Morgan Stanley & Co, Inc		59,061,436	60,966,643	60,967
31391W-5H-0	FNMA POOL NO 679548 5.000% 04/01/33		01/01/2013	Security Transfer		9,605	8,792	37
31398E-2F-0	FREDDIE MAC CMBS 5.085% 03/25/19		05/13/2013	Merrill Lynch,Pierce,Fenner &		13,501,895	11,391,000	24,135
31401N-4U-0	FNMA POOL NO 713735 5.000% 09/01/33		01/01/2013	Security Transfer		36,131	33,076	138
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		01/01/2013	Security Transfer		25,231	22,992	105
31412N-SL-1	FNMA POOL NO 930323 6.000% 12/01/38		01/01/2013	Security Transfer		52,354	47,575	238
31418M-A2-8	FNMA POOL NO AD0024 5.500% 08/01/37		01/01/2013	Security Transfer		43,669	39,846	183
31418T-XF-9	FNMA POOL NO AD6077 4.500% 05/01/25		01/01/2013	Security Transfer		6,889	6,379	24
31418U-2M-5	FNMA POOL NO AD7079 4.500% 06/01/25		01/01/2013	Security Transfer		39,976	37,015	139
31419A-HL-4	FNMA POOL NO AE0234 4.500% 08/01/25		01/01/2013	Security Transfer		36,019	33,352	125
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP SINK		12/17/2013	JP Morgan Securities, Inc		14,500,000	14,500,000	430,694
462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK FUND		12/05/2013	Morgan Stanley & Co, Inc		16,835,000	16,835,000	198,863
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI		06/21/2013	Various		5,090,144	4,170,000	111,578
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON CORP MUNI		01/01/2013	Security Transfer		10,118,161	8,000,000	228,280
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE CORP MUNI		01/01/2013	Security Transfer		9,947,494	8,005,000	66,977
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI		02/15/2013	Samuel A Ramirez & Co., Inc		3,625,850	2,500,000	25,743
64971Q-6A-6	NEW YORK CITY TRANSITIONAL FIN CORP SINK		12/11/2013	RBC Capital Markets		3,127,530	3,000,000	18,750
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE		07/12/2013	Citigroup Capital Markets Inc		1,895,785	1,595,000	8,522
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO CORP MUNI		06/14/2013	Morgan Keegan & Company Inc.		2,605,944	2,200,000	32,169
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO CORP SINK		01/31/2013	Citigroup Capital Markets Inc		3,634,800	3,000,000	65,660

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649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI		12/17/2013	Various		7,000,040	7,000,000	267
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE		07/11/2013	Citigroup Capital Markets Inc		14,575,974	11,850,000	33,170
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI		06/06/2013	Various		20,274,850	17,655,000	143,229
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI		12/09/2013	Various		24,547,663	24,608,000	209,775
67766W-QG-0	OHIO ST WTR DEV AUTH CORPORATE MUNI FRGN		12/18/2013	Goldman Sachs & Co		508,560	500,000	1,491
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI		07/22/2013	Seaport Group		21,099,780	19,500,000	161,197
73358W-CW-2	PORT AUTH N Y & N J CORP MUNI		02/01/2013	Morgan Stanley & Co, Inc		3,627,060	3,000,000	44,705
73358W-CX-0	PORT AUTH N Y & N J CORP MUNI		01/01/2013	Security Transfer		14,688,719	12,000,000	112,940
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNT CORPORATE		04/17/2013	Merrill Lynch,Pierce,Fenner &		5,692,140	4,500,000	128,250
837151-HT-9	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE		08/08/2013	Morgan Stanley & Co, Inc		96,000,000	96,000,000	0
837151-JA-8	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK		12/03/2013	Goldman Sachs & Co		4,052,280	4,000,000	2,847
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI		08/07/2013	Barclays Capital Inc		11,000,000	11,000,000	0
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur		12/12/2013	Direct		360,000	360,000	0
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur		12/12/2013	Direct		2,600,000	2,600,000	0
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur		12/12/2013	Direct		1,795,000	1,795,000	0
914119-YN-6	UNIVERSITY OF CINCINNATI CORP SINK FUND		12/05/2013	RBC Capital Markets		2,050,380	2,000,000	0
915137-5R-0	UNIVERSITY TX UNIV REVS REV BD CORP MUNI		01/01/2013	Security Transfer		10,732,859	9,000,000	162,996
91802R-AQ-2	UTILITY DEBT SECURITIZATION AU CORP SINK		12/12/2013	Goldman Sachs & Co		5,404,811	5,165,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						589,554,247	560,312,766	2,663,383
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00023*-BC-6	AAA Cooper Transportation Senior Note		10/15/2013	Direct		6,200,000	6,200,000	0
00037B-AB-8	ABB FINANCE USA INC CORPORATE		07/18/2013	Various		30,654,007	30,600,000	164,566
00037B-AC-6	ABB FINANCE USA INC CORPORATE		06/06/2013	Various		19,111,687	18,864,000	68,302
00038A-AB-9	ABB TREASURY CENTER USA INC CORPORATE		06/21/2013	Various		15,293,087	14,225,000	107,118
00075Q-AG-7	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		05/24/2013	Write-Off		0	2	0
00101J-AE-6	ADT CORP CORP 2.250% 07/15/17		05/03/2013	Tax Free Exchange		180,794	180,000	1,215
00111@-AA-2	Aes Hawaii, Inc. Senior Note		11/13/2013	Direct		1,365,980	1,552,250	12,738
00130H-BL-8	AES CORPORATION CORPORATE		11/01/2013	Prudential Invst Mgmt		312,612	281,000	968
00130H-BS-3	AES CORPORATION CORPORATE		01/01/2013	Security Transfer		299,700	270,000	9,956
00130H-BT-1	AES CORPORATION CORPORATE		04/25/2013	Morgan Stanley & Co, Inc		2,500,000	2,500,000	0
00164V-AB-9	AMC NETWORKS INC CORPORATE		08/21/2013	Various		4,410,000	4,000,000	33,583
00164V-AC-7	AMC NETWORKS INC CORPORATE		09/12/2013	Various		7,681,960	8,216,000	99,733
00206R-BA-9	AT&T INC CORPORATE 5.550% 08/15/41		01/01/2013	Security Transfer		6,000,620	5,000,000	104,833
00206R-BH-4	AT&T INC CORPORATE 4.300% 12/15/42		06/21/2013	Tax Free Exchange		3,926,043	4,542,000	3,255
00206R-BT-8	AT&T INC CORPORATE 2.500% 03/15/23	O	10/09/2013	BNP PARIBAS (Lond. Branch)		525,314	543,860	8,009
002819-AC-4	ABBOTT LABS CORPORATE 6.150% 11/30/37		02/07/2013	Libertas Partners LLC		803,526	600,000	7,380
002824-AV-2	ABBOTT LABORATORIES CORPORATE		01/01/2013	Security Transfer		22,912,172	17,000,000	255,000
002824-AY-6	ABBOTT LABORATORIES CORPORATE		02/05/2013	Various		19,928,410	16,200,000	163,181
00287Y-AM-1	ABBVIE INC CORPORATE 4.400% 11/06/42		08/09/2013	Tax Free Exchange		30,885,217	32,255,000	366,632
00440E-AP-2	ACE INA HOLDINGS INC CORPORATE		08/26/2013	Various		24,172,654	24,400,000	135,675
00440E-AQ-0	ACE INA HOLDINGS INC CORPORATE		06/05/2013	Various		24,728,491	25,280,000	195,471
00447*-AB-7	Access Control Related Ent LLC Senior Se		06/03/2013	Direct		30,802,500	30,802,500	0
00508X-AF-1	ACTUANT CORP CORPORATE		10/25/2013	WELLS FARGO SEC LLC		301,500	300,000	6,328
000000-00-0	Adelante Media Group, LLC Term Loan B PI		12/31/2012	Direct		0	(172,503)	0
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In		03/22/2013	Direct		15,400,000	15,400,000	0
008117-AP-8	AETNA INC CORPORATE 2.750% 11/15/22		12/18/2013	Royal Bank of Scotland		18,589,400	20,000,000	58,056
00817Y-AG-3	AETNA INC CORPORATE 6.750% 12/15/37		01/01/2013	Security Transfer		1,342,834	968,000	2,904
00817Y-AJ-7	AETNA INC CORPORATE 4.500% 05/15/42		06/06/2013	Deutsche Bank Securities Inc		19,684,400	20,000,000	63,750
00910#-AA-3	Air Comm Corporation LLC Senior Secured		05/20/2013	Direct		17,610,150	17,610,150	0
010392-EZ-7	ALABAMA POWER CORPORATE		05/10/2013	JP Morgan		2,606,136	2,000,000	59,549
010392-FK-9	ALABAMA POWER CORPORATE		12/03/2013	Morgan Stanley & Co, Inc		12,728,875	12,765,000	0
01449*-AA-5	Alexander & Baldwin, LLC Senior Note		07/25/2013	Direct		15,000,000	15,000,000	0
01449*-AB-3	Alexander & Baldwin, LLC Senior Note		07/25/2013	Direct		50,000,000	50,000,000	0
01449*-AC-1	Alexander & Baldwin, LLC Senior Note		07/25/2013	Direct		25,000,000	25,000,000	0
01449*-AD-9	Alexander & Baldwin, LLC Senior Note		09/13/2013	Direct		5,000,000	5,000,000	0
017364-C*-9	Allegheny Generating Company Senior Unse		01/01/2013	Security Transfer		17,211,664	16,000,000	373,316
018490-AQ-5	ALLERGAN INC CORPORATE		06/19/2013	Various		20,409,540	20,180,000	82,239
020002-AZ-4	ALLSTATE CORP CORPORATE		12/11/2013	Various		28,830,643	28,806,000	4,833
020002-BA-8	ALLSTATE CORP CORP 4.500% 06/15/43		06/12/2013	Various		54,726,666	54,660,000	20,981
02005N-AL-4	ALLY FINANCIAL INC CORPORATE		01/01/2013	Security Transfer		14,977	14,000	291
02005R-AC-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		05/01/2013	Various		7,642,837	7,552,012	7,709
02006A-AC-1	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		06/27/2013	Credit Suisse First Boston Cor		783,568	782,956	274
02006J-AA-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		04/03/2013	Deutsche Bank Securities Inc		47,528,969	47,530,272	0
02209S-AS-2	ALTRIA GROUP INC CORPORATE		10/28/2013	Royal Bank of Scotland		298,134	300,000	0

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02361D-AM-2	AMEREN ILLINOIS CO CORPORATE		12/12/2013	Various		29,878,075	29,750,000	9,433
02377U-AA-2	AMERICAN AIRLINES CORPORATE		07/24/2013	Morgan Stanley & Co, Inc		4,995,000	4,995,000	0
025816-AX-7	AMERICAN EXPRESS CO CORPORATE		01/01/2013	Security Transfer		6,723,417	5,556,000	116,745
025816-AY-5	AMERICAN EXPRESS CO CORPORATE		09/18/2013	Barclays Capital Inc		358,365	300,000	233
02582J-FY-1	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		03/22/2013	JP Morgan Securities, Inc		4,023,750	4,000,000	1,204
0258M0-DD-8	AMERICAN EXPRESS CREDIT CORPORATE		01/30/2013	Merrill Lynch,Pierce,Fenner &		5,187,350	5,000,000	42,882
0258M0-DF-3	AMERICAN EXPRESS CREDIT CORP FLOATER		07/31/2013	Jefferies & Co, Inc		37,412,511	36,848,000	70,326
0258M0-DH-9	AMERICAN EXPRESS CREDIT CORP FLOATER		07/24/2013	Barclays Capital Inc		61,400,000	61,400,000	0
02666Q-K6-9	AMERICAN HONDA FIN CORP CORPORATE		06/26/2013	Barclays Capital Inc		20,183,600	20,000,000	99,889
02666Q-M5-9	AMERICAN HONDA FIN CORP CORP FLOATER		05/22/2013	Deutsche Bank Securities Inc		37,500,000	37,500,000	0
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE		07/08/2013	Various		5,894,655	4,850,000	40,313
026874-CU-9	AMERICAN INTL GROUP INC CORPORATE		05/06/2013	Barclays Capital Inc		5,757,300	5,000,000	106,979
02687Q-DG-0	AMERICAN INTL GRP INC. CORPORATE		05/10/2013	Deutsche Bank Securities Inc		7,019,460	6,000,000	116,025
02860#-AD-3	American National Red Cross Senior Note		06/05/2013	Direct		29,200,000	29,200,000	0
03040#-AC-6	American Water Capital Corp Sr. Unsecure		01/01/2013	Security Transfer		6,919,179	6,050,000	9,277
03070Q-AN-1	AMERISTAR CASINOS INC CORPORATE		10/09/2013	JP Morgan Securities, Inc		7,682,500	7,000,000	0
03073E-AJ-4	AMERISOURCEBERGEN CORP CORPORATE		02/21/2013	Citigroup Capital Markets Inc		5,046,685	4,750,000	46,642
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE		11/07/2013	Credit Suisse First Boston Cor		3,576,879	3,580,000	4,318
03077J-AA-8	AMERIGAS FINANCE LLC CORPORATE		01/01/2013	Security Transfer		120,725	110,000	846
03083#-AC-4	AmeriMark Direct, LLC Revolver		12/31/2013	Direct		5,631,867	5,631,867	0
03083#-AE-0	AmeriMark Direct, LLC Senior Subordinate		04/23/2013	Direct		2,094,599	2,094,599	0
03083#-AE-0	AmeriMark Direct, LLC Senior Subordinate		12/14/2013	Interest Capitalization		68,200	68,200	0
031162-AY-6	AMGEN INC CORPORATE 6.900% 06/01/38		04/18/2013	Nomura Securities Intl		5,050,993	3,665,000	99,749
031162-BA-7	AMGEN INC CORPORATE 6.400% 02/01/39		04/18/2013	Various		13,916,247	10,611,000	154,685
03201#-AC-1	Ampac Holdings, LLC Senior Subordinated		12/30/2013	Interest Capitalization		2,101	2,101	0
03210@-AG-3	Amplifon USA Inc/Deutsch GMBH Senior Not		07/31/2013	Direct		1,000,000	1,000,000	0
032511-BB-2	ANADARKO PETE CORP CORPORATE		12/12/2013	Various		38,203,750	108,000,000	0
032511-BG-1	ANADARKO PETE CORP CORPORATE		01/01/2013	Security Transfer		19,359,784	13,400,000	47,347
035287-AB-7	ANIXTER INC. CORPORATE		11/01/2013	Prudential Invst Mgmt		8,821,665	8,342,000	82,725
037411-AW-5	APACHE CORP CORPORATE 5.100% 09/01/40		01/01/2013	Security Transfer		11,367,410	10,000,000	170,000
037411-BA-2	APACHE CORP CORPORATE 4.750% 04/15/43		01/01/2013	Security Transfer		2,721,518	2,500,000	25,069
037833-AK-6	APPLE COMPUTER INC CORPORATE		04/30/2013	Goldman Sachs & Co		6,875,843	6,885,000	0
037833-AL-4	APPLE COMPUTER INC CORPORATE		04/30/2013	Goldman Sachs & Co		32,683,668	32,875,000	0
03840#-AE-4	Aquarion Water Co Of CT Senior Note		04/30/2013	Direct		14,700,000	14,700,000	0
038521-AL-4	ARAMARK CORPORATION CORPORATE		08/07/2013	Various		10,516,981	10,175,000	209,447
038521-E*-7	ARAMARK CORPORATION Jan 2007 LC		12/31/2013	Interest Capitalization		3,080	3,080	0
000000-00-0	ARAMARK CORPORATION TERM C USD EXTENDED		11/01/2013	Prudential Invst Mgmt		2,623,232	2,615,412	8,714
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE		01/01/2013	Security Transfer		2,219,114	1,800,000	34,590
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate		02/07/2013	Tax Free Exchange		18,186,606	19,450,000	240,843
040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVIC		06/26/2013	Barclays Capital Inc		982,341	900,000	16,500
040555-CK-8	ARIZONA PUB SVC CO CORPORATE		08/19/2013	Key Capital Markets		5,941,100	5,000,000	20,052
040555-CM-4	ARIZONA PUB SVC CO CORPORATE		06/26/2013	Various		1,221,815	1,180,000	19,863
040850-A*-0	Arkansas Electric Cooperative First Mtge		01/01/2013	Security Transfer		11,104,104	9,437,500	1,235
042735-BB-5	ARROW ELECTRS INC CORPORATE		02/12/2013	JP Morgan Securities, Inc		69,637	70,000	0
04317@-AE-8	Arthur J. Gallagher & Co Senior Note		06/14/2013	Direct		28,380,000	28,380,000	0
04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE		06/12/2013	Morgan Stanley & Co, Inc		35,625,000	35,625,000	0
044209-AF-1	ASHLAND INC CORPORATE 4.750% 08/15/22		10/11/2013	Citigroup Capital Markets Inc		2,865,000	3,000,000	24,542
044209-AF-1	ASHLAND INC CORPORATE 4.750% 08/15/22		09/10/2013	Tax Free Exchange		14,920,000	16,000,000	52,778
044209-AH-7	ASHLAND INC CORPORATE 3.000% 03/15/16		09/10/2013	Tax Free Exchange		405,000	400,000	6,467
045054-AB-9	ASHTEAD CAPITAL INC CORPORATE		01/01/2013	Security Transfer		32,550	30,000	894
000000-00-0	Associated Milk Producers, Inc Senior Se		12/18/2013	Direct		15,000,000	15,000,000	0
04650N-AB-0	AT&T INC CORPORATE 5.350% 09/01/40		04/01/2013	Various		1,167,206	1,021,000	3,268
05070G-AE-8	AUDATEX NORTH AMERICA INC CORPORATE		10/09/2013	Various		21,631,250	21,500,000	53,833
05070G-AG-3	AUDATEX NORTH AMERICA INC CORPORATE		10/28/2013	Various		11,478,888	11,280,000	0
053773-AN-7	AVIS BUDGET CORPORATE 8.250% 01/15/19		07/02/2013	WELLS FARGO SEC LLC		2,170,000	2,000,000	79,292
053810-AD-9	AVIV HEALTHCARE PROPERTIES LP CORPORATE		11/07/2013	Various		13,165,913	13,105,000	5,306
05522R-AB-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		07/15/2013	Merrill Lynch,Pierce,Fenner &		1,747,881	1,750,000	34
055381-AR-8	BE AEROSPACE INC CORPORATE		04/02/2013	Various		773,670	697,000	349
055381-AS-6	BE AEROSPACE INC CORPORATE		09/03/2013	Various		2,591,650	2,508,000	18,191
05577@-AN-0	BTMU Capital Corp Equipment Note		01/01/2013	Security Transfer		4,785,253	4,300,000	43,846
000000-00-0	BSM Energy LP Mezzanine Debt Facility		11/26/2013	Direct		6,071,434	6,071,434	0
057224-AZ-0	Baker Hughes Inc CORPORATE		12/05/2013	Various		11,957,195	10,638,000	144,796
057224-BC-0	Baker Hughes Inc CORPORATE		01/01/2013	Security Transfer		10,660,680	10,000,000	120,889
058498-AS-5	BALL CORP CORPORATE 4.000% 11/15/23		05/09/2013	Deutsche Bank Securities Inc		6,220,000	6,220,000	0
05947U-7L-6	BANC OF AMERICA COMMERCIAL MOR CMBS		08/29/2013	Citigroup Capital Markets Inc		8,783,719	8,125,000	18,231

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05947U-7V-4	BANC OF AMERICA COMMERCIAL MOR CMBS		10/18/2013	Goldman Sachs & Co		35,796,701	33,039,060	104,973
05947U-R8-3	BANC OF AMERICA COMMERCIAL MOR _05-3		10/15/2013	Barclays Capital Inc		523,516	500,000	1,102
05947U-X3-7	BANC OF AMERICA COMMERCIAL MOR _05-4		11/12/2013	Merrill Lynch,Pierce,Fenner &		12,665,625	12,000,000	23,021
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS		06/26/2013	Citigroup Capital Markets Inc		1,766,250	1,600,000	0
05950V-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS		04/23/2013	Jefferies & Co, Inc		2,705,625	2,600,000	9,694
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE		08/20/2013	Various		21,392,030	20,744,000	233,086
067383-AD-1	CR BARD INC CORPORATE 1.375% 01/15/18		05/31/2013	Deutsche Bank Securities Inc		6,187,421	6,245,000	51,283
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP		09/26/2013	Tax Free Exchange		2,728,450	3,260,000	74,980
07132*-AH-9	Baton Rouge Wtr Wks Company Senior Note		02/01/2013	Direct		6,700,000	6,700,000	0
071813-BF-5	BAXTER INTL INC CORPORATE		01/01/2013	Security Transfer		10,955,798	11,000,000	101,200
071813-BG-3	BAXTER INTL INC CORPORATE		12/05/2013	Various		61,972,075	62,940,000	566,625
071813-BH-1	BAXTER INTL INC CORPORATE		06/04/2013	Citigroup Capital Markets Inc		7,992,320	8,000,000	0
071813-BK-4	BAXTER INTL INC CORP FLOATER		06/04/2013	JP Morgan Securities, Inc		29,000,000	29,000,000	0
07330N-AD-7	BB&T CORP CORPORATE 2.300% 10/15/18		10/11/2013	Morgan Stanley & Co, Inc		6,247,740	6,200,000	8,318
07383F-3X-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		03/28/2013	Jefferies & Co, Inc		69,887	69,184	0
07387B-EB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		07/01/2013	Citigroup Capital Markets Inc		6,994,863	6,500,000	6,831
07387B-FT-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		06/25/2013	Goldman Sachs & Co		37,876,705	34,434,591	144,114
07387J-AD-8	BEAR STEARNS COMMERCIAL MORTGA CMBS		03/28/2013	Jefferies & Co, Inc		1,608,099	1,599,850	0
07388L-AD-2	BEAR STEARNS COMMERCIAL MORTGA CMBS		01/22/2013	WELLS FARGO SEC LLC		330	320	87
07388Y-AD-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		03/28/2013	Jefferies & Co, Inc		4,819,550	4,611,320	0
075887-AW-9	BECTON DICKINSON & CO CORPORATE		01/01/2013	Security Transfer		6,409,151	6,000,000	26,542
075887-BA-6	BECTON DICKINSON & CO CORPORATE		02/21/2013	Citigroup Capital Markets Inc		20,317,780	19,500,000	180,425
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE		01/01/2013	Security Transfer		18,361,581	14,999,000	397,682
08516*-AB-6	Berlin Station LLC Senior Note		02/27/2013	Direct		19,737,500	19,737,500	234,383
08516*-AC-4	Berlin Station LLC Term		10/31/2013	Direct		10,000,000	10,000,000	0
08658*-AA-6	BestCo Inc. & Maz Prop. Term Loan C		09/17/2013	Direct		3,856,426	3,856,426	0
08658*-AB-4	BestCo Inc. & Maz Prop. Revolver B		12/17/2013	Direct		4,371,192	4,371,192	0
09062X-AB-9	BIOGEN IDEC INC CORPORATE		06/21/2013	Seaport Group		11,923,600	10,000,000	219,618
09247X-AC-5	BLACKROCK INC CORPORATE		01/30/2013	Stifel, Nicolaus & Co		3,502,883	2,886,000	69,645
09247X-AH-4	BLACKROCK INC CORPORATE		03/26/2013	Deutsche Bank Securities Inc		1,122,450	1,000,000	14,993
09247X-AJ-0	BLACKROCK INC CORPORATE		08/27/2013	Various		23,771,508	22,529,000	287,461
095560-AC-2	INVESCO CLO CLO 1.767% 01/15/26		11/08/2013	Morgan Stanley & Co, Inc		6,000,000	6,000,000	0
097023-AS-4	BOEING CO CORPORATE 6.625% 02/15/38		01/01/2013	Security Transfer		7,245,394	5,000,000	125,139
10554C-AA-0	BRASKEM AMERICA FINANCE CO CORPORATE		06/04/2013	Merrill Lynch,Pierce,Fenner &		5,078,125	5,000,000	133,594
110122-AC-2	BRISTOL MYERS SQUIBB CO BD		02/05/2013	Goldman Sachs & Co		8,587,920	6,000,000	8,021
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE		09/04/2013	Various		10,155,408	11,350,000	39,144
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE		06/25/2013	Goldman Sachs & Co		1,194,570	1,500,000	19,906
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE		10/24/2013	Deutsche Bank Securities Inc		14,243,472	14,400,000	0
114474-D#-3	Brookshire Grocery Company Senior Note		11/20/2013	Direct		996,148	996,148	0
117043-AE-9	BRUNSWICK CORP DEBENTURES		11/01/2013	Prudential Invst Mgmt		10,272,535	9,737,000	119,684
120111-BJ-7	BUILDING MATERIALS CORP OF AME CORPORATE		01/01/2013	Security Transfer		104,500	95,000	2,098
120111-BL-2	BUILDING MATERIALS CORP OF AME CORPORATE		05/23/2013	Various		10,615,000	9,500,000	81,000
12365*-AB-0	Butler Machinery Company Senior Note		12/18/2013	Direct		7,500,000	7,500,000	0
1248EP-AP-8	CCO HLDGS LLC CAP CORP CORPORATE		06/26/2013	Citigroup Capital Markets Inc		3,004,375	2,750,000	37,860
1248EP-AW-3	CCO HLDGS LLC CAP CORP CORPORATE		01/01/2013	Security Transfer		49,950	45,000	277
1248EP-AY-9	CCO HLDGS LLC CAP CORP CORPORATE		06/21/2013	Jefferies & Co, Inc		2,412,500	2,500,000	31,354
1248EP-AZ-6	CCO HLDGS LLC CAP CORP CORPORATE		06/10/2013	Merrill Lynch,Pierce,Fenner &		1,908,000	2,000,000	33,597
1248EP-BA-0	CCO HLDGS LLC CAP CORP CORPORATE		11/07/2013	Citigroup Capital Markets Inc		2,865,000	3,000,000	25,375
1248EP-BC-6	CCO HLDGS LLC CAP CORP CORPORATE		07/12/2013	Credit Suisse First Boston Cor		1,945,000	2,000,000	39,292
1248EP-BE-2	CCO HLDGS LLC CAP CORP CORPORATE		07/19/2013	Various		4,918,750	5,000,000	22,042
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS		07/17/2013	Various		7,230,574	6,725,000	17,538
12513G-AX-7	CDW LLC FINANCE CORP 8.500% 04/01/19		06/06/2013	Citigroup Capital Markets Inc		5,403,008	4,974,000	82,209
12513X-AE-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		10/03/2013	Various		21,545,000	20,000,000	24,071
12513X-BE-1	CITIGROUP/DEUTSCHE BANK COMMER CMBS		08/28/2013	Deutsche Bank Securities Inc		22,523,284	20,869,990	92,217
125140-AA-0	CED California Holdings, LLC Senior Note		04/11/2013	Direct		13,351,516	13,351,516	0
125152-AC-2	CE GENERATION LLC SECURED		11/01/2013	Prudential Invst Mgmt		6,459,839	6,525,090	182,807
12527G-AA-1	CF INDUSTRIES INC CORPORATE		12/18/2013	Pruco Re Ann NH		2,338,354	2,000,000	18,333
12527G-AD-5	CF INDUSTRIES INC CORPORATE		05/20/2013	Morgan Stanley & Co, Inc		6,563,691	6,575,000	0
12541W-A#-7	CH Robinson Worldwide Inc Senior Note		08/27/2013	Direct		22,810,000	22,810,000	0
12541W-A*-1	CH Robinson Worldwide Inc Senior Note		08/27/2013	Direct		5,000,000	5,000,000	0
12542R-C*-9	CHS Inc. Sr. Unsecured Notes		01/01/2013	Security Transfer		10,616,196	10,000,000	24,933
12542R-E*-7	CHS Inc. Senior Note 3.800% 07/14/25		07/12/2013	Direct		47,950,000	47,950,000	0
125581-GH-5	CIT GROUP INC CORPORATE		01/01/2013	Security Transfer		154,780	142,000	2,950
125581-GL-6	CIT GROUP INC CORPORATE		01/01/2013	Security Transfer		74,900	70,000	1,082
125896-BA-7	CMS ENERGY CORP CORPORATE		12/18/2013	Pruco Re Ann NH		16,830,325	14,500,000	283,106

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12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS		10/24/2013	Deutsche Bank Securities Inc		47,467,918	47,000,000	29,493
12623E-AF-8	CNH CAPITAL AMERICA LLC CORPORATE		08/01/2013	Tax Free Exchange		3,703,125	3,750,000	42,669
12625E-AL-3	COMM 2013 -SFS Mortgage Trust Commercial		04/04/2013	Direct		8,704,464	9,347,000	7,755
12625F-AD-8	COMM MORTGAGE TRUST COMM_13-CR CMBS		04/11/2013	Deutsche Bank Securities Inc		20,360,529	20,160,000	36,098
12625K-AC-9	COMM_13-CR8 CMBS 2.812% 06/10/46		06/04/2013	Deutsche Bank Securities Inc		17,769,283	17,594,000	16,491
12625K-AD-7	COMM_13-CR8 CMBS 3.334% 06/10/46		07/24/2013	Deutsche Bank Securities Inc		34,120,635	33,867,012	39,737
12625U-BB-8	COMM MORTGAGE TRUST CMBS		07/01/2013	Deutsche Bank Securities Inc		16,462,936	16,300,000	16,390
12626B-AC-8	COMM_13-CR10 CMBS 3.923% 08/10/46		08/01/2013	Deutsche Bank Securities Inc		29,288,983	29,000,000	37,922
12626G-AE-3	COMM MORTGAGE TRUST CMBS		09/20/2013	Deutsche Bank Securities Inc		47,822,833	47,350,000	133,916
12626L-AD-4	COMM MORTGAGE TRUST CMBS		10/02/2013	Deutsche Bank Securities Inc		92,992,820	92,075,000	71,310
126307-AF-4	CSC HOLDINGS LLC CORPORATE		01/08/2013	Tax Free Exchange		101,700	90,000	894
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/13/2013	Deutsche Bank Securities Inc		11,555,487	11,219,000	17,994
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		12/13/2013	Deutsche Bank Securities Inc		73,729,922	73,000,000	151,337
12640B-GU-1	CSX CORP CORPORATE 5.500% 04/15/41		01/01/2013	Security Transfer		11,328,839	9,455,000	109,783
12640B-GW-7	CSX CORP CORPORATE 4.750% 05/30/42		02/05/2013	Various		4,094,894	3,987,000	35,772
12640B-GX-5	CSX CORP CORPORATE 4.400% 03/01/43		02/15/2013	Credit Suisse First Boston Cor		294,936	300,000	6,233
12640B-GY-3	CSX CORP CORPORATE 4.100% 03/15/44		05/06/2013	Various		19,335,873	20,200,000	190,563
12646R-AB-1	CST BRANDS INC CORPORATE		12/16/2013	Tax Free Exchange		21,893,375	22,925,000	143,281
126650-BX-7	CVS CAREMARK CORP CORPORATE		03/01/2013	Various		13,709,844	11,270,000	177,431
126650-CB-4	CVS CAREMARK CORP CORPORATE		12/02/2013	Barclays Capital Inc		8,390,508	8,400,000	0
126650-CD-0	CVS CAREMARK CORP CORPORATE		12/02/2013	Barclays Capital Inc		3,742,725	3,750,000	0
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te		07/11/2013	Direct		8,270,654	8,270,654	0
131347-BY-1	CALPINE CORP CORPORATE		01/01/2013	Security Transfer		64,410	57,000	2,070
13342B-AM-7	Cameron International Corp CORPORATE		12/11/2013	JP Morgan Securities, Inc		4,880,281	4,925,000	0
134429-AW-9	CAMPBELL SOUP CO CORPORATE		01/01/2013	Security Transfer		5,083,823	4,497,000	40,348
13466*-AA-8	CampusParc LP Senior Note		12/18/2013	Direct		12,500,000	12,500,000	0
13885*-AA-1	Canyon Fuel Company, LLC Senior Secured		10/11/2013	Direct		9,444,444	9,444,444	0
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE		08/26/2013	Morgan Stanley & Co, Inc		2,789,430	3,000,000	3,938
14149Y-AW-8	CARDINAL HEALTH INC WAS CARDIN CORPORATE		03/08/2013	Various		3,295,621	3,300,000	2,683
14149Y-AX-6	CARDINAL HEALTH INC WAS CARDIN CORPORATE		12/19/2013	Various		5,127,888	5,153,000	20,829
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE		05/29/2013	Various		4,015,673	4,095,000	34,968
14150B-B@-2	CATALENT PHARMA SOLUTION TERM LOAN		02/28/2013	Direct		11,606,213	11,541,294	0
141781-AY-0	Cargill Inc CORPORATE 4.307% 05/14/21		02/01/2013	Citigroup Capital Markets Inc		17,847,540	16,200,000	158,928
141781-AZ-7	Cargill Inc CORPORATE 3.250% 11/15/21		01/01/2013	Security Transfer		10,313,820	10,000,000	41,528
141781-BC-7	Cargill Inc CORPORATE 4.100% 11/01/42		06/12/2013	Various		8,933,577	9,600,000	55,008
14313G-AC-1	CARMAX AUTO OWNER TRUST ASSET BACKED		02/21/2013	WELLS FARGO SEC LLC		21,171,906	21,048,574	5,724
14313L-AB-2	CARMAX AUTO OWNER TRUST ASSET BACKED		02/06/2013	JP Morgan Securities, Inc		23,803,561	23,805,287	0
14313M-AB-0	CARMX_AUTO ASSET BACKED		05/08/2013	Barclays Capital Inc		41,757,187	41,758,390	0
14313N-AB-8	CARMX_AUTO ASSET BACKED		07/31/2013	JP Morgan Securities, Inc		13,998,730	14,000,000	0
147446-AR-9	CASE NEW HOLLAND INC CORPORATE		01/01/2013	Security Transfer		124,163	105,000	689
147528-F*-9	Casey's General Stores Inc Senior Note		12/17/2013	Direct		6,750,000	6,750,000	0
149123-BS-9	CATERPILLAR INC CORPORATE		12/04/2013	Various		45,889,325	39,175,000	160,615
14916R-AD-6	CATHOLIC HEALTH INITIATIVES CORP		07/19/2013	Various		16,360,390	16,680,000	169,998
14916R-AE-4	CATHOLIC HEALTH INITIATIVES CORP		10/23/2013	Morgan Stanley & Co, Inc		17,942,461	17,950,000	0
14916R-AF-1	CATHOLIC HEALTH INITIATIVES CORP		10/23/2013	Morgan Stanley & Co, Inc		30,967,987	31,040,000	0
14987B-AD-5	CC HOLDINGS GS V LLC/CRO CORPORATE		06/20/2013	Tax Free Exchange		148,249	150,000	50
15089#-AG-3	CELANESE HLDGS CELANESE HLDGS LLC BK LN	0	09/16/2013	Direct		2,199,275	2,211,016	0
15089Q-AD-6	CELANESE US CORPORATE 4.625% 11/15/22		11/22/2013	Various		5,898,441	6,237,000	87,562
151020-AK-0	Celgene Corporation CORPORATE		08/01/2013	Various		1,852,702	1,855,000	0
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE		03/04/2013	WELLS FARGO SEC LLC		2,288,970	1,825,000	15,421
15189X-AM-0	CENTERPOINT ENERGY CORPORATE		06/26/2013	Various		8,613,583	9,592,000	76,416
152312-AQ-7	CENTEX CORP BOND 5.250% 06/15/15		11/01/2013	Prudential Invst Mgmt		5,160,080	4,868,000	96,549
152320-AA-5	Centinela Solar Energy, LLC Senior Note		02/27/2013	Direct		11,785,079	11,785,079	141,013
15642@-AE-0	Centric Group, LLC Senior Note		04/09/2013	Direct		3,750,000	3,750,000	0
15672J-AA-1	CEQUEL COMMUNICATIONS ESCROW 1 CORPORATE		06/25/2013	Various		11,950,500	11,492,000	174,469
156779-AK-6	CERIDIAN CORP CORPORATE		01/01/2013	Security Transfer		57,505	53,000	2,234
16134@-AA-1	Charter School Investors, LLC Secured Te		03/01/2013	Direct		620,813	312,450	0
161571-BR-4	CHASE ISSUANCE TRUST ABS FLOATER		03/11/2013	Royal Bank of Scotland		986,289	1,000,000	338
161571-FJ-8	CHASE ISSUANCE TRUST ASSET BACKED		07/24/2013	Various		30,544,121	30,500,000	9,250
163893-AD-2	Chemtura Corp CORPORATE		11/01/2013	Citigroup Capital Markets Inc		5,294,816	5,223,000	85,926
16524R-AE-3	ACCESS MIDSTREAM PARTNERS LP CORPORATE		01/01/2013	Security Transfer		113,138	105,000	2,966
166764-AB-6	CHEVRONTEXACO CORP CORPORATE		07/31/2013	Various		32,016,531	33,100,000	162,547
166764-AG-5	CHEVRONTEXACO CORP CORPORATE		06/17/2013	Barclays Capital Inc		7,045,000	7,045,000	0
166764-AH-3	CHEVRONTEXACO CORP CORPORATE		08/02/2013	Various		116,749,169	117,010,000	133,971
169905-AD-8	CHOICE HOTELS CORPORATE		08/13/2013	Merrill Lynch,Pierce,Fenner &		7,670,080	7,276,000	171,454

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169905-AE-6	CHOICE HOTELS CORP 5.750% 07/01/22		12/06/2013	Various		31,090,618	29,558,000	415,448
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		02/28/2013	Direct		42,383,394	49,895,692	0
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not		02/28/2013	Direct		10,656,941	12,545,844	0
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not		12/15/2013	Interest Capitalization		842,984	842,984	0
17121E-AD-9	CHRYSLER GROUP LLC CORPORATE		04/10/2013	Various		8,666,875	7,700,000	206,983
171484-AA-6	CHURCHILL DOWNS INC CORPORATE		12/11/2013	JP Morgan Securities, Inc		1,125,000	1,125,000	0
172441-AX-5	Cinemark USA, Inc. CORP		09/19/2013	Various		6,007,430	6,219,000	55,563
17275R-AD-4	CISCO SYSTEMS INC CORPORATE		01/01/2013	Security Transfer		6,507,255	5,000,000	111,444
172967-HA-2	CITIGROUP INC CORPORATE		09/10/2013	RBC Capital Markets		820,000	820,000	0
172967-HE-4	CITIGROUP INC CORPORATE		12/03/2013	JP Morgan Securities, Inc		259,242	265,000	1,057
17305E-AZ-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		12/18/2013	Pruco Re Ann NH		5,102,264	5,100,000	592
17305E-CP-8	CITIBANK CREDIT CARD ISSUANCE CCCIT_05-A		08/02/2013	Southwest Securities Inc.		1,072,383	1,000,000	5,940
17305E-EQ-4	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		06/28/2013	Nomura Securities Intl		1,562,344	1,500,000	2,042
17305E-FD-2	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		08/07/2013	Citigroup Capital Markets Inc		40,000,000	40,000,000	0
17305E-FH-3	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		09/16/2013	Citigroup Capital Markets Inc		29,997,933	30,000,000	0
17309D-AE-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/24/2013	Deutsche Bank Securities Inc		9,357,600	8,382,189	38,775
17310E-AN-8	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		11/05/2013	Write-Off		2	2	0
17314@-AA-1	CitiLog Enterprises LLC Bridge Equipment		12/14/2011	Direct		(890,752)	(954,222)	0
17314@-AB-9	CitiLog Enterprises LLC Term Loan		12/31/2012	Direct		1,670,000	1,670,000	0
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/16/2013	Citigroup Capital Markets Inc		37,670,527	37,300,000	84,583
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/18/2013	Citigroup Capital Markets Inc		74,231,634	73,500,000	242,458
17321R-AB-2	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/22/2013	Citigroup Capital Markets Inc		32,547,554	31,600,000	20,800
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		11/22/2013	Citigroup Capital Markets Inc		61,981,865	61,370,000	52,560
17453B-AJ-0	FRONTIER COMMUNICATIONS SENIOR NOTES		12/18/2013	Pruco Re Ann NH		1,980,000	2,000,000	62,000
17453B-AS-0	FRONTIER COMMUNICATIONS CORPORATE		01/01/2013	Security Transfer		243,600	240,000	8,715
17453B-AW-1	FRONTIER COMMUNICATIONS CORPORATE		11/01/2013	Prudential Invst Mgmt		5,306,120	4,868,000	44,319
184496-AJ-6	CLEAN HARBORS INC CORPORATE		03/20/2013	Mitsubishi UFJ SEC (USA) Inc		2,060,000	2,000,000	15,750
186108-BU-9	CLEVELAND ELECTRIC ILLUM CO SECURED		01/01/2013	Security Transfer		6,276,580	5,000,000	65,667
191216-AZ-3	COCA COLA CO CORPORATE		02/28/2013	BPN Paribas Securities		6,871,848	6,900,000	0
191216-BE-9	COCA COLA CO CORPORATE		10/30/2013	Various		26,868,663	26,860,000	733
19416Q-EA-4	COLGATE PALMOLIVE CO CORPORATE		08/07/2013	Various		12,214,905	13,479,000	4,922
19416Q-EC-0	COLGATE PALMOLIVE CO CORPORATE		08/19/2013	Credit Suisse First Boston Cor		4,455,900	5,000,000	32,083
195869-AG-7	Colonial Pipeline Co. CORPORATE		05/23/2013	WELLS FARGO SEC LLC		9,057,280	8,400,000	242,804
195869-AN-2	Colonial Pipeline Co. CORPORATE		06/06/2013	Various		10,826,660	10,990,000	33,804
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES		11/01/2013	Prudential Invst Mgmt		1,441,925	1,370,000	39,800
19767Q-AK-1	HCA INC NOTES 9.000% 12/15/14		11/01/2013	Prudential Invst Mgmt		5,907,600	5,470,000	185,980
000000-00-0	HCA INC Tranche B-5 Term Loan		05/03/2013	Direct		7,388,005	7,381,465	0
000000-00-0	HCA INC Tranche B-5 Term Loan		11/01/2013	Prudential Invst Mgmt		1,780,074	1,776,753	4,735
000000-00-0	HCA INC Term Loan BK LN		05/22/2013	Direct		4,294,272	4,281,855	0
000000-00-0	HCA INC Term Loan BK LN		11/01/2013	Prudential Invst Mgmt		740,129	740,870	55
20030N-BB-6	COMCAST CORP CORPORATE		05/10/2013	JP Morgan		1,325,714	1,000,000	12,267
20030N-BC-4	COMCAST CORP CORPORATE	0	07/11/2013	HSBC Securities (USA) Inc		212,361	186,806	6,615
20047E-AF-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		08/08/2013	Various		39,794,201	35,882,959	60,133
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		08/23/2013	Deutsche Bank Securities Inc		5,756,126	5,265,000	23,481
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS		01/24/2013	Deutsche Bank Securities Inc		82,308,629	81,500,000	175,030
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS		12/18/2013	Pruco Re Ann NH		1,951,599	2,100,000	2,799
203372-AH-0	COMMSCOPE INC CORPORATE		08/15/2013	Mitsubishi UFJ SEC (USA) Inc		2,563,550	2,360,000	18,929
000000-00-0	COMMUNITY HLTH SYST INC		11/01/2013	Prudential Invst Mgmt		10,482,533	10,453,493	67,911
205887-BS-0	CONAGRA FOODS INC CORPORATE		02/26/2013	Various		12,289,100	12,250,000	51,860
20605P-AC-5	CONCHO RESOURCES INC CORPORATE		01/01/2013	Security Transfer		33,000	30,000	899
20605P-AD-3	CONCHO RESOURCES INC CORPORATE		07/30/2013	Barclays Capital Inc		7,096,250	7,000,000	129,403
208251-AE-8	CONOCO INC SENIOR NOTES		06/14/2013	Various		7,083,007	5,085,000	74,411
20825C-AP-9	Conocophillips CORPORATE		01/01/2013	Security Transfer		6,578,005	5,000,000	37,694
20825C-AQ-7	Conocophillips CORPORATE		10/31/2013	WELLS FARGO SEC LLC		7,703,040	8,000,000	101,833
20825V-AB-8	CONOCOPHILLIPS CANADA CORP PUBLIC		01/01/2013	Security Transfer		11,298,769	8,800,000	110,538
20903X-AC-7	CONSOLIDATED COMMUNICATIONS FI CORP		05/02/2013	Tax Free Exchange		43,938	38,000	1,733
209111-FA-6	CONS EDISON CO OF NY CORPORATE		05/10/2013	JP Morgan		1,277,040	1,000,000	22,958
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr		12/12/2013	Direct		14,120,000	14,120,000	0
21017#-AB-9	Consolidated Terminals, LLC Debt in Infr		12/12/2013	Direct		4,500,000	4,500,000	0
21036P-AD-0	CONSTELLATION BRANDS INC CORPORATE		11/01/2013	Prudential Invst Mgmt		570,625	500,000	6,042
21036P-AF-5	CONSTELLATION BRANDS INC CORPORATE		11/01/2013	Prudential Invst Mgmt		1,163,750	1,000,000	33,431
21036P-AH-1	CONSTELLATION BRANDS INC CORPORATE		09/17/2013	Various		5,531,585	5,196,000	102,915
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE		12/06/2013	Various		21,757,804	23,553,000	259,908
210518-CR-5	Consumers Energy CORPORATE		05/10/2013	JP Morgan		1,238,684	1,000,000	9,358
210518-CU-8	Consumers Energy CORPORATE		05/22/2013	Various		13,666,467	13,715,000	6,035

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21079N-AA-9	CONTINENTAL AIRLS P-T TR CORPORATE		07/12/2013	Goldman Sachs & Co		934,137	859,965	12,577
21246#-AR-7	Convenience Store Investments Senior Sec		04/22/2013	Direct		2,948,736	2,948,736	0
216871-AF-0	COOPER US INC CORPORATE		12/18/2013	Pruco Re Ann NH		823,868	800,000	8,128
217020-C@-3	Coorstek, Inc Senior Note		07/19/2013	Direct		5,000,000	5,000,000	0
22160K-AE-5	COSTCO WHOLESALE CORP CORPORATE		01/29/2013	Deutsche Bank Securities Inc		14,961,000	15,000,000	25,313
221643-AF-6	COTT BEVERAGES USA INC. COPRP		10/11/2013	Various		12,124,805	11,178,000	125,973
224044-BY-2	COX COMMUNICATIONS INC CORPORATE		04/02/2013	Various		8,370,170	8,500,000	115,150
224044-CA-3	COX COMMUNICATIONS INC CORPORATE		06/20/2013	Various		8,089,739	8,845,000	39,139
224044-CC-9	COX COMMUNICATIONS INC CORPORATE		06/06/2013	Various		19,402,535	19,850,000	33,875
225470-F7-3	CREDIT SUISSE FB MORTGAGE SEC CMBS		08/20/2013	Various		12,947,633	11,923,000	37,801
228227-BD-5	CROWN CASTLE INTL CORP CORPORATE		11/21/2013	BPN Paribas Securities		1,977,500	2,000,000	38,208
22861#-AA-6	Crown Two, Inc. Promissory Note		10/17/2013	Direct		114,841	150,000	0
22861#-AA-6	Crown Two, Inc. Promissory Note		12/02/2013	Interest Capitalization		768	768	0
231021-AR-7	CUMMINS ENGINE INC CORPORATE		10/17/2013	Various		6,459,794	6,400,000	8,314
23157#-AF-6	Curtiss-Wright Corp. Senior Note		02/26/2013	Direct		6,500,000	6,500,000	0
23283P-AB-0	CYRUSONE LP / CYRUSONE FINANCE CORPORATE		07/12/2013	Tax Free Exchange		5,137,500	5,000,000	50,469
23331A-BH-1	D.R. HORTON INC CORPORATE		07/31/2013	Deutsche Bank Securities Inc		10,825,000	10,825,000	0
23338V-AA-4	DTE ELECTRIC CO CORPORATE		05/22/2013	Various		20,347,568	20,415,000	54,222
233851-AS-3	DAIMLER FINANCE NORTH AMERICA CORP FLOAT		01/07/2013	JP Morgan Securities, Inc		46,600,000	46,600,000	0
233851-AT-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		01/07/2013	JP Morgan Securities, Inc		6,991,390	7,000,000	0
233851-AU-8	DAIMLER FINANCE NORTH AMERICA CORPORATE		01/31/2013	Various		16,709,530	16,625,000	16,523
233851-AY-0	DAIMLER FINANCE NORTH AMERICA CORP FLOAT		07/24/2013	Deutsche Bank Securities Inc		45,000,000	45,000,000	0
23390#-AA-4	The Chefs' Warehouse, Inc. Senior Secure		04/17/2013	Direct		47,190,000	47,190,000	0
235825-AD-8	Dana Holding Corp CORPORATE		07/30/2013	Citigroup Capital Markets Inc		10,000,000	10,000,000	0
235851-AH-5	DANAHER CORP CORPORATE		05/10/2013	JP Morgan		1,202,315	1,000,000	10,350
235851-AM-4	DANAHER CORP CORPORATE		01/01/2013	Security Transfer		5,089,829	4,500,000	3,900
23918K-AM-0	DAVITA INC CORPORATE 6.625% 11/01/20		12/18/2013	Pruco Re Ann NH		3,225,000	3,000,000	26,500
242370-AA-2	DEAN FOOD CO CORPORATE		11/01/2013	Prudential Invst Mgmt		15,435,936	13,875,000	404,687
244199-AZ-8	DEERE & CO DEBENTURES 8.100% 05/15/30		07/11/2013	Stifel, Nicolaus & Co		5,472,730	3,840,000	52,704
244199-BF-1	DEERE & CO CORPORATE 3.900% 06/09/42		11/15/2013	Various		9,365,256	10,466,000	141,703
000000-00-0	DEL MONTE FOODS CO SR DISC 144 TERM LOAN		02/12/2013	Direct		186,385	185,959	0
24618#-AG-5	Delaware North Companies Senior Note		07/31/2013	Direct		6,000,000	6,000,000	0
247126-AH-8	DELPHI AUTO SYSTEMS CORP CORPORATE		05/28/2013	RBC Capital Markets		1,068,750	1,000,000	14,861
24715@-AQ-7	Deloitte LLP Senior Note	E	10/23/2013	Direct		1,000,000	1,000,000	0
24823U-AG-3	DENBURY RES INC. CORPORATE		01/01/2013	Security Transfer		106,875	95,000	2,961
24823U-AH-1	DENBURY RES INC. CORPORATE		05/07/2013	Various		19,032,500	19,000,000	201,059
250847-EK-2	DTE Electric Company CORPORATE		06/26/2013	Various		8,204,271	8,322,000	50,627
25179M-AT-0	DEVON ENERGY CORP CORPORATE		12/11/2013	Morgan Stanley & Co, Inc		499,135	500,000	0
25271C-AM-4	DIAMOND OFFSHORE DRILLIN CORPORATE		10/31/2013	WELLS FARGO SEC LLC		3,839,195	3,855,000	0
25271C-AN-2	DIAMOND OFFSHORE DRILLIN CORPORATE		12/04/2013	Various		21,388,214	21,755,000	40,584
000000-00-0	Diamond Rental, Inc. Revolver C		09/11/2013	Direct		76,000	76,000	0
25459H-AX-3	DIRECTV HOLDINGS FIN INC CORPORATE		04/30/2013	Various		40,737,664	36,375,000	528,098
25459H-BA-2	DIRECTV HOLDINGS FIN INC CORPORATE		01/01/2013	Security Transfer		9,032,791	8,140,000	135,667
25459H-BF-1	DIRECTV HOLDINGS FIN INC CORPORATE		02/26/2013	Morgan Stanley & Co, Inc		15,048,900	15,000,000	262,833
25466A-AC-5	DISCOVER BANK/GREENWOOD DE CORPORATE		02/13/2013	Royal Bank of Scotland		249,918	250,000	0
254683-AP-0	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		07/16/2013	Barclays Capital Inc		25,029,675	25,000,000	1,503
25468P-CP-9	WALT DISNEY CO CORPORATE		09/05/2013	Various		13,800,468	13,821,000	123,710
25468P-CX-2	WALT DISNEY CO CORPORATE		11/19/2013	Various		27,245,432	29,600,000	146,068
254709-AJ-7	DISCOVER FINANCIAL SVS CORPORATE		03/22/2013	Tax Free Exchange		511,740	500,000	6,470
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC CORPORATE		05/16/2013	Citigroup Capital Markets Inc		2,574,175	2,500,000	1,375
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC CORPORATE		10/16/2013	Goldman Sachs & Co		4,391,710	4,500,000	97,075
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE		06/05/2013	Various		22,667,017	22,300,000	82,381
25470X-AB-1	DISH DBS CORP CORPORATE		01/01/2013	Security Transfer		161,160	136,000	3,570
25470X-AJ-4	DISH DBS CORP CORPORATE		01/01/2013	Security Transfer		64,500	60,000	2,203
257375-AC-9	DOMINION GAS HOLDINGS LLC CORPORATE		11/15/2013	Various		7,254,201	7,325,000	15,875
257559-AC-8	DOMTAR CORP CORPORATE 7.125% 08/15/15		11/01/2013	Prudential Invst Mgmt		548,220	501,000	7,536
257559-AD-6	DOMTAR CORP CORPORATE 9.500% 08/01/16		11/01/2013	Prudential Invst Mgmt		9,686,995	8,255,000	196,056
260003-AK-4	DOVER CORP CORPORATE 5.375% 03/01/41		11/12/2013	Deutsche Bank Securities Inc		10,878,000	10,000,000	110,486
260543-CF-8	DOW CHEMICAL CO/THE CORPORATE		12/18/2013	Pruco Re Ann NH		217,139	210,000	818
260543-CG-6	DOW CHEMICAL CO/THE CORPORATE		06/04/2013	Various		20,940,225	21,636,000	301,870
263534-CC-1	E.I. DU PONT DE NEMOURS CORPORATE		05/23/2013	Various		4,650,189	4,122,000	75,181
263534-CJ-6	E.I. DU PONT DE NEMOURS CORPORATE		05/02/2013	Various		77,559,694	76,980,000	73,502
26441C-AK-1	DUKE ENERGY CORP CORPORATE		06/10/2013	Goldman Sachs & Co		259,717	260,000	0
268648-AQ-5	E M C CORP MASS CORPORATE		06/03/2013	Citigroup Capital Markets Inc		9,976,000	10,000,000	0
26875P-AD-3	EOG RESOURCES INC CORPORATE		01/01/2013	Security Transfer		6,131,231	5,000,000	23,438

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26875P-AK-7	EOG RESOURCES INC CORPORATE		01/01/2013	Security Transfer		24,539,203	24,435,000	197,771
000000-00-0	EOP Operating LP Senior Unsecured Term L		12/02/2013	Direct		80,000,000	80,000,000	0
26882P-BB-7	ERAC USA FINANCE COMPANY CORPORATE		01/01/2013	Security Transfer		2,418,926	2,000,000	26,917
26884T-AK-8	ERAC USA FINANCE LLC CORPORATE		07/18/2013	Royal Bank of Scotland		818,786	820,000	0
269871-AA-7	EAGLE SPINCO INC CORPORATE		06/06/2013	Various		13,357,500	13,500,000	224,891
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr		10/01/2013	Direct		5,240,000	5,240,000	0
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES		12/18/2013	Pruco Re Ann NH		11,682,600	10,000,000	310,139
277432-AM-2	EASTMAN CHEMICAL CO CORPORATE		09/18/2013	Various		6,475,063	6,385,000	47,675
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE		07/17/2013	Deutsche Bank Securities Inc		2,964,270	3,000,000	47,100
27876G-BE-7	DISH DBS CORP CORPORATE		11/01/2013	Prudential Invst Mgmt		10,759,385	9,737,000	173,440
278865-AM-2	Ecolab Inc CORPORATE 5.500% 12/08/41		09/13/2013	Merrill Lynch,Pierce,Fenner &		13,897,111	13,272,000	202,767
278865-B#-6	Ecolab Inc Senior Note		01/01/2013	Security Transfer		10,536,245	10,000,000	41,000
28103*-AS-6	Edison Properties Revolver C		07/01/2013	Direct		160,000	160,000	0
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK		01/01/2013	Security Transfer		5,186,363	4,538,294	91,933
29078E-AB-1	EMBARQ CORPORATION CORPORATE		01/01/2013	Security Transfer		5,392,787	4,603,000	27,165
291641-A#-5	Empire District Electric Co Senior Secur		05/30/2013	Direct		23,300,000	23,300,000	0
29271L-AA-2	ENDO FINANCE CO CORPORATE		12/11/2013	RBC Capital Markets		3,000,000	3,000,000	0
29273R-BB-4	ENERGY TRANSFER PARTNERS LP		12/16/2013	Tax Free Exchange		11,878,045	10,000,000	285,000
29273R-BC-2	ENERGY TRANSFER PARTNERS LP		12/16/2013	Tax Free Exchange		24,904,747	21,865,000	155,333
29273V-AC-4	Energy Transfer Equity, L.P. CORPORATE		01/01/2013	Security Transfer		144,375	125,000	1,979
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE		08/19/2013	Citigroup Capital Markets Inc		6,499,723	6,520,000	0
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED		07/17/2013	Various		793,551	789,983	268
29372E-AV-0	ENTERPRISE FLEET FINANCING ASSET BACKED		05/30/2013	Various		52,789,245	52,800,000	1,534
29372E-AY-4	ENTERPRISE FLEET FINANCING ASSET BACKED		08/07/2013	JP Morgan Securities, Inc		6,998,905	7,000,000	0
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE		06/12/2013	WELLS FARGO SEC LLC		18,331	15,000	304
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE		01/01/2013	Security Transfer		2,275,704	1,885,000	46,732
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE		03/11/2013	JP Morgan Securities, Inc		27,569,558	27,675,000	0
297425-AH-3	ESTERLINE TECHNOLOGIES CORP CORPORATE		06/12/2013	JP Morgan Securities, Inc		3,850,433	3,529,000	90,864
29977H-AD-2	EP ENERGY EP FINANCE INC CORPORATE		01/01/2013	Security Transfer		78,120	72,000	825
29989#-AD-2	Everett Smith Group, Ltd. Senior Note		06/06/2013	Direct		257,645	250,000	0
30069@-AA-1	Excel Trust, L.P. Senior Note		11/12/2013	Direct		26,355,000	26,355,000	0
30069@-AB-9	Excel Trust, L.P. Senior Note		11/12/2013	Direct		7,200,000	7,200,000	0
30219G-AB-4	EXPRESS SCRIPTS HOLDINGS CORPORATE		01/15/2013	Tax Free Exchange		142,859	140,000	1,250
30219G-AC-2	EXPRESS SCRIPTS HOLDINGS CORPORATE		01/15/2013	Tax Free Exchange		268,045	250,000	1,458
30219G-AG-3	EXPRESS SCRIPTS HOLDINGS CORPORATE		01/15/2013	Tax Free Exchange		17,736,345	13,980,000	142,713
30256Y-AA-1	FPL Energy Marcus Hook LP Senior Notes		01/01/2013	Security Transfer		5,882,821	5,468,606	197,157
30278@-AM-2	FMT Heavy Oil Transportation Senior Secu		01/25/2013	Direct		1,305,056	1,305,056	0
30278@-AN-0	FMT Heavy Oil Transportation Senior Note		08/30/2013	Direct		21,047,279	21,047,279	0
30284@-AC-6	FNBM LLC Secured Senior Note		09/18/2013	Direct		17,660,000	17,660,000	0
30302#-AB-4	Fabrico, Inc. Revolver		12/30/2013	Direct		2,000,000	2,000,000	0
3136AG-J6-0	FANNIE MAE CMBS 2.540% 04/25/23		10/11/2013	Deutsche Bank Securities Inc		46,632,319	50,000,000	105,697
3136AH-AG-5	FANNIE MAE CMBS 3.329% 10/25/23		11/14/2013	Morgan Stanley & Co, Inc		170,560,137	171,000,000	411,132
3136AH-AJ-9	FANNIE MAE CMBS 3.399% 10/25/23		11/14/2013	Morgan Stanley & Co, Inc		24,874,935	25,000,000	61,371
3137AX-HP-1	FREDDIE MAC CMBS 2.573% 09/25/22		01/04/2013	WELLS FARGO SEC LLC		3,059,856	3,000,000	4,932
3137AY-CE-9	FHLMC MULTIFAMILY STRUCTURED P CMBS		02/04/2013	Merrill Lynch,Pierce,Fenner &		25,499,725	25,000,000	22,350
3137B0-4Y-7	FHLMC MULTIFAMILY STRUCTURED P CMBS		08/19/2013	Credit Suisse First Boston Cor		2,764,102	3,000,000	4,576
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS		08/16/2013	Goldman Sachs & Co		7,816,563	8,000,000	14,444
3137B4-GY-6	FREDDIE MAC CMBS 3.310% 05/25/23		09/12/2013	JP Morgan Securities, Inc		8,762,760	9,000,000	20,688
3137B5-JM-6	FREDDIE MAC CMBS 3.531% 07/25/23		11/06/2013	WELLS FARGO SEC LLC		45,284,803	44,400,000	87,098
3137B5-KW-2	FREDDIE MAC CMBS 3.458% 08/25/23		11/20/2013	Credit Suisse First Boston Cor		91,796,940	90,000,000	34,580
314275-AA-6	MACYS RETAIL HLDGS INC CORPORATE		11/01/2013	Prudential Invst Mgmt		10,150,875	9,000,000	221,250
31428X-AS-5	FedEx Corporation CORPORATE		05/16/2013	Deutsche Bank Securities Inc		1,483,980	1,500,000	12,031
31428X-AU-0	FedEx Corporation CORPORATE		06/04/2013	Deutsche Bank Securities Inc		9,339,800	10,000,000	63,778
31428X-AV-8	FedEx Corporation CORPORATE		04/08/2013	Citigroup Capital Markets Inc		393,934	395,000	0
31430Q-BE-6	FELCOR LODGING LP SR NT CORP		07/01/2013	Merrill Lynch,Pierce,Fenner &		2,314,550	2,380,000	46,113
31620M-AD-8	Fidelity National Information CORPORATE		04/03/2013	Merrill Lynch,Pierce,Fenner &		339,000	300,000	5,447
316773-CL-2	FIFTH THIRD BANCORP CORPORATE		10/30/2013	WELLS FARGO SEC LLC		4,013,680	4,000,000	19,056
000000-00-0	FIRST DATA CORP Term Loan USD LN		04/10/2013	Direct		4,508,725	4,498,182	0
000000-00-0	FIRST DATA CORP Term Loan EUR LN	0	04/10/2013	Direct		8,142,485	8,157,740	0
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		02/01/2013	Prudential Invst Mgmt		23,612	3,141,530	0
336130-AA-7	FIRST QUALITY FINANCE CO INC CORPORATE		08/06/2013	Various		12,815,800	13,200,000	63,658
337738-AK-4	FISERV INC CORPORATE 3.125% 06/15/16		07/17/2013	WELLS FARGO SEC LLC		235,143	225,000	723
337738-AM-0	FISERV INC CORPORATE 3.500% 10/01/22		04/26/2013	WELLS FARGO SEC LLC		2,044,960	2,000,000	5,833
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE		01/22/2013	CORTVIEW CAPITAL SEC		226,375	170,000	3,208
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE		05/10/2013	JP Morgan		2,586,596	2,000,000	21,812

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE		09/12/2013	Key Capital Markets		1,619,550	1,500,000	10,063
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE		02/11/2013	Various		13,269,896	11,058,000	96,631
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE		01/22/2013	Merrill Lynch,Pierce,Fenner &		5,181,888	4,925,000	98,192
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE		07/23/2013	Various		17,637,512	17,858,000	59,550
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE		02/05/2013	Merrill Lynch,Pierce,Fenner &		9,753,500	10,000,000	50,667
34528Q-AR-5	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT		07/11/2013	Barclays Capital Inc		12,758,789	12,500,000	657
34530C-AB-7	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		03/12/2013	JP Morgan Securities, Inc		29,552,225	29,554,622	0
34530D-AB-5	FORD AUTO ASSET BACKED		07/23/2013	Deutsche Bank Securities Inc		23,499,911	23,500,000	0
34530E-AB-3	FORD AUTO ASSET BACKED		06/28/2013	ROBERT BAIRD		3,987,995	3,995,018	759
345370-CA-6	FORD MOTOR CO NOTES 7.450% 07/16/31		06/05/2013	Various		9,351,450	7,450,000	200,902
345370-CQ-1	FORD MOTOR CO CORPORATE		06/03/2013	Various		22,807,860	24,000,000	412,854
345397-VX-8	FORD MOTOR CREDIT CO LLC CORPORATE		07/10/2013	RBC Capital Markets		730,807	700,000	13,388
345397-WJ-8	FORD MOTOR CREDIT CO LLC CORPORATE		05/06/2013	Goldman Sachs & Co		12,987,520	13,000,000	0
345838-AA-4	FOREST LABS INC CORPORATE		12/05/2013	Morgan Stanley & Co, Inc		8,325,000	8,325,000	0
346091-AZ-4	FOREST OIL CORP GLOBAL		11/01/2013	Prudential Invst Mgmt		1,063,530	1,053,000	28,841
35652B-AA-3	Freelancers Union Inc. Promissory Note		07/01/2012	Interest Capitalization		(58,330)	(58,330)	0
35671D-AZ-8	FREEPORT MCMORAN C G CORPORATE		10/10/2013	Tax Free Exchange		14,758,010	16,000,000	43,056
35671D-BC-8	FREEPORT MCMORAN C G CORPORATE		10/10/2013	Tax Free Exchange		3,291,705	3,690,000	13,966
35671D-BD-6	FREEPORT MCMORAN C G CORPORATE		10/10/2013	Tax Free Exchange		3,911,045	4,050,000	6,680
000000-00-0	The Friends of Team Admy Chtr Junior Loa		11/26/2013	Direct		7,309,538	7,632,246	25,856
35906A-AH-1	FRONTIER COMMUNICATIONS CORP CORPORATE		01/01/2013	Security Transfer		120,750	105,000	1,884
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/18/2013	Pruco Re Ann NH		8,412,843	8,763,378	297
36162R-AC-2	GE EQUIPMENT ASSET BACKED		03/27/2013	CRT Inc.		3,720,234	3,700,000	1,176
36162W-AB-3	GE EQUIPMENT ASSET BACKED		03/12/2013	Merrill Lynch,Pierce,Fenner &		19,289,693	19,290,461	0
361841-AC-3	GLP CAPITAL LP CORPORATE		11/13/2013	Various		6,630,000	6,645,000	7,313
361849-G9-6	GMAC Commercial Mortgage Secur CMBS		09/12/2013	JP Morgan Securities, Inc		6,756,444	6,382,000	14,857
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS		01/24/2013	Goldman Sachs & Co		64,131,419	63,500,000	28,374
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS		12/18/2013	Pruco Re Ann NH		1,581,294	1,700,000	2,279
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS		08/19/2013	Various		48,494,176	48,875,000	107,026
36198E-AD-7	GSMS_13-GC13 CMBS 3.871% 07/10/46		07/17/2013	Goldman Sachs & Co		6,059,800	6,000,000	19,355
36198F-AD-4	GS MTG SEC TRUST GSMS_13-GCJ14 CMBS		08/14/2013	Goldman Sachs & Co		87,765,463	86,900,000	238,673
36228C-VU-4	GS Mortgage Securities Corp CMBS		08/28/2013	KGS ALPHA CAP MARKETS LP		10,737,014	10,255,700	21,596
36228C-WW-9	GS Mortgage Securities Corp CMBS		07/16/2013	Merrill Lynch,Pierce,Fenner &		6,026,532	5,782,580	16,154
36228C-WX-7	GS Mortgage Securities Corp CMBS		06/26/2013	Citigroup Capital Markets Inc		4,991,561	4,585,000	0
364725-AZ-4	GANNETT CO INC CORPORATE		09/26/2013	JP Morgan Securities, Inc		9,908,600	10,000,000	0
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT		01/25/2013	Interest Capitalization		39,196	39,202	0
36828Q-QE-9	GE CAPITAL COMMERCIAL MORTGAGE CMBS		04/15/2013	Royal Bank of Scotland		1,320,516	1,200,000	3,100
36828Q-RY-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS		10/15/2013	Barclays Capital Inc		536,250	500,000	1,247
36830L-AB-9	GE EQUIPMENT ASSET BACKED		07/24/2013	Barclays Capital Inc		12,998,648	13,000,000	0
369300-AM-0	GENERAL CABLE CORP DEL N CORPORATE		07/10/2013	Various		2,341,606	2,395,000	36,909
369550-AR-9	GENERAL DYNAMICS CORP CORPORATE		01/01/2013	Security Transfer		2,686,150	2,405,000	42,973
369550-AU-2	GENERAL DYNAMICS CORP CORPORATE		07/16/2013	Deutsche Bank Securities Inc		4,578,500	5,000,000	20,000
369604-BD-4	GENERAL ELECTRIC CO CORPORATE		07/12/2013	WELLS FARGO SEC LLC		5,705,340	6,000,000	44,100
369604-BF-9	GENERAL ELECTRIC CO CORPORATE		06/06/2013	Nomura Securities Intl		3,789,880	4,000,000	28,417
36962G-3P-7	GENERAL ELEC CAP CORP CORPORATE		06/25/2013	Citigroup Capital Markets Inc		642,287	610,000	16,326
36962G-4D-3	GENERAL ELEC CAP CORP CORPORATE		05/10/2013	JP Morgan		2,448,256	2,000,000	31,000
36962G-6W-9	GENERAL ELEC CAP CORP CORPORATE		05/21/2013	Barclays Capital Inc		9,534,375	9,500,000	21,892
370334-BP-8	GENERAL MILLS INC CORPORATE		05/02/2013	Various		14,965,511	14,300,000	143,728
37045V-AB-6	General Motors Co CORPORATE		09/24/2013	Citigroup Capital Markets Inc		7,500,000	7,500,000	0
37045V-AC-4	General Motors Co CORPORATE		09/24/2013	Citigroup Capital Markets Inc		415,000	415,000	0
37186L-AA-9	Genesis Solar 2011 PassThru Tr Pass- Thr		01/01/2013	Security Transfer		7,970,832	8,000,000	117,111
372460-B#-1	Genuine Parts Company Senior Note		12/02/2013	Direct		62,038,200	62,038,200	0
373200-AY-0	GEORGIA GULF CORP CORPORATE		11/12/2013	Various		13,526,250	13,500,000	100,750
373298-BM-9	GEORGIA PACIFIC LLC NOTES		11/01/2013	Prudential Invst Mgmt		7,544,269	6,816,000	198,270
373298-BR-8	GEORGIA PACIFIC LLC NOTES		04/23/2013	Seaport Group		13,903,641	9,835,000	340,878
37331N-AB-7	GEORGIA-PACIFIC LLC CORPORATE		03/18/2013	Various		2,454,385	2,097,000	43,663
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE		06/18/2013	JP Morgan Securities, Inc		4,999,850	5,000,000	0
373334-JP-7	GEORGIA POWER COMPANY CORPORATE		01/01/2013	Security Transfer		11,413,940	10,000,000	35,417
37429*-AA-3	Getty Realty Corp Senior Secured Note		02/25/2013	Direct		72,760,000	72,760,000	0
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN		01/01/2013	Security Transfer		23,484,616	17,000,000	138,479
378272-AB-4	GLENCORE FUNDING LLC CORPORATE		05/22/2013	Merrill Lynch,Pierce,Fenner &		499,795	500,000	0
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		01/01/2013	Security Transfer		13,690,210	12,144,843	208,425
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE		09/06/2013	Various		11,918,124	11,615,000	345,101
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE		08/09/2013	ROBERT BAIRD		2,906,250	3,000,000	52,250
39121J-A*-1	Great River Energy First Mortgage Bonds		01/01/2013	Security Transfer		18,873,795	15,872,093	461,084

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
39121J-AA-8	Great River Energy CORP SINKING FUND		01/01/2013	Security Transfer		3,836,524	3,571,047	104,078
397624-AE-7	GREIF INC CORPORATE 6.750% 02/01/17		11/01/2013	Prudential Invst Mgmt		3,710,125	3,350,000	56,531
40157*-AB-3	Guckenheimer Ent Inc/Svcs LLC Term B		02/14/2013	Direct		9,306,843	9,306,843	0
40157*-AB-3	Guckenheimer Ent Inc/Svcs LLC Term B		11/01/2013	Prudential Invst Mgmt		9,239,608	10,243,680	63,738
40256#-AK-9	Gulf States Toyota Inc/Friedki Senior No		12/31/2013	Direct		11,700,000	11,700,000	0
404119-BK-4	HCA INC CORPORATE 7.250% 09/15/20		01/01/2013	Security Transfer		99,675	90,000	1,921
40415R-AF-2	HD Supply Inc CORPORATE		10/09/2013	Merrill Lynch,Pierce,Fenner &		6,139,375	5,500,000	0
40447@-AE-5	HMSHost Corporation Senior Note		01/17/2013	Direct		50,000,000	50,000,000	0
40449@-BM-4	Habitat Humanity Intl Secured Note		06/18/2013	Direct		621,300	659,380	0
000000-00-0	Habitat Humanity Intl 2013-2 Class B Not		12/10/2013	Direct		847,010	899,300	0
40537Q-AB-6	HALCON RESOURCES CORP CORPORATE		06/04/2013	Tax Free Exchange		55,755	54,000	2,033
406216-AY-7	HALLIBURTON COMPANY CORPORATE		02/20/2013	Merrill Lynch,Pierce,Fenner &		3,783,104	2,600,000	86,089
406216-BD-2	HALLIBURTON COMPANY CORPORATE		12/11/2013	Various		17,896,860	18,000,000	38,208
406216-BE-0	HALLIBURTON COMPANY CORPORATE		12/05/2013	Various		80,321,395	80,977,000	344,616
41242*-AT-9	Hardwood Funding, LLC Senior Secured Not		06/07/2013	Direct		2,000,000	2,000,000	0
41242*-AU-6	Hardwood Funding, LLC Senior Secured Not		06/07/2013	Direct		1,000,000	1,000,000	0
000000-00-0	Harley Marine Services, Inc. First Lien		12/20/2013	Direct		16,830,417	16,830,417	0
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt		12/09/2013	Direct		25,735,631	25,735,631	0
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE		05/02/2013	Various		5,272,020	5,250,000	6,808
419870-F*-6	Hawaiian Electric Ind Inc Senior Note		03/06/2013	Direct		17,000,000	17,000,000	0
421924-BH-3	HEALTHSOUTH CORP CORPORATE		10/09/2013	Barclays Capital Inc		3,655,958	3,393,000	9,566
421924-BJ-9	HEALTHSOUTH CORP CORPORATE		07/29/2013	Barclays Capital Inc		6,135,963	5,651,000	165,449
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		09/03/2013	Direct		19,736,295	19,736,295	0
422410-AC-3	Hearst Communications, Inc. GTD Series A		01/01/2013	Security Transfer		11,320,749	10,000,000	105,500
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE		02/04/2013	Deutsche Bank Securities Inc		14,626,116	10,800,000	12,825
42778#-AL-2	Herschend Family Entertainment Senior No		03/26/2013	Direct		19,294,859	19,294,859	0
42778#-AM-0	Herschend Family Entertainment Senior No		03/26/2013	Direct		18,330,055	18,330,055	0
427866-AR-9	HERSHEY CO CORPORATE 4.125% 12/01/20		04/25/2013	Credit Suisse First Boston Cor		5,400,705	4,695,000	80,157
427866-AT-5	HERSHEY CO CORPORATE 2.625% 05/01/23		05/29/2013	Various		15,914,000	16,000,000	3,792
428040-CG-2	HERTZ CORP CORP 7.375% 01/15/21		09/10/2013	Deutsche Bank Securities Inc		3,186,000	2,950,000	35,052
428040-CJ-6	HERTZ CORP CORPORATE 6.750% 04/15/19		06/13/2013	Various		1,555,706	1,455,000	17,443
42805R-BN-8	HERTZ VEHICLE FINANCING LLC ASSET BACKED		04/15/2013	Merrill Lynch,Pierce,Fenner &		4,018,438	4,000,000	763
432891-AC-3	HILTON WORLDWIDE FINANCE LLC CORPORATE		11/19/2013	Citigroup Capital Markets Inc		3,213,000	3,150,000	23,625
43507@-AF-3	Holiday Companies, Inc. Senior Note		09/03/2013	Direct		1,000,000	1,000,000	0
436440-AF-8	HOLOGIC INC. CORPORATE		03/28/2013	Tax Free Exchange		32,976	31,000	307
437076-BA-9	Home Depot Inc CORPORATE		06/04/2013	Various		9,898,489	10,170,000	73,104
437076-BD-3	Home Depot Inc CORPORATE		12/09/2013	Various		15,334,049	15,388,000	105,174
437414-AB-1	HOMER CITY FUNDING LLC COMPANY GUARNT		04/01/2013	Interest Capitalization		85,993	85,993	0
437414-AB-1	HOMER CITY FUNDING LLC COMPANY GUARNT		12/14/2012	Tax Free Exchange		1,646,851	1,862,576	0
43812X-AB-1	HONDA_AUTO ASSET BACKED		07/17/2013	JP Morgan Securities, Inc		35,799,467	35,800,000	0
43813E-AC-0	HONDA AUTO RECEIVABLES OWNER T ASSET BAC		07/24/2013	Various		3,004,297	3,000,000	875
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE		06/10/2013	WELLS FARGO SEC LLC		3,360,140	2,800,000	39,013
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE		01/01/2013	Security Transfer		9,832,305	7,680,000	137,600
44108E-BA-5	HOST HOTELS & RESORTS LP		11/01/2013	Prudential Invst Mgmt		2,986,079	2,944,000	82,800
000000-00-0	Hotel Indigo Redevelopment Area Bonds		10/31/2013	Direct		3,080,564	4,000,000	0
44301@-AA-0	Howe Street Landlord, LLC Credit Tenant		01/17/2013	Direct		8,746,112	8,746,112	0
44855#-AY-6	Hy Vee, Inc. Senior Note		12/13/2013	Direct		2,800,000	2,800,000	0
44914@-AA-9	Hypertherm, Inc Senior Secured Note		12/19/2013	Direct		5,000,000	5,000,000	0
452308-AJ-8	Illinois Tool Wks Inc CORPORATE		05/10/2013	JP Morgan		1,247,359	1,000,000	6,771
452308-AQ-2	Illinois Tool Wks Inc CORPORATE		01/01/2013	Security Transfer		8,598,580	7,334,000	105,273
452308-AR-0	Illinois Tool Wks Inc CORPORATE		01/01/2013	Security Transfer		5,109,426	5,000,000	66,625
455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE		06/03/2013	JP Morgan Securities, Inc		11,980,800	12,000,000	0
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE		11/01/2013	Prudential Invst Mgmt		6,996,161	6,421,265	237,002
457030-AJ-3	INGLES MKTS INC CORPORATE		12/17/2013	Tax Free Exchange		18,036,958	18,547,000	5,765
459200-HA-2	IBM CORP CORPORATE 2.900% 11/01/21		01/01/2013	Security Transfer		3,577,985	3,401,000	16,438
459200-HN-4	IBM CORP CORP FLOATER 0.267% 07/29/15		07/31/2013	Various		25,804,056	25,800,000	830
459200-HP-9	IBM CORP CORPORATE 3.375% 08/01/23		07/29/2013	Credit Suisse First Boston Cor		32,964,176	33,070,000	0
460146-CF-8	INTL PAPER CORP CORPORATE		04/23/2013	Morgan Stanley & Co, Inc		6,846,050	5,000,000	163,236
460146-CH-4	INTL PAPER CORP CORPORATE		05/03/2013	Citigroup Capital Markets Inc		12,179,700	10,000,000	288,333
461070-AK-0	INTERSTATE POWER & LIGHT CORPORATE		10/07/2013	Various		1,227,411	1,225,000	261
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2013	Direct		805,844	805,844	0
464592-AQ-7	ISLE OF CAPRI CASINOS IN CORPORATE		11/04/2013	Various		7,276,875	7,500,000	127,373
466112-AH-2	JBS USA LLC/JBS USA FINANCE IN CORPORATE		01/01/2013	Security Transfer		120,840	114,000	3,919
46625H-HQ-6	JP MORGAN CHASE & CO CORPORATE		05/10/2013	JP Morgan		2,315,710	2,000,000	12,375
46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		07/02/2013	JP Morgan Securities, Inc		4,221,875	4,000,000	3,685

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46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/18/2013	Pruco Re Ann NH		5,220,495	5,000,000	11,845
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/18/2013	Pruco Re Ann NH		4,485,376	4,250,042	10,451
46639E-AD-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		05/10/2013	JP Morgan		998,730	1,000,000	653
46639H-AA-2	JMP CREDIT ADVISORS CLO LTD CLO		04/03/2013	NATIXIS S.A.		107,325,000	108,000,000	0
46639J-AD-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		03/01/2013	JP Morgan Securities, Inc		25,138,701	24,890,000	25,844
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		06/14/2013	JP Morgan Securities, Inc		10,099,940	10,000,000	22,417
46639Y-AN-7	JPMCC_13-LC11 CMBS 2.592% 04/15/46		05/02/2013	JP Morgan Securities, Inc		18,024,930	17,500,000	16,378
46639Y-AP-2	JPMCC_13-LC11 CMBS 2.694% 04/15/46		09/06/2013	Various		51,512,103	51,400,000	59,306
46640N-AB-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		10/18/2013	JP Morgan Securities, Inc		10,300,000	10,000,000	23,153
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/18/2013	JP Morgan Securities, Inc		84,940,580	84,100,000	266,091
46641B-AB-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/08/2013	JP Morgan Securities, Inc		31,105,909	30,200,000	51,508
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/08/2013	JP Morgan Securities, Inc		75,749,850	75,000,000	161,717
471109-AB-4	JARDEN CORP CORPORATE 7.500% 05/01/17		06/24/2013	Deutsche Bank Securities Inc		3,300,000	3,000,000	35,000
471109-AB-4	JARDEN CORP CORPORATE 7.500% 05/01/17		11/01/2013	Prudential Invst Mgmt		3,736,410	3,228,000	121,050
472319-AJ-1	JEFFERIES GROUP INC (NEW) CORPORATE		10/10/2013	Jefferies & Co, Inc		520,405	500,000	8,450
478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU		02/13/2013	Goldman Sachs & Co		28,420,000	28,420,000	0
478160-AN-4	JOHNSON & JOHNSON CORPORATE		06/20/2013	Seaport Group		1,004,777	805,000	17,296
478160-AT-1	JOHNSON & JOHNSON CORPORATE		10/16/2013	Various		11,252,671	9,280,000	153,978
478160-AV-6	JOHNSON & JOHNSON CORPORATE		10/03/2013	Various		12,554,251	11,050,000	160,375
478160-BA-1	JOHNSON & JOHNSON CORPORATE		10/08/2013	Various		18,361,208	16,935,000	142,857
478160-BJ-2	JOHNSON & JOHNSON CORPORATE		12/03/2013	JP Morgan Securities, Inc		25,474,735	25,620,000	0
478160-BK-9	JOHNSON & JOHNSON CORPORATE		12/23/2013	Various		64,418,555	64,625,000	23,088
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE		12/05/2013	Various		23,143,707	21,800,000	353,040
48252@-AA-0	KDC Solar P, LLC Term 1.586% 02/20/14		01/28/2013	Direct		13,457,108	13,457,108	0
48274D-AA-7	KVK CLO LTD CLO 1.613% 07/15/23		01/22/2013	Citigroup Capital Markets Inc		15,750,000	15,750,000	7,324
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE		02/15/2013	Morgan Stanley & Co, Inc		14,399,616	13,200,000	250,250
48666K-AM-1	KB HOME CORPORATE 6.250% 06/15/15		11/01/2013	Prudential Invst Mgmt		548,475	515,000	12,160
48666K-AN-9	KB HOME CORPORATE 7.250% 06/15/18		11/01/2013	Prudential Invst Mgmt		817,500	750,000	20,542
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE		11/06/2013	Goldman Sachs & Co		15,770,628	15,885,000	0
49239@-AB-4	KerrMcGee Gunnison Trst KMG II Senior No		01/01/2013	Security Transfer		5,111,086	4,553,267	128,341
49327M-2A-1	KEYBANK NA CORPORATE 1.650% 02/01/18		08/28/2013	Credit Suisse First Boston Cor		2,577,152	2,650,000	3,887
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE		01/01/2013	Security Transfer		19,062,933	15,000,000	218,213
494368-BC-6	KIMBERLY CLARK CORP CORPORATE		01/01/2013	Security Transfer		22,098,007	15,094,765	416,678
494368-BJ-1	KIMBERLY CLARK CORP CORPORATE		05/20/2013	Citigroup Capital Markets Inc		7,820,800	8,000,000	0
494368-BL-6	KIMBERLY CLARK CORP CORPORATE		05/20/2013	Goldman Sachs & Co		1,240,720	1,300,000	0
49456B-AA-9	Kinder Morgan Inc/DE CORPORATE		10/31/2013	Barclays Capital Inc		5,920,000	5,920,000	0
500605-AE-0	KOPPERS INDS INC CORPORATE		06/24/2013	Various		5,377,500	5,000,000	24,938
50075N-AR-5	KRAFT FOODS INC CORPORATE		02/01/2013	Deutsche Bank Securities Inc		1,480,710	1,100,000	37,431
50075N-AT-1	KRAFT FOODS INC CORPORATE		01/01/2013	Security Transfer		4,349,617	3,200,000	91,667
50075N-AU-8	KRAFT FOODS INC CORPORATE		05/20/2013	Citigroup Capital Markets Inc		596,205	500,000	9,528
50075N-AW-4	KRAFT FOODS INC CORPORATE		02/19/2013	Merrill Lynch,Pierce,Fenner &		934,234	700,000	3,476
50075N-AZ-7	KRAFT FOODS INC CORPORATE		06/20/2013	Various		43,380,320	33,211,000	700,732
50076Q-AE-6	KRAFT FOODS INC CORP 5.000% 06/04/42		06/04/2013	Citigroup Capital Markets Inc		14,804,616	14,340,000	5,975
50076Q-AE-6	KRAFT FOODS INC CORP 5.000% 06/04/42		01/18/2013	Tax Free Exchange		8,815,520	8,020,000	48,978
50076Q-AR-7	KRAFT FOODS INC CORP 6.875% 01/26/39		06/25/2013	Various		12,657,955	10,470,000	301,832
50076Q-AR-7	KRAFT FOODS INC CORP 6.875% 01/26/39		01/18/2013	Tax Free Exchange		76,206,878	56,075,000	1,841,908
50076Q-AU-0	KRAFT FOODS INC CORPORATE		01/18/2013	Tax Free Exchange		6,286,944	5,236,000	123,519
50076Q-AX-4	KRAFT FOODS INC CORP 6.125% 08/23/18		01/18/2013	Tax Free Exchange		13,214,997	10,794,000	266,254
501044-CG-4	KROGER COMPANY CORPORATE		01/01/2013	Security Transfer		843,336	700,000	16,924
501044-CS-8	KROGER COMPANY CORPORATE		07/18/2013	Merrill Lynch,Pierce,Fenner &		1,084,544	1,085,000	0
501044-CT-6	KROGER COMPANY CORPORATE		07/18/2013	Merrill Lynch,Pierce,Fenner &		1,494,975	1,500,000	0
501797-AJ-3	L Brands Inc CORPORATE		11/01/2013	Various		18,980,000	18,795,000	23,281
502175-B@-0	LTC Properties Inc Senior Note		11/20/2013	Direct		15,130,000	15,130,000	0
50246*-AB-5	LVNV Funding LLC Senior Secured Note		11/07/2013	Direct		23,250,000	23,250,000	0
50540R-AM-4	LAB CORP OF AMERICA HOLDINGS CORPORATE		10/29/2013	WELLS FARGO SEC LLC		7,993,280	8,000,000	0
505588-BJ-1	LACLEDE GAS CO CORPORATE		08/06/2013	WELLS FARGO SEC LLC		13,558,792	13,600,000	0
50576#-AG-0	La Dove Holdings, LLC Revolver B		12/13/2013	Direct		2,000,000	2,000,000	0
51509B-AC-8	LANDRYS ACQUISITION CO CORPORATE		01/01/2013	Security Transfer		83,345	79,000	1,234
521865-AS-4	LEAR CORP CORPORATE 8.125% 03/15/20		03/21/2013	Merrill Lynch,Pierce,Fenner &		5,612,500	5,000,000	12,413
53079E-AZ-7	Liberty Mutual Group Inc. CORPORATE		05/14/2013	Various		6,868,689	5,700,000	16,467
53154*-AF-0	Liberty Utilities Finance GP1 Senior Not		07/31/2013	Direct		1,000,000	1,000,000	0
53217V-AC-3	LIFE TECHNOLOGIES CORP CORPORATE		12/18/2013	Pruco Re Ann NH		2,307,379	2,000,000	36,000
53219L-AK-5	LIFEPOINT HOSPITALS INC CORPORATE		07/19/2013	Various		5,348,750	5,000,000	102,872
53219L-AK-5	LIFEPOINT HOSPITALS INC CORPORATE		12/18/2013	Pruco Re Ann NH		4,169,655	3,906,000	56,067
53219L-AL-3	LIFEPOINT HOSPITALS INC CORPORATE		11/21/2013	Barclays Capital Inc		6,675,000	6,675,000	0

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532716-AT-4	L Brands Inc CORPORATE		08/06/2013	ROBERT BAIRD		3,273,750	3,000,000	70,667
532716-AU-1	L Brands Inc CORPORATE		12/11/2013	Various		32,893,565	31,650,000	354,115
534187-AW-9	LINCOLN NATL CORP IND CORPORATE		05/23/2013	JP Morgan Securities, Inc		142,017	115,000	1,006
534187-AX-7	LINCOLN NATL CORP IND CORPORATE		05/10/2013	JP Morgan		2,720,182	2,000,000	62,708
53961*-BK-1	Local Initiatives Support Corp Term		12/18/2013	Direct		469,388	517,310	0
540424-AP-3	LOEWS CORP CORP 6.000% 02/01/35		01/01/2013	Security Transfer		11,964,887	10,000,000	250,000
54401P-A#-3	Lord Corporation Sr. Unsecured Notes	0	01/01/2013	Direct		11,553,144	10,455,807	233,764
546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE		11/06/2013	Citigroup Capital Markets Inc		10,508,788	10,585,000	0
548661-CU-9	LOWES COMPANIES INC CORPORATE		01/01/2013	Security Transfer		11,675,582	9,855,000	64,537
548661-CX-3	LOWES COMPANIES INC CORPORATE		01/01/2013	Security Transfer		22,824,803	20,500,000	201,242
548661-DA-2	LOWES COMPANIES INC CORPORATE		11/12/2013	Various		86,556,153	86,125,000	728,889
55264T-CN-9	MBNA CREDIT CARD MASTER NOTE T ASSET BAC		03/12/2013	Deutsche Bank Securities Inc		4,150,469	4,000,000	0
552690-A#-6	MDU Resources Group Senior Notes		01/01/2013	Security Transfer		10,148,416	8,500,000	149,742
552953-BB-6	MGM RESORTS INTL CORPORATE		07/02/2013	Merrill Lynch,Pierce,Fenner &		3,292,500	3,000,000	109,927
552953-BB-6	MGM RESORTS INTL CORPORATE		11/01/2013	Prudential Invst Mgmt		4,379,375	3,850,000	86,438
552953-BC-4	MGM RESORTS INTL CORPORATE		09/13/2013	Citigroup Capital Markets Inc		3,209,563	2,885,000	64,311
552953-CA-7	MGM RESORTS INTL CORPORATE		07/29/2013	Various		8,080,000	7,500,000	117,502
55303Q-AC-4	MGM RESORTS INTL CORPORATE		08/06/2013	JP Morgan Securities, Inc		2,459,310	2,058,000	56,023
55312V-AD-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS		09/30/2013	Credit Suisse First Boston Cor		7,095,156	6,500,000	1,868
55616X-AG-2	Macys Retail Holdings Inc CORPORATE		08/09/2013	Credit Suisse First Boston Cor		4,971,600	5,000,000	20,642
55616X-AK-3	Macys Retail Holdings Inc CORPORATE		09/23/2013	Credit Suisse First Boston Cor		9,932,659	9,995,000	1,215
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP CORPORATE		08/30/2013	HSBC Securities (USA) Inc		5,228,000	5,000,000	20,069
56081#-AQ-3	Major League Baseball Trust Senior Secur		05/10/2013	Direct		1,000,000	1,000,000	0
56081#-AT-7	Major League Baseball Trust Senior Note		09/10/2013	Direct		6,500,000	6,500,000	0
56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE		01/01/2013	Security Transfer		8,407,908	6,705,000	145,275
570535-AM-6	MARKEL CORP CORPORATE 3.625% 03/30/23		05/06/2013	Various		30,052,962	29,835,000	35,068
570535-AP-9	MARKEL CORP CORPORATE 5.000% 03/30/43		03/26/2013	WELLS FARGO SEC LLC		4,483,559	4,555,000	1,629
571748-AT-9	MARSH & MCLENNAN COS INC CORPORATE		09/24/2013	HSBC Securities (USA) Inc		294,844	295,000	0
574599-AR-7	MASCO CORP DEBENTURES 6.625% 04/15/18		11/01/2013	Prudential Invst Mgmt		2,970,000	2,700,000	7,950
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		09/30/2013	Interest Capitalization		23,677	23,677	0
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		07/01/2013	Taxable Exchange		239,979	1,741,501	0
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE		01/01/2013	Security Transfer		10,317,403	8,139,000	61,359
575718-AA-9	MASS INSTITUTE OF TECH CORPORATE		07/26/2013	Morgan Stanley & Co, Inc		995,397	829,000	3,869
577081-AX-0	MATTEL INC CORPORATE 1.700% 03/15/18		03/04/2013	Merrill Lynch,Pierce,Fenner &		899,784	900,000	0
578454-AC-4	MAYO CLINIC CORP 4.000% 11/15/47		03/01/2013	Merrill Lynch,Pierce,Fenner &		20,077,520	20,075,000	0
57888*-AA-5	MBS Parent, LLC Subordinate Secured Loan		05/17/2013	Direct		2,016,401	2,250,000	0
579780-AJ-6	MCCORMICK & CO INC CORPORATE		08/14/2013	Merrill Lynch,Pierce,Fenner &		5,452,590	5,500,000	0
58013M-EF-7	MCDONALDS CORP CORPORATE		04/11/2013	Various		15,855,007	11,380,000	220,868
58013M-EL-4	MCDONALDS CORP CORPORATE		01/01/2013	Security Transfer		11,685,064	10,500,000	43,349
58013M-EN-0	MCDONALDS CORP CORPORATE		04/11/2013	First Tennessee Capital Mkts		351,812	355,000	2,226
58013M-ER-1	MCDONALDS CORP CORPORATE		11/12/2013	Deutsche Bank Securities Inc		53,605,120	64,000,000	90,222
581557-AZ-8	MCKESSON CORP CORPORATE		05/29/2013	Deutsche Bank Securities Inc		9,740,600	10,000,000	134,250
581559-AG-8	MCKESSON CORP CORPORATE		03/05/2013	JP Morgan Securities, Inc		11,935,421	11,950,000	0
585055-AQ-9	MEDTRONIC INC CORPORATE		01/01/2013	Security Transfer		17,151,031	12,000,000	229,667
585055-AT-3	MEDTRONIC INC CORPORATE		01/01/2013	Security Transfer		6,448,713	5,000,000	81,708
585055-AW-6	MEDTRONIC INC CORPORATE		07/10/2013	Various		34,923,341	33,533,000	576,589
585055-AZ-9	MEDTRONIC INC CORPORATE		05/21/2013	Various		27,672,915	27,700,000	46,903
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE		05/01/2013	Citigroup Capital Markets Inc		1,754,145	1,500,000	26,042
58646#-AN-4	Menasha Corporation Senior Note		02/04/2013	Direct		3,750,000	3,750,000	0
58646#-AP-9	Menasha Corporation Senior Note		02/04/2013	Direct		3,930,000	3,930,000	0
58768V-AB-7	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		04/16/2013	Merrill Lynch,Pierce,Fenner &		79,699,538	79,700,000	0
58768W-AB-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		07/23/2013	Royal Bank of Scotland		12,199,065	12,200,000	0
589331-AQ-0	MERCK AND CO CORPORATE		04/11/2013	Susquehanna Intl Group		2,639,220	2,000,000	34,450
58933Y-AF-2	Merck & Co Inc CORPORATE		05/15/2013	Deutsche Bank Securities Inc		219,809	220,000	0
58933Y-AJ-4	Merck & Co Inc CORPORATE		06/06/2013	Various		30,099,928	30,120,000	17,003
59020U-PS-8	MLCC MORTGAGE INVESTORS INC CBASS_04-CB8		09/25/2013	Interest Capitalization		51,103	50,709	0
59022K-AE-5	MERRILL LYNCH MORTG TRUST_06C2 CMBS		05/24/2013	Deutsche Bank Securities Inc		24,152,534	21,367,276	98,783
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		07/17/2013	Citigroup Capital Markets Inc		8,417,285	7,625,000	26,118
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE		05/20/2013	Pierpont Securities		794,208	600,000	1,163
59112B-AD-1	Metal Technologies, Inc. Senior Note		11/08/2013	Direct		3,860,000	3,860,000	0
59156R-BD-9	METLIFE INC CORPORATE 4.125% 08/13/42		01/01/2013	Security Transfer		12,501,675	12,500,000	197,656
59156R-BG-2	METLIFE INC CORPORATE 4.875% 11/13/43		11/07/2013	Citigroup Capital Markets Inc		263,386	265,000	0
59157B-AM-4	METLIFE INSTITUTIONAL FUNDING CORP FLOAT		01/07/2013	US Bank NA		46,100,000	46,100,000	0
594918-AD-6	MICROSOFT CORP CORPORATE		01/01/2013	Security Transfer		19,578,800	16,000,000	69,333
594918-AM-6	MICROSOFT CORP CORPORATE		01/01/2013	Security Transfer		6,263,955	5,000,000	105,264

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59748T-AA-7	Midland Cogen Venture LP Senior Secured		01/01/2013	Security Transfer		17,326,667	15,987,888	282,453
598326-B*-6	Midwest ISO Senior Note		01/01/2013	Security Transfer		9,585,758	8,500,000	143,820
59862*-AA-1	Mike Albert Leasing Inc. Senior Secured		12/16/2013	Direct		10,000,000	10,000,000	0
59934#-AC-7	Milestone Aviation Holdco No 8 Senior Se		12/19/2013	Direct		12,240,000	12,240,000	0
59934#-AD-5	Milestone Aviation Holdco No 8 Senior Se		12/19/2013	Direct		1,517,000	1,517,000	0
59934@-AA-3	The Milestone Aviation Holdco Senior Sec		06/18/2013	Direct		20,465,715	20,465,715	0
60040#-AA-0	Millennium Pipeline Co Series A Senior S		01/01/2013	Security Transfer		4,604,362	4,068,365	602
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU		11/01/2013	Prudential Invst Mgmt		13,232,815	12,345,483	378,638
60467P-AQ-7	MIRANT AMERICAS GENR LLC 8.50000 10/01/2		11/01/2013	Prudential Invst Mgmt		4,916,250	4,500,000	31,875
60687V-AF-2	MERRILL LYNCH COUNTRYWIDE COMM CMBS		06/25/2013	Deutsche Bank Securities Inc		55,557,423	49,613,190	191,436
60689L-AB-1	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		08/07/2013	JP Morgan Securities, Inc		10,998,848	11,000,000	0
608190-AH-7	MOHAWK INDUSTRIES INC CORPORATE		11/01/2013	Prudential Invst Mgmt		10,980,590	10,000,000	187,708
60871R-AD-2	MOLSON COORS BREWING CO CORPORATE		02/22/2013	Goldman Sachs & Co		2,903,267	2,706,000	43,597
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE		11/19/2013	JP Morgan Securities, Inc		17,643,008	17,675,000	0
61166W-AJ-0	MONSANTO CO CORPORATE 3.600% 07/15/42		06/03/2013	Various		2,512,129	2,731,000	38,507
61166W-AK-7	MONSANTO CO CORPORATE 4.650% 11/15/43		11/08/2013	Various		38,317,879	38,410,000	3,617
61690K-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		01/09/2013	Morgan Stanley & Co, Inc		69,887,696	69,200,000	148,002
61690K-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS		12/18/2013	Pruco Re Ann NH		2,793,693	3,000,000	3,983
617451-CR-8	MORGAN STANLEY CAPITAL I CMBS		07/09/2013	Merrill Lynch,Pierce,Fenner &		8,041,055	7,450,000	24,907
617451-FL-8	MORGAN STANLEY CAPITAL I CMBS		12/18/2013	Pruco Re Ann NH		3,080,814	2,880,000	7,801
617453-AT-2	MORGAN STANLEY CAPITAL I MSC_ CMBS		08/26/2013	Citigroup Capital Markets Inc		42,545	39,201	178
61747Y-CG-8	MORGAN STANLEY CORPORATE		05/10/2013	JP Morgan		2,507,758	2,000,000	71,783
61747Y-DU-6	MORGAN STANLEY CORPORATE		05/16/2013	Morgan Stanley & Co, Inc		469,732	470,000	0
617482-4M-3	MORGAN STANLEY CORPORATE		12/19/2013	Various		549,626	535,000	3,681
61749M-AV-1	MORGAN STANLEY CAPITAL 1 MSC_0 CMBS		10/16/2013	Jefferies & Co, Inc		552,949	500,000	1,663
61750H-AB-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS		10/02/2013	Merrill Lynch,Pierce,Fenner &		41,440,504	37,494,103	33,620
61750W-AS-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS		09/13/2013	Citigroup Capital Markets Inc		6,142,255	5,607,765	14,085
61760R-AZ-5	MORGAN STANLEY CAPITAL I TRUST CMBS		06/27/2013	Morgan Stanley & Co, Inc		13,079,934	12,485,880	1,118
61761A-AX-6	MORGAN STANLEY BAML TRUST MSBA CMBS		08/13/2013	Citigroup Capital Markets Inc		3,511,758	3,500,000	2,876
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS		09/06/2013	Various		43,895,105	43,500,000	68,871
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS		12/18/2013	Pruco Re Ann NH		1,136,582	1,200,000	1,718
61762D-AV-3	MSBAM_13-C9 CMBS 2.834% 05/15/46		04/15/2013	Morgan Stanley & Co, Inc		49,792,152	49,300,000	3,881
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS		06/24/2013	Morgan Stanley & Co, Inc		30,400,076	30,100,000	3,432
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS		08/01/2013	Merrill Lynch,Pierce,Fenner &		35,852,898	35,500,000	54,670
61762X-AR-8	MORGAN STANLEY BAML TRUST MSBA CMBS		12/06/2013	Morgan Stanley & Co, Inc		16,388,801	15,900,000	13,254
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS		10/10/2013	Morgan Stanley & Co, Inc		72,415,623	71,700,000	174,084
61763B-AT-1	MSBAM_13-C13 CMBS 3.766% 11/15/46		11/26/2013	Morgan Stanley & Co, Inc		107,260,173	106,200,000	188,865
61945C-AD-5	THE MOSAIC CO CORPORATE		11/07/2013	Goldman Sachs & Co		4,383,544	4,400,000	0
61945C-AE-3	THE MOSAIC CO CORPORATE		11/19/2013	Various		10,920,776	10,930,000	42
61980A-AC-7	MOTIVA ENTERPRISES LLC CORPORATE		01/01/2013	Security Transfer		1,421,483	1,169,000	30,995
61980A-AD-5	MOTIVA ENTERPRISES LLC CORPORATE		01/01/2013	Security Transfer		29,652,384	21,335,000	673,890
628530-AZ-0	MYLAN LABORATORIES INC CORPORATE		06/18/2013	Goldman Sachs & Co		2,033,474	2,035,000	0
62878@-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te		10/04/2013	Direct		34,520,638	34,520,638	0
62927*-AA-8	New Gulf Resources Texas, LLC Mezzanine		10/01/2013	Direct		3,381,198	3,381,198	0
629377-BG-6	NRG ENERGY INC CORPORATE		01/01/2013	Security Transfer		181,500	165,000	623
629377-BJ-0	NRG ENERGY INC CORP 8.250% 09/01/20		12/18/2013	Pruco Re Ann NH		1,110,000	1,000,000	24,750
62952E-AB-3	NYU HOSPITALS CENTER CORP		07/24/2013	Merrill Lynch,Pierce,Fenner &		8,625,000	8,625,000	0
629568-AY-2	NABORS INDS INC CORPORATE		09/04/2013	Citigroup Capital Markets Inc		4,442,422	4,445,000	0
63530Q-AE-9	NATIONAL CINEMEDIA CORPORATE		09/11/2013	Citigroup Capital Markets Inc		3,011,040	2,952,000	74,292
63547@-AA-4	Ntl Comm Capital Fund Tampa #1 Debt		10/23/2013	Direct		1,219,286	1,242,436	0
63615#-AB-7	National Football League 1 Senior Note -		06/06/2013	Direct		1,696,114	1,532,364	15,916
637071-AJ-0	National Oilwell Varco CORPORATE		12/19/2013	Various		18,557,914	19,162,000	58,998
637071-AK-7	National Oilwell Varco CORPORATE		05/23/2013	Various		30,547,002	31,200,000	322,276
63902@-AA-3	NatureSweet, Ltd Senior Note		04/16/2013	Direct		2,170,000	2,170,000	0
63909@-AB-4	Nautical Solutions, LLC Senior Secured N		11/14/2013	Direct		66,064,000	66,064,000	0
63945*-AB-2	NCB Capital Impact Term Note		12/30/2013	Direct		116,936	117,476	0
64382#-AB-6	New Economics Women SRNT		12/31/2012	Direct		737,708	737,708	0
64577*-AB-5	NJ Community Capital Fund #1 Debt		12/04/2013	Direct		1,455,196	1,484,045	0
64884#-AA-1	New Sunrise Beauty Studio LLC Revolver		03/20/2013	Direct		50,000	50,000	0
651290-AK-4	NEWFIELD EXPLORATION COMPANY CORPORATE		11/01/2013	Prudential Invst Mgmt		15,562,500	15,000,000	492,812
651290-AN-8	NEWFIELD EXPLORATION COMPANY CORPORATE		01/01/2013	Security Transfer		53,500	50,000	1,432
651290-AQ-1	NEWFIELD EXPLORATION COMPANY CORPORATE		04/03/2013	JP Morgan Securities, Inc		2,095,000	2,000,000	30,313
651639-AM-8	NEWMONT MINING CORP CORPORATE		01/01/2013	Security Transfer		14,452,128	12,000,000	187,500
652478-BX-5	NEWS AMERICA HLDGS COMPANY GUARNT		01/01/2013	Security Transfer		6,160,060	5,000,000	82,222
652482-BY-5	21ST CENTURY FOX AMERICA CORPORATE		05/10/2013	JP Morgan		1,303,705	1,000,000	16,292

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
65340@-AB-6	nextSource, Inc. Term Loan A		08/05/2013	Direct		19,700,000	19,700,000	0
65409Q-AY-8	NIELSEN FINANCE LLC/CO CORPORATE		01/01/2013	Security Transfer		117,338	105,000	1,718
65410*-AE-7	NIELSEN FINANCE LLC TERM NOTE		02/28/2013	Direct		9,030,068	9,004,223	0
65410*-AE-7	NIELSEN FINANCE LLC TERM NOTE		11/01/2013	Prudential Invst Mgmt		4,842,901	4,830,824	9,024
654106-AC-7	NIKE INC CORPORATE 2.250% 05/01/23		07/18/2013	Various		6,019,347	6,392,000	27,878
654106-AD-5	NIKE INC CORPORATE 3.625% 05/01/43		04/23/2013	Merrill Lynch,Pierce,Fenner &		3,719,146	3,730,000	0
65473Q-A@-2	NiSource Finance Corp Senior Unsecured N		01/01/2013	Security Transfer		16,486,843	15,000,000	73,700
65477L-AB-6	NISSAN AUTO ASSET BACKED		07/24/2013	JP Morgan Securities, Inc		58,199,726	58,200,000	0
655044-AE-5	NOBLE ENERGY INC CORPORATE		04/19/2013	Various		28,082,395	22,832,000	328,480
000000-00-0	Noble Environmental Power 2006 DSRA LC F		10/31/2013	Direct		646,590	646,590	0
655664-AQ-3	NORDSTROM INC CORPORATE		12/04/2013	Morgan Stanley & Co, Inc		9,855,400	10,000,000	0
655844-AF-5	NORFOLK SOUTHERN CORP NOTES		06/19/2013	JP Morgan Securities, Inc		923,426	700,000	7,265
655844-AW-8	NORFOLK SOUTHERN CORP BOND		04/25/2013	Susquehanna Intl Group		1,768,638	1,435,000	36,320
655844-BL-1	NORFOLK SOUTHERN CORP CORPORATE		05/23/2013	Tax Free Exchange		15,122,351	15,340,000	121,226
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE		06/05/2013	Deutsche Bank Securities Inc		13,840,200	15,000,000	113,563
655855-FA-7	NORFOLK SOUTHERN RAILWAY CORP		01/01/2013	Security Transfer		8,101,048	5,692,000	24,665
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE		06/26/2013	Various		5,755,203	6,560,000	97,036
665859-AM-6	NORTHERN TRUST CORP CORPORATE		09/17/2013	Various		7,473,871	7,300,000	18,188
668444-AC-6	NORTHWESTERN UNIVERSITY CORP MUNI		10/22/2013	WELLS FARGO SEC LLC		8,450,000	8,450,000	0
66988A-AE-4	NOVANT HEALTH INC CORPORATE		06/05/2013	Various		29,820,100	30,450,000	57,066
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE		06/11/2013	Various		73,380,484	77,208,000	591,217
67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in		03/28/2013	Direct		17,000,000	17,000,000	0
670346-AN-5	NUCOR CORP CORPORATE 5.200% 08/01/43		07/24/2013	Citigroup Capital Markets Inc		3,825,940	3,830,000	0
674215-AF-5	OASIS PETROLEUM INC CORPORATE		09/10/2013	WELLS FARGO SEC LLC		4,000,000	4,000,000	0
674599-CD-5	Occidental Pete Corp CORPORATE		02/06/2013	RBC Capital Markets		6,836,176	6,800,000	64,883
674599-CE-3	Occidental Pete Corp CORPORATE		01/29/2013	Citigroup Capital Markets Inc		9,039,343	9,060,000	148,811
678858-BN-0	Oklahoma Gas & Elec Co CORPORATE		05/08/2013	Royal Bank of Scotland		12,245,835	12,250,000	0
68233J-AT-1	ONCOR ELECTRIC DELIVERY CO CORPORATE		07/29/2013	Tax Free Exchange		4,847,950	5,000,000	36,653
68249#-AB-0	111 Center Street LP Senior Note		12/12/2013	Direct		8,000,000	8,000,000	0
68268N-AM-5	ONEOK PARTNERS LP CORPORATE		09/09/2013	Royal Bank of Scotland		8,936,138	8,975,000	0
68389X-AE-5	ORACLE CORP CORPORATE 6.500% 04/15/38		01/01/2013	Security Transfer		6,509,005	4,681,000	64,234
68389X-AK-1	ORACLE CORP 3.875% 07/15/20		01/01/2013	Security Transfer		3,268,098	2,890,000	51,639
68389X-AM-7	ORACLE CORP CORP 5.375% 07/15/40		01/01/2013	Security Transfer		13,715,097	11,000,000	272,632
68389X-AS-4	ORACLE CORP CORPORATE 3.625% 07/15/23		07/09/2013	Merrill Lynch,Pierce,Fenner &		4,930,126	4,975,000	0
690742-AA-9	OWENS CORNING CORPORATE		11/01/2013	Prudential Invst Mgmt		1,129,379	1,015,000	27,490
69138V-A*-2	Oxbow Resources, LLC Senior Note		07/23/2013	Direct		14,727,273	14,727,273	0
693492-B@-8	TOMKINS LLC BK LN Term B-2		01/29/2013	Direct		96,306	96,306	0
69349L-AK-4	PNC BANK NA CORPORATE 2.950% 01/30/23		08/26/2013	Various		12,003,517	13,142,000	31,231
69349L-AM-0	PNC BANK NA CORPORATE 3.800% 07/25/23		12/10/2013	Various		14,140,515	14,435,000	138,228
693506-BG-1	PPG INDUSTRIES INC CORPORATE		06/19/2013	Various		2,030,076	2,075,000	16,982
69351U-AM-5	PPL Electric Utilities Corp CORPORATE		02/04/2013	Stifel, Nicolaus & Co		1,756,170	1,300,000	18,507
69351U-AR-4	PPL Electric Utilities Corp CORPORATE		11/21/2013	Various		21,090,323	21,005,000	90,933
69352J-AL-1	PPL ENERGY SUP LLC CORPORATE		05/10/2013	JP Morgan		1,184,192	1,000,000	1,625
693656-AA-8	PVH Corp CORPORATE 4.500% 12/15/22		12/05/2013	Various		15,509,544	15,987,000	195,522
000000-00-0	Pacific Community Mgmt II, LLC Fixed Deb		05/23/2013	Direct		236,406	278,125	0
694188-AB-5	Pacific Dunlop Invstms USA Inc Senior No		05/10/2013	Direct		29,000,000	29,000,000	0
694308-GJ-0	PACIFIC GAS & ELEC CO CORPORATE		05/10/2013	JP Morgan		2,484,318	2,000,000	22,233
694308-GM-3	PACIFIC GAS & ELEC CO CORPORATE		01/01/2013	Security Transfer		13,196,140	10,000,000	239,889
694308-HF-7	PACIFIC GAS & ELEC CO CORPORATE		11/06/2013	WELLS FARGO SEC LLC		7,698,204	7,710,000	0
701081-AT-8	PARKER DRILLING CO CORPORATE		01/01/2013	Security Transfer		55,510	52,000	1,186
701081-AV-3	PARKER DRILLING CO CORPORATE		07/25/2013	Goldman Sachs & Co		1,000,000	1,000,000	0
704549-AE-4	PEABODY ENERGY CORP CORPORATE		11/01/2013	Prudential Invst Mgmt		3,807,000	3,384,000	124,785
705322-AK-1	Pedernales Electric Coop Senior Note		06/06/2013	Direct		2,399,509	1,770,000	8,233
709599-AL-8	PENSKE TRUCK LEASING COMPANY L CORPORATE		01/14/2013	JP Morgan Securities, Inc		174,620	175,000	0
713448-BW-7	PEPSICO INC CORPORATE 3.000% 08/25/21		01/01/2013	Security Transfer		5,294,630	5,000,000	52,500
713448-CH-9	PEPSICO INC CORP FLOATER		07/25/2013	Merrill Lynch,Pierce,Fenner &		70,000,000	70,000,000	0
71672V-AA-7	PETROLOGISTICS LP / PETROLOGIS CORPORATE		06/06/2013	Morgan Stanley & Co, Inc		2,133,875	2,150,000	27,248
717081-CY-7	PFIZER INC CORPORATE 7.200% 03/15/39		05/10/2013	JP Morgan		2,959,838	2,000,000	22,000
718172-AH-2	PHILIP MORRIS INTERNATIONAL IN CORPORATE		05/10/2013	JP Morgan		1,734,452	1,500,000	8,250
718172-BC-2	PHILIP MORRIS INTERNATIONAL IN CORPORATE	0	08/23/2013	Prudential Invst Mgmt		250,923	266,900	1,851
718172-BE-8	PHILIP MORRIS INTERNATIONAL IN CORPORATE		11/04/2013	Citigroup Capital Markets Inc		297,831	300,000	0
718282-AA-4	PHILIPPINE POWER TRUST I Corporate		04/18/2013	Deutsche Bank Securities Inc		47,313,912	42,857,143	173,571
718507-BK-1	CONOCOPHILLIPS DEBENTURES		05/02/2013	Citigroup Capital Markets Inc		3,414,875	2,500,000	17,986
718546-AC-8	PHILLIPS 66 CORPORATE 4.300% 04/01/22		05/16/2013	Various		7,785,440	7,000,000	34,519
718592-AB-4	PHILLIPS VAN HEUSEN BOND		01/01/2013	Security Transfer		19,536	16,000	158

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
718592-AK-4	PHILLIPS VAN HEUSEN CORPORATE		04/03/2013	JP Morgan Securities, Inc		2,796,875	2,500,000	73,238
720186-AG-0	Piedmont Natural Gas Co Inc. CORPORATE		07/29/2013	Various		10,182,910	10,125,000	0
723456-AP-4	PINNACLE ENTMT INC CORPORATE		07/25/2013	CREDIT AGRICOLE CIB		2,087,500	2,000,000	51,236
723787-AE-7	PIONEER NATURAL RESOURCE CORPORATE		11/01/2013	Prudential Invst Mgmt		7,318,431	6,555,000	113,392
723787-AF-4	PIONEER NATURAL RESOURCE CORPORATE		11/01/2013	Prudential Invst Mgmt		8,940,983	7,500,000	257,813
723787-AG-2	PIONEER NATURAL RESOURCE CORPORATE		12/18/2013	Pruco Re Ann NH		4,029,393	3,500,000	47,474
726505-AM-2	PLAINS EXPLORATION & PRODUCT CORPORATE		01/01/2013	Security Transfer		140,610	129,000	351
726505-AN-0	PLAINS EXPLORATION & PRODUCT CORPORATE		05/22/2013	Goldman Sachs & Co		5,612,500	5,000,000	11,736
726505-AP-5	PLAINS EXPLORATION & PRODUCT CORPORATE		05/22/2013	Citigroup Capital Markets Inc		5,756,250	5,000,000	98,351
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE		08/08/2013	JP Morgan Securities, Inc		8,981,280	9,000,000	0
737446-AE-4	POST HOLDINGS INC CORPORATE		11/13/2013	Goldman Sachs & Co		1,000,000	1,000,000	0
737679-DF-4	Potomac Elec Pwr Co CORPORATE		12/10/2013	Various		13,970,220	14,050,000	4,689
73932#-AC-0	PowerMinn 9090, LLC Senior Subordinated		11/01/2013	Prudential Invst Mgmt		0	3,907,862	0
73943#-AB-9	Prairie Breeze Class B Holding Sr Secure		09/30/2013	Direct		28,156,858	28,156,858	0
73986@-AA-1	Pratt Properties Inc. Senior Note		11/12/2013	Direct		4,973,649	4,973,649	0
74005P-BF-0	PRAXAIR INC CORPORATE 2.700% 02/21/23		02/13/2013	Merrill Lynch,Pierce,Fenner &		22,421,700	22,500,000	0
740189-AG-0	Precision Castparts Corp CORPORATE		09/26/2013	Deutsche Bank Securities Inc		6,887,475	7,500,000	30,208
740189-AH-8	Precision Castparts Corp CORPORATE		06/04/2013	Various		21,897,100	22,500,000	384,583
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE		07/02/2013	Deutsche Bank Securities Inc		1,216,419	915,000	28,581
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD CORP		01/01/2013	Security Transfer		14,552,520	12,000,000	123,500
740816-AK-9	PRESIDENT & FELLOWS OF HARVARD CORP		04/29/2013	JP Morgan Securities, Inc		1,815,000	1,815,000	0
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE		07/26/2013	Barclays Capital Inc		4,450,500	5,000,000	42,724
74164F-A@-2	Primoris Services Corporation Senior Not		07/25/2013	Direct		7,100,000	7,100,000	0
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC CORPORATE		08/09/2013	WELLS FARGO SEC LLC		5,119,912	5,600,000	60,223
74256L-AF-6	PRINCIPAL LFE GLB FND II CORP FLOATER		05/22/2013	Merrill Lynch,Pierce,Fenner &		60,000,000	60,000,000	0
742718-CB-3	PROCTER & GAMBLE CO CORPORATE		07/25/2013	Various		21,435,854	18,050,000	405,709
742718-DF-3	PROCTER & GAMBLE CO CORPORATE		08/28/2013	Citigroup Capital Markets Inc		1,299,218	1,125,000	30,872
742718-EB-1	PROCTER & GAMBLE CO CORPORATE		08/08/2013	JP Morgan Securities, Inc		16,095,186	16,200,000	0
74273#-AD-3	Pro-Pet, LLC Revolver 5.983% 12/23/15		01/14/2013	Direct		612,000	612,000	0
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE		07/31/2013	Various		21,171,860	20,000,000	224,688
74340*-AA-2	Prologis U.S. Logistics Fund Senior Note		04/12/2013	Direct		30,775,000	30,775,000	0
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE		01/01/2013	Security Transfer		6,964,177	4,986,000	135,038
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE		11/19/2013	Various		63,519,265	73,825,000	453,825
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE		11/06/2013	Barclays Capital Inc		4,244,408	4,260,000	0
74456Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		07/10/2013	JP Morgan Securities, Inc		3,142,005	2,680,000	18,671
74456Q-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE		04/10/2013	Barclays Capital Inc		4,075,082	3,254,000	79,678
74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		06/26/2013	Various		12,130,752	12,345,000	148,075
74456Q-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE		06/20/2013	Goldman Sachs & Co		7,962,480	9,000,000	104,025
74456Q-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE		01/30/2013	Various		15,480,478	15,600,000	7,526
74456Q-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE		09/09/2013	Royal Bank of Scotland		514,954	515,000	0
745332-BW-5	PUGET SOUND ENERGY CORPORATE		12/11/2013	Merrill Lynch,Pierce,Fenner &		498,220	400,000	75
749418-AA-3	RDO Equipment Co Senior Secured Note		09/18/2013	Direct		1,000,000	1,000,000	0
749571-AB-1	RHP HOTEL PROPERTIES LP / RHP CORPORATE		11/07/2013	Tax Free Exchange		4,339,238	4,485,000	13,704
74966*-AD-9	RPC Inc. Senior Note 6.570% 02/28/16		01/01/2013	Security Transfer		13,778,279	12,000,000	269,370
755111-BR-1	RAYTHEON CO CORPORATE 4.400% 02/15/20		01/01/2013	Security Transfer		3,616,339	3,150,000	52,360
75526#-AB-9	RE Gillespie 1, LLC Bridge Rate Notes		10/04/2013	Direct		5,700,000	5,700,000	0
75526@-AB-1	RE Victor Phelan Solar One LLC Sr Secure		09/04/2013	Direct		1,000,000	1,000,000	0
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se		12/20/2013	Direct		6,864,955	6,864,955	0
75526@-AE-5	RE Victor Phelan Solar One LLC Sr Note i		12/20/2013	Direct		25,279,239	25,279,239	0
75605E-BX-7	REALOGY CORP CORPORATE		01/01/2013	Security Transfer		13,590	12,000	422
75886A-AK-4	REGENCY ENERGY CORPORATE		09/04/2013	Royal Bank of Scotland		17,000,000	17,000,000	0
75952A-AF-4	GENON REMA LLC PASS THRU CERTS		12/18/2013	Pruco Re Ann NH		2,024,452	1,965,487	84,220
761713-AW-6	REYNOLDS AMERICAN INC CORPORATE		09/12/2013	BPN Paribas Securities		2,985,408	3,590,000	64,421
768369-AF-7	RIVER ROCK ENTERTAINMENT CORPORATE		11/01/2013	Prudential Invst Mgmt		4,316,480	5,264,000	2,632
77118*-AA-5	ROC Finance LLC Senior Secured FF&E Faci		02/19/2013	Direct		5,384,545	5,384,545	0
771196-AU-6	ROCHE HOLDINGS INC CORPORATE		07/12/2013	Various		112,408,236	80,302,000	1,607,318
772739-AQ-1	ROCK TENN COMPANY CORPORATE		03/26/2013	Tax Free Exchange		193,570	190,000	528
774341-AE-1	ROCKWELL COLLINS CORPORATE		12/12/2013	Various		8,801,093	8,830,000	514
774341-AF-8	ROCKWELL COLLINS CORPORATE		12/12/2013	Various		16,898,387	16,930,000	1,333
774477-AJ-2	ROCKWOOD SPECIALTIES GRO CORPORATE		09/17/2013	Morgan Stanley & Co, Inc		5,012,500	5,000,000	99,566
780153-AJ-1	Royal Caribbean Cruises Ltd CORPORATE		01/01/2013	Security Transfer		79,100	70,000	1,494
780153-AU-6	Royal Caribbean Cruises Ltd CORPORATE		06/17/2013	Barclays Capital Inc		4,030,000	4,000,000	20,417
78408L-AA-5	SC JOHNSON & SON INC CORPORATE		05/16/2013	Various		3,541,608	3,600,000	2,411
78412F-AP-9	SESI LLC CORPORATE 7.125% 12/15/21		08/01/2013	Barclays Capital Inc		3,281,250	3,000,000	30,281
784635-AL-8	SPX CORPORATION CORPORATE		11/01/2013	Prudential Invst Mgmt		3,745,000	3,500,000	100,819

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
78468V-AA-0	SPL LOGISTICS ESCROW LLC CORPORATE		01/01/2013	Security Transfer		61,480	58,000	2,159
78572X-AD-3	SABRA HEALTH CARE LIMITED PART CORPORATE		11/18/2013	Various		18,872,581	19,297,000	201,332
78573A-AC-4	SABMILLER HOLDINGS INC CORPORATE		01/01/2013	Security Transfer		12,477,346	10,923,000	249,317
790849-AJ-2	ST JUDE MEDICAL INC CORPORATE		12/10/2013	Various		27,648,160	28,170,000	113,502
790849-AK-9	ST JUDE MEDICAL INC CORPORATE		03/21/2013	Merrill Lynch,Pierce,Fenner &		14,904,600	15,000,000	0
796038-AA-5	SAMSON INVESTMENT CO CORPORATE		01/01/2013	Security Transfer		78,255	74,000	2,726
797440-BK-9	San Diego Gas Electric Engine CORPORATE		12/11/2013	Merrill Lynch,Pierce,Fenner &		1,992,239	1,655,000	4,138
797440-BP-8	San Diego Gas Electric Engine CORPORATE		01/30/2013	Merrill Lynch,Pierce,Fenner &		1,144,961	1,130,000	9,795
797440-BR-4	San Diego Gas Electric Engine CORPORATE		09/04/2013	Royal Bank of Scotland		9,998,400	10,000,000	0
80007P-AL-3	SandRidge Energy Inc CORPORATE		01/01/2013	Security Transfer		93,075	85,000	3,430
80808#-AG-7	Schreiber Foods Inc Senior Note		10/03/2013	Direct		5,240,000	5,240,000	0
81167#-AD-7	Seabrook International, LLC Term A1		04/30/2013	Interest Capitalization		4,920,341	6,847,739	0
81167#-AD-7	Seabrook International, LLC Term A1		11/01/2013	Prudential Invst Mgmt		3,683,900	6,540,638	0
81167#-AE-5	Seabrook International, LLC Sr Secured F		10/01/2013	Direct		(7,613)	251,022	0
81725T-F*-6	Sensient Tech Corp Universal F Senior No	0	11/29/2013	Direct		3,699,973	3,699,973	0
817565-BF-0	SERVICE CORP INTL CORPORATE		11/01/2013	Prudential Invst Mgmt		1,121,250	1,000,000	26,444
817565-BM-5	SERVICE CORP INTL CORPORATE		08/20/2013	ROBERT BAIRD		2,290,000	2,000,000	60,153
817565-BV-5	SERVICE CORP INTL CORPORATE		04/05/2013	Barclays Capital Inc		2,892,969	2,645,000	74,574
817565-BW-3	SERVICE CORP INTL CORPORATE		12/19/2013	Various		12,103,256	12,500,000	131,708
817565-BX-1	SERVICE CORP INTL CORPORATE		08/08/2013	ROBERT BAIRD		3,453,180	3,436,000	21,547
824348-AP-1	SHERWIN WILLIAMS CO CORPORATE		05/29/2013	Credit Suisse First Boston Cor		2,491,170	2,500,000	12,469
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE		12/05/2013	Various		24,263,808	25,933,000	343,092
827048-AQ-2	SILGAN HLDGS INC CORPORATE		09/04/2013	Merrill Lynch,Pierce,Fenner &		12,000,000	12,000,000	0
828807-CP-0	SIMON PROPERTY GROUP LP CORPORATE	0	09/25/2013	Barclays Bank PLC-Lond Brk/Dlr		1,479,351	1,484,175	0
832248-AQ-1	SMITHFIELD FOODS INC CORPORATE		07/23/2013	Deutsche Bank Securities Inc		1,135,000	1,000,000	5,382
832248-AV-0	SMITHFIELD FOODS INC CORPORATE		06/12/2013	Various		13,470,313	12,250,000	205,007
83608H-AA-2	SOUND POINT CLO I LTD CLO		08/16/2013	Morgan Stanley & Co, Inc		500,000	500,000	0
83608H-AC-8	SOUND POINT CLO I LTD CLO		08/16/2013	Morgan Stanley & Co, Inc		88,020,550	88,250,000	0
842400-EU-3	SOUTHERN CAL EDISON CORPORATE		01/01/2013	Security Transfer		11,116,868	10,200,000	118,575
842400-FP-3	SOUTHERN CAL EDISON CORPORATE		01/01/2013	Security Transfer		2,120,167	1,667,000	26,996
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE		11/15/2013	Merrill Lynch,Pierce,Fenner &		7,342,875	7,500,000	74,063
842400-FW-8	SOUTHERN CAL EDISON CORPORATE		03/04/2013	JP Morgan Securities, Inc		9,940,300	10,000,000	0
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE		09/25/2013	JP Morgan Securities, Inc		7,130,602	7,180,000	0
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE		01/31/2013	Various		21,427,087	21,485,000	282,983
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE		01/01/2013	Security Transfer		12,917,579	10,730,000	150,891
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE		04/30/2013	Scotia Capital Markets USA		1,517,724	1,560,000	39,813
844895-AW-2	SOUTHWEST GAS CORP CORPORATE		10/01/2013	Various		3,145,309	3,135,000	0
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE		08/13/2013	Deutsche Bank Securities Inc		129,481	135,000	84
84756N-AC-3	SPECTRA ENERGY PARTNERS LP CORPORATE		09/16/2013	Morgan Stanley & Co, Inc		329,436	330,000	0
84756N-AE-9	SPECTRA ENERGY PARTNERS LP CORPORATE		09/16/2013	Morgan Stanley & Co, Inc		3,820,219	3,825,000	0
84762L-AL-9	SPECTRUM BRANDS INC CORPORATE		03/22/2013	Tax Free Exchange		114,612	106,000	139
85171R-AA-2	SPRINGLEAF FINANCE CORP CORP		01/01/2013	Security Transfer		89,500	100,000	307
852060-AD-4	SPRINT CAPITAL CORP COMPANY GUARNT		06/21/2013	Various		8,216,250	8,400,000	61,760
852060-AG-7	SPRINT CAPITAL CORP COMPANY GUARNT		06/25/2013	Barclays Capital Inc		3,105,000	3,000,000	32,775
852060-AG-7	SPRINT CAPITAL CORP COMPANY GUARNT		11/01/2013	Prudential Invst Mgmt		21,848,468	20,277,000	699,557
852061-AD-2	SPRINT NEXTEL CORP CORPORATE		11/01/2013	Prudential Invst Mgmt		2,951,813	2,730,000	68,250
852061-AK-6	SPRINT NEXTEL CORP CORPORATE		01/01/2013	Security Transfer		376,675	305,000	3,508
852061-AQ-3	SPRINT NEXTEL CORP CORPORATE		01/01/2013	Security Transfer		84,863	73,000	1,703
85375C-AX-9	STANDARD PAC CORP NEW CORPORATE		06/24/2013	Various		13,597,500	12,000,000	117,250
85375C-BB-6	STANDARD PAC CORP NEW CORPORATE		09/17/2013	Nomura Securities Intl		2,245,000	2,000,000	30,243
85375C-BD-2	STANDARD PAC CORP NEW CORPORATE		09/25/2013	Citigroup Capital Markets Inc		4,030,000	4,000,000	37,500
855244-AD-1	STARBUCKS CORP CORPORATE		10/17/2013	Various		36,387,042	36,550,000	14,224
85571N-AB-5	STARZ LLC & STARZ FINANCE CORP CORPORATE		06/10/2013	Suntrust Capital Markets Inc		1,654,125	1,650,000	20,167
85590A-AL-8	STARWOOD HOTELS & RESORTS WOR CORPORATE		09/18/2013	Morgan Stanley & Co, Inc		354,024	300,000	7,200
857477-AK-9	STATE STREET CORP CORPORATE		10/09/2013	Merrill Lynch,Pierce,Fenner &		316,797	325,000	1,828
857477-AM-5	STATE STREET CORP CORPORATE		12/12/2013	Various		3,720,552	3,740,000	10,763
860370-AM-7	STEWART ENTERPRISES CORPORATE		12/18/2013	Pruco Re Ann NH		1,203,100	1,135,000	13,116
863667-AE-1	STRYKER CORP CORPORATE		06/04/2013	Various		12,836,556	12,900,000	97,045
864486-AG-0	Suburban Propane Partners, LP CORPORATE		08/08/2013	Merrill Lynch,Pierce,Fenner &		7,707,026	7,161,000	17,604
86680W-AA-3	SUN MERGER SUB INC CORPORATE		07/19/2013	Citigroup Capital Markets Inc		2,540,625	2,500,000	0
86680W-AB-1	SUN MERGER SUB INC CORPORATE		07/19/2013	Morgan Stanley & Co, Inc		2,400,000	2,400,000	0
000000-00-0	SUNGARD DATA SYS INC 14.728% 03/06/20		03/08/2013	Direct		15,512,977	15,455,144	0
000000-00-0	SUNGARD DATA SYS INC 14.728% 03/06/20		11/01/2013	Prudential Invst Mgmt		3,386,750	3,360,495	19,435
86787E-AN-7	SUNTRUST BKS INC CORPORATE		04/26/2013	Suntrust Capital Markets Inc		1,096,183	1,100,000	0
867914-BF-9	SUNTRUST BANKS INC CORPORATE		10/22/2013	Suntrust Capital Markets Inc		524,554	525,000	0

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870755-AB-1	SWIFT SERVICES HOLDINGS INC CORPORATE		01/01/2013	Security Transfer		49,388	45,000	575
871829-AQ-0	SYSCO CORP CORPORATE 2.600% 06/12/22		02/20/2013	Cantor Fitzgerald & Co. Inc.		13,934,237	13,970,000	73,653
87218@-AB-9	TA-High Desert, LLC Bridge Loan Term		01/23/2013	Direct		2,267,161	1,850,744	0
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro		03/27/2013	Direct		15,554,363	15,554,363	0
87218@-AE-3	TA-High Desert, LLC Senior Secured Term		03/27/2013	Direct		6,394,313	6,394,313	0
872540-AP-4	T J X COMPANIES INC NEW CORPORATE		04/29/2013	Deutsche Bank Securities Inc		14,012,518	14,025,000	0
000000-00-0	TPF GENERATION HOLDINGS, LLC Bank Loan		05/09/2013	Direct		140,868	140,868	0
87264M-AB-5	TRW AUTOMOTIVE INC CORPORATE		11/01/2013	Prudential Invst Mgmt		2,290,000	2,000,000	18,528
87264M-AJ-8	TRW AUTOMOTIVE INC CORPORATE		09/12/2013	Barclays Capital Inc		6,258,758	6,469,000	12,938
87422#-AD-5	Talent Acquisitions, LLC Senior Workers		09/27/2013	Direct		5,500,000	5,500,000	0
87612B-AN-2	TARGA RESOURCES PARTNERS LP CORPORATE		05/10/2013	WELLS FARGO SEC LLC		2,996,250	3,000,000	354
87612E-BA-3	TARGET CORP CORPORATE 4.000% 07/01/42		01/01/2013	Security Transfer		17,054,491	16,600,000	341,222
877249-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE		10/16/2013	Various		3,117,300	2,855,000	4,517
877249-AC-6	TAYLOR MORRISON COMMUNITIES IN CORPORATE		11/21/2013	Various		11,208,570	11,680,000	197,970
88033G-BP-4	TENET HEALTHCARE CORP CORP		07/03/2013	Various		5,597,063	5,175,000	94,531
88033G-CA-6	TENET HEALTHCARE CORP CORPORATE		05/28/2013	Various		5,725,000	5,750,000	0
880779-AX-1	TEREX CORP CORPORATE 6.500% 04/01/20		07/26/2013	Various		1,347,180	1,278,000	27,268
880779-AY-9	TEREX CORP CORPORATE 6.000% 05/15/21		07/10/2013	Various		14,111,250	13,750,000	103,292
883203-BS-9	TEXTRON INC CORPORATE 5.950% 09/21/21		01/01/2013	Security Transfer		7,904,444	6,730,000	111,232
883556-AS-1	THERMO FISHER SCIENTIFIC CORPORATE		12/18/2013	Pruco Re Ann NH		1,081,266	1,050,000	4,480
883556-BA-9	THERMO FISHER SCIENTIFIC CORPORATE		12/18/2013	Pruco Re Ann NH		1,125,816	1,100,000	8,525
883556-BE-1	THERMO FISHER SCIENTIFIC CORPORATE		12/04/2013	Barclays Capital Inc		523,929	525,000	0
88579E-AC-9	3M COMPANY CORPORATE 5.700% 03/15/37		12/16/2013	Cantor Fitzgerald & Co. Inc.		5,929,872	5,100,000	75,905
88579Y-AF-8	3M CO CORPORATE 2.000% 06/26/22		07/31/2013	Deutsche Bank Securities Inc		2,797,770	3,000,000	6,500
887317-AM-7	TIME WARNER INC CORPORATE		01/01/2013	Security Transfer		4,479,761	3,975,000	45,105
887317-AN-5	TIME WARNER INC CORPORATE		12/18/2013	Pruco Re Ann NH		2,884,742	2,850,000	48,767
887317-AS-4	TIME WARNER INC CORPORATE		12/18/2013	Various		9,201,663	9,180,000	2,887
88732J-AW-8	TIME WARNER CABLE INC CORPORATE		05/10/2013	JP Morgan		1,144,423	1,000,000	13,750
88947E-AP-5	TOLL BROS FINANCE CORP CORPORATE		11/12/2013	Citigroup Capital Markets Inc		1,499,925	1,500,000	0
89233P-5F-9	TOYOTA MOTOR CREDIT CORP. CORPORATE		01/01/2013	Security Transfer		10,882,101	10,000,000	100,111
89233P-5T-9	TOYOTA MOTOR CREDIT CORP. CORPORATE		01/01/2013	Security Transfer		3,781,853	3,500,000	54,221
89233P-7M-2	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		03/01/2013	Deutsche Bank Securities Inc		74,962,500	75,000,000	26,250
89236T-AK-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		05/14/2013	Citigroup Capital Markets Inc		67,500,000	67,500,000	0
893647-AR-8	TRANSDIGM INC CORPORATE		08/06/2013	Tax Free Exchange		1,960,000	2,000,000	33,917
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE		07/08/2013	Deutsche Bank Securities Inc		12,174,600	10,000,000	45,139
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE		12/04/2013	Citigroup Capital Markets Inc		8,661,520	8,000,000	45,178
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE		07/26/2013	Various		15,544,407	15,505,000	0
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE		10/01/2013	WELLS FARGO SEC LLC		7,065,444	5,800,000	19,515
89472#-AH-1	Trek Bicycle Corporation Senior Secured		04/02/2013	Direct		12,250,000	12,250,000	0
000000-00-0	Trek Bicycle Corporation Senior Secured		12/31/2013	Direct		5,950,000	5,950,000	0
897050-AB-6	TRONOX FINANCE LLC CORPORATE		09/26/2013	Tax Free Exchange		8,986,250	9,100,000	67,681
899745-AA-1	TUNICA-BILOXI GAMING AUTHORITY CORPORATE		11/01/2013	Prudential Invst Mgmt		4,525,000	5,000,000	207,500
90268T-AB-0	UBS-CITIGROUP COMMERCIAL MORTG CMBS		12/18/2013	Pruco Re Ann NH		938,840	900,000	1,262
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		02/15/2013	UBS AG		42,268,241	41,850,000	91,664
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/18/2013	Pruco Re Ann NH		853,564	900,000	1,314
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		05/21/2013	Direct		16,014,354	16,014,354	0
000000-00-0	UPC FINANCING PARTNERSHIP UPC FIN PARTNE		11/01/2013	Prudential Invst Mgmt		6,960,660	7,000,000	77,729
903293-BC-1	U S G CORP CORPORATE 5.875% 11/01/21		10/29/2013	ROBERT BAIRD		3,056,250	3,000,000	490
90346W-AA-1	US AIRWAYS P-T TR CORP SINKING FUND		04/10/2013	Goldman Sachs & Co		6,000,000	6,000,000	0
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		04/11/2013	Barclays Capital Inc		19,038,390	18,850,000	37,332
90361#-AA-8	United Technologies Corp Sr. Secured Not		01/01/2013	Security Transfer		4,889,684	4,597,196	13,184
90363*-AA-0	USG Nevada LLC Senior Note in a Project		09/26/2013	Direct		6,479,551	6,479,551	0
000000-00-0	Uncommon NSA Lender III, LLC Tax Credit		12/30/2013	Direct		3,232,365	7,132,000	0
000000-00-0	Uncommon NSA Lender II, LLC Subordinated		12/20/2013	Direct		9,920,000	9,920,000	0
904764-AM-9	UNILEVER CAPITAL CORP CORPORATE		08/20/2013	Various		5,891,400	5,500,000	8,382
904764-AQ-0	UNILEVER CAPITAL CORP CORPORATE		09/27/2013	HSBC Securities (USA) Inc		4,670,418	4,625,000	7,349
90521A-PH-5	UNION BANK NA CORPORATE		09/19/2013	Morgan Stanley & Co, Inc		598,476	600,000	0
907818-DJ-4	UNION PACIFIC CORP CORPORATE		02/01/2013	Deutsche Bank Securities Inc		1,756,274	1,620,000	30,139
907818-DL-9	UNION PACIFIC CORP CORPORATE		02/21/2013	Goldman Sachs & Co		457,452	450,000	3,816
907818-DP-0	UNION PACIFIC CORP CORPORATE		06/06/2013	Various		16,229,664	16,450,000	152,947
907818-DS-4	UNION PACIFIC CORP CORP		08/21/2013	Taxable Exchange		11,807,429	13,095,000	0
907818-DU-9	UNION PACIFIC CORP CORPORATE		10/22/2013	Morgan Stanley & Co, Inc		19,991,600	20,000,000	0
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		01/01/2013	Security Transfer		39,360,401	32,932,338	1,011,301
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		11/01/2013	Prudential Invst Mgmt		2,707,257	2,578,340	56,558
909319-AA-3	UNITED AIRLINES INC CORP SINKING FUND		08/01/2013	Credit Suisse First Boston Cor		11,525,000	11,525,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	United Coin Machine Co PIK Note		12/01/2013	Direct	12	2,012,553		0
91055@-AC-5	United Group USA (UGL Ltd.) Senior Unsec		01/01/2013	Security Transfer		1,203,236	1,000,000	1,344
910637-Q@-9	United Illuminating Co Senior Notes		01/01/2013	Security Transfer		6,078,475	5,000,000	27,125
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		06/25/2013	Deutsche Bank Securities Inc		13,299,546	10,350,000	262,561
911312-AN-6	UNITED PARCEL SERVICE CORPORATE		11/22/2013	Various		7,141,980	6,415,000	89,399
911312-AQ-9	UNITED PARCEL SERVICE CORPORATE		08/20/2013	Various		9,009,055	9,015,000	58,047
911312-AR-7	UNITED PARCEL SERVICE CORPORATE		06/18/2013	Various		28,288,476	29,620,000	291,438
911365-AU-8	UNITED RENTALS NA INC CORPORATE		04/15/2013	Various		613,886	538,000	14,666
911365-AW-4	UNITED RENTALS NA INC CORPORATE		10/18/2013	Citigroup Capital Markets Inc		10,377,344	9,250,000	81,773
911365-AX-2	UNITED RENTALS NA INC CORPORATE		07/31/2013	ROBERT BAIRD		1,854,320	1,783,000	15,168
911365-AZ-7	UNITED RENTALS NA INC CORPORATE		06/21/2013	Various		5,367,500	5,000,000	73,285
911365-BA-1	UNITED RENTALS NA INC CORPORATE		04/15/2013	Barclays Capital Inc		3,348,750	3,000,000	94,031
91159H-HA-1	US BANCORP SR NT CORPORATE		08/16/2013	Various		19,658,151	18,220,000	122,861
91159H-HC-7	US BANCORP SR NT CORPORATE		08/23/2013	Various		23,514,286	23,774,000	255,600
91182#-AA-3	The US Fund for UNICEF Revolving Guarant		03/01/2013	Direct		1,873,846	1,875,000	8,737
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES		01/01/2013	Security Transfer		7,410,373	5,000,000	110,417
913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE		01/01/2013	Security Transfer		3,857,442	3,000,000	36,100
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		04/01/2013	Security Transfer		8,422,118	7,420,000	74,513
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		10/31/2012	Prudential Invst Mgmt		(90,469,696)	(78,340,000)	(88,133)
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE		02/22/2013	Deutsche Bank Securities Inc		5,191,200	5,000,000	65,521
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE		05/22/2013	Various		17,178,125	17,274,000	122,927
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE		02/19/2013	BPN Paribas Securities		1,424,920	1,530,000	20,145
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE		05/29/2013	Various		20,634,756	20,875,000	149,969
91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE		06/04/2013	Various		19,648,100	20,000,000	71,542
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE		01/01/2013	Security Transfer		12,813,800	10,000,000	131,250
91803*-AP-3	Utilities Inc. Collateral Trust Notes		01/01/2013	Security Transfer		11,791,288	10,000,000	296,100
918204-AV-0	V F CORP CORPORATE 3.500% 09/01/21		12/17/2013	Various		25,949,137	24,895,000	151,040
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena		12/18/2013	Direct		9,364,304	9,364,304	0
91850#-AB-2	Winston-Salem Healthcare DEV Credit-Tena		12/18/2013	Direct		136,844	136,844	0
91911X-AN-4	VALEANT PHARMACEUTICALS CORPORATE		07/18/2013	Goldman Sachs & Co		4,798,125	4,500,000	44,688
91911X-AR-5	VALEANT PHARMACEUTICALS CORPORATE		06/21/2013	RBC Capital Markets		2,239,103	2,166,000	62,964
91911X-AS-3	VALEANT PHARMACEUTICALS CORPORATE		01/01/2013	Security Transfer		300,438	275,000	9,193
92238#-AE-7	Vaupell Hldgs, Inc. Revolver B		09/30/2013	Direct		196,071	196,071	0
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not		12/05/2013	Direct		6,825,000	6,825,000	0
92241*-AG-1	Vector Pipeline LP Senior Note		12/02/2013	Direct		1,000,000	1,000,000	0
92241*-AH-9	Vector Pipeline LP Senior Note		12/02/2013	Direct		30,000,000	30,000,000	0
92343V-BS-2	VERIZON COMMUNICATIONS CORPORATE		09/11/2013	Morgan Stanley & Co, Inc		56,598,345	56,655,000	0
92343V-BT-0	VERIZON COMMUNICATIONS CORPORATE		09/27/2013	Various		94,375,698	90,480,000	72,341
92529Q-AA-9	VERSARA TRUST, SERIES 2013-1 ABS FLOATER		12/19/2013	VERSARA TRUST, SERIES 2013-1		150,000,000	150,000,000	0
92553P-AG-7	VIACOM INC CL B CORPORATE		12/18/2013	Pruco Re Ann NH		6,177,301	5,797,000	43,961
92553P-AP-7	VIACOM INC CL B CORPORATE		07/22/2013	Tax Free Exchange		860,477	1,000,000	15,434
92553P-AQ-5	VIACOM INC CL B CORPORATE		03/11/2013	JP Morgan Securities, Inc		4,302,251	4,325,000	0
92553P-AU-6	VIACOM INC CL B CORPORATE		08/12/2013	JP Morgan Securities, Inc		12,195,581	12,275,000	0
927804-FB-5	Virginia Electric Power CORPORATE		10/08/2013	Various		2,966,267	2,260,000	64,660
927804-FL-3	Virginia Electric Power CORPORATE		01/03/2013	Goldman Sachs & Co		1,728,060	1,735,000	0
927804-FP-4	Virginia Electric Power CORPORATE		10/02/2013	Various		11,989,960	12,000,000	13,433
92867N-AB-4	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK		07/17/2013	Credit Suisse First Boston Cor		19,299,959	19,300,000	0
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		05/22/2013	WELLS FARGO SEC LLC		10,199,890	10,000,000	4,082
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		08/12/2013	Various		87,247,469	88,157,000	67,553
92937E-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		08/15/2013	Royal Bank of Scotland		38,275,405	39,955,000	43,605
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		08/16/2013	Various		70,597,014	72,250,000	111,344
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		08/13/2013	Royal Bank of Scotland		34,885,797	36,240,000	33,721
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		08/05/2013	Royal Bank of Scotland		121,194,720	120,000,000	245,797
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/16/2013	WELLS FARGO SEC LLC		68,676,056	68,000,000	226,561
92938G-AB-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2013	Royal Bank of Scotland		25,749,975	25,000,000	38,541
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/01/2013	Royal Bank of Scotland		84,835,548	84,000,000	166,427
92976B-BN-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		07/08/2013	JP Morgan Securities, Inc		12,893,438	12,000,000	18,217
92976B-DU-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		07/18/2013	Jefferies & Co, Inc		19,598,247	18,044,710	59,790
92976B-FE-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		09/26/2013	Merrill Lynch,Pierce,Fenner &		5,785,084	5,320,000	0
92976V-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/15/2013	Goldman Sachs & Co		9,460,703	8,300,000	19,829
92976V-AG-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		06/03/2013	Deutsche Bank Securities Inc		27,252,625	24,286,114	19,947
92976W-BH-8	WACHOVIA CORP CORPORATE		05/10/2013	JP Morgan		2,384,592	2,000,000	31,625
92977Q-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/05/2013	Citigroup Capital Markets Inc		551,366	498,656	557
92977R-AD-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		07/08/2013	Morgan Stanley & Co, Inc		6,656,953	6,000,000	10,018
92978M-AE-6	WACHOVIA BK COMMERCIAL MORTG CMBS		10/15/2013	Citigroup Capital Markets Inc		549,375	500,000	1,316

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92978M-AF-3	WACHOVIA BK COMMERCIAL MORTG CMBS		12/18/2013	Citigroup Capital Markets Inc		264,224	242,756	825
92978N-AC-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/23/2013	Jefferies & Co, Inc		3,105,344	2,998,522	12,748
92978P-AE-9	WACHOVIA BANK COMMERCIAL MORTG CMBS		10/15/2013	Citigroup Capital Markets Inc		330,352	300,000	752
92978P-AF-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		09/04/2013	Deutsche Bank Securities Inc		49,941,858	45,351,763	53,384
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/23/2013	Jefferies & Co, Inc		1,323,754	1,314,715	4,949
92978Y-AF-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/19/2013	Merrill Lynch,Pierce,Fenner &		1,003,802	905,346	3,126
93045#-AF-5	Wagner Equipment Company Senior Note		02/15/2013	Direct		3,500,000	3,500,000	0
931142-CS-0	WAL MART STORES INC CORPORATE		05/10/2013	Various		6,158,880	4,800,000	51,563
931142-CY-7	WAL MART STORES INC CORPORATE		01/01/2013	Security Transfer		11,736,573	9,700,000	88,917
931142-DB-6	WAL MART STORES INC CORPORATE		01/01/2013	Security Transfer		13,095,770	10,000,000	118,750
931142-DG-5	WAL MART STORES INC CORPORATE		07/11/2013	RBC Capital Markets		3,490,575	3,750,000	39,583
931422-AH-2	Walgreen Company CORPORATE		05/15/2013	WELLS FARGO SEC LLC		1,003,760	1,000,000	5,597
942683-AE-3	WATSON PHARMACEUTICALS INC CORPORATE		01/01/2013	Security Transfer		4,869,280	4,000,000	92,556
942683-AH-6	WATSON PHARMACEUTICALS INC CORPORATE		02/21/2013	Credit Suisse First Boston Cor		5,830,334	5,800,000	107,300
94973V-AM-9	WELLPOINT INC CORPORATE		12/18/2013	Pruco Re Ann NH		10,630,651	9,358,000	6,109
94973V-BB-2	WELLPOINT INC CORPORATE		06/03/2013	Deutsche Bank Securities Inc		9,911,300	10,000,000	343,583
94973V-BF-3	WELLPOINT INC CORPORATE		07/30/2013	Morgan Stanley & Co, Inc		10,835,353	10,850,000	0
94988Q-AC-5	WFCM_13-LC12 CMBS 3.531% 07/15/46		07/17/2013	WELLS FARGO SEC LLC		54,996,590	55,000,000	156,443
94988Q-AE-1	WFCM_13-LC12 CMBS 3.986% 07/15/46		07/11/2013	WELLS FARGO SEC LLC		22,749,522	22,750,000	73,049
95709T-AH-3	Westar Energy Inc CORPORATE		06/11/2013	Various		16,402,622	16,120,000	147,670
95709T-AJ-9	Westar Energy Inc CORPORATE		06/11/2013	Various		33,729,256	32,950,000	197,962
95709T-AK-6	Westar Energy Inc CORPORATE		09/11/2013	Various		10,787,446	10,895,000	32,876
95906#-AQ-4	Western Oilfield Supply Co Senior Note		05/17/2013	Direct		6,300,000	6,300,000	0
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/17/2013	WELLS FARGO SEC LLC		100,538,532	99,550,000	237,037
96354#-AA-4	White Castle System, Inc. Senior Secured		08/14/2013	Direct		12,500,000	12,500,000	0
966387-AG-7	WHITING PETROLEUM CORPORATE		09/09/2013	WELLS FARGO SEC LLC		7,650,000	7,650,000	0
966387-AH-5	WHITING PETROLEUM CORPORATE		09/09/2013	WELLS FARGO SEC LLC		8,175,000	8,175,000	0
96926G-AA-1	RICE UNIV CORPORATE 4.626% 05/15/63		06/12/2013	JP Morgan Securities, Inc		20,000,000	20,000,000	0
96950H-AD-2	WILLIAMS PARTNERS LP CORPORATE		11/01/2013	Prudential Invst Mgmt		1,165,838	1,000,000	18,125
97381W-AT-1	WINDSTREAM CORP CORPORATE		01/01/2013	Security Transfer		248,400	230,000	4,456
976656-CE-6	WISCONSIN ELEC POWER CORPORATE		11/04/2013	Various		10,112,570	11,000,000	146,710
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE		11/14/2013	Deutsche Bank Securities Inc		20,000,000	20,000,000	0
98159*-AA-1	Worldwide Machinery Revolver		12/04/2013	Direct		472,897	472,897	0
98160K-AB-1	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		06/27/2013	Various		5,454,912	5,465,000	1,110
98212B-AD-5	WPX ENERGY INC CORPORATE		04/10/2013	Barclays Capital Inc		5,337,500	5,000,000	75,000
982526-AT-2	WRIGLEY JUNIOR CO WM CORPORATE		10/16/2013	Merrill Lynch,Pierce,Fenner &		199,694	200,000	0
982526-AV-7	WRIGLEY JUNIOR CO WM CORPORATE		10/16/2013	Merrill Lynch,Pierce,Fenner &		513,872	515,000	0
983024-AF-7	WYETH CORPORATE 6.450% 02/01/24		01/01/2013	Security Transfer		6,787,080	5,000,000	134,375
983024-AG-5	WYETH CORPORATE 6.500% 02/01/34		12/09/2013	Credit Suisse First Boston Cor		1,840,665	1,500,000	35,479
983024-AL-4	WYETH CORPORATE 6.000% 02/15/36		01/01/2013	Security Transfer		13,787,901	10,500,000	238,000
983130-AR-6	WYNN LAS VEGAS CORP 7.750% 08/15/20		01/01/2013	Security Transfer		51,300	45,000	1,318
983130-AU-9	WYNN LAS VEGAS CORPORATE		08/20/2013	Various		10,760,000	12,000,000	88,778
98978V-AB-9	ZOETIS INC CORP 3.250% 02/01/23		11/01/2013	Tax Free Exchange		276,711	290,000	2,356
D5253#-AA-3	Leipziger Messe GMBH LEASE	E	03/31/2013	Interest Capitalization		6	6	0
D5253#-AB-1	Leipziger Messe GMBH LEASE	E	03/31/2013	Interest Capitalization		4	4	0
D5253#-AC-9	Leipziger Messe GMBH LEASE	E	03/31/2013	Interest Capitalization		4	4	0
D5253#-AD-7	Leipziger Messe GMBH LEASE	E	03/31/2013	Interest Capitalization		4	4	0
D5253#-AE-5	Leipziger Messe GMBH LEASE	E	03/31/2013	Interest Capitalization		4	4	0
D5253#-AF-2	Leipziger Messe GMBH LEASE	E	03/31/2013	Interest Capitalization		4	4	0
G9158*-AD-6	UTi Worldwide Inc. Senior Note		01/25/2013	Direct		70,392,000	70,392,000	0
U02667-PS-3	AMERICAN HONDA FINANCE CORP CORPORATE	0	11/26/2013	Prudential Invst Mgmt		6,884,903	6,818,155	28,804
U02687-BJ-6	AMERICAN INTL GROUP CORPORATE	0	07/16/2013	Various		648,506	581,908	1,693
U04644-AG-2	AT&T INC CORPORATE 3.550% 12/17/32	0	10/09/2013	BNP PARIBAS (Lond. Branch)		128,460	135,965	3,980
U0662K-EU-1	BANK OF AMERICA CORP CORP FLOATER	0	05/20/2013	JP Morgan		1,469,630	1,538,880	2,521
U0662K-XH-9	BANK OF AMERICA CORP CORPORATE	0	11/22/2013	Prudential Invst Mgmt		270,544	269,240	2,213
U17406-CL-8	CITIGROUP INC (JSC KAZBANK) CORP FLOATE	0	05/20/2013	Citigroup Global Markets LTD		393,376	384,720	3,897
U3R96F-M3-4	GOLDMAN SACHS GROUP INC CORPORATE	0	11/22/2013	Prudential Invst Mgmt		407,658	403,860	2,759
U4S339-BX-7	JPMORGAN CHASE & CO CORPORATE	0	06/11/2013	Prudential Invst Mgmt		668,065	659,700	6,461
U58524-AA-4	MPT OPERATING PARTNERSHIP LP CORPORATE	0	09/26/2013	Merrill Lynch International		135,075	135,075	0
U5904P-AC-1	MERRILL LYNCH & CO INC CORPORATE	0	05/20/2013	JP Morgan		497,090	448,840	14,275
U5916Q-AD-3	METLIFE GLOBAL FUNDING INC CORPORATE	0	06/11/2013	Prudential Invst Mgmt		390,533	395,820	3,917
U59340-AA-4	MICROSOFT CORP CORPORATE	0	08/23/2013	Prudential Invst Mgmt		303,442	333,625	2,711
U68308-AC-6	ORACLE CORPORATION CORPORATE	0	08/23/2013	Prudential Invst Mgmt		666,601	667,250	1,810
U7S852-AB-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE	0	06/11/2013	Prudential Invst Mgmt		8,808,951	8,839,980	55,946
U94974-ED-7	WELLS FARGO & COMPANY CORPORATE	0	11/26/2013	Prudential Invst Mgmt		1,289,869	1,280,465	6,431

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008916-AG-3	AGRIUM INC CORP FOREIGN	A	05/20/2013	Various		11,884,038	9,260,000	171,742
008916-AJ-7	AGRIUM INC CORP FOREIGN	A	01/01/2013	Security Transfer		7,063,448	5,875,000	165,928
008916-AL-2	AGRIUM INC CORP FOREIGN	A	05/28/2013	Merrill Lynch,Pierce,Fenner &		534,460	535,000	0
008916-AM-0	AGRIUM INC CORPORATE 4.900% 06/01/43	A	12/16/2013	Various		12,273,032	12,700,000	17,640
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN	A	12/13/2013	Various		69,855,918	71,716,000	438,449
06366R-PR-0	BANK OF MONTREAL CORP FOREIGN	A	07/11/2013	Morgan Stanley & Co, Inc		99,909,000	100,000,000	0
06366X-TU-6	BANK OF MONTREAL CORP FRGN FLOATER	A	01/22/2013	Bank Of Montreal-Montreal		125,000,000	125,000,000	0
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN	A	07/02/2013	Various		13,096,722	11,705,000	211,868
064159-CQ-7	BANK OF NOVA SCOTIA CORP FOREIGN	A	07/10/2013	Merrill Lynch,Pierce,Fenner &		29,972,700	30,000,000	0
064159-CR-5	BANK OF NOVA SCOTIA CORP FRGN FLOATER	A	07/10/2013	Merrill Lynch,Pierce,Fenner &		25,000,000	25,000,000	0
06417F-LH-1	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN	A	01/25/2013	Citigroup Capital Markets Inc		29,971,593	30,000,000	5,088
06417F-QN-3	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN	A	03/25/2013	Deutsche Bank Securities Inc		82,738,167	82,750,000	7,081
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN	A	01/01/2013	Security Transfer		27,698,003	25,000,000	328,125
07813Z-AY-0	BELL CANADA LTD CORP FRGN	C	06/03/2013	RBC Dominion Securities Inc		315,484	289,967	2,866
097751-AY-7	BOMBARDIER INC NT CORP FOREIGN	A	01/01/2013	Security Transfer		69,870	68,000	1,151
09784Y-C*-7	Bonavista Energy Corporation Senior Note	A	04/25/2013	Direct		9,000,000	9,000,000	0
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERT CORPORATE	A	11/22/2013	Credit Suisse First Boston Cor		5,000,000	5,000,000	129,306
124900-C*-0	CCL Industries, Incorporated Senior Note	A	01/01/2013	Security Transfer		25,869,464	23,000,000	405,682
136069-FU-0	CANADIAN IMPERIAL BANK CORP FOREIGN	A	07/15/2013	Barclays Capital Inc		47,070,798	47,100,000	0
136069-FV-8	CANADIAN IMPERIAL BANK CORP FRGN FLOATER	A	07/15/2013	Barclays Capital Inc		12,500,000	12,500,000	0
13606Y-YJ-9	CANADIAN IMPERIAL BANK OF COMM CORP FRGN	A	05/29/2013	Deutsche Bank Securities Inc		29,988,000	30,000,000	17,523
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	07/01/2013	Deutsche Bank Securities Inc		65,596,624	50,850,000	1,208,490
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	06/10/2013	Deutsche Bank Securities Inc		6,432,900	5,000,000	10,333
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	05/30/2013	Merrill Lynch,Pierce,Fenner &		17,707,946	13,155,000	44,261
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	06/25/2013	Various		23,854,052	26,400,000	83,718
136385-AL-5	CANADIAN NATL RESOURCES CORP FOREIGN	A	01/01/2013	Security Transfer		38,649,060	30,000,000	552,083
13645R-AF-1	Canadian Pacific Railway Co CORP FOREIGN	A	01/01/2013	Security Transfer		5,328,753	4,439,000	33,749
13645R-AM-6	Canadian Pacific Railway Co Series B Sen	A	01/01/2013	Security Transfer		5,653,095	5,336,821	14,955
13645R-AQ-7	Canadian Pacific Railway Co CORP FOREIGN	A	01/01/2013	Security Transfer		13,412,619	11,000,000	291,653
13645R-AR-5	Canadian Pacific Railway Co Senior Secur	A	01/01/2013	Security Transfer		7,577,132	6,300,513	6,824
15135U-AJ-8	CENOVUS ENERGY INC CORP FOREIGN	A	08/12/2013	JP Morgan Securities, Inc		5,451,160	5,500,000	0
15135U-AK-5	CENOVUS ENERGY INC CORP FOREIGN	A	08/12/2013	Merrill Lynch,Pierce,Fenner &		19,920,400	20,000,000	0
22576C-E#-4	Crescent Point Energy Corp Senior Note	A	06/12/2013	Direct		15,000,000	15,000,000	0
284902-AC-7	ELDORADO GOLD CORP CORP FOREIGN	A	10/16/2013	Cantor Fitzgerald & Co. Inc.		3,399,375	3,500,000	75,031
318069-A*-2	Finning International Inc Senior Note	A	01/01/2013	Security Transfer		8,240,952	8,000,000	143,280
33761N-A@-8	FirstService Corporation Senior Note	A	01/16/2013	Direct		27,900,000	27,900,000	0
40427H-SQ-7	HSBC BANK CANADA CORP FOREIGN	C	01/09/2013	Hong Kong Banking Inc		369,695	369,695	0
45953E-A*-2	International Forest Prod Ltd. Senior Se	A	06/26/2013	Direct		25,000,000	25,000,000	0
49455W-AD-8	KINDER MORGAN INC CORPORATE	A	01/01/2013	Security Transfer		76,519	70,000	1,951
49455W-AD-8	KINDER MORGAN INC CORPORATE	A	11/01/2013	Prudential Invst Mgmt		10,504,178	9,737,000	178,836
552704-AB-4	MEG ENERGY CORP CORP FOREIGN	A	01/01/2013	Security Transfer		60,465	58,000	1,664
552704-AC-2	MEG ENERGY CORP CORP FOREIGN	A	09/26/2013	Barclays Capital Inc		7,500,000	7,500,000	0
644535-AD-8	NEW GOLD INC CORP FOREIGN	A	01/01/2013	Security Transfer		27,755	26,000	384
655422-AT-0	XSTRATA CANADA CORP CORP FOREIGN	A	09/10/2013	Merrill Lynch,Pierce,Fenner &		269,505	250,000	6,167
65548Q-AA-2	NORBORD INC CORPORATE 7.700% 02/15/17	A	07/02/2013	RBC Capital Markets		77,875	70,000	2,141
66977W-AN-9	NOVA CHEMICALS CORP CORP FOREIGN	A	08/06/2013	Various		18,702,500	18,500,000	6,563
68214W-AH-1	OMERS REALTY CORP CORP FOREIGN	C	05/30/2013	RBC Dominion Securities Inc		388,387	388,387	0
707886-B#-3	Penn West Petroleum Ltd. Series F Senior	A	01/01/2013	Security Transfer		11,143,252	9,500,000	53,200
71644E-AJ-1	PETRO CANADA CORP FOREIGN	A	10/15/2013	Various		14,672,847	10,860,000	111,743
74819R-AP-1	QUEBECOR MEDIA INC SR NT CORP FOREIGN	A	11/25/2013	Various		12,571,875	13,250,000	237,028
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN	A	02/28/2013	JP Morgan Securities, Inc		2,521,086	2,525,000	0
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN	A	03/01/2013	Various		15,181,166	15,210,000	0
775109-AZ-4	ROGERS COMMUN INC. CORP FOREIGN	A	12/12/2013	Merrill Lynch,Pierce,Fenner &		5,040,550	5,000,000	56,771
78008S-E2-8	ROYAL BANK OF CANADA CORP FRGN FLOATER	A	03/05/2013	RBC Capital Markets		65,000,000	65,000,000	0
78008S-VD-5	ROYAL BANK OF CANADA CORP FOREIGN	A	01/25/2013	Various		22,578,122	22,493,000	13,850
78008S-VJ-2	ROYAL BANK OF CANADA CORP FRGN FLOATER	A	01/08/2013	RBC Capital Markets		150,000,000	150,000,000	0
78010U-BY-2	ROYAL BANK OF CANADA CORP FOREIGN	A	09/04/2013	RBC Capital Markets		5,992,620	6,000,000	0
78010U-LG-0	ROYAL BANK OF CANADA CORP FRGN FLOATER	A	12/11/2013	RBC Capital Markets		65,000,000	65,000,000	0
87425E-AN-3	Talisman Energy Inc CORP FOREIGN	A	01/01/2013	Security Transfer		5,411,561	4,910,000	34,506
87971M-AR-4	TELUS CORP CORP FOREIGN	C	03/26/2013	RBC Dominion Securities Inc		332,526	334,415	0
89114Q-AJ-7	TORONTO-DOMINON BANK/THE CORP FLOATER	A	05/02/2013	Credit Suisse First Boston Cor		200,000,000	200,000,000	0
89114Q-AM-0	TORONTO-DOMINON BANK/THE CORP FOREIGN	A	09/05/2013	Citigroup Capital Markets Inc		10,480,995	10,500,000	0
89153U-AD-3	TOTAL CAPITAL CANADA LTD CORP FRGN FLOAT	A	01/10/2013	Barclays Capital Inc		80,000,000	80,000,000	0
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN	A	01/01/2013	Security Transfer		1,964,928	1,600,000	22,649
893526-DJ-9	TRANS CANADA PIPELINES CORP FOREIGN	A	01/01/2013	Security Transfer		16,601,798	12,500,000	63,542

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89352H-AK-5	TRANS-CANADA PIPELINES CORP FOREIGN	A	10/02/2013	Deutsche Bank Securities Inc		9,937,100	10,000,000	0
89352H-AL-3	TRANS-CANADA PIPELINES CORP FOREIGN	A	12/16/2013	Various		13,907,440	14,000,000	57,083
91911K-AD-4	VALEANT PHARMACEUTICALS INTERN CORP FORE	A	11/15/2013	Goldman Sachs & Co		1,600,000	1,600,000	0
92912E-AC-7	VPI ESCROW CORP CORP FOREIGN	A	07/16/2013	Cantor Fitzgerald & Co. Inc.		1,070,000	1,000,000	1,313
98417E-AB-6	XSTRATA FINANCE CANADA CORPORATE	A	01/01/2013	Security Transfer		16,933,635	15,000,000	111,167
98417E-AG-5	XSTRATA FINANCE CANADA CORP FOREIGN	A	09/10/2013	RBC Capital Markets		203,366	200,000	1,160
98417E-AS-9	XSTRATA FINANCE CANADA CORP FOREIGN	A	09/10/2013	Credit Suisse First Boston Cor		149,972	150,000	1,196
C1025#-AB-8	Black Diamond Ltd. Partnership Senior Se	C	07/03/2013	Direct		20,154,534	20,154,534	0
C2969@-AA-8	Des Moulins Wind Power, L.P. Senior Secu	C	06/28/2013	Direct		33,894,612	33,894,612	0
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec	C	04/09/2013	Direct		40,477,796	40,477,796	0
C4117P-AA-1	GREAT WEST LIFECO INC CORP FOREIGN	T	06/11/2013	Prudential Invst Mgmt		1,036,457	1,055,520	3,904
C4861*-AL-1	Irving Oil Limited Senior Note	A	08/08/2013	Direct		9,000,000	9,000,000	0
C4931*-AS-2	Keyera Partnership Senior Note	C	10/10/2013	Direct		14,494,608	14,494,608	0
C4931*-AT-0	Keyera Partnership Senior Note	C	10/10/2013	Direct		37,772,810	37,772,810	0
C8T729-AB-8	TOTAL CAP CA CORP FOREIGN	T	08/23/2013	Prudential Invst Mgmt		527,305	533,800	1,234
00084Q-AA-9	ACAS CLO LTD CLO 1.422% 04/20/25	F	02/27/2013	Deutsche Bank Securities Inc		48,000,000	48,000,000	0
00185A-AB-0	AON PLC CORP FRGN 4.250% 12/12/42	F	05/17/2013	Tax Free Exchange		3,901,843	4,000,000	73,194
033292-AA-1	ANCHORAGE CAPITAL CLO LTD ANCH CLO	F	11/05/2013	Various		45,615,575	46,000,000	53,961
03938L-AM-6	ARCELORMITTAL CORP FOREIGN	F	01/01/2013	Security Transfer		7,196,219	6,000,000	51,750
03938L-AP-9	ARCELORMITTAL CORP FOREIGN	F	01/01/2013	Security Transfer		9,400,000	10,000,000	158,333
03938L-AS-3	ARCELORMITTAL CORP FOREIGN	F	01/01/2013	Security Transfer		6,028,750	6,500,000	157,083
04013J-AE-5	ARES CLO FUNDS CLO 1.218% 05/17/21	F	05/15/2013	Merrill Lynch,Pierce,Fenner &		87,665,268	87,665,268	0
042809-AA-1	ARROWPOINT CLO LTD CLO	F	04/08/2013	Stifel, Nicolaus & Co		97,883,199	98,100,000	0
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	F	01/01/2013	Security Transfer		7,226,764	5,336,000	101,340
04941K-AA-7	ATLAS SENIOR LOAN FUND LTD CLO	F	12/13/2013	Royal Bank of Scotland		93,480,084	93,750,000	0
05541V-AF-3	BG ENERGY CAPITAL PLC CORP FOREIGN	F	01/01/2013	Security Transfer		3,513,008	3,000,000	32,458
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	F	07/10/2013	Deutsche Bank Securities Inc		9,185,500	10,000,000	161,563
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN	F	12/16/2013	Deutsche Bank Securities Inc		10,140,900	10,000,000	109,722
05590M-AJ-5	BMI 2011-1AR CLO 1.177% 08/01/21	F	05/09/2013	Citigroup Capital Markets Inc		20,920,591	20,920,591	0
05968L-AH-5	BANCOLOMBIA SA CORP FOREIGN	F	07/24/2013	Tax Free Exchange		2,624,225	2,837,000	53,716
064255-AL-6	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	F	03/08/2013	Morgan Stanley & Co, Inc		4,300,989	4,300,000	3,350
064255-AM-4	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	F	02/26/2013	Mizuho Securities USA, Inc.		10,122,200	10,000,000	4,444
06739G-AE-9	BARCLAYS BK PLC CORP FOREIGN	F	01/01/2013	Security Transfer		8,316,376	7,500,000	34,031
07131R-AA-5	BATTALION CLO II LTD CLO	F	11/18/2013	Various		10,147,708	10,175,000	3,542
08179X-AA-3	BENEFIT STREET PARTNERS CLO LT CLO	F	05/06/2013	Citigroup Capital Markets Inc		47,832,000	48,000,000	0
08180E-AJ-3	BENEFIT STREET PARTNERS CLO LT CLO	F	10/31/2013	Citigroup Capital Markets Inc		38,000,000	38,000,000	0
099514-A@-0	Boral Limited Sr. Unsecured Notes	F	01/01/2013	Security Transfer		11,924,216	10,000,000	148,333
10552T-AA-5	BRF - BRASIL FOODS SA CORP FOREIGN	F	05/13/2013	Barclays Capital Inc		6,820,000	6,000,000	143,611
10552T-AE-7	BRF - BRASIL FOODS SA CORP FOREIGN	F	05/22/2013	Various		4,952,008	5,030,000	1,290
114521-AB-3	BROOKSIDE MILL CLO LTD CLO	F	04/25/2013	Merrill Lynch,Pierce,Fenner &		51,000,000	51,000,000	0
12545R-AA-5	CIC Central Amer Card Rec Ltd. Senior Se	F	06/10/2013	Direct		12,800,000	12,800,000	0
12548T-AG-5	CIFC FUNDING LTD CLO 2.661% 08/14/24	F	09/16/2013	Credit Suisse First Boston Cor		3,897,200	4,000,000	10,348
14309Y-AA-2	CARLYLE CLO CLO 1.632% 01/20/25	F	12/18/2013	Pruco Re Ann NH		248,306	250,000	669
14918J-AA-8	CATHEDRAL LAKE LTD CLO	F	12/05/2013	Goldman Sachs & Co		108,694,800	109,000,000	0
14918J-AC-4	CATHEDRAL LAKE LTD CLO	F	12/05/2013	Goldman Sachs & Co		20,000,000	20,000,000	0
14954T-AA-1	CAVALRY CLO LTD CLO 1.594% 01/17/24	F	01/22/2013	Deutsche Bank Securities Inc		20,100,000	20,100,000	0
14954T-AA-1	CAVALRY CLO LTD CLO 1.594% 01/17/24	F	12/18/2013	Pruco Re Ann NH		497,607	500,000	1,394
191241-AE-8	COCA COLA FEMSA SAB DE CV CORP FOREIGN	F	11/19/2013	Citigroup Capital Markets Inc		9,851,600	10,000,000	0
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN	F	11/20/2013	Various		12,784,170	13,000,000	0
219868-BN-5	CORP ANDINA DE FOMENTO NT GOVT FOREIGN	F	01/01/2013	Security Transfer		4,506,255	3,500,000	21,328
21987B-AR-9	CODELCO INC GOVT FOREIGN	F	03/06/2013	Merrill Lynch,Pierce,Fenner &		6,429,891	6,747,000	43,012
22303Q-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign	F	05/28/2013	Credit Suisse First Boston Cor		8,272,217	8,074,000	119,136
22303Q-AP-5	COVIDIEN INTERNATIONAL F CORP FOREIGN	F	06/18/2013	Various		51,453,460	52,040,000	57,539
22549T-DG-0	CREDIT SUISSE NEW YORK NY CORP FRGN FLOA	F	07/25/2013	Credit Suisse First Boston Cor		100,000,000	100,000,000	0
25243Y-AU-3	DIAGEO CAPITAL PLC CORP FOREIGN	F	04/24/2013	Goldman Sachs & Co		30,589,871	30,665,000	0
25243Y-AV-1	DIAGEO CAPITAL PLC CORP FOREIGN	F	04/24/2013	JP Morgan Securities, Inc		7,882,640	8,000,000	0
26249B-AA-9	DRYDEN CDO CLO 1.494% 11/15/25	F	09/12/2013	Credit Suisse First Boston Cor		84,943,395	85,500,000	0
26250A-AA-7	DRYDEN CDO CLO 1.769% 01/15/22	F	07/11/2013	KGS ALPHA CAP MARKETS LP		1,500,000	1,500,000	75
26433U-AA-3	DUFRY FINANCE SCA CORP FOREIGN	F	10/15/2013	Various		15,435,700	15,280,000	134,664
279158-AB-5	ECOPETROL SA CORP FOREIGN	F	03/07/2013	Goldman Sachs & Co		2,530,000	2,000,000	20,757
30251G-AC-1	FMG RESOURCES AUG 2006 PTY LTD CORP FORE	F	10/22/2013	Citigroup Capital Markets Inc		318,375	300,000	4,813
30251G-AH-0	FMG RESOURCES AUG 2006 PTY LTD CORP FORE	F	01/01/2013	Security Transfer		146,970	138,000	1,898
30605K-AB-7	FAIRWAY LOAN FUNDING CO CLO	F	09/27/2013	Various		13,164,477	13,283,383	5,159
33842H-AA-3	FLAGSHIP CLO CLO 1.712% 01/20/26	F	12/18/2013	Deutsche Bank Securities Inc		41,433,600	41,600,000	0
33842H-AC-9	FLAGSHIP CLO CLO 3.530% 01/20/26	F	12/18/2013	Deutsche Bank Securities Inc		19,866,000	20,000,000	0

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344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB CORP FORE	F	05/16/2013	Various		5,451,080	5,500,000	2,635
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB CORP FORE	F	05/07/2013	Citigroup Capital Markets Inc		9,653,392	9,800,000	0
34959W-AA-7	FORTRESS CREDIT BSL LIMITED CLO	F	02/27/2013	Merrill Lynch,Pierce,Fenner &		15,000,000	15,000,000	0
411349-AA-1	HANSON PLC CORP FOREIGN	F	11/01/2013	Prudential Invst Mgmt		5,342,630	4,868,000	62,946
423012-AB-9	Heineken N.V. CORP FOREIGN	F	09/27/2013	Various		16,636,147	16,900,000	46,542
423012-AE-3	Heineken N.V. CORP FOREIGN	F	02/20/2013	Various		3,724,228	3,950,000	58,617
42823B-AB-8	HEWETTS ISLAND CDO LTD CDO	F	06/26/2013	KGS ALPHA CAP MARKETS LP		662,307	674,104	269
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No	F	02/21/2013	Direct		19,700,000	19,700,000	0
44986R-AA-4	ING INVSTMT MGMT CLO LTD INGIM CLO	F	02/21/2013	Citigroup Capital Markets Inc		38,500,000	38,500,000	0
44986R-AA-4	ING INVSTMT MGMT CLO LTD INGIM CLO	F	12/18/2013	Pruco Re Ann NH		492,914	500,000	1,249
44986W-AA-3	ING INVESTMENT MANAGEMENT CLO CLO	F	03/27/2013	Credit Suisse First Boston Cor		11,500,000	11,500,000	0
44986W-AA-3	ING INVESTMENT MANAGEMENT CLO CLO	F	12/18/2013	Pruco Re Ann NH		493,040	500,000	1,061
44987E-AA-2	ING INVESTMENT MANAGEMENT CLO CLO	F	11/26/2013	Credit Suisse First Boston Cor		5,000,000	5,000,000	0
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur	F	08/28/2013	Direct		18,000,000	18,000,000	0
45687A-AF-9	INGERSOLL-RAND CO. CORP FOREIGN	F	06/18/2013	Various		11,399,465	11,350,000	799
45687A-AH-5	INGERSOLL-RAND CO. CORP FOREIGN	F	06/18/2013	Various		9,005,346	8,975,000	590
458207-AH-0	Intelsat Jackson CORP FOREIGN	F	01/01/2013	Security Transfer		209,440	187,000	2,649
45824T-AN-5	INTELSAT JACKSON HOLDINGS SA CORP FOREIG	F	06/21/2013	Credit Suisse First Boston Cor		4,718,750	5,000,000	16,042
48274F-AA-2	KVK CLO LTD CLO 1.689% 02/10/25	F	12/18/2013	Pruco Re Ann NH		2,988,050	3,000,000	5,207
485161-AS-2	KANSAS CITY SOUTHERN DE MEXICO CORP Fore	F	10/18/2013	Tax Free Exchange		4,602,700	5,000,000	68,750
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG	F	08/19/2013	Various		8,366,292	8,400,000	15,533
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE	F	07/11/2013	JP Morgan Securities, Inc		5,810,540	5,990,000	0
51507Y-AA-4	LANDMARK CDO 0.482% 10/19/20	F	03/13/2013	Morgan Stanley & Co, Inc		2,144,625	2,167,163	1,860
552081-AD-3	LYONDELLBASELL IND NV CORP FOREIGN	F	05/30/2013	Various		28,300,920	23,641,000	60,933
552081-AG-6	LYONDELLBASELL IND NV CORP FOREIGN	F	06/27/2013	Various		14,718,678	13,600,000	145,417
578470-AB-2	MAYPORT CLO LTD CLO 0.488% 02/22/20	F	08/02/2013	Morgan Stanley & Co, Inc		997,096	1,007,804	1,128
59284B-AB-4	MEXICHEM SAB DE CV CORP FOREIGN	F	06/04/2013	Various		10,591,750	10,000,000	163,313
59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN	F	06/04/2013	Various		6,452,500	6,000,000	87,750
59802Q-AA-6	MIDOCEAN CR CLO I CLO 1.644% 01/15/24	F	12/18/2013	Pruco Re Ann NH		2,490,607	2,500,000	7,419
62431R-AA-7	MOUNTAIN VIEW FUNDING CLO Frgn	F	04/30/2013	Various		9,190,536	9,416,025	1,783
629435-AC-2	BANK NEDERLANDSE GEMEENTEN GOVT FOREIGN	C	09/18/2013	RBC Capital Markets		520,062	485,838	2,362
62947Q-AN-8	NXP BV AND NXP FUNDING LLC CORP FOREIGN	F	10/18/2013	Various		5,424,800	5,420,000	38,910
65504L-AF-4	NOBLE HOLDING INTL LTD CORP FOREIGN	F	01/01/2013	Security Transfer		5,528,377	5,000,000	77,083
65535H-AD-1	NOMURA HOLDINGS INC CORP FOREIGN	F	03/06/2013	Nomura Securities Intl		597,984	600,000	0
65557F-AG-1	NORDEA BANK AB CORP FOREIGN	F	06/19/2013	Goldman Sachs & Co		14,689,500	15,000,000	26,406
656531-AC-4	STATOILHYDRO ASA DEBENTURES	F	01/01/2013	Security Transfer		9,812,971	7,000,000	24,111
66859B-AE-8	NORTHWDS CAP CDO 0.481% 10/22/21	F	07/30/2013	JP Morgan Securities, Inc		13,263,750	13,500,000	2,088
67089B-AJ-7	OHA INTREPID LEVERAGED LOAN CLO	F	04/16/2013	Morgan Stanley & Co, Inc		56,228,192	56,228,192	0
67105H-AA-3	OCP CLO LTD CLO 1.638% 10/24/25	F	09/19/2013	JP Morgan Securities, Inc		19,889,200	20,000,000	0
67105H-AJ-4	OCP CLO LTD CLO 3.298% 10/24/25	F	09/19/2013	JP Morgan Securities, Inc		10,000,000	10,000,000	0
67514R-AA-6	OCEAN TRAILS CLO CLO 1.671% 08/13/25	F	12/10/2013	Nomura Securities Intl		36,918,750	37,500,000	180,671
67590B-AA-8	OCTAGON INVESTMENT PARTNERS XV CLO	F	05/15/2013	Merrill Lynch,Pierce,Fenner &		2,745,600	2,750,000	0
67590E-AA-2	OCTAGON INVESTMENT PARTNERS XV CLO	F	01/24/2013	WELLS FARGO SEC LLC		14,226,193	14,250,000	0
67590E-AA-2	OCTAGON INVESTMENT PARTNERS XV CLO	F	12/18/2013	Pruco Re Ann NH		248,176	250,000	628
69688V-AA-3	PALMER SQUARE CLO LTD CLO	F	08/09/2013	JP Morgan Securities, Inc		129,176,250	129,500,000	0
709629-AF-6	PENTAIR FINANCE SA CORP FRGN	F	04/25/2013	Tax Free Exchange		595,950	600,000	6,581
709629-AK-5	PENTAIR FINANCE SA CORP FRGN	F	04/25/2013	Tax Free Exchange		140,950	140,000	292
714294-AE-5	PERRIGO CO LTD CORP FOREIGN	F	11/05/2013	Barclays Capital Inc		1,198,308	1,200,000	0
71645W-AP-6	PETROBRAS INTL FIN CO GOVT FOREIGN	F	01/01/2013	Security Transfer		924,264	810,000	20,829
71645W-AS-0	PETROBRAS INTL FIN CO GOVT FOREIGN	F	01/01/2013	Security Transfer		2,629,206	2,075,000	59,916
71645W-AT-8	PETROBRAS INTL FIN CO GOVT FOREIGN	F	01/01/2013	Security Transfer		1,935,931	1,835,000	30,418
71647N-AA-7	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN	F	05/13/2013	HSBC Securities (USA) Inc		4,901,350	5,000,000	0
71647N-AC-3	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN	F	05/13/2013	JP Morgan Securities, Inc		617,421	620,000	0
71647N-AF-6	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN	F	05/13/2013	Morgan Stanley & Co, Inc		4,941,400	5,000,000	0
71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	F	06/18/2013	Merrill Lynch,Pierce,Fenner &		11,632,500	10,000,000	176,042
71654Q-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	F	07/12/2013	Various		12,544,500	13,000,000	139,792
71654Q-BH-4	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	F	08/30/2013	Tax Free Exchange		5,969,100	6,060,000	34,466
716743-AD-1	PETRONAS CAP LTD GOVT FOREIGN	F	01/01/2013	Security Transfer		11,070,275	9,300,000	188,519
718337-AC-2	PHILLIPS ELECTRONICS INC 7.7500 05/15/2	F	01/01/2013	Security Transfer		3,071,136	2,235,000	22,133
73931@-AC-3	Powercor Australia LLC Series A Senior N	F	01/01/2013	Security Transfer		8,449,989	8,000,000	34,040
000000-00-0	PROSIEBENSAT 1 MEDIA AG TERM D3	D	06/24/2013	Direct		7,030,275	7,122,412	0
761655-A#-6	Rexam plc Senior Note 4.400% 12/18/22	R	01/03/2013	Direct		100,000,000	100,000,000	0
767201-AC-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	F	01/01/2013	Security Transfer		5,129,781	4,110,000	123,186
76720A-AG-1	RIO TINTO FINANCE PLC CORP FOREIGN	F	01/01/2013	Security Transfer		8,138,808	8,000,000	119,167
78413H-AA-7	SES CORP FOREIGN 3.600% 04/04/23	F	03/26/2013	Merrill Lynch,Pierce,Fenner &		248,795	250,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN	F	07/16/2013	Various		25,371,382	24,025,000	174,373
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN	F	12/04/2013	Various		22,614,055	22,640,000	2,795
80685P-AD-0	SCHLUMBERGER NORGE AS CORP FOREIGN	F	02/21/2013	Various		11,268,727	11,312,000	2,302
81180R-AE-2	SEAGATE TECH HDD CORP FOREIGN	F	11/01/2013	Prudential Invst Mgmt		11,325,000	10,000,000	56,667
81180W-AD-3	SEAGATE HDD CAYMAN CORP FOREIGN	F	04/25/2013	Jefferies & Co, Inc		2,175,000	2,000,000	68,368
81180W-AE-1	SEAGATE HDD CAYMAN CORP FOREIGN	F	01/01/2013	Security Transfer		164,813	150,000	517
81180W-AG-6	SEAGATE HDD CAYMAN CORP FOREIGN	F	06/05/2013	Morgan Stanley & Co, Inc		2,872,500	3,000,000	7,125
81180W-AJ-0	SEAGATE HDD CAYMAN CORP FOREIGN	F	10/31/2013	Morgan Stanley & Co, Inc		290,000	290,000	0
81725W-AG-8	SENSATA TECHNOLOGIES BV CORPORATE	F	08/19/2013	Morgan Stanley & Co, Inc		14,092,563	14,840,000	234,806
000000-00-0	SENSATA TECHNOLOGIES BV PUBLIC BANK LOAN	F	12/11/2013	Direct		51,270	51,043	0
822582-AS-1	SHELL INTERNATIONAL FINANCE BV CORP FORE	F	02/21/2013	Key Capital Markets		2,942,580	3,000,000	990
822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE	F	12/05/2013	WELLS FARGO SEC LLC		7,398,736	8,836,000	96,981
822582-AX-0	SHELL INTERNATIONAL FINANCE BV CORPORATE	F	12/20/2013	Various		52,898,513	53,250,000	187,604
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE	F	08/07/2013	Barclays Capital Inc		7,846,280	7,900,000	0
823832-AC-4	SHERIDAN SQUARE CLO LTD 2013-1 CLO	F	02/14/2013	WELLS FARGO SEC LLC		104,000,000	104,000,000	0
823832-AC-4	SHERIDAN SQUARE CLO LTD 2013-1 CLO	F	12/18/2013	Pruco Re Ann NH		2,945,399	3,000,000	7,007
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO	F	01/18/2013	Credit Suisse First Boston Cor		24,990,252	25,306,585	23,301
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO	F	12/18/2013	Pruco Re Ann NH		589,420	594,178	180
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO	F	03/07/2013	Various		56,250,668	57,311,641	30,241
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO	F	12/18/2013	Pruco Re Ann NH		408,495	415,905	293
856899-AA-7	STATE GRID OVERSEAS INVESTMENT CORP FORE	F	05/20/2013	Various		6,560,974	6,550,000	27
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE	F	05/21/2013	Various		36,853,756	37,135,000	1,938
85771P-AE-2	STATOIL ASA CORP FOREIGN	F	02/26/2013	Deutsche Bank Securities Inc		5,266,650	5,000,000	57,847
85771P-AF-9	STATOIL ASA CORP FOREIGN	F	04/24/2013	Morgan Stanley & Co, Inc		6,442,620	6,000,000	50,400
85771P-AG-7	STATOIL ASA GOVT FOREIGN	F	10/07/2013	Various		8,948,914	9,700,000	54,792
85771P-AL-6	STATOIL ASA GOVT FOREIGN	F	05/08/2013	JP Morgan Securities, Inc		7,988,800	8,000,000	0
85771P-AQ-5	STATOIL ASA GOVT FOREIGN	F	11/18/2013	Various		24,306,713	24,300,000	19,700
85771S-AA-4	STATOILHYDRO ASA CORP FOREIGN	F	01/01/2013	Security Transfer		10,791,657	9,000,000	99,750
865622-BC-7	SUMITOMO MITSUI BANKING CORP CORP FOREIG	F	07/18/2013	Various		38,195,821	38,065,000	7,917
86562C-BA-9	SUMITOMO MITSUI BANKING CORP/N CORP FLOA	F	03/08/2013	JP Morgan Securities, Inc		85,000,000	85,000,000	0
86958C-XY-5	SVENSKA HANDELSBANKEN AB CORP FRGN FLOAT	F	05/14/2013	Merrill Lynch,Pierce,Fenner &		69,250,000	69,250,000	0
86960B-AE-2	SVENSKA HANDELSBANKEN AB CORPORATE	F	09/19/2013	Merrill Lynch,Pierce,Fenner &		899,253	900,000	0
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN	F	05/21/2013	Various		15,590,855	14,500,000	83,003
87969N-AC-9	TELSTRA CORP LTD CORP FOREIGN	F	08/29/2013	Barclays Capital Inc		22,737,490	21,000,000	350,267
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	F	01/01/2013	Security Transfer		28,046,536	21,380,000	547,863
88165F-AF-9	TEVA PHARM FIN CORP FOREIGN	F	01/01/2013	Security Transfer		8,432,783	7,895,000	40,824
88432A-AA-8	WIND RIVER CLO LTD CLO	F	10/21/2013	Deutsche Bank Securities Inc		5,419,239	5,435,000	0
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	F	08/05/2013	Credit Suisse First Boston Cor		17,979,036	18,025,000	0
893830-BA-6	TRANSOCEAN LTD CORP 5.050% 12/15/16	F	01/01/2013	Security Transfer		2,260,247	2,030,000	4,556
89852T-AA-6	TRYON PARK CLO LTD CLO	F	05/28/2013	Citigroup Capital Markets Inc		73,843,120	74,000,000	0
902133-AF-4	Tyco Electro CORP 6.550% 10/01/17	F	01/01/2013	Security Transfer		1,273,456	1,062,000	17,390
902133-AG-2	Tyco Electro CORP 7.125% 10/01/37	F	01/01/2013	Security Transfer		7,512,372	5,700,000	101,531
902133-AN-7	Tyco Electro CORP FOREIGN	F	11/20/2013	Deutsche Bank Securities Inc		99,493	100,000	0
90261X-BY-7	UBS AG STAMFORD CORPORATE	F	01/01/2013	Security Transfer		23,651,718	21,250,000	575,668
90261X-GD-8	UBS AG STAMFORD CORP FOREIGN	F	10/23/2013	Various		21,909,248	19,430,000	214,329
915436-AE-9	UPM-KYMMENE CORPORATION SENIOR NOTES 144	F	11/01/2013	Prudential Invst Mgmt		29,366,480	28,237,000	661,805
915436-AF-6	UPM-KYMMENE CORPORATION NOTES 144A	F	11/01/2013	Prudential Invst Mgmt		18,315,714	17,527,000	243,674
91911T-AK-9	VALE OVERSEAS LTD CORP FOREIGN	F	05/10/2013	JP Morgan		1,183,829	1,000,000	0
92557P-AA-6	VIBRANT CLO LTD CLO 1.724% 07/17/24	F	12/18/2013	Pruco Re Ann NH		1,248,644	1,250,000	3,770
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN	F	03/13/2013	Morgan Stanley & Co, Inc		3,243,750	3,000,000	20,604
928670-AY-4	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER	F	11/13/2013	Deutsche Bank Securities Inc		75,000,000	75,000,000	0
928670-AZ-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER	F	11/13/2013	Deutsche Bank Securities Inc		50,000,000	50,000,000	0
93443T-AB-2	WARNER CHLCOTT CO LLC CORPORATE	F	06/24/2013	Merrill Lynch,Pierce,Fenner &		12,930,000	12,000,000	263,500
98313R-AA-4	WYNN MACAU LTD CORP FOREIGN	F	10/10/2013	JP Morgan Securities, Inc		7,625,000	7,625,000	0
98420E-AB-1	XLIT LTD CORP FOREIGN 5.250% 12/15/43	F	11/18/2013	Deutsche Bank Securities Inc		7,457,808	7,475,000	0
A97947-ZL-1	BANK AUSTRIA CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		403,476	400,350	5,902
B1R0SF-AA-1	BRUSSELS ARPT HLDG NV SA CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		686,747	667,250	3,149
B33432-AK-9	DELHAIZE GRP SA CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		409,484	395,820	3,524
B34037-MV-8	EANDIS CVBA MERELBEKE GOVT FOREIGN	D	11/26/2013	Prudential Invst Mgmt		1,912,559	1,890,080	7,061
B35656-AH-8	ELIA SYSTEM OPERATOR SA/NV CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		676,442	659,700	3,994
B6399C-VU-8	ANHEUSER-BUSCH INBEV SA CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		3,432,823	3,374,950	12,974
B6399C-VV-6	ANHEUSER-BUSCH INBEV SA CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		1,499,239	1,469,194	9,896
B8A1AX-L5-1	Dryden CDO DRYD_13-27A	D	10/29/2013	Various		67,319,720	67,445,023	70,295
D06216-BM-2	BASF SE CORP FOREIGN 2.000% 12/05/22	D	06/11/2013	Prudential Invst Mgmt		5,966,009	6,029,658	62,114
D06216-BN-0	BASF SE CORP FOREIGN 1.875% 02/04/21	D	06/11/2013	Prudential Invst Mgmt		1,851,004	1,847,160	12,051

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D1668R-MK-0	DAIMLER AG CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt		540,378	538,480	1,357
D170BC-GR-3	COMMERZBANK AG CORP FOREIGN	D	05/29/2013	JP Morgan		558,484	514,220	24,543
D17690-AA-1	Deutsche Boerse AG Senior Unsecured	F	01/01/2013	Security Transfer		2,187,594	2,000,000	5,827
D1R91P-AC-3	DEUTSCHE POST AG CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		6,523,683	6,482,640	23,292
D1R91P-AD-1	DEUTSCHE POST AG CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		8,252,880	8,236,210	15,953
D2773#-AA-1	Gelsenkirchen Senior Note	F	07/01/2013	Interest Capitalization		607,666	607,666	0
D2773#-AB-9	Gelsenkirchen Senior Note	F	07/01/2013	Interest Capitalization		859,363	859,363	0
D2773#-AC-7	Gelsenkirchen Senior Note	F	07/01/2013	Interest Capitalization		1,008,547	1,008,547	0
D2773#-AD-5	Gelsenkirchen Senior Note	F	07/01/2013	Interest Capitalization		690,934	690,934	0
D2773#-AE-3	Gelsenkirchen Senior Note	F	07/01/2013	Interest Capitalization		405,462	405,462	0
000000-00-0	Feuer Powertrain GmbH & Co. KG Senior Se	D	12/27/2013	Direct		27,524,000	27,524,000	0
D3622@-AA-4	Intersnack Group GmbH & Co KG Senior Not	D	03/14/2013	Direct		66,437,967	66,437,967	0
D53968-HJ-1	METRO AG, KLOEN CORP FOREIGN	D	03/01/2013	Various		1,191,205	1,059,815	29,323
D5967#-AA-0	Otto Bock Holdings GmbH Co. Senior Note	D	11/26/2013	Direct		42,989,044	42,989,044	0
D8415@-AB-2	Tower Automotive Holding GmbH Senior Not	D	10/22/2013	Direct		13,527,604	13,527,604	0
D8T1B1-AB-7	VIER GAS TRANSPORT GMBH CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		2,613,219	2,669,000	15,137
D8T1B1-AC-5	VIER GAS TRANSPORT GMBH CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		816,799	800,700	3,016
D9695*-AB-3	Wilo SE Senior Note 3.113% 03/22/23	D	03/22/2013	Direct		7,545,235	7,545,235	0
E0003D-BJ-1	ABERTIS CORP FOREIGN 4.625% 10/14/16	D	07/26/2013	MIZUHO INT'L PLC		569,285	529,420	19,454
E2R475-AR-6	BBVA SENIOR FIN CORP FOREIGN	D	04/23/2013	BANCO BILBAO VIZCAYA ARG		679,521	651,525	16,946
E2R475-AX-3	BBVA SENIOR FIN CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		664,676	659,700	4,817
E62412-BV-7	IBERDROLA FINANZAS SA BILBAO CORP FOREIG	D	11/26/2013	Prudential Invst Mgmt		290,987	269,690	10,634
E86849-AT-8	SANTANDER INTL DEBT SA UNIPERS CORPORATE	D	12/02/2013	Merrill Lynch International		708,619	680,775	252
E8717E-HV-6	SANTANDER INTL DEBT SA CORP FOREIGN	D	05/31/2013	HSBC Securities (USA) Inc		963,490	913,815	8,800
E90678-AB-4	TELEFONICA EMISIONES SAU CORP FOREIGN	D	10/04/2013	Credit Lyonnais		864,558	817,410	24,396
E90678-AT-5	TELEFONICA EMISIONES SAU CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		2,165,693	1,979,100	21,158
E90678-BH-0	TELEFONICA EMISIONES SAU CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		281,238	263,880	4,835
E90678-BJ-6	TELEFONICA EMISIONES SAU CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		389,661	395,820	6,053
E90678-BK-3	TELEFONICA EMISIONES SAU CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		930,937	923,580	7,617
F0379H-AF-6	Areva SA CORP FOREIGN 3.875% 09/23/16	D	12/17/2013	MIZUHO INT'L PLC		732,813	687,700	6,425
F0379H-AN-9	Areva SA GOVT FOREIGN 4.625% 10/05/17	D	12/02/2013	Various		899,927	814,560	21,888
F0379H-AN-9	Areva SA GOVT FOREIGN 4.625% 10/05/17	D	11/26/2013	Prudential Invst Mgmt		1,043,445	943,420	5,755
F05334-AK-7	AUTOROUTES DU SUD DE LA CORP FOREIGN	D	07/31/2013	Credit Lyonnais		850,224	662,550	18,474
F0R03N-8Y-0	BANQUE FEDERATIVE DU CREDIT MU CORP FORE	D	06/11/2013	Prudential Invst Mgmt		1,582,176	1,583,280	7,287
F0R83B-BK-5	AIR LIQUIDE CORP FOREIGN	D	04/24/2013	Commerzbank A.G.		132,883	130,150	457
F0R83B-BK-5	AIR LIQUIDE CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		528,425	527,760	3,331
F1066W-RU-8	BNP PARIBAS SA CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		1,156,006	1,145,170	5,581
F12033-CM-0	DANONE CORP FOREIGN 1.125% 11/27/17	D	06/11/2013	Prudential Invst Mgmt		4,877,087	4,881,780	29,491
F13913-AB-8	CARREFOUR SA CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		429,906	422,208	3,774
F13913-AC-6	CARREFOUR SA CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		1,043,588	1,067,600	4,760
F1413L-BS-4	CASINO GUICHARD PERRACH CORP FOREIGN	D	11/14/2013	Credit Lyonnais		1,319,940	1,206,405	41,105
F1413L-CN-4	CASINO GUICHARD PERRACH CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		136,738	133,450	196
F1413L-CS-3	CASINO GUICHARD PERRACH CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		676,541	659,700	8,198
F1883B-NJ-4	BPCE SA CORP FOREIGN 1.625% 02/08/17	D	06/11/2013	Prudential Invst Mgmt		663,513	659,700	3,613
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No	D	09/26/2013	Direct		54,629,203	54,629,203	0
F2005M-DP-8	COMPAGNIE DE ST-GOBAIN CORP FOREIGN	D	04/22/2013	Credit Lyonnais		624,582	588,668	11,685
F38484-AA-3	FONCIERE LYONNAISE CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		552,803	527,760	9,868
F43649-H8-2	SOCIETE GENERALE CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		250,235	266,900	2,252
F4984P-BA-7	SUEZ ENVIRONNEMENT CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		674,578	674,180	2,296
F5433L-AA-1	KERING CORP FOREIGN 2.500% 07/15/20	D	11/26/2013	Prudential Invst Mgmt		819,519	808,620	7,274
F5433L-AB-9	KERING CORP FOREIGN 1.875% 10/08/18	D	11/26/2013	Prudential Invst Mgmt		7,610,271	7,562,660	18,780
F5754#-AA-5	LISI SA Senior Note 3.640% 10/17/23	D	10/17/2013	Direct		35,135,750	35,135,750	0
F5R57T-AA-0	ICADE CORP FOREIGN 2.250% 01/30/19	D	11/22/2013	Prudential Invst Mgmt		272,872	269,240	880
F6861D-AB-6	ORANGE SA CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		11,991,470	11,883,820	51,016
F6861D-AC-4	ORANGE SA CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		3,945,202	3,915,230	27,973
F76869-GE-4	RTE EDF TRANSPORT SA CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		2,601,474	2,564,710	14,907
F7717V-AA-2	FONCIERE DES REGIONS CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		557,578	527,760	6,667
F7806F-PN-5	RCI BANQUE CORP FOREIGN	D	09/23/2013	Merrill Lynch International		498,323	472,833	10,053
F7S48D-FY-5	RCI BANQUE CORP FOREIGN	D	01/29/2013	Societe Generale		289,597	269,220	15,967
F7S48D-HQ-0	RCI BANQUE CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		730,908	720,630	8,741
F84215-AN-6	GECINA CORP FOREIGN 4.250% 02/03/16	D	07/23/2013	MIZUHO INT'L PLC		1,380,408	1,289,110	24,620
F86921-CU-9	SCHNEIDER ELECTRIC SA CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		2,326,603	2,296,190	12,739
F87829-AG-6	AUTOROUTES PARIS-RHIN-RH CORP FOREIGN	D	09/05/2013	Societe Generale		874,915	791,850	26,142
F87829-AK-7	AUTOROUTES PARIS-RHIN-RH CORP FOREIGN	D	02/27/2013	NATIXIS S.A.		706,230	653,650	2,977
F93777-AA-2	TOTAL CAPITAL INTL SA CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		6,823,897	6,860,880	35,150

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
F9686M-BS-5	VEOLIA ENVIRONNEMENT CORP FOREIGN	D	01/02/2013	BNP PARIBAS (Lond. Branch)		833,934	659,200	31,452
F9T17D-AF-3	UNIBAIL-RODAMCO SE CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		399,830	395,820	3,930
F9T17D-AG-1	UNIBAIL-RODAMCO SE CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		533,597	527,760	3,640
F9T17D-AL-0	UNIBAIL-RODAMCO SE CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		1,358,907	1,348,360	3,131
G0372V-BN-3	Anglian Water Services Fin Plc CORP FORE	D	06/11/2013	Prudential Invst Mgmt		158,050	155,260	2,313
000000-00-0	Anglian Water Services Fin Plc Debt in I	F	10/15/2013	Direct		9,650,000	9,650,000	0
G03762-HJ-6	ANGLO AMERICAN CAPITAL CORP FOREIGN	D	12/23/2013	ING Bank		592,583	546,820	1,835
G0405#-AE-0	INCISIVE MEDIA BK LN TERM B1 BIDCO	D	12/31/2012	Interest Capitalization		30,705	30,711	0
G08820-EM-3	BAT INTL FIN PLC CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		197,775	197,910	1,163
G0977*-AD-4	Belron Finance Ltd Senior Note	D	08/05/2013	Direct		94,649,209	94,649,209	0
G1562*-AA-9	Brammer Plc Senior Note	D	06/14/2013	Direct		6,053,537	6,053,537	0
G1562*-AB-7	Brammer Plc Senior Note	D	07/01/2013	Direct		5,925,514	5,925,514	0
G1696#-BA-3	Bunzl Finance PLC Senior Note	F	04/17/2013	Direct		25,000,000	25,000,000	0
G1698A-AC-9	BUPA FINANCE PLC CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		151,007	155,260	997
G1744#-AT-5	Cadogan Estates Ltd. Senior Note	D	09/12/2013	Direct		31,683,750	31,683,750	0
G1846@-AQ-0	Capita Holdings Limited Senior Note	D	09/30/2013	Direct		25,515,796	25,515,796	0
G1968#-AB-3	Cattles plc Senior Note - Series B	F	06/12/2013	Direct		115,615	2,527,964	0
G1R74U-AA-4	BAT INTL FIN PLC CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		2,978,554	2,987,670	26,273
G2044@-AW-5	Compass Group Plc Sr. Unsecured Notes	F	01/01/2013	Security Transfer		10,503,992	10,000,000	82,750
G2479P-8T-5	COVENTRY BLDG CORP FOREIGN	D	11/07/2013	JP Morgan		551,787	541,100	11,441
G2479P-8T-5	COVENTRY BLDG CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		1,005,555	989,550	11,529
G26158-AB-0	DCC Treasury Ireland 2013 Ltd Senior Not	F	04/25/2013	Direct		5,000,000	5,000,000	0
G2615@-AC-8	DCC Treasury Ireland 2013 Ltd Senior Not	F	04/25/2013	Direct		17,500,000	17,500,000	0
G2956@-AB-7	ABP Acquisitions UK Limited Debt in Infr	D	06/04/2013	Direct		35,160,000	35,160,000	0
G2R74B-CF-1	CREDIT AGRICOLE SA/LONDON CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt		275,073	269,240	2,951
G33365-TF-7	FCE BANK PLC CORPORATE	D	11/26/2013	Prudential Invst Mgmt		2,909,065	2,884,063	9,492
G3646#-AB-9	Forth Ports Finance Limited Senior Note	D	12/05/2013	Direct		21,579,750	21,579,750	0
000000-00-0	Quinn Group Limited Tranche C PIK Note	F	12/23/2013	Direct		4	1,947,418	0
G3652@-AA-4	Quinn Group Limited Senior Note - Tranch	F	11/26/2013	Direct		3,524,276	3,789,544	0
G3775B-MQ-5	GE CAPITAL UK FUNDING CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		581,835	564,570	4,467
G39283-AB-5	G4S PLC CORP FOREIGN 2.625% 12/06/18	D	06/11/2013	Prudential Invst Mgmt		197,968	197,910	2,662
G39283-AB-5	G4S PLC CORP FOREIGN 2.625% 12/06/18	D	06/11/2013	Prudential Invst Mgmt		593,904	593,730	7,985
G4086#-AF-5	Greencore Funding Ltd Senior Note	F	10/25/2013	Direct		40,000,000	40,000,000	0
G4273Q-AM-9	HAMMERSON PLC CORP FOREIGN	D	12/06/2013	Societe Generale		771,237	751,108	4,301
G4488*-AB-2	Orbit Treasury Ltd Senior Note	D	11/12/2013	Direct		20,693,560	20,693,560	0
G4566Q-AA-1	HIGH SPEED RAIL FIN 1 PLC CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		317,603	310,520	4,365
G4634U-BH-4	HSBC HLDGS PLC CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		1,239,487	1,212,480	8,284
G4718W-AZ-0	LLOYDS TSB BK PLC CORP FOREIGN	D	01/22/2013	NATIXIS S.A.		1,238,721	1,065,200	41,302
G4721V-10-4	IMPERIAL TOBACCO FIN PLC CORP FOREIGN	D	04/05/2013	Various		2,139,206	1,785,134	14,785
G4732#-AB-2	INCISIVE MEDIA PLC BK LN TERM B1 IML	D	12/31/2012	Interest Capitalization		14,765	15,126	0
G4988@-AA-7	JCB Service Senior Note	D	07/26/2013	Direct		112,799,453	112,799,453	0
G5161*-AH-0	Johnston Press plc Senior Secured Note	F	03/27/2013	Direct		1,495,643	2,832,451	70,368
G5161*-AL-1	Johnston Press plc Senior Note	F	03/27/2013	Direct		364,578	690,489	16,270
G5161*-AN-7	Johnston Press plc Sr. Secured Notes	F	01/01/2013	Security Transfer		1,279,794	2,322,773	657
G55356-GD-8	LLOYDS BANK PLC ENGLAND CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		880,444	875,705	1,976
G5697A-CM-7	SWISSCOM AG GOVT FOREIGN	D	11/22/2013	Prudential Invst Mgmt		808,568	807,720	2,346
G62748-AC-5	WM MORRISON SUPERMARKETS PLC CORP FOREIG	D	08/23/2013	Prudential Invst Mgmt		264,002	266,900	1,069
G63980-TA-7	NATIONWIDE BLDG SOCIETY CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		523,388	527,760	4,950
G7332#-AD-5	RRPF Engine Leasing Limited Senior Note	F	10/30/2013	Direct		25,000,000	25,000,000	0
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note	F	10/30/2013	Direct		24,600,000	24,600,000	0
G76311-AH-5	ROLLS ROYCE GROUP PLC CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		1,559,359	1,635,165	9,964
G76311-AJ-1	ROLLS ROYCE GROUP PLC CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		1,912,164	1,935,025	7,435
G79723-AB-1	SCOTTISH WIDOWS PLC CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		612,749	621,040	2,620
G7997@-AG-6	Sanctuary Housing Association Senior Not	D	06/03/2013	Direct		48,217,056	48,217,056	0
G8030*-AD-2	Senior PLC Sr. Unsecured Notes	F	01/01/2013	Security Transfer		11,072,584	9,000,000	141,930
G8038#-AM-0	Serco Group, plc Senior Note	F	05/14/2013	Direct		1,600,000	1,600,000	0
G8124#-AK-9	SIG PLC Senior Note 3.880% 11/01/21	D	10/31/2013	Direct		24,180,000	24,180,000	0
G8290E-AN-4	SOUTHER WATER SERV FIN PLC CORP FRGN FLO	D	06/11/2013	Prudential Invst Mgmt		156,597	155,260	1,627
G8420U-DQ-1	STANDARD BK PRIVATBANK CORP FOREIGN	D	04/24/2013	Deutsche Bank AG-London-Client		452,504	390,450	13,512
G8422B-BG-2	STANDARD CHARTERED PLC CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		533,113	527,760	5,693
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter	F	09/16/2013	Interest Capitalization		100,495	100,495	0
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter	D	09/16/2013	Interest Capitalization		100,495	100,495	0
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter	D	09/16/2013	Interest Capitalization		84,950	84,950	0
G8759@-AE-7	Tensator Holdings Ltd Senior Subordinate	F	12/31/2013	Interest Capitalization		141,945	141,945	0
G8842P-AD-4	SSE PLC CORP FOREIGN 2.000% 06/17/20	D	08/23/2013	Prudential Invst Mgmt		396,828	400,350	1,470

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

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G9101*-AA-0	Trustees 2nd Duke Westminster Senior Not	D	11/21/2013	Direct		45,335,863	45,335,863	0
G9105#-AA-2	Trustees of Fund 20 - Viscount Senior No	D	03/05/2013	Direct		4,956,000	4,956,000	0
G9105#-AB-0	Trustees of Fund 20 - Viscount Senior No	D	03/05/2013	Direct		534,800	534,800	0
G9105#-AC-8	Trustees of Fund 20 - Viscount Senior No	D	03/05/2013	Direct		7,056,000	7,056,000	0
G9105*-AA-6	Trustees of Fd 26- Primary Set Senior No	D	03/05/2013	Direct		6,372,000	6,372,000	0
G9105*-AB-4	Trustees of Fd 26- Primary Set Senior No	D	03/05/2013	Direct		687,600	687,600	0
G9105*-AC-2	Trustees of Fd 26- Primary Set Senior No	D	03/05/2013	Direct		9,072,000	9,072,000	0
G9105@-AA-4	Trustees of Fund 22- Vicountcy Senior No	D	03/05/2013	Direct		6,372,000	6,372,000	0
G9105@-AB-2	Trustees of Fund 22- Vicountcy Senior No	D	03/05/2013	Direct		687,600	687,600	0
G9105@-AC-0	Trustees of Fund 22- Vicountcy Senior No	D	03/05/2013	Direct		9,072,000	9,072,000	0
G9338#-AA-1	Vesuvius Holdings Limited Senior Note	D	12/03/2013	Direct		14,881,297	14,881,297	0
G9338#-AC-7	Vesuvius Holdings Limited Senior Note	D	12/03/2013	Direct		20,400,000	20,400,000	0
G9433*-AC-5	Warburtons 1876 Limited Senior Secured N	D	04/30/2013	Direct		19,406,250	19,406,250	0
G9766#-AB-0	Workspace Group plc Senior Note	D	07/01/2013	Direct		32,701,500	32,701,500	0
G9877#-AA-8	YourCash Solutions Ltd Senior Secured No	D	02/07/2013	Direct		2,075,201	2,075,201	0
G9877#-AB-6	YourCash Solutions Ltd Senior Subordinat	D	02/07/2013	Direct		9,784,103	9,993,309	0
G9877#-AB-6	YourCash Solutions Ltd Senior Subordinat	D	12/31/2013	Interest Capitalization		272,529	272,529	0
G9T758-AQ-8	WILLOW NO 2 IRELAND PLC CORP FOREIGN	D	10/10/2013	Various		1,561,037	1,479,755	27,287
H71506-AB-7	SANOFI CORP FOREIGN 1.875% 09/04/20	D	11/26/2013	Prudential Invst Mgmt		6,886,251	6,887,220	29,282
K22272-A7-1	DANSKE BANK CORP FRGN FLOATER	D	11/26/2013	Prudential Invst Mgmt		1,381,965	1,348,360	7,043
K2R27F-DV-9	DANSKE BK AS CORP FOREIGN	D	10/30/2013	Deutsche Bank AG-London-Client		671,763	619,628	16,380
K3185A-AB-2	DONG ENERGY A/S CORP FOREIGN	D	04/05/2013	BNP PARIBAS (Lond. Branch)		1,137,970	899,780	54,159
K94545-CG-1	TDC AS CORP FOREIGN 3.500% 02/23/15	D	04/22/2013	Goldman Sachs International		685,163	654,075	3,826
L0594Q-AB-7	EUROPEAN INVESTMENT BANK GOVT FOREIGN	D	09/19/2013	Toronto Dominion Bank		1,014,439	934,950	17,243
L46826-AD-2	HANNOVER FIN SA CORP FRGN FLOATER	D	12/20/2013	Deutsche Bank AG-London-Client		460,037	410,055	6,718
L6S79D-DQ-1	NESTLE FIN INTL LTD CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		2,387,252	2,468,825	9,554
L6S79D-DR-9	NESTLE FIN INTL LTD CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt		271,342	269,240	1,113
M9865U-AA-2	XSTRATA FIN DUBAI LTD CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		529,753	527,760	499
N0049J-FA-9	ACHMEA HYPOTHEEKBANK NV CORP FOREIGN	D	02/13/2013	JP Morgan		682,435	673,225	4,457
N027L7-AJ-8	ABN AMRO BANK NV CORP FOREIGN	D	07/09/2013	Rabobank International N.Y.		696,503	643,225	6,890
N1420M-RH-1	BMW FINANCE NV CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		10,099,441	10,028,948	45,611
N1492@-AE-6	Boskalis Finance B.V. Senior Note	F	07/22/2013	Direct		1,000,000	1,000,000	0
N1613N-AF-8	BAT HLDGS BV CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		393,967	395,820	5,250
N1R20S-JG-4	BANK NEDERLANDSE GEMEENTEN GOVT FOREIGN	D	09/24/2013	Royal Bank of Scotland		516,056	506,633	10,691
N2557F-EX-8	DEUTSCHE TELEKOM INT FIN CORP FOREIGN	D	07/16/2013	Goldman Sachs International		814,404	717,613	501
N30706-AG-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	02/07/2013	Bayerische Vereinsbank Intl S		494,233	473,830	11,513
N4445#-AF-3	Imtech Capital BV Senior Note	D	06/15/2013	Direct		26,242,703	24,807,568	0
N4445#-AF-3	Imtech Capital BV Senior Note	D	12/28/2013	Interest Capitalization		133,042	133,042	0
N4445#-AG-1	Imtech Capital BV Senior Note	D	06/15/2013	Direct		73,251,101	66,700,000	0
N4445#-AG-1	Imtech Capital BV Senior Note	D	12/28/2013	Interest Capitalization		357,703	357,703	0
N4R204-SX-4	ING BK NV CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		532,215	527,760	2,820
N60887-KW-0	ING BANK NV CORP FOREIGN	D	05/31/2013	BNP PARIBAS (Lond. Branch)		706,751	652,725	832
N7087L-AA-7	KONINKLIJKE KPN NV CORP FOREIGN	D	10/04/2013	Bayerische Vereinsbank Intl S		600,633	544,940	18,793
N7087L-AE-9	KONINKLIJKE KPN NV CORP FOREIGN	D	04/02/2013	Rabobank International N.Y.		876,538	770,820	10,982
N7660F-BD-8	RWE FINANCE BV CORP FOREIGN	D	12/09/2013	Various		1,334,806	1,087,645	52,599
N7S22V-GR-0	REPSOL INTL FIN BV CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		511,220	533,800	3,340
N8172P-AA-2	DEUTSCHE ANNINGTON FIN BV CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		1,786,781	1,752,760	12,434
N8218@-AD-6	Stahl International SHAREHOLDER BK LN	D	10/07/2013	Interest Capitalization		32,708	32,708	0
N89782-DP-3	Unilever CORP FOREIGN CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		6,727,026	6,753,500	36,589
N93695-CZ-0	VOLKSWAGEN INTL FIN NV CORP FO CORP Fore	D	08/23/2013	Prudential Invst Mgmt		12,668,467	13,011,375	106,943
P0280A-EQ-0	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	10/04/2013	BANCO SANTANDER SA		598,557	544,940	21,493
P0280A-ES-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	10/08/2013	Various		728,511	719,290	5,380
Q03080-JF-8	AMCOR LTD CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		392,927	395,820	2,416
Q0560U-AE-7	Asciano Ltd CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		331,468	322,670	2,851
Q6235#-AK-8	Mirvac Group Finance Limited Senior Note	D	12/18/2013	Direct		22,799,550	22,799,550	0
Q7160#-AC-3	Orica Finance Limited Senior Note	D	01/01/2013	Direct		13,141,355	13,471,957	79,736
Q7160#-AJ-8	Orica Finance Limited Senior Note	F	09/18/2013	Direct		2,025,000	2,025,000	0
Q7160#-AK-5	Orica Finance Limited Senior Note	F	09/18/2013	Direct		2,335,000	2,335,000	0
Q7724#-AD-0	Powerco Ltd Senior Secured	F	01/01/2013	Security Transfer		10,594,231	10,000,000	29,067
Q9103#-AD-7	Toll Finance Pty Ltd. Senior Note	D	12/04/2013	Direct		42,706,488	42,706,488	0
Q9582*-AB-5	Wellington Electric Dist Ntwk Senior Not	F	09/16/2013	Direct		6,560,000	6,560,000	0
R16582-LF-4	DEN NORSKE BANK ASA CORP FRGN FLOATER	D	11/26/2013	Prudential Invst Mgmt		885,580	875,930	4,192
R2284W-BA-0	STATKRAFT SF GOVT FOREIGN	D	06/11/2013	Prudential Invst Mgmt		466,534	461,790	6,168
R83267-AC-9	SPAREBANK 1 SR BANK CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt		406,558	403,860	2,046
R8413J-AB-9	STATOIL ASA GOVT FOREIGN	D	11/22/2013	Prudential Invst Mgmt		543,706	538,480	3,096

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R89923-FM-4	TELENOR ASA GOVT FOREIGN	D	08/23/2013	Prudential Invst Mgmt		3,176,105	3,336,250	21,251
T05404-AA-5	ATLANTIA SPA CORP FOREIGN	D	10/22/2013	Various		1,805,675	1,635,943	33,406
T36792-CY-2	ENEL-SOCIETA PER AZIONI CORP FOREIGN	D	01/18/2013	Morgan Stanley United Kingdom		720,203	667,900	19,557
T49688-AB-5	Sol SpA Senior Note 4.250% 05/29/25	F	05/29/2013	Direct		13,300,000	13,300,000	0
T55067-A7-6	INTESA SANPAOLO SPA CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		830,371	800,700	19,998
T5R13J-BP-6	INTESA SANPAOLO SPA CORP FOREIGN	D	02/07/2013	Barclays Bank PLC-Lond Brk/Dlr		426,967	406,140	11,771
T5R13L-AA-5	Intesta Sanpaolo CORP FOREIGN	D	09/10/2013	Banca IMI SpA		132,530	132,530	0
T5R13L-AA-5	Intesta Sanpaolo CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt		568,552	538,480	5,130
T5R49Z-AB-0	HERA SPA CORP FOREIGN 3.250% 10/04/21	D	11/22/2013	Prudential Invst Mgmt		545,541	538,480	2,349
T6690H-AB-9	MEDIOBANCA BANCA DI CREDITO FI CORP FORE	D	01/24/2013	BANCO SANTANDER SA		548,463	531,240	5,949
T8677*-AA-2	Sogefi S.p.A Senior Note	F	05/03/2013	Direct		45,664,000	45,664,000	0
T960AS-AH-4	UNICREDIT SPA CORP FOREIGN	D	09/18/2013	Merrill Lynch International		423,337	400,470	10,697
T9T20L-FN-3	UNICREDIT SPA CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt		689,755	673,100	3,944
W21376-AH-6	SVENSKA CELLULOSA AB SCA CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt		706,429	733,975	3,720
W7530K-JZ-8	SBAB BANK AB GOVT FOREIGN	D	11/22/2013	Prudential Invst Mgmt		272,187	269,240	1,384
W84545-AS-6	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI	D	10/31/2013	ING Bank		601,093	550,840	12,105
W8T71M-DY-5	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI	D	11/22/2013	Prudential Invst Mgmt		1,092,484	1,076,960	3,836
W90938-6A-9	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt		817,998	808,170	4,368
W9376L-CS-2	SWEDISH MATCH AB CORP FOREIGN	D	12/09/2013	Royal Bank of Scotland		742,610	684,200	1,307
W9609J-AA-7	TELIASONERA AB CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt		152,296	155,260	3,499
W9801L-CS-7	VATTENFALL TREASURY GOVT FOREIGN	D	01/01/2013	Security Transfer		25,664,937	19,776,000	718,374
W9T23Y-HG-1	SWEDBANK AB CORP FOREIGN	D	10/31/2013	Credit Lyonnais		737,630	688,550	17,127
X1169K-AN-4	CEZ AS GOVT FOREIGN 5.000% 10/19/21	D	11/26/2013	Prudential Invst Mgmt		398,649	337,675	1,758
X1169K-BM-5	CEZ AS GOVT FOREIGN 3.000% 06/05/28	D	08/23/2013	Prudential Invst Mgmt		244,168	266,900	1,733
X3446N-AN-9	REPUBLIC OF SLOVENIA GOVT FOREIGN	F	11/19/2013	Barclays Investors		201,750	200,000	317
X5S5F4-GT-8	NORDIC INVESTMENT BANK GOVT FOREIGN	D	09/24/2013	Skandinaviska Enskilda Banken		622,987	626,527	2,811
Y5377J-AL-9	VOLKSWAGEN AG CORP FOREIGN	D	02/27/2013	UBS Limited		213,495	196,095	733
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN	F	01/28/2013	Various		3,683,870	3,400,000	58,620
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN	F	07/09/2013	Various		3,437,877	3,200,000	52,613
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN	F	01/30/2013	Various		4,019,285	4,160,000	42,930
20364#-AA-2	Community Development Ventures SRNT		08/20/1998	Various		486,014	668,211	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						20,757,230,042	20,351,070,414	83,285,487
Bonds - Hybrid Securities								
F3R92T-AL-8	ELECTRICITIE DE FRANCE GOVT FOREIGN	D	06/11/2013	Prudential Invst Mgmt		538,902	527,760	8,173
F4276D-GN-8	GDF SUEZ S A PERPETUAL FRGN	D	08/23/2013	Prudential Invst Mgmt		1,490,960	1,467,950	6,857
F9686M-DA-2	VEOLIA ENVIRONNEMENT CORP FRGN FLOATER	D	06/11/2013	Prudential Invst Mgmt		1,027,855	1,055,520	7,206
G0683Q-TN-9	AVIVA PLC CORP FRGN FLOATER	D	08/23/2013	Prudential Invst Mgmt		137,995	133,450	1,097
G2335Q-AH-0	CLOVERIE PLC CORP FRGN FLOATER	D	12/18/2013	Citigroup Global Markets LTD		329,120	274,610	8,577
G9861A-AJ-8	YORKSHIRE WATER SERV FIN PLC CORP FRGN F	D	02/13/2013	Various		614,087	548,758	26,868
N0044F-AA-7	ACHMEA BV CORP FRGN FLOATER	D	06/11/2013	Prudential Invst Mgmt		556,347	527,760	5,899
N93695-DU-0	VOLKSWAGEN INTL FIN NV CORP FO CORP FRGN	D	11/26/2013	Prudential Invst Mgmt		1,252,444	1,213,740	10,208
P0280A-FB-2	AMERICA MOVIL SAB DE CV CORP FRGN FLOAT	D	11/22/2013	Prudential Invst Mgmt		552,377	539,110	5,772
T05040-AG-4	ASSICURAZIONI GENERALI SPA TRI CORP FRGN	D	06/11/2013	Prudential Invst Mgmt		425,259	395,820	15,212
4899999. Subtotal - Bonds - Hybrid Securities						6,925,346	6,684,478	95,869
Bonds - Parent, Subsidiaries and Affiliates								
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		10/31/2013	Direct		6,132,952	6,132,952	0
000000-00-0	Pruco Life Insurance Company Note		12/05/2013	Direct		130,000,000	130,000,000	0
000000-00-0	Pruco Life Insurance Company Note		12/05/2013	Direct		120,000,000	120,000,000	0
000000-00-0	Pruco Life Insurance Company Note		12/05/2013	Direct		250,000,000	250,000,000	0
744355-C*-7	Prudential Realty Secs Senior Note		04/30/2013	Direct		139,000,000	139,000,000	0
744355-E*-5	Prudential Realty Secs Senior Note		06/28/2013	Direct		60,311,070	60,311,070	0
744355-F@-2	Prudential Realty Secs Senior Note		10/15/2013	Direct		34,038,506	34,038,506	0
744355-G#-9	Prudential Realty Secs Senior Note		10/15/2013	Direct		49,823,471	49,823,471	0
744355-H#-8	Prudential Realty Secs Senior Note		10/15/2013	Direct		31,420,160	31,420,160	0
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te		10/01/2013	Direct		93,558,821	93,558,821	122,298
26250J-AA-8	Dryden CDO DRYD_12-25A	F	12/18/2013	Pruco Re Ann NH		994,490	1,000,000	2,932
26250U-AC-9	DRYDEN CDO DRYD_12-26A	F	02/20/2013	Morgan Stanley & Co, Inc		48,600,000	48,600,000	0
26250U-AC-9	DRYDEN CDO DRYD_12-26A	F	12/18/2013	Pruco Re Ann NH		491,838	500,000	1,213
26251B-AB-2	DRYDEN CDO DRYD_13-28A	F	05/31/2013	Royal Bank of Scotland		75,386,750	75,500,000	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,039,758,058	1,039,884,980	126,443
8399997. Total - Bonds - Part 3						24,684,244,889	25,926,386,243	96,219,662
8399998. Total - Bonds - Part 5						17,886,525,155	17,748,444,705	93,751,789

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399999. Total - Bonds						42,570,770,044	43,674,830,948	189,971,451
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
000000-00-0	Aseptia, Inc. Series C Preferred Stock		12/17/2013	Direct	317,124.000	3,000,000	0.00	0
20367F-2#-7	The Community Development Trus Preferred		11/22/2013	Direct	200,000.000	10,000,000	0.00	0
000000-00-0	The Community Development Trus Series B		11/05/2013	Direct	4,000.000	200,000	0.00	0
40428H-80-5	HSBC USA INC PFD		01/01/2013	Security Transfer	396,125.000	8,615,719	0.00	0
G9877#-AC-4	YourCash Solutions Ltd Loan Notes (Prefe	D	02/07/2013	Direct	3,302,318.000	4,506,467	0.00	0
G9877#-AC-4	YourCash Solutions Ltd Loan Notes (Prefe	D	12/31/2013	Interest Capitalization	305,786.610	478,632	0.00	0
D32051-12-6	HENKEL KGAA COM	D	03/03/2011	Barclays Capital Inc	0.000	1,219,155	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						28,019,973	XXX	0
8999997. Total - Preferred Stocks - Part 3						28,019,973	XXX	0
8999998. Total - Preferred Stocks - Part 5						68,330	XXX	0
8999999. Total - Preferred Stocks						28,088,303	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
000360-20-6	AAON INC COM		08/13/2013	Various	9,800.000	255,179		0
000360-20-6	AAON INC COM		07/03/2013	Stock Split	15,200.000	0		0
001084-10-2	AGCO CORP COM		06/12/2013	UBS Limited	20,400.000	1,101,743		0
001204-10-6	AGL RESOURCES INC COM		12/10/2013	Various	98,300.000	4,639,503		0
001228-10-5	AG Mortgage Investment Trust I COM		11/25/2013	Various	28,100.000	491,412		0
00130H-10-5	AES CORPORATION COM		12/10/2013	Various	487,400.000	6,510,370		0
00163U-10-6	AMAG Pharmaceuticals Inc COM		07/29/2013	Various	10,200.000	220,592		0
001744-10-1	AMN HEALTHCARE SERVICES COM		02/25/2013	Various	27,000.000	334,423		0
00191G-10-3	ARC Document Solutions Inc COM		11/25/2013	JP Morgan	11,900.000	103,006		0
00206R-10-2	AT&T INC COM		12/10/2013	SG Americas securities LLC	86,000.000	2,976,374		0
002824-10-0	ABBOTT LABORATORIES COM		09/24/2013	Various	491,600.000	18,162,066		0
00287Y-10-9	ABBVIE INC COM		01/02/2013	Spin Off	335,600.000	8,444,360		0
004446-10-0	ACETO CORPORATION COM		11/25/2013	Various	67,500.000	1,070,934		0
00507V-10-9	Activision Blizzard Inc COM		06/12/2013	UBS Limited	35,500.000	510,916		0
006739-10-6	Addus HomeCare Corp COM		12/10/2013	Various	20,700.000	509,153		0
00738A-10-6	ADTRAN INC COM		11/25/2013	JP Morgan	19,800.000	488,684		0
00766T-10-0	AECOM Technology Corp COM		12/10/2013	Various	68,500.000	1,974,748		0
007973-10-0	ADVANCED ENERGY INDUSTRIES COM		01/16/2013	Merrill Lynch, Pierce Fenner &	7,500.000	102,300		0
00826T-10-8	AFFYMETRIX INC COM		09/24/2013	Various	179,000.000	1,032,986		0
008492-10-0	AGREE REALTY CORP REIT		12/10/2013	Various	30,600.000	866,377		0
011659-10-9	ALASKA AIR GROUP COM		11/25/2013	JP Morgan	7,000.000	543,277		0
015351-10-9	ALEXION PHARMACEUTICALS COM		08/13/2013	Various	13,000.000	1,426,635		0
018490-10-2	ALLERGAN INC COM		12/10/2013	Various	152,700.000	13,922,594		0
018804-10-4	ALLIANT TECHSYSTEMS INC COM		02/25/2013	Deutsche Bank Securities Inc	200.000	13,177		0
020430-10-7	Alnylam Pharmaceuticals Inc COM		05/08/2013	SG Americas securities LLC	2,600.000	64,207		0
02153W-10-0	Altisource Residential Corp COM		10/25/2013	Various	39,700.000	864,352		0
023135-10-6	AMAZONCOM INC COM		12/10/2013	Various	8,700.000	2,808,161		0
023586-10-0	AMERCO COM		09/24/2013	Merrill Lynch, Pierce Fenner &	1,100.000	208,160		0
02504A-10-4	American Capital Mortgage Inve COM		12/10/2013	Various	278,800.000	5,207,802		0
028740-10-8	American Pacific Corp COM		07/15/2013	WELLS FARGO SEC LLC	2,900.000	87,893		0
02913V-10-3	American Public Education Inc COM		10/25/2013	Various	10,800.000	407,886		0
029899-10-1	AMERICAN STS WTR CO COM		12/10/2013	Various	11,600.000	315,474		0
029899-10-1	AMERICAN STS WTR CO COM		09/04/2013	Stock Split	37,700.000	0		0
030420-10-3	American Water Works Co Inc COM		12/10/2013	Various	57,600.000	2,402,445		0
030506-10-9	AMERICAN WOODMARK CORP COM		02/25/2013	Various	10,200.000	296,826		0
03076K-10-8	AMERIS BANCORP COM		12/10/2013	Various	10,500.000	200,730		0
032359-30-9	Amtrust Financial Services Inc COM		08/16/2013	Stock Dividend	2,156.000	0		0
032511-10-7	ANADARKO PETE CORP COM		06/26/2013	JP Morgan	8,600.000	732,333		0
034164-10-3	The Andersons, Inc COM		11/25/2013	Various	31,300.000	1,895,805		0
03475V-10-1	ANGIODYNAMICS INC COM		12/10/2013	Various	10,300.000	161,924		0
035255-10-8	Anika Therapeutics Inc COM		12/10/2013	Various	46,400.000	1,310,461		0
03748R-10-1	APARTMENT INVESTMENT & MGMT COM		12/10/2013	SG Americas securities LLC	55,500.000	1,460,150		0
03762U-10-5	Apollo Commercial Real Estate REIT		11/25/2013	JP Morgan	6,200.000	102,771		0
039670-10-4	ARCTIC CAT INC COM		02/25/2013	Various	12,700.000	459,031		0
04013V-10-8	Ares Commercial Real Estate Co COM		11/25/2013	Various	65,200.000	837,337		0
041356-20-5	Arlington Asset Investment Cor COM		07/15/2013	Various	31,100.000	792,778		0
04247X-10-2	Armstrong World Industries Inc COM		11/25/2013	JP Morgan	23,800.000	1,243,455		0
043176-10-6	Aruba Networks Inc COM		12/10/2013	Various	120,000.000	2,094,245		0
044102-10-1	ASHFORD HOSPITALITY PRIME INC COM		12/10/2013	SG Americas securities LLC	1,300.000	26,051		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
044102-10-1	ASHFORD HOSPITALITY PRIME INC COM		11/20/2013	Spin Off	27,860.000	2,864		0
044103-10-9	ASHFORD HOSPITALITY TRUS COM		12/10/2013	Various	77,200.000	632,268		0
05070J-10-2	Audience Inc COM		11/20/2013	Direct	55,956.000	693,210		0
05379B-10-7	AVISTA CORP COM		11/25/2013	Various	57,800.000	1,526,537		0
053807-10-3	AVNET INC COMMON		05/08/2013	SG Americas securities LLC	15,400.000	509,278		0
054303-10-2	Avon Products Inc COM		12/10/2013	Various	97,700.000	1,734,783		0
05541T-10-1	BGC Partners Inc COM		11/25/2013	Various	127,000.000	633,537		0
057665-20-0	Balchem Corp COM		09/10/2013	WELLS FARGO SEC LLC	2,300.000	114,736		0
060505-10-4	BANK OF AMERICA CORP COM		12/10/2013	Various	406,000.000	5,841,191		0
068463-10-8	BARRETT BUSINESS SVCS COM		08/26/2013	Various	12,200.000	767,641		0
073295-10-7	BBCN BANCORP INC COM		09/24/2013	Various	9,900.000	141,207		0
08160H-10-1	BENCHMARK ELECTRONICS COM		12/10/2013	Various	79,000.000	1,800,868		0
084670-70-2	BERKSHIRE HATHAWAY FIN COM		05/08/2013	Various	9,700.000	982,924		0
084680-10-7	BERKSHIRE HILLS BANCORP COM		10/25/2013	JP Morgan	1,600.000	41,208		0
08915P-10-1	BIG 5 SPORTING GOODS COM		12/10/2013	Various	37,800.000	615,914		0
091826-10-7	BLACK BOX COPORATION COM		09/10/2013	Various	5,800.000	166,036		0
092533-10-8	BlackRock Kelso Capital Corp COM		12/10/2013	Various	37,500.000	367,291		0
095180-10-5	BLOUNT INTL INC NEW COM		08/13/2013	Various	11,000.000	133,431		0
095229-10-0	BLUCORA INC COM		09/24/2013	Various	21,400.000	483,254		0
09578R-10-3	BLUE NILE INC COM		09/10/2013	Various	40,200.000	1,370,977		0
097023-10-5	BOEING CO COM		12/10/2013	Various	59,900.000	8,035,543		0
09739C-10-2	Boingo Wireless Inc. Common Stock		12/10/2013	Direct	6,960.000	44,892		0
099724-10-6	BORG-WARNER AUTOMOTIVE INC COM		11/14/2013	Morgan Stanley & Co, Inc	12,400.000	1,262,543		0
099724-10-6	BORG-WARNER AUTOMOTIVE INC COM		12/17/2013	Stock Split	12,400.000	0		0
104674-10-6	BRADY CORP CL A COM		10/25/2013	JP Morgan	10,400.000	304,044		0
10567B-10-9	Bravo Brio Restaurant Group In COM		01/28/2013	Various	5,500.000	74,257		0
10921T-10-1	Brightcove Inc COM		12/10/2013	Various	50,100.000	713,756		0
110394-10-3	BRISTOW GROUP INC COM		08/26/2013	Various	20,400.000	1,230,271		0
11373M-10-7	BROOKLINE BANCORP COM		09/10/2013	WELLS FARGO SEC LLC	19,500.000	180,328		0
12504L-10-9	CBRE Group Inc COM		08/26/2013	Morgan Stanley & Co, Inc	177,300.000	3,884,288		0
125071-10-0	C D I CORP COM		12/10/2013	Various	4,900.000	77,058		0
125509-10-9	CIGNA CORP COM		11/14/2013	Various	125,100.000	9,490,149		0
125906-10-7	CSS INDS INC COM		11/25/2013	Various	4,100.000	106,197		0
126349-10-9	CSG SYS INTL INC COM		03/11/2013	Various	21,900.000	417,199		0
126501-10-5	CTS CORPORATION COM		12/10/2013	SG Americas securities LLC	700.000	8,130		0
12673P-10-5	CA INC COM		06/12/2013	UBS Limited	241,000.000	6,779,800		0
12709P-10-3	CABOT MICROELECTRONICS CORP COM		12/10/2013	Various	35,300.000	1,553,170		0
128030-20-2	Cal-Maine Foods Inc COM		10/25/2013	Various	7,300.000	371,585		0
128126-10-9	CalAmp Corp COM		03/25/2013	Various	36,100.000	396,682		0
130788-10-2	CALIFORNIA WTR SVC GROUP COM		09/24/2013	Merrill Lynch, Pierce Fenner &	9,300.000	185,033		0
13100M-50-9	Calix Inc COM		01/28/2013	Various	18,400.000	139,789		0
132011-10-7	CAMBREX CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	1,900.000	22,325		0
138098-10-8	CANTEL MEDICAL CORP COM		07/15/2013	Stock Split	25,425.000	0		0
139594-10-5	CAPELLA EDUCATION COMPAN COM		09/24/2013	Various	12,000.000	543,956		0
139794-10-1	Capital Bank Financial Corp COM		05/28/2013	Various	12,200.000	220,579		0
14161H-10-8	Cardtronics Inc Common Stock		06/26/2013	Various	26,900.000	764,594		0
150602-20-9	CEDAR SHOPPING CENTERS COM		07/29/2013	Various	79,900.000	445,733		0
154760-40-9	CENTRAL PACIFIC FINL CO COM		11/25/2013	JP Morgan	5,400.000	105,170		0
157842-10-5	Chambers Street Properties REIT		11/25/2013	JP Morgan	10,700.000	88,607		0
16208T-10-2	Chatham Lodging Trust REIT		10/25/2013	Various	27,100.000	476,220		0
162825-10-3	Checkpoint Systems Inc. COM		11/25/2013	Various	16,800.000	210,849		0
163731-10-2	CHEMICAL FINL CORP COM		05/08/2013	Various	3,800.000	93,189		0
165303-10-8	Chesapeake Utilities Corp COM		05/08/2013	SG Americas securities LLC	600.000	33,477		0
168905-10-7	CHILDRENS PL RETAIL STOR COM		11/25/2013	JP Morgan	4,400.000	232,060		0
170032-80-9	CHIQUITA BRANDS INTL INC COM		08/13/2013	Various	29,400.000	288,741		0
171232-10-1	CHUBB CORPORATION COM		12/10/2013	SG Americas securities LLC	6,400.000	606,458		0
172755-10-0	CIRRUS LOGIC INC COM		07/29/2013	WELLS FARGO SEC LLC	7,900.000	142,161		0
177376-10-0	CITRIX SYSTEMS INC COM		11/25/2013	Various	128,800.000	7,201,705		0
18538R-10-3	Clearwater Paper Corp COM		12/10/2013	Various	44,100.000	2,216,082		0
18911Q-10-2	Cloud Peak Energy Inc COM		09/24/2013	Merrill Lynch, Pierce Fenner &	5,200.000	78,369		0
191098-10-2	COCA COLA BOTTLING CO CONS COM		10/25/2013	Various	2,000.000	128,032		0
192422-10-3	COGNEX CORP COM		09/17/2013	Stock Split	43,500.000	0		0
192446-10-2	COGNIZANT TECHNOLOGY SOL COM		11/25/2013	JP Morgan	16,700.000	1,554,035		0
192479-10-3	COHERENT INC COM		07/15/2013	WELLS FARGO SEC LLC	2,900.000	176,720		0
193459-30-2	Coleman Cable Inc COM		08/13/2013	Various	27,300.000	503,365		0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
194162-10-3	COLGATE PALMOLIVE CO COM		11/14/2013	Morgan Stanley & Co, Inc	58,500.000	3,839,823		0
19624R-10-6	Colony Financial Inc REIT		11/25/2013	JP Morgan	6,900.000	138,593		0
199333-10-5	COLUMBUS MCKINNON CORP N COM		09/10/2013	Various	22,000.000	459,719		0
199908-10-4	COMFORT SYS USA INC COM		11/25/2013	JP Morgan	5,900.000	116,767		0
20030N-10-1	COMCAST CORP COM		02/12/2013	SG Americas securities LLC	141,100.000	5,468,189		0
205306-10-3	COMPUTER PROGRAMS & SYS COM		02/25/2013	Various	9,400.000	478,862		0
205477-10-2	COMPUTER TASK GROUP INC COM & 1 PFD CONT		09/24/2013	Various	4,400.000	79,288		0
20585P-10-5	Comverse Inc COM		12/10/2013	Various	13,600.000	454,845		0
209341-10-6	CONSOLIDATED GRPHICS INC. COM		09/10/2013	Various	2,600.000	114,856		0
210226-10-6	CONS TOMOKA LAND CO FL COM		12/10/2013	SG Americas securities LLC	100.000	3,606		0
210313-10-2	Constant Contact Inc COM		12/10/2013	Various	41,400.000	936,426		0
218681-10-4	Core-Mark Hldg Co Inc Common Stock		12/10/2013	Various	4,000.000	250,909		0
221006-10-9	CORVEL CORP COM		06/27/2013	Stock Split	15,900.000	0		0
228903-10-0	CRYOLIFE INC COM		12/10/2013	Various	20,700.000	182,598		0
23247G-10-9	Cvent Inc COM		11/25/2013	JP Morgan	4,900.000	160,872		0
23251P-10-2	CYBERONICS INC COM		09/24/2013	Merrill Lynch, Pierce Fenner &	9,300.000	477,146		0
23283R-10-0	CyrusOne Inc REIT		12/10/2013	Various	73,200.000	1,505,540		0
23324T-10-7	DFC Global Corp COM		12/10/2013	SG Americas securities LLC	24,000.000	234,696		0
233326-10-7	DST Sys Inc. Del COM		09/24/2013	Merrill Lynch, Pierce Fenner &	6,900.000	521,612		0
233331-10-7	DTE ENERGY COMPANY COM		12/10/2013	SG Americas securities LLC	24,400.000	1,629,896		0
234264-10-9	DAKTRONICS INC COM		12/10/2013	SG Americas securities LLC	9,800.000	149,734		0
237266-10-1	DARLING INTL INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	18,300.000	307,257		0
249908-10-4	Depomed Inc COM		09/24/2013	Various	87,800.000	606,283		0
25065D-10-0	Destination Maternity Corp COM		12/10/2013	Various	10,200.000	261,818		0
25213A-10-7	DEX Media Inc COM		05/02/2013	Taxable Exchange	16,961.000	47,494		0
25264R-20-7	Diamond Hill Investment Group COM		11/25/2013	Various	3,200.000	330,960		0
253798-10-2	DIGI INTL INC COM		12/10/2013	Various	13,300.000	143,363		0
25388B-10-4	DIGITAL RIV INC COM		09/24/2013	Various	18,200.000	304,735		0
253922-10-8	DIME CMNTY BANCSHARES COM		09/10/2013	WELLS FARGO SEC LLC	3,400.000	55,879		0
25400B-10-8	Digital Generation Inc COM		07/29/2013	WELLS FARGO SEC LLC	24,300.000	185,432		0
254543-10-1	DIODES INC COM		11/25/2013	JP Morgan	13,300.000	263,420		0
260543-10-3	DOW CHEMICAL CO/THE COM		12/10/2013	Various	19,300.000	771,460		0
26168L-20-5	DREW INDUSTRIES INC COM		09/24/2013	Various	400.000	17,276		0
262037-10-4	DRIL QUIP INC COM		11/25/2013	Various	14,100.000	1,544,461		0
264147-10-9	DUCOMMUN INC DEL COM		07/29/2013	WELLS FARGO SEC LLC	4,100.000	93,624		0
26441C-20-4	DUKE ENERGY CORP COM		12/10/2013	Various	37,300.000	2,621,343		0
266139-10-6	DUPONT FABROS TECHNOLOGY INC REIT		12/10/2013	Various	41,400.000	958,690		0
26817Q-50-6	Dynex Capital Inc REIT		09/24/2013	Merrill Lynch, Pierce Fenner &	600.000	5,332		0
268648-10-2	E M C CORP MASS COM		12/10/2013	Various	212,900.000	5,056,152		0
26885G-10-9	Era Group Inc COM		03/25/2013	Various	6,500.000	127,447		0
269246-40-1	E TRADE FINL CORP COM		12/10/2013	SG Americas securities LLC	35,700.000	662,556		0
281020-10-7	EDISON INTERNATIONAL COM		12/10/2013	SG Americas securities LLC	69,800.000	3,188,394		0
28140H-10-4	EDUCATION REALTY TRUST COM		11/25/2013	JP Morgan	8,400.000	74,054		0
282914-10-0	8x8 Inc COM		05/08/2013	Various	58,400.000	417,194		0
283677-85-4	El Paso Electric Company COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10,700.000	360,440		0
286082-10-2	ELECTRONICS FOR IMAGING COM		12/10/2013	Various	58,500.000	1,973,428		0
29089Q-10-5	EMERGENT BIOSOLUTIONS COM		11/25/2013	Various	47,800.000	834,312		0
291011-10-4	EMERSON ELEC CO COM		12/10/2013	SG Americas securities LLC	10,300.000	695,755		0
292475-20-9	EMULEX CORP COM		12/10/2013	Various	74,100.000	539,249		0
29251M-10-6	Enanta Pharmaceuticals Inc COM		12/10/2013	SG Americas securities LLC	6,200.000	207,663		0
292562-10-5	ENCORE WIRE CORP COM		12/10/2013	Various	3,700.000	178,149		0
293389-10-2	ENNIS BUSINESS FORMS INC COM		12/10/2013	Various	7,900.000	142,229		0
29358P-10-1	Ensign Group Inc/The COM		02/12/2013	Various	4,600.000	130,943		0
293712-10-5	Enterprise Financial Services COM		07/15/2013	Various	2,700.000	44,722		0
29977A-10-5	Evercore Partners Inc COM		12/10/2013	Various	46,600.000	2,267,945		0
30212P-30-3	EXPEDIA INC COM		09/24/2013	Various	43,700.000	2,107,207		0
30214U-10-2	Exponent Inc COM		12/10/2013	Various	3,400.000	260,372		0
30219E-10-3	Express Inc COM		05/28/2013	Various	99,000.000	1,822,291		0
30219G-10-8	EXPRESS SCRIPTS HOLDINGS COM		11/14/2013	Various	173,100.000	11,340,867		0
30226D-10-6	EXTREME NETWORKS INC COM		11/25/2013	Various	85,100.000	347,269		0
302301-10-6	EZCORP INC CL-A COM		12/10/2013	SG Americas securities LLC	14,000.000	145,726		0
30281V-10-8	FTD COS INC FTD COS INC		11/01/2013	Spin Off	45,100.000	1,062,043		0
31339#-11-1	Federal Home Loan Bank of NY Class B Com		04/05/2013	Direct	27,504.000	2,750,400		0
313855-10-8	Federal Signal Corp COM		09/24/2013	Various	28,300.000	313,326		0
31428X-10-6	FedEx Corporation COM		10/25/2013	JP Morgan	28,300.000	3,725,271		0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
317485-10-0	Financial Engines Inc COM		04/16/2013	Various	46,800.000	1,568,524		0
31787A-50-7	FINISAR COM		07/15/2013	WELLS FARGO SEC LLC	21,300.000	391,558		0
317923-10-0	FINISH LINE INC COM		12/10/2013	SG Americas securities LLC	22,400.000	567,594		0
318910-10-6	FIRST BANCORP N C COM		12/10/2013	Various	5,800.000	90,595		0
31983A-10-3	FIRST CMNTY BANCSHARES I COM		12/10/2013	Various	3,900.000	64,989		0
320218-10-0	FIRST FINL CORP IND COM		08/13/2013	Various	900.000	28,478		0
32023E-10-5	First Financial Holdings Inc COM		07/29/2013	Tax Free Exchange	8,897.320	491,043		0
32054K-10-3	FIRST INDUSTRIAL REALTY TR COM		06/26/2013	JP Morgan	16,100.000	240,776		0
32055Y-20-1	First Interstate Bancsystem In COM		12/10/2013	Various	28,400.000	645,571		0
320817-10-9	FIRST MERCHANTS CORP COM		07/15/2013	WELLS FARGO SEC LLC	525.000	9,717		0
320867-10-4	FIRST MIDWEST BANCORP INC DEL COM		12/10/2013	Various	14,300.000	257,441		0
32115D-10-6	First NBC Bank Holding Co COM		11/25/2013	Various	17,900.000	473,946		0
33610F-10-9	FIRST POTOMAC REALTY TRUST REIT		12/10/2013	SG Americas securities LLC	10,800.000	125,053		0
337738-10-8	FISERV INC COM		09/24/2013	Merrill Lynch, Pierce Fenner &	17,500.000	1,772,505		0
337738-10-8	FISERV INC COM		12/17/2013	Stock Split	51,000.000	0		0
337930-70-5	FLAGSTAR BANCORP INC COM		11/25/2013	JP Morgan	8,800.000	156,297		0
345370-86-0	FORD MOTOR CO COM		08/26/2013	Various	509,500.000	8,564,184		0
345838-10-6	FOREST LABS INC COM		12/10/2013	SG Americas securities LLC	108,000.000	6,042,492		0
346233-10-9	Forestar Group Inc COM		12/10/2013	Various	22,400.000	417,191		0
353514-10-2	Franklin Electric Co. Inc. COM		03/19/2013	Stock Split	7,300.000	0		0
354613-10-1	FRANKLIN RESOURCES INC COM		12/10/2013	Various	242,200.000	13,356,600		0
35471R-10-6	FRANKLIN STREET PROP COM		07/15/2013	Various	72,900.000	975,415		0
35671D-85-7	FREEPORT MCMORAN C G COM		12/10/2013	Various	251,600.000	9,323,607		0
36116M-10-6	FutureFuel Corp COM		04/16/2013	Various	66,500.000	859,641		0
361268-10-5	G & K Services, Inc. COM		01/28/2013	Various	3,100.000	111,129		0
36159R-10-3	THE GEO GROUP INC COM		12/10/2013	Various	23,600.000	781,681		0
36237H-10-1	G-III Apparel Group Ltd COM		11/25/2013	JP Morgan	2,100.000	125,698		0
36467W-10-9	GAMESTOP CORP CL B COM		12/10/2013	SG Americas securities LLC	44,700.000	2,033,805		0
364760-10-8	THE GAP INC COM		10/25/2013	Various	241,000.000	8,165,554		0
369550-10-8	GENERAL DYNAMICS CORP COM		06/26/2013	Various	99,100.000	7,496,317		0
369604-10-3	GENERAL ELECTRIC CO COM		01/28/2013	WELLS FARGO SEC LLC	677,032.000	15,215,617		0
377316-10-4	P H GLATFELTER COM		12/10/2013	Various	35,400.000	932,411		0
378967-10-3	Global Cash Access Holdings In COM		07/15/2013	WELLS FARGO SEC LLC	20,700.000	136,579		0
37953G-10-3	Global Brass & Copper Holdings COM		11/25/2013	Various	13,200.000	223,227		0
37954N-20-6	Globe Specialty Metals Inc COM		12/10/2013	Various	111,200.000	1,917,733		0
382410-40-5	GOODRICH PETROLEUM CORP COM		07/15/2013	WELLS FARGO SEC LLC	32,700.000	442,039		0
38259P-50-8	GOOGLE INC CL A COM		09/24/2013	Various	20,600.000	18,092,648		0
384637-10-4	Graham Holdings Co COM		12/10/2013	Various	5,400.000	3,396,405		0
38489R-10-0	GRAMERCY PPTY TR INC COM		12/10/2013	Various	85,500.000	387,517		0
38526M-10-6	Grand Canyon Education Inc COM		10/25/2013	Various	19,800.000	586,774		0
39304D-10-2	Green Dot Corp COM		03/11/2013	Various	49,800.000	721,431		0
393222-10-4	Green Plains Renewable Energy COM		12/10/2013	Various	127,000.000	1,846,847		0
40416E-10-3	HCI Group Inc COM		07/15/2013	Various	23,900.000	684,684		0
40418F-10-8	HFF Inc COM		12/10/2013	Various	23,000.000	498,283		0
410495-20-4	HANMI FINANCIAL CORP COM		03/25/2013	Various	24,200.000	383,674		0
413160-10-2	HARMONIC LIGHTWAVES INC COM		10/25/2013	Various	106,400.000	815,894		0
415864-10-7	HARSCO CORP COM & 1 PFD CONT RT/SH		12/10/2013	SG Americas securities LLC	13,500.000	362,867		0
416196-10-3	Harte-Hanks Inc COM		09/24/2013	Various	51,600.000	387,481		0
419596-10-1	HAVERTY FURNITURE COM		08/26/2013	Various	5,000.000	113,651		0
422806-10-9	HEICO CORP NEW COM		04/16/2013	Deutsche Bank Securities Inc	4,100.000	176,312		0
422806-10-9	HEICO CORP NEW COM		10/24/2013	Stock Split	2,676.500	0		0
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM		12/10/2013	SG Americas securities LLC	32,600.000	734,771		0
428236-10-3	HEWLETT-PACKARD CO COM		05/08/2013	Various	855,200.000	16,404,655		0
428291-10-8	HEXCEL CORP NEW COM		12/10/2013	SG Americas securities LLC	5,900.000	251,570		0
42833L-10-8	hhgregg Inc COM		12/10/2013	SG Americas securities LLC	11,300.000	155,703		0
42983D-10-4	Higher One Holdings Inc COM		12/10/2013	Various	20,400.000	202,858		0
431475-10-2	Hill-Rom Holdings Inc COM		12/10/2013	Various	74,700.000	3,000,770		0
436893-20-0	Home Bancshares Inc/AR COM		06/13/2013	Stock Split	15,900.000	0		0
443320-10-6	HUB GROUP INC CL A COM		11/25/2013	JP Morgan	10,500.000	389,613		0
447462-10-2	HURON CONSULTING GROUP COM		12/10/2013	Various	34,900.000	1,633,843		0
448947-50-7	IDT CORP COM		10/25/2013	Various	19,500.000	280,519		0
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM		07/29/2013	Various	3,100.000	182,197		0
44925C-10-3	ICF International Inc COM		08/13/2013	Various	13,000.000	348,217		0
44930G-10-7	ICU MED INC COM		11/25/2013	JP Morgan	5,500.000	351,071		0
45071R-10-9	IXIA COM		12/10/2013	Various	51,100.000	678,788		0

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45169U-10-5	IGATE CORP COM		12/10/2013	Various	111,700.000	3,119,192		0
452308-10-9	Illinois Tool Wks Inc COM		09/10/2013	WELLS FARGO SEC LLC	27,000.000	2,002,995		0
452521-10-7	IMMERSION CORP COM		09/24/2013	Various	67,500.000	902,624		0
452907-10-8	IMMUNOMEDICS INC COM		12/10/2013	Various	80,000.000	331,215		0
457461-20-0	INLAND REAL ESTATE CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	700.000	6,132		0
45765U-10-3	INSIGHT ENTERPRISES INC. COM		05/08/2013	SG Americas securities LLC	6,600.000	117,183		0
45772F-10-7	Inphi Corp COM		11/25/2013	Various	28,700.000	298,379		0
45774N-10-8	Innophos Holdings Inc COM		12/10/2013	Various	9,400.000	444,074		0
45774W-10-8	INSTEEL INDS INC COM		07/15/2013	Various	12,800.000	210,392		0
45778Q-10-7	INSPERITY INC COM		07/29/2013	Various	25,700.000	747,116		0
458118-10-6	INTEGRATED DEVICE TECHNO COM		12/10/2013	Various	172,300.000	1,653,683		0
458140-10-0	INTEL CORP COM		07/15/2013	Various	302,900.000	6,308,485		0
45825N-10-7	Inteliquent Inc COM		11/25/2013	Various	75,300.000	749,129		0
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP COM		09/10/2013	Various	6,400.000	388,412		0
459044-10-3	INTERNATIONAL BANCSHARES COM		09/10/2013	WELLS FARGO SEC LLC	900.000	19,589		0
459506-10-1	Intl Flavors & Fragrances COM		12/10/2013	SG Americas securities LLC	6,000.000	514,314		0
46069S-10-9	INTERSIL CORP - CL A COM		12/10/2013	Various	381,500.000	4,177,972		0
46118H-10-4	IntraLinks Holdings Inc COM		07/15/2013	Various	24,200.000	214,895		0
461203-10-1	INVACARE CORP COM		08/13/2013	Various	60,600.000	907,841		0
46120E-60-2	INTUITIVE SURGICAL INC COM		10/25/2013	JP Morgan	2,500.000	918,475		0
46131B-10-0	Invesco Mortgage Capital Inc REIT		12/10/2013	SG Americas securities LLC	66,100.000	1,006,637		0
46145F-10-5	INVESTMENT TECHNOLOGY GR COM		01/16/2013	Merrill Lynch, Pierce Fenner &	10,000.000	94,600		0
464287-46-5	ISHARES COM		12/12/2013	Various	108,400.000	6,790,922		0
464287-65-5	ISHARES COM		09/18/2013	Credit Suisse First Boston C.	36,100.000	3,823,911		0
466032-10-9	J&J SNACK FOODS CORP COM		02/25/2013	Various	1,500.000	102,324		0
466367-10-9	JACK IN THE BOX INC COM		09/24/2013	Various	132,600.000	4,499,010		0
471109-10-8	JARDEN CORP COM		03/19/2013	Stock Split	17,066.670	0		0
477839-10-4	John Bean Technologies Corp COM		02/25/2013	Deutsche Bank Securities Inc	3,300.000	60,479		0
478160-10-4	JOHNSON & JOHNSON COM		09/24/2013	Various	29,000.000	2,525,513		0
481130-10-2	JOURNAL COMMUNICATIONS COM		12/10/2013	Various	13,100.000	117,690		0
48203R-10-4	Juniper Networks Inc COM		10/25/2013	JP Morgan	171,100.000	3,208,981		0
48244B-10-0	KCG Holdings Inc COM		12/10/2013	SG Americas securities LLC	18,700.000	218,771		0
48282T-10-4	Kadant Inc COM		06/12/2013	UBS Limited	900.000	28,590		0
484836-10-1	KANSAS CITY LIFE INS CO COM		08/26/2013	Morgan Stanley & Co, Inc	200.000	8,824		0
493267-10-8	KEYCORP NEW COM		11/14/2013	Various	415,500.000	5,109,060		0
493732-10-1	KFORCE COM INC COM		12/10/2013	Various	1,900.000	35,712		0
494580-10-3	KINDRED HEALTHCARE INC COM		04/16/2013	Deutsche Bank Securities Inc	10,500.000	105,452		0
497498-10-5	KIRKLANDS INC COM		03/11/2013	Various	7,300.000	85,351		0
49803T-10-2	KITE REALTY GROUP TURST COM		07/29/2013	Various	38,300.000	227,811		0
498904-20-0	KNOLL INC COM		08/26/2013	Various	17,500.000	269,159		0
50060P-10-6	KOPPERS HOLDINGS INC COM		12/10/2013	SG Americas securities LLC	4,500.000	204,566		0
501044-10-1	KROGER COMPANY COM		08/13/2013	Various	146,100.000	5,379,621		0
50187A-10-7	LHC Group Inc COM		12/10/2013	Various	9,700.000	220,124		0
502160-10-4	LSB Industries Inc COM		11/25/2013	JP Morgan	2,400.000	74,498		0
502161-10-2	L S I LOGIC CORP COM		06/12/2013	Various	1,054,300.000	7,255,281		0
502424-10-4	L-3 COMMUNCATIONS HLDGS COM		08/13/2013	JP Morgan	11,100.000	1,027,105		0
505336-10-7	LA-Z-BOY INC COM		11/25/2013	Various	11,200.000	280,607		0
511656-10-0	LAKELAND FINANCIAL CORP COM		01/28/2013	WELLS FARGO SEC LLC	1,800.000	44,080		0
516012-10-1	LANNETT CO INC COM		12/10/2013	Various	44,700.000	1,011,961		0
516806-10-6	Laredo Petroleum Holdings Inc Common Sto		11/25/2013	Direct	15,000.000	407,325		0
518415-10-4	LATTICE SEMICONDUCTOR CORP COM		09/24/2013	Merrill Lynch, Pierce Fenner &	17,700.000	83,827		0
521863-30-8	LEAP WIRELESS INTL INC COM		03/11/2013	JP Morgan	51,100.000	283,043		0
529043-10-1	LEXINGTON CORP PPTYS TR COM		12/10/2013	SG Americas securities LLC	106,900.000	1,123,947		0
529898-10-8	LIBBEY INC COM		06/26/2013	Various	24,700.000	486,902		0
53220K-50-4	LIGAND PHARMACEUTICALS COM		09/10/2013	Various	62,500.000	2,093,971		0
533900-10-6	LINCOLN ELECTRIC HOLDINGS COM		12/10/2013	Various	11,600.000	831,736		0
535782-10-6	Linn Co LLC		12/17/2013	Tax Free Exchange	93,240.000	2,631,233		0
537008-10-4	LITTELFUSE INC COM		06/26/2013	Various	9,100.000	645,496		0
538146-10-1	LivePerson Inc COM		10/25/2013	JP Morgan	8,600.000	82,689		0
54142L-10-9	LogMeIn Inc COM		06/12/2013	Various	89,700.000	1,823,523		0
550819-10-6	LYDALL INC DEL COM		07/15/2013	WELLS FARGO SEC LLC	500.000	7,524		0
552690-10-9	MDU Resources Group COM & 1 PFD CONT RT/		12/10/2013	SG Americas securities LLC	35,600.000	1,038,060		0
55306N-10-4	MKS INSTRUMENT INC COM		12/10/2013	SG Americas securities LLC	3,800.000	109,436		0
55345K-10-3	MRC Global Inc COM		11/14/2013	Various	77,100.000	2,126,380		0
55405W-10-4	MYR Group Inc COM		06/12/2013	UBS Limited	3,700.000	73,711		0

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55616P-10-4	Macys Inc COM		10/25/2013	Various	209,700.000	8,242,344		0
556269-10-8	MADDEN STEVEN LTD COM		12/10/2013	SG Americas securities LLC	35,700.000	1,274,454		0
556269-10-8	MADDEN STEVEN LTD COM		10/01/2013	Stock Split	24,272.670	0		0
562750-10-9	MANHATTAN ASSOCS INC COM		06/12/2013	Various	7,500.000	537,806		0
57164Y-10-7	Marriott Vacations Worldwide C COM		09/24/2013	Various	40,700.000	1,784,589		0
573075-10-8	Marten Transport COM		12/10/2013	Various	16,400.000	318,980		0
573075-10-8	Marten Transport COM		06/17/2013	Stock Split	7,600.000	0		0
574599-10-6	MASCO CORP COM		12/10/2013	Various	364,000.000	7,875,506		0
57636Q-10-4	Mastercard Inc COM		08/26/2013	Morgan Stanley & Co, Inc	800.000	498,630		0
576485-20-5	Matador Resources Co COM		11/25/2013	Various	59,800.000	796,559		0
576690-10-1	MATERION CORP COM		11/25/2013	JP Morgan	6,600.000	192,689		0
576853-10-5	MATRIX SERVIE CO COM		02/25/2013	Various	18,600.000	280,411		0
57686G-10-5	Matson Inc COM		07/29/2013	Various	33,000.000	863,358		0
577933-10-4	MAXIMUS INC COM		07/01/2013	Stock Split	56,600.000	0		0
58047P-10-7	MCG CAPITAL CORP COM		03/11/2013	Various	14,700.000	70,662		0
580645-10-9	MCGRAW HILL COS INC COM		11/25/2013	JP Morgan	31,900.000	2,340,798		0
584045-10-8	MedAssets Inc COM		06/12/2013	Various	47,300.000	840,608		0
58470H-10-1	MEDIFAST INC COM		02/25/2013	Deutsche Bank Securities Inc	7,400.000	173,507		0
58471A-10-5	Medidata Solutions Inc COM		08/26/2013	Various	12,600.000	1,091,835		0
58471A-10-5	Medidata Solutions Inc COM		12/17/2013	Stock Split	48,900.000	0		0
58503F-10-6	Medley Capital Corp COM		12/10/2013	Various	29,100.000	412,397		0
587118-10-0	MENS WEARHOUSE INC COM		09/24/2013	Merrill Lynch, Pierce Fenner &	13,400.000	439,600		0
587200-10-6	MENTOR GRAPHICS CORP COM		12/10/2013	SG Americas securities LLC	10,600.000	239,019		0
589889-10-4	MERIT MEDICAL SYSTEMS COM		11/25/2013	JP Morgan	15,800.000	260,253		0
59156R-10-8	METLIFE INC COM		04/16/2013	Deutsche Bank Securities Inc	3,600.000	132,059		0
594918-10-4	MICROSOFT CORP COM		05/28/2013	Various	49,500.000	1,663,272		0
594972-40-8	MICROSTRATEGY INC COM		12/10/2013	Various	7,100.000	884,399		0
59522J-10-3	Mid-America Apartment COM		10/02/2013	Tax Free Exchange	27,288.000	1,738,791		0
59560V-10-9	Mid-Con Energy Partners, LP Common Stock		11/12/2013	Direct	4,365.000	102,141		0
60040N-10-5	Millennial Media, Inc. Common Stock		12/19/2013	Direct	59,594.000	424,905		0
607828-10-0	Modine Manufacturing Company COM		09/24/2013	Various	22,300.000	310,472		0
609027-10-7	MONARCH CASINO & RESORT COM		05/28/2013	Various	4,300.000	59,442		0
617446-44-8	MORGAN STANLEY COM		09/24/2013	Merrill Lynch, Pierce Fenner &	60,300.000	1,654,391		0
624756-10-2	MUELLER INDS INC COM		12/10/2013	Various	19,800.000	1,190,250		0
625383-10-4	Multi-Color Corp COM		12/10/2013	Various	5,200.000	193,975		0
625453-10-5	MULTIMEDIA GAMES INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	6,200.000	90,396		0
628464-10-9	Myers Industries, Inc. COM		07/29/2013	WELLS FARGO SEC LLC	8,700.000	159,506		0
62914B-10-0	NIC INC COM		09/24/2013	Various	11,400.000	252,062		0
629579-10-3	NACCO INDS INC COM		03/11/2013	JP Morgan	2,000.000	110,538		0
631103-10-8	NASDAQ STOCK MARKET INC COM		11/25/2013	JP Morgan	25,700.000	1,017,617		0
635017-10-6	National Beverage Corp COM		02/25/2013	Various	1,400.000	19,071		0
63633D-10-4	NATIONAL HEALTH INVS INC COM		12/10/2013	Various	16,600.000	952,236		0
63654U-10-0	National Interstate Corp COM		11/25/2013	JP Morgan	800.000	21,701		0
638522-10-2	NATIONAL WESTN LIFE INS COM		04/16/2013	Various	500.000	83,035		0
638904-10-2	NAVIGATORS GROUP INC COM		12/10/2013	Various	3,700.000	235,539		0
639050-10-3	Natus Medical Inc COM		07/15/2013	Various	7,700.000	93,492		0
63910B-10-2	NAUTILUS GROUP INC COM		09/24/2013	Various	26,000.000	187,428		0
63935N-10-7	NAVIGANT CONSULTING INC COM		02/25/2013	Various	19,900.000	240,643		0
640079-10-9	NEENAH PAPER INC COM		03/11/2013	Various	5,200.000	153,942		0
64031N-10-8	Nelnet Inc COM		06/12/2013	UBS Limited	5,500.000	208,956		0
64110L-10-6	NETFLIX INC COM		11/25/2013	JP Morgan	3,700.000	1,284,792		0
646025-10-6	New Jersey Res Corp COM		11/25/2013	Various	26,300.000	1,209,051		0
647551-10-0	New Mountain Finance Corp COM		12/10/2013	Various	56,700.000	837,571		0
668074-30-5	Northwestern Corp COM		06/26/2013	JP Morgan	7,500.000	293,250		0
675234-10-8	OCEANFIRST FINL CORP COM		10/25/2013	JP Morgan	1,000.000	17,153		0
676220-10-6	OFFICE DEPOT INC COM		11/06/2013	Tax Free Exchange	460,797.000	2,446,832		0
68210P-10-7	Omega Protein Corp COM		11/25/2013	Various	20,500.000	193,065		0
682128-10-3	OMNIVISION TECHNOLOGIES COM		11/25/2013	JP Morgan	44,600.000	660,571		0
682129-10-1	OMNOVA SOLUTIONS INC COM		12/10/2013	Various	6,700.000	55,603		0
682159-10-8	ON ASSIGNMENT INC COM		11/25/2013	JP Morgan	27,800.000	928,865		0
68389X-10-5	ORACLE CORP COM		07/29/2013	Various	655,200.000	21,462,935		0
68633D-10-3	Oritani Financial Corp COM		12/10/2013	Various	20,800.000	334,018		0
688239-20-1	OSHKOSH TRUCK CORP COM		08/13/2013	Various	34,600.000	1,253,113		0
690370-10-1	OVERSTOCK COM INC COM		12/10/2013	Various	10,100.000	254,857		0
693282-10-5	PDF SOLUTIONS INC COM		08/26/2013	Morgan Stanley & Co, Inc	3,000.000	61,284		0

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69331C-10-8	P G & E CORP COM		11/25/2013	JP Morgan	73,900.000	3,014,085		0
69336V-10-1	PGT INC COM		06/26/2013	JP Morgan	16,400.000	138,334		0
693417-10-7	PLX TECHNOLOGY INC COM		09/10/2013	Various	46,400.000	253,936		0
69349H-10-7	PNM RESOURCES INC COM		09/10/2013	WELLS FARGO SEC LLC	17,600.000	379,720		0
693506-10-7	PPG INDUSTRIES INC COM		08/13/2013	Various	14,200.000	2,251,080		0
69351T-10-6	PP&L CORPORATION COM		12/10/2013	Various	452,600.000	13,903,390		0
695156-10-9	PACKAGING CORP COM		12/10/2013	Various	33,100.000	2,036,772		0
698657-10-3	PANTRY INC COM		09/24/2013	Various	8,400.000	100,397		0
698813-10-2	PAPA JOHNS INTL INC COM		12/30/2013	Stock Split	49,100.000	0		0
701081-10-1	PARKER DRILLING CO COM		07/15/2013	Various	58,200.000	276,015		0
70159Q-10-4	PARKWAY PROPERTIES INC. COM		01/16/2013	Merrill Lynch, Pierce Fenner &	100.000	1,570		0
703343-10-3	Patrick Industries Inc COM		11/25/2013	JP Morgan	1,600.000	48,826		0
70509V-10-0	Pebblebrook Hotel Trust REIT		11/25/2013	JP Morgan	12,700.000	379,044		0
705573-10-3	PEGASYSTEMS INC COM		11/25/2013	Various	52,300.000	1,721,605		0
709102-10-7	PENNSYLVANIA RL ESTATE I COM		11/25/2013	JP Morgan	19,600.000	352,526		0
709789-10-1	PEOPLES BANCORP INC/OH COM		11/25/2013	Various	3,900.000	87,332		0
713448-10-8	PEPSICO INC COM		12/10/2013	SG Americas securities LLC	141,200.000	11,622,737		0
71375U-10-1	PERFICIENT INC COM		12/10/2013	Various	35,400.000	570,023		0
71377E-10-5	Performant Financial Corp COM		12/10/2013	Various	42,600.000	456,064		0
716382-10-6	PETMED EXPRESS INC COM		12/10/2013	SG Americas securities LLC	2,300.000	36,058		0
717081-10-3	PFIZER INC COM		09/10/2013	WELLS FARGO SEC LLC	8,600.000	244,885		0
71714F-10-4	MAYNE PHARMA LTD COM		12/10/2013	Various	20,200.000	290,323		0
72147K-10-8	PILGRIMS PRIDE CORP COM		04/16/2013	Various	96,500.000	842,155		0
724078-10-0	PIPER JAFFRAY COS COM		11/25/2013	JP Morgan	3,100.000	115,711		0
731068-10-2	Polaris Industries Inc. COM		12/10/2013	SG Americas securities LLC	4,300.000	596,234		0
737630-10-3	Potlatch Corp REIT		09/10/2013	Various	20,700.000	821,383		0
739128-10-6	POWELL INDUSTRIES INC COM		08/13/2013	JP Morgan	100.000	5,298		0
739276-10-3	POWER INTERGRATION INC COM		12/10/2013	Various	12,300.000	635,751		0
74112D-10-1	PRESTIGE BRANDS HLDG INC COM		12/10/2013	SG Americas securities LLC	9,900.000	351,539		0
74164F-10-3	Primoris Services Corporation COM		11/25/2013	JP Morgan	6,000.000	166,056		0
742718-10-9	PROCTER & GAMBLE CO COM		01/16/2013	Merrill Lynch, Pierce Fenner &	46,900.000	3,247,825		0
742962-10-3	PRIVATEBANCORP INC COM		02/25/2013	Various	49,300.000	848,313		0
743312-10-0	PROGRESS SOFTWARE CORP COM		12/10/2013	Various	55,700.000	1,436,313		0
743815-10-2	Providence Service Corp/The COM		07/29/2013	Various	15,700.000	364,047		0
74386T-10-5	PROVIDENT FINL SERVICES COM		04/16/2013	Deutsche Bank Securities Inc	7,100.000	105,279		0
747525-10-3	QUALCOMM INC COM		12/10/2013	Various	144,800.000	10,378,063		0
74762E-10-2	Quanta Services Inc. COM		11/25/2013	JP Morgan	202,800.000	5,687,137		0
74837R-10-4	Quicksilver Resources, Inc COM		10/25/2013	JP Morgan	77,500.000	185,613		0
749227-60-9	RAIT Financial Trust REIT		11/25/2013	Various	87,100.000	632,574		0
74965L-10-1	RLJ Lodging Trust REIT		12/10/2013	Various	108,000.000	2,556,136		0
74972G-10-3	RPX Corporation Common Stock		11/20/2013	Direct	43,857.000	731,535		0
749941-10-0	RF MICRODEVICES INC COM		12/10/2013	Various	597,400.000	3,192,370		0
754730-10-9	RAYMOND JAMES FINANCIAL INC COM		11/25/2013	Various	97,200.000	4,489,071		0
755111-50-7	RAYTHEON CO COM		07/29/2013	Various	199,900.000	12,720,481		0
759351-60-4	REINSURANCE GRP OF AMER COM		11/14/2013	Morgan Stanley & Co, Inc	17,000.000	1,227,876		0
75972A-30-1	Renewable Energy Group Inc COM		05/08/2013	Various	25,500.000	254,957		0
76009N-10-0	RENT-A-CENTER INC. COM		10/25/2013	JP Morgan	600.000	20,823		0
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC COM		08/26/2013	Morgan Stanley & Co, Inc	9,200.000	109,370		0
760281-20-4	REPUBLIC BANCORP/KENTUCY COM		10/25/2013	Various	1,800.000	41,793		0
76120W-30-2	RESOURCE CAPITAL CORP COM		08/26/2013	Various	19,700.000	121,744		0
000000-00-0	Revelation Gas & Oil Partners Common Uni		10/01/2013	Direct	1,742,300.000	1,742,300		0
761624-10-5	REX STORES CORP COM		09/24/2013	Merrill Lynch, Pierce Fenner &	1,400.000	42,155		0
766582-10-0	RigNet Inc COM		11/25/2013	JP Morgan	2,100.000	89,294		0
772739-20-7	ROCK TENN COMPANY COM		12/03/2012	Tender (Corp Action)	(593.000)	0		0
773903-10-9	ROCKWELL AUTOMATION INC COM		12/10/2013	Various	78,300.000	7,856,135		0
774188-10-6	Rockville Financial Inc COM		12/10/2013	Various	10,500.000	152,008		0
775133-10-1	ROGERS CORP COM		12/10/2013	Various	6,100.000	372,528		0
778296-10-3	Ross Stores Inc COMMON		03/11/2013	JP Morgan	44,900.000	2,528,274		0
779268-10-1	ROUNDY'S INC SR SUB NT COM		01/16/2013	Merrill Lynch, Pierce Fenner &	12,400.000	57,660		0
783332-10-9	RUTH'S CHRIS STEAK HOUSE COM		04/16/2013	Various	21,500.000	206,563		0
78377T-10-7	Ryman Hospitality Properties I COM		11/14/2013	Various	57,700.000	2,271,817		0
783859-10-1	S & T BANCORP INC COM		11/25/2013	JP Morgan	2,000.000	50,432		0
78467J-10-0	SS&C Technologies Holdings Inc COM		08/26/2013	Various	18,300.000	653,515		0
78709Y-10-5	Saia, Inc. COM		04/16/2013	Various	11,333.330	403,774		0
78709Y-10-5	Saia, Inc. COM		06/14/2013	Stock Split	23,116.670	0		0

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801056-10-2	SANMINA CORP COM		07/29/2013	WELLS FARGO SEC LLC	45,100.000	721,184		0
802817-30-4	Santarus Inc COM		09/24/2013	Various	85,600.000	1,742,386		0
806037-10-7	SCANSOURCE INC COM		12/10/2013	Various	38,100.000	1,365,133		0
806857-10-8	SCHLUMBERGER LIMITED NETHERLAN COM		11/14/2013	Various	189,100.000	16,546,365		0
808541-10-6	SCHWEITZER-MAUDUIT INTL INC COM		03/11/2013	Various	25,600.000	951,803		0
80862K-10-4	SCICLONE PHARMACEUTICALS COM		02/25/2013	Deutsche Bank Securities Inc	1,200.000	5,436		0
80908T-10-1	SciQuest Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	3,400.000	53,924		0
811699-10-7	SEACHANGE INTL INC COM		04/16/2013	Deutsche Bank Securities Inc	5,300.000	57,733		0
811904-10-1	SEACOR HOLDINGS INC. COM		11/25/2013	Various	10,100.000	928,160		0
81619Q-10-5	Select Medical Holdings Corp COM		09/24/2013	Merrill Lynch, Pierce Fenner &	16,100.000	132,600		0
824543-10-2	Shiloh Industries Inc COM		12/10/2013	SG Americas securities LLC	5,200.000	115,747		0
825211-10-5	ShoreTel Inc COM		12/10/2013	Various	61,800.000	505,967		0
825690-10-0	Shutterstock Inc COM		06/12/2013	UBS Limited	2,800.000	125,656		0
82705T-10-2	SILICON IMAGE INC COM		08/13/2013	Various	125,300.000	703,755		0
82735Q-10-2	Silver Bay Realty Trust COM		03/28/2013	Spin Off	6,542.000	986		0
828730-20-0	SIMMONS FIRST NATL CORP COM		12/10/2013	Various	8,300.000	254,638		0
83066R-10-7	SKILLED HEALTHCARE GROUP COM		11/25/2013	Various	6,900.000	32,423		0
83088M-10-2	SKYWORKS SOLUTIONS INC COM		11/25/2013	JP Morgan	67,600.000	1,783,694		0
831756-10-1	SMITH & WESSON HOLDING COM		10/25/2013	Various	131,000.000	1,238,024		0
831865-20-9	Smith A O Corporation COM		07/15/2013	Various	40,150.000	1,985,660		0
831865-20-9	Smith A O Corporation COM		05/16/2013	Stock Split	44,200.000	0		0
832696-40-5	Smucker Company J M COM		01/28/2013	Various	55,000.000	4,879,872		0
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		04/16/2013	Stock Dividend	611.000	0		0
844767-10-3	SOUTHWEST BANCORP INC COM		10/25/2013	JP Morgan	3,400.000	54,362		0
84610H-10-8	Sovran Self Storage Inc COM		11/25/2013	JP Morgan	5,200.000	343,829		0
846822-10-4	SPARTAN STORES INC COM		12/10/2013	Various	23,000.000	512,069		0
846822-10-4	SPARTAN STORES INC COM		11/20/2013	Tax Free Exchange	20,880.000	376,074		0
848574-10-9	Spirit Aerosystems Holdings In COM		11/25/2013	JP Morgan	2,500.000	81,165		0
848577-10-2	Spirit Airlines Inc COM		03/11/2013	JP Morgan	20,700.000	492,743		0
855244-10-9	STARBUCKS CORP COM		02/12/2013	SG Americas securities LLC	275,100.000	15,479,189		0
85571B-10-5	Starwood Property Trust REIT		09/24/2013	Various	177,200.000	4,412,664		0
858155-20-3	STEELCASE INC COM		11/14/2013	Various	29,800.000	465,447		0
858375-10-8	STEIN MART INC COM		03/25/2013	Citigroup Inc	800.000	6,914		0
85858C-10-7	Stemline Therapeutics Inc COM		11/25/2013	JP Morgan	6,800.000	150,219		0
860372-10-1	STEWART INFORMATION SVCS COM		06/26/2013	JP Morgan	7,700.000	197,544		0
86183P-10-2	STONERIDGE INC COM		09/10/2013	WELLS FARGO SEC LLC	9,200.000	109,388		0
862578-10-1	STRAIGHT PATH COMM- B COM		08/01/2013	Spin Off	17,750.000	609		0
86272T-10-6	STRATEGIC HOTEL CAPITAL COMMON STOCK		12/10/2013	Various	129,700.000	1,156,696		0
864739-10-7	SUFFOLK BANCORP COM		09/10/2013	Various	3,100.000	52,331		0
866082-10-0	Summit Hotel Properties Inc REIT		10/25/2013	Various	81,800.000	765,311		0
86722A-10-3	SUNCOKE ENERGY INC COM		11/25/2013	Various	47,800.000	945,767		0
86800U-10-4	Super Micro Computer Inc COM		10/25/2013	JP Morgan	6,200.000	84,196		0
868873-10-0	SURMODICS INC COM		08/26/2013	Various	8,100.000	183,776		0
869099-10-1	SUSQUEHANNA BANCSHARES INC PA COM		10/25/2013	JP Morgan	52,600.000	625,677		0
87151Q-10-6	SYMETRA FINANCIAL CORP COM		02/25/2013	Various	23,600.000	309,656		0
871546-20-6	Symmetry Medical Inc COM		12/10/2013	Various	34,300.000	306,708		0
871570-10-9	SYNAPTICS INCORPORATED COM		02/25/2013	Various	26,800.000	923,982		0
87162H-10-3	SYNTEL INC COM		11/25/2013	Various	9,700.000	757,484		0
87162W-10-0	SYNNEX CORP COM		11/25/2013	JP Morgan	8,000.000	495,847		0
87305R-10-9	TTM TECHNOLOGIES INC COM		12/10/2013	Various	58,500.000	481,972		0
87651B-10-4	TASER INTERNATIONAL INC COM		05/08/2013	Various	27,600.000	218,811		0
87724P-10-6	Taylor Morrison Home Corp COM		12/10/2013	SG Americas securities LLC	11,100.000	229,759		0
879360-10-5	Teledyne Technologies Inc COM		09/10/2013	Various	8,800.000	710,348		0
88362T-10-3	Thermon Group Holdings Common Stock		10/25/2013	Various	6,402.000	66,030		0
886885-10-2	Tilly's Inc COM		03/11/2013	Various	7,700.000	103,620		0
888706-10-8	TIVO INC COM		11/25/2013	Various	243,800.000	2,968,666		0
891826-10-9	Tower International Inc COM		12/10/2013	Various	36,600.000	780,188		0
89421Q-20-5	TRAVELZOO INC COM		03/11/2013	Various	16,000.000	335,337		0
902681-10-5	U G I CORP COM		09/10/2013	Various	45,600.000	1,753,747		0
90341G-10-3	USA MOBILITY INC COM		11/25/2013	Various	6,900.000	101,210		0
904677-20-0	UNIFI INC COM		12/10/2013	Various	7,000.000	187,478		0
904708-10-4	UNIFIRST CORP COM		04/16/2013	Various	12,800.000	1,062,126		0
90662P-10-4	UNION FIRST MRK BANK CORP COM		02/25/2013	Deutsche Bank Securities Inc	2,300.000	41,278		0
907818-10-8	UNION PACIFIC CORP COM		10/25/2013	JP Morgan	16,200.000	2,472,525		0
90984P-30-3	UNITED COMMUNITY BANKS COM		09/24/2013	Various	38,100.000	586,515		0

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911268-20-9	UNITED ONLINE INC COM		09/10/2013	Various	24,542.860	239,514		0
911312-10-6	UNITED PARCEL SERVICE COM		07/15/2013	WELLS FARGO SEC LLC	69,700.000	5,976,287		0
913483-10-3	UNIVERSAL ELECTRS INC COM		12/10/2013	Various	17,800.000	579,747		0
913543-10-4	Universal Forest Products COM		09/24/2013	Various	7,600.000	302,898		0
917286-20-5	URSTADT BIDDLE PROP REIT COM		10/25/2013	JP Morgan	1,500.000	30,330		0
91732J-10-2	US Ecology Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	1,200.000	27,468		0
918204-10-8	V F CORP COM		09/10/2013	WELLS FARGO SEC LLC	9,400.000	1,789,995		0
918204-10-8	V F CORP COM		12/23/2013	Stock Split	28,200.000	0		0
91851C-20-1	VAALCO ENERGY INC COM		12/10/2013	Various	47,600.000	291,352		0
921659-10-8	Vanda Pharmaceuticals Inc COM		06/26/2013	JP Morgan	39,900.000	306,233		0
92276F-10-0	VENTAS INC COM		11/25/2013	JP Morgan	32,900.000	1,913,003		0
92343V-10-4	VERIZON COMMUNICATIONS COM		11/25/2013	JP Morgan	1,900.000	95,429		0
92343X-10-0	VERINT SYSTEMS INC COM		11/25/2013	JP Morgan	7,400.000	273,178		0
92552R-40-6	VIAD CORP COM		04/16/2013	Various	22,500.000	598,875		0
92858J-10-8	Vocus Inc COM		05/28/2013	UBS Limited	19,300.000	166,752		0
92886T-20-1	Vonage Holdings Corp COM		02/12/2013	SG Americas securities LLC	2,300.000	5,713		0
92927K-10-2	WABCO Holdings Inc COM		11/25/2013	JP Morgan	19,300.000	1,668,022		0
929328-10-2	WSFS FINL CORP COM		11/25/2013	JP Morgan	200.000	14,572		0
929740-10-8	WABTEC COM		06/12/2013	Stock Split	14,400.000	0		0
930059-10-0	WADDELL & REED FINL INC COM		09/10/2013	WELLS FARGO SEC LLC	9,100.000	467,240		0
93564A-10-0	Warren Resources Inc COM		07/15/2013	WELLS FARGO SEC LLC	18,800.000	55,422		0
938824-10-9	WASHINGTON FED INC COM		09/24/2013	Various	21,600.000	387,625		0
94733A-10-4	Web.com Group Inc COM		12/10/2013	Various	35,100.000	817,913		0
94770V-10-2	WebMD Health Corp COM		01/28/2013	Various	23,100.000	374,016		0
947890-10-9	WEBSTER FINL CORP WEBSTER FINANCIAL COER		09/10/2013	Various	13,800.000	326,105		0
94973V-10-7	WELLPOINT INC COM		09/24/2013	Various	103,100.000	8,455,680		0
955306-10-5	West Pharmaceutical Svcs, Inc. COM		01/28/2013	Various	15,200.000	872,401		0
955306-10-5	West Pharmaceutical Svcs, Inc. COM		09/27/2013	Stock Split	52,900.000	0		0
957638-10-9	WESTERN ALLIANCE BANCORP COM		09/10/2013	Various	2,700.000	47,121		0
958102-10-5	WESTERN DIGITAL CORP COM		08/26/2013	Morgan Stanley & Co, Inc	11,300.000	739,788		0
960413-10-2	WESTLAKE CHEMIC COM		09/24/2013	Various	62,000.000	6,465,591		0
969203-10-8	Willbros Group Inc COM		10/25/2013	Various	15,700.000	148,068		0
97186T-10-8	WILSHIRE BANCORP COM		05/08/2013	Various	20,400.000	131,594		0
974637-10-0	WINNEBAGO INDS INC COM		12/10/2013	Various	23,600.000	738,955		0
976391-30-0	WINTHROP REALTY TRUST REIT		11/25/2013	Various	20,400.000	258,094		0
98138H-10-1	Workday Inc. Common Stock		12/06/2013	Direct	5,956.000	480,644		0
981811-10-2	Worthington Industries Inc. COM		09/24/2013	Various	20,500.000	702,406		0
98310W-10-8	WYNDHAM WORLDWIDE CORP COM		12/10/2013	Various	35,500.000	2,506,784		0
984190-10-1	Xoom Corporation Common Stock		11/15/2013	Direct	55,384.000	1,702,048		0
984332-10-6	YAHOO INC COM		06/26/2013	Various	382,500.000	9,426,318		0
98974P-10-0	ZINTERNET SOFTWARE COM		10/25/2013	Various	67,800.000	272,159		0
552697-10-4	MDC PARTNERS INC COM	L	10/25/2013	Various	8,300.000	215,367		0
552697-10-4	MDC PARTNERS INC COM	L	11/29/2013	Stock Split	4,150.000	0		0
88157K-10-1	Tesco Corp COM	L	12/10/2013	Various	12,400.000	216,742		0
000000-00-0	Industrivarden AB COM	D	09/30/2013	Various	4,570,690.000	9,649,025		0
318672-70-6	FIRST BANCORP PUERTO RICO COM	F	11/25/2013	JP Morgan	14,000.000	87,304		0
497350-10-8	KIRIN BREWERY COM	D	12/03/2013	UBS Limited	18,000.000	275,051		0
67103X-10-2	OFG BANCORP COM	F	09/24/2013	Various	25,500.000	376,583		0
896749-10-8	Triple-S Management Corp COM	F	08/26/2013	Various	8,500.000	167,166		0
A9101Y-10-3	VOEST ALPINE AG COM	D	10/29/2013	Various	66,519.000	2,778,992		0
B10414-11-6	BELGACOM SA COM	D	09/24/2013	SG Americas securities LLC	5,820.000	147,385		0
B4399L-10-2	Ageas COM	D	10/29/2013	Various	35,425.000	1,217,054		0
B53789-10-1	KBC BANCASSURANCE HOLDING NV COM	D	12/03/2013	Various	38,684.000	2,031,890		0
D03080-11-2	ALLIANZ AG HLDG GERMANY COM	D	12/03/2013	Various	7,564.000	1,151,074		0
D16212-14-0	CONTL GUMMI-WERKE GERMANY COM	D	12/03/2013	UBS Limited	11,638.000	2,262,094		0
D1668R-12-3	DAIMLERCHRYSLER AG COM	D	12/03/2013	Various	87,061.000	6,585,102		0
D2035M-10-2	DEUTSCHE TELEKOM COM	D	06/19/2013	Various	290,125.000	3,394,096		0
D3015J-13-5	Hannover Rueckversicherung AG COM	D	12/03/2013	UBS Limited	10,037.000	833,943		0
D32051-14-2	Henkel KGaA COM	D	05/07/2013	Barclays Capital Inc	4,666.000	365,484		0
D35415-10-4	INFINEON TECHNOLOGIES AG COM	D	10/29/2013	UBS Limited	15,771.000	153,531		0
D5357W-10-3	MERCK KGAA GERMANY COM	D	12/03/2013	UBS Limited	1,432.000	245,312		0
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM	D	12/03/2013	UBS Limited	6,459.000	1,408,203		0
D5963B-11-3	OSRAM LICHT AG COM	D	07/23/2013	Instinet Corporation	3,491.000	133,346		0
D5963B-11-3	OSRAM LICHT AG COM	D	07/08/2013	Spin Off	859.000	27,915		0
D6216S-10-1	ProSiebenSat.1 Media AG COM	D	10/29/2013	Various	56,580.000	2,523,071		0

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D69671-21-8	SIEMENS AG GERMANY COM	D	07/23/2013	Various	9,043.000	922,931		0
D8542B-12-5	United Internet AG COM	D	10/29/2013	UBS Limited	8,208.000	335,240		0
D85916-10-0	E.ON AG COM	D	06/19/2013	Various	186,139.000	3,207,725		0
E04908-11-2	Amadeus IT Holding SA COM	D	05/29/2013	Barclays Capital Inc	44,663.000	1,358,135		0
E07590-11-5	AUTOPISTAS CESA SPAIN COM	D	10/29/2013	Various	163,586.000	3,177,748		0
E12190-18-2	BANCO BILBAO VISCAYA ARG COM	D	07/23/2013	Instinet Corporation	16,004.000	140,586		0
E1786T-21-6	BANCO SANTANDER SA COM	D	10/29/2013	Various	69,617.000	593,636		0
E42807-10-2	Red Electrica Corp SA COM	D	09/24/2013	Various	14,626.000	806,514		0
E6164R-10-4	Iberdrola SA COM	D	05/07/2013	Barclays Capital Inc	376,337.000	2,074,396		0
E67674-10-6	INTL CONSOLIDATED AIRLINES COM	D	05/07/2013	Barclays Capital Inc	46,499.000	202,975		0
E7813W-10-6	ACS ACTIVIDADES CO COM	D	12/03/2013	UBS Limited	71,134.000	2,246,153		0
E8471S-13-0	REPSOL SPAIN COM	D	07/09/2013	Various	47,344.000	911,066		0
F03381-13-8	SAGEM FRANCE COM	D	12/03/2013	Various	88,521.000	5,570,245		0
F06106-10-2	AXA FRANCE COM	D	10/29/2013	Various	100,462.000	2,392,062		0
F06116-10-1	ATOS COM	D	07/02/2012	Reinvestment Of Dividend	(69.000)	(3,527)		0
F07875-19-2	BNP PARIBAS COM	D	09/24/2013	Various	33,460.000	2,245,916		0
F11487-12-5	BOUYGUES FRANCE COM	D	12/03/2013	UBS Limited	15,210.000	557,750		0
F13587-12-0	CAP GEMINI SA COM	D	10/29/2013	UBS Limited	11,509.000	752,972		0
F13923-11-9	CARREFOUR SA FRANCE COM	D	05/29/2013	Various	79,749.000	2,281,020		0
F14133-10-6	CASINO FRANCE COM	D	04/16/2013	Various	32,480.000	3,298,397		0
F26334-10-6	Christian Dior SA COM	D	12/03/2013	Various	4,369.000	838,152		0
F2940H-11-3	EDF SA COM	D	07/23/2013	Various	91,781.000	1,792,610		0
F42651-11-1	GAZ DE FRANCE COM	D	12/03/2013	UBS Limited	67,806.000	1,556,000		0
F43218-10-0	Vinci SA COM	D	05/22/2013	Various	48,460.000	2,283,057		0
F43638-14-1	SOCIETE GENERALE FRANCE COM	D	08/21/2013	Goldman Sachs & Co	8,916.000	406,895		0
F477AL-11-4	Groupe Eurotunnel SA COM	D	07/23/2013	Various	34,141.000	268,726		0
F5333N-10-0	JC DECAUX SA COM	D	12/03/2013	UBS Limited	2,101.000	80,783		0
F91816-10-2	THALES SA COM	D	12/03/2013	Various	34,039.000	1,799,634		0
F92124-10-0	TOTAL FINA ELF SA. COM	D	04/16/2013	Various	84,356.000	4,111,169		0
F95094-11-0	Unibail-Rodamco SE REIT	D	12/03/2013	Various	20,416.000	5,188,794		0
F96221-12-6	VALEO FRANCE COM	D	12/03/2013	UBS Limited	10,628.000	1,117,625		0
G05384-10-5	Aspen Insurance Holdings Ltd COM	F	12/10/2013	SG Americas securities LLC	16,500.000	673,184		0
G1104A-10-3	BILLITON PLC COM	D	12/03/2013	UBS Limited	155,412.000	4,814,559		0
G12793-18-1	BP PLC COM	D	12/20/2013	Various	899,139.000	6,352,593		0
G15820-11-4	BT GROUP PLC COM	D	03/01/2013	Various	133,326.000	532,141		0
G16968-10-2	Bunzl PLC COM	D	05/29/2013	Various	50,527.000	991,763		0
G1699R-10-7	Burberry Group PLC COM	D	04/16/2013	Morgan Stanley & Co, Inc	22,530.000	436,256		0
G1846J-10-7	Capita Group PLC/The COM	D	12/03/2013	Various	105,753.000	1,557,586		0
G2018Z-12-7	CENTRICA PLC COM	D	03/26/2013	Deutsche Bank Securities Inc	248,556.000	1,377,407		0
G3030S-10-9	easyJet PLC COM	D	10/29/2013	Various	218,372.000	4,438,779		0
G3323L-10-0	Fabrinet COM	F	12/10/2013	Various	45,700.000	753,279		0
000000-00-0	Quinn Group Limited Common Stock	F	02/07/2012	Direct	169,642.000	0		0
G3910J-11-2	GLAXOSMITHKLINE COM	D	06/19/2013	Various	78,549.000	1,850,837		0
G3922B-10-7	Genpact Ltd COM	F	11/14/2013	Morgan Stanley & Co, Inc	49,400.000	900,463		0
G39319-10-1	GLOBAL INDEMNITY PLC COM	F	10/25/2013	JP Morgan	2,000.000	49,857		0
G42089-11-3	DIAGEO PLC NEW COM	D	08/21/2013	Various	13,519.000	410,878		0
G4388N-10-6	Helen of Troy Ltd COM	F	11/25/2013	JP Morgan	1,400.000	66,242		0
G4634U-16-9	HSBC HLDGS HONG KONG COM	D	12/03/2013	Various	182,858.000	2,041,081		0
G4984A-11-0	ITV PLC COM	D	10/29/2013	Various	355,146.000	1,010,316		0
G50871-10-5	Jazz Pharmaceuticals Plc COM	F	09/24/2013	Various	68,200.000	4,870,895		0
G54404-12-7	LEGAL & GEN GROUP PLC ENGLAND COM	D	10/29/2013	Various	251,511.000	743,466		0
G5542W-10-6	LLOYS TSB GROUP PLC COM	D	10/29/2013	Various	635,665.000	770,961		0
G5876H-10-5	Marvell Technology Group Ltd COM	F	02/25/2013	Deutsche Bank Securities Inc	205,700.000	2,086,189		0
G60744-10-2	MGM China Holdings Ltd COM	D	12/03/2013	Various	361,600.000	869,966		0
G60754-10-1	Michael Kors Holdings Ltd COM	F	12/10/2013	Various	106,200.000	8,093,979		0
G62748-11-9	MORRISON (WM.) SUPERMARKETS	D	12/03/2013	Various	663,782.000	2,922,254		0
G6375K-15-1	NATIONAL GRID GRP ENGLAND COM	D	06/05/2013	Reinvestment Of Dividend	19,781.000	226,040		0
G6500M-10-6	NEXT COM	D	09/24/2013	Various	18,076.000	1,292,766		0
G6648D-10-9	Home Loan Servicing Solutions COM	F	11/25/2013	Various	75,800.000	1,794,031		0
G70202-10-9	PERSIMMON PLC COM	D	12/03/2013	Various	33,040.000	628,075		0
G7127P-10-0	Platinum Underwriters Holdings COM	F	11/25/2013	JP Morgan	18,600.000	1,150,388		0
G72899-10-0	PRUDENTIAL CORP ENGLAND COM	D	04/16/2013	Morgan Stanley & Co, Inc	6,696.000	107,236		0
G7423K-11-0	RECKITT BENCKISER PLC COM	D	04/16/2013	Various	22,665.000	1,549,241		0
G77395-10-4	SABMILLER PLC COM	D	10/29/2013	UBS Limited	20,303.000	1,076,678		0
G7771K-13-4	Sage Group PLC/The COM	D	12/03/2013	UBS Limited	20,509.000	116,704		0

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G77732-10-8	SAINSBURY J PLC ENGLAND COM	D	07/23/2013	Various	280,882.000	1,672,899		0
G7860B-10-2	SCHRODERS COM	D	09/24/2013	Various	25,249.000	917,965		0
G7904P-10-9	SCOT & SOUTHERN EN COM	D	12/03/2013	UBS Limited	44,243.000	959,666		0
G7945E-10-5	SEADRILL LTD COM	D	12/03/2013	UBS Limited	2,388.000	100,564		0
G81083-10-0	Shire Ltd COM	D	12/03/2013	Various	66,660.000	2,772,453		0
G82343-16-4	SMITH & NEPHEW COM	D	12/03/2013	UBS Limited	52,228.000	598,091		0
G86838-12-8	TATE & LYLE PLC ENGLAND COM	D	12/03/2013	UBS Limited	18,042.000	231,084		0
G90202-10-5	TRAVIS PERKINS PLC COM	D	12/03/2013	Various	21,276.000	568,414		0
G9127H-10-4	TUI Travel plc COM	D	05/29/2013	Various	90,747.000	456,650		0
G92087-12-4	UNILEVER PLC COM	D	12/03/2013	UBS Limited	38,561.000	1,574,846		0
G9387S-10-5	VODAFONE GROUP COM	D	10/29/2013	Various	247,657.000	760,821		0
G98803-14-4	YUE YUEN INDUSTRIAL HLDG COM	D	12/03/2013	UBS Limited	76,000.000	241,349		0
H0032X-13-5	Actelion Ltd COM	D	07/23/2013	Various	34,640.000	2,067,311		0
H00392-30-0	ADECCO SA COM	D	12/03/2013	UBS Limited	5,778.000	438,870		0
H22206-19-9	EMS-Chemie Holding AG COM	D	10/29/2013	Various	2,821.000	883,509		0
H25662-12-5	Cie Financiere Richemont SA COM	D	07/23/2013	Various	5,902.000	551,386		0
H49983-17-6	Lindt & Spruengli AG COM	D	10/29/2013	UBS Limited	2.000	101,728		0
H49983-18-4	Lindt & Spruengli AG COM	D	10/29/2013	UBS Limited	42.000	180,124		0
H5820Q-10-1	NOVARTIS AG-REG SHS COM	D	12/03/2013	Various	34,389.000	2,692,577		0
H7303M-10-2	ABB LTD COM	D	10/29/2013	UBS Limited	116,460.000	2,999,348		0
H7884V-15-8	THE SWATCH GROUP AG-REG COM	D	10/29/2013	Various	2,176.000	243,399		0
H8398N-10-4	SWISSCOM AG COM	D	12/03/2013	UBS Limited	2,251.000	1,152,731		0
H8403W-10-7	SWISS PRIME SITE-REG REIT	D	08/21/2013	Various	1,274.000	93,938		0
H8431B-10-9	SWISS RE LTD COM	D	05/29/2013	Barclays Capital Inc	1,210.000	87,401		0
J00056-10-1	ABC-Mart Inc COM	D	12/03/2013	UBS Limited	17,500.000	837,661		0
J00662-11-4	Air Water Inc COM	D	10/29/2013	UBS Limited	3,000.000	42,475		0
J02100-11-3	ASAHI BREWERIES LTD JAPAN COM	D	09/24/2013	SG Americas securities LLC	5,700.000	144,026		0
J02184-13-3	ASAHI CHEM IND CO LTD JAPAN COM	D	12/03/2013	Various	592,000.000	4,229,669		0
J03234-15-0	Asics Corp COM	D	12/03/2013	UBS Limited	80,800.000	1,393,382		0
J06510-10-1	CHUBU ELEC POWER COM	D	05/29/2013	Barclays Capital Inc	32,300.000	432,676		0
J07098-10-6	Chugoku Electric Power Co Inc/ COM	D	05/29/2013	Barclays Capital Inc	14,900.000	206,525		0
J07938-11-1	CITIZEN WATCH CO LTD JAPAN COM	D	12/03/2013	UBS Limited	91,600.000	675,124		0
J08484-14-9	DAICEL CHEM INDS JAPAN COM	D	12/03/2013	Various	162,000.000	1,372,930		0
J10038-11-5	DAIKIN KOGYO CO JAPAN COM	D	12/03/2013	UBS Limited	20,900.000	1,320,019		0
J11151-10-7	DAITO TRUST CONSTR JAPAN COM	D	10/29/2013	UBS Limited	1,500.000	152,529		0
J11508-12-4	DAIWA HOUSE IND CO LTD JAPAN COM	D	12/03/2013	UBS Limited	64,000.000	1,235,490		0
J11718-11-1	DAIWA SECURITIES LTD JAPAN COM	D	10/29/2013	Various	415,000.000	3,655,284		0
J11918-11-7	KDDI CORP JPY5000	D	10/29/2013	Various	49,900.000	2,492,484		0
J11918-11-7	KDDI CORP JPY5000	D	03/27/2013	Stock Split	28,200.000	0		0
J12075-10-7	DENSO CORP COM	D	10/29/2013	Various	37,200.000	1,641,595		0
J1257M-10-9	EAST JAPAN RAILWAYS JAPAN COM	D	10/29/2013	UBS Limited	3,300.000	296,486		0
J12915-10-4	ELECTRIC POWER DEVELOP COM	D	05/29/2013	Barclays Capital Inc	5,800.000	187,750		0
J14112-10-6	FUJI ELECTRIC CO COM	D	06/19/2013	Various	526,000.000	1,629,477		0
J15036-12-2	FUJIFILM HOLDINGS CORP COM	D	10/29/2013	Various	96,800.000	2,308,730		0
J17129-10-7	Fukuoka Financial Group Inc COM	D	10/29/2013	UBS Limited	37,000.000	168,273		0
J19782-10-1	HIROSE ELEC JAPAN COM	D	10/29/2013	UBS Limited	1,100.000	164,843		0
J20454-11-2	HITACHI LTD JAPAN COM	D	12/03/2013	UBS Limited	80,000.000	590,856		0
J20538-11-2	Hitachi Metals Ltd COM	D	05/07/2013	Barclays Capital Inc	42,000.000	451,012		0
J21378-10-4	HOKKAIDO ELEC POWER CO COM	D	05/30/2013	Barclays Capital Inc	9,200.000	120,764		0
J22050-10-8	Hokuriku Electric Power Co COM	D	05/29/2013	Barclays Capital Inc	8,400.000	119,325		0
J23426-10-9	Iida Group Holdings Co Ltd COM	D	12/03/2013	UBS Limited	6,900.000	128,928		0
J23594-11-2	HULIC CO LTD REIT	D	10/29/2013	UBS Limited	4,700.000	79,021		0
J2740B-10-6	Japan Exchange Group Inc COM	D	10/29/2013	UBS Limited	6,400.000	146,467		0
J2817M-10-0	JFE HOLDINGS INC COM	D	04/16/2013	Various	52,100.000	1,001,517		0
J30169-10-6	KANSAI ELEC PR CO INC JAPAN COM	D	05/29/2013	Barclays Capital Inc	35,300.000	445,534		0
J30255-12-9	Kansai Paint Co Ltd COM	D	03/01/2013	SG Americas securities LLC	11,000.000	115,654		0
J32491-10-2	KEYENCE CORPORATION COM	D	06/19/2013	Various	7,000.000	2,082,088		0
J34555-14-4	KOBE STEEL LTD COM	D	10/29/2013	UBS Limited	357,000.000	655,170		0
J34899-10-4	Koito Manufacturing Co Ltd COM	D	03/01/2013	SG Americas securities LLC	23,000.000	375,767		0
J36060-11-9	KONICA MINOLTA HOLDINGS INC COM	D	10/29/2013	UBS Limited	69,500.000	598,665		0
J36662-13-8	KUBOTA LTD JAPAN COM	D	12/03/2013	Various	64,000.000	922,509		0
J38468-10-4	KYUSHU ELECTRIC POWER COM	D	05/30/2013	Barclays Capital Inc	21,400.000	292,954		0
J39788-13-8	MARUBENI CORP JAPAN COM	D	10/29/2013	Various	379,000.000	3,026,029		0
J41121-10-4	PANASONIC CORP COM	D	10/29/2013	Various	531,900.000	4,817,739		0
J41551-10-2	Mazda Motor Corp COM	D	12/03/2013	Various	491,000.000	2,084,566		0

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J43830-11-6	MITSUBISHI CORP JAPAN COM	D	12/03/2013	UBS Limited	47,400.000	923,883		0
J44002-12-9	MITSUBISHI HEAVY INDS JAPAN COM	D	07/23/2013	Various	126,000.000	735,116		0
J44024-10-7	MITSUBISHI MATERIALS CO JAPAN COM	D	09/24/2013	Various	708,000.000	2,644,694		0
J44046-10-0	MITSUBISHI CHEMICAL HOLDINGS COM	D	10/29/2013	Various	277,500.000	1,325,690		0
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP COM	D	12/03/2013	Various	639,400.000	4,132,664		0
J44690-13-9	MITSUI & CO LTD JAPAN COM	D	10/29/2013	UBS Limited	6,500.000	93,996		0
J46840-10-4	MURATA MFG CO LTD JAPAN COM	D	12/03/2013	Various	41,000.000	3,013,401		0
J54752-14-2	NIPPON MEAT PACKERS INC JAPAN COM	D	10/29/2013	Various	19,000.000	273,929		0
J55053-12-8	Nippon Paint Co Ltd COM	D	12/03/2013	UBS Limited	26,000.000	423,964		0
J5790K-10-8	Sojitz Corp COM	D	10/29/2013	Various	413,400.000	761,549		0
J59396-10-1	NIPPON TELEGRAPH & TEL JAPAN COM	D	10/29/2013	Various	97,100.000	4,932,081		0
J6031N-10-9	OJI PAPER CO LTD JAPAN COM	D	06/19/2013	Various	224,000.000	882,708		0
J61374-12-0	OMRON TATEISHI ELEC CO JAPAN COM	D	10/29/2013	Various	19,900.000	628,531		0
J61933-12-3	ORIX CORP JAPAN COM	D	12/03/2013	UBS Limited	16,400.000	294,016		0
J6243L-10-7	Otsuka Corp COM	D	12/03/2013	UBS Limited	4,000.000	532,459		0
J63117-10-5	Otsuka Holdings Co Ltd COM	D	12/03/2013	Various	21,200.000	627,009		0
J64683-10-5	RICOH CO COM	D	04/16/2013	Various	204,000.000	2,239,565		0
J70703-13-7	SEKISUI CHEM CO LTD JAPAN COM	D	12/03/2013	UBS Limited	68,000.000	866,490		0
J72079-10-6	Shikoku Electric Power Co Inc COM	D	05/29/2013	Barclays Capital Inc	8,900.000	154,013		0
J74229-10-5	SHIONOGI & CO LTD JAPAN COM	D	12/03/2013	UBS Limited	20,800.000	469,497		0
J75390-10-4	SHOWA SHELL SEKIYU KK COM	D	10/29/2013	Various	120,100.000	1,313,946		0
J77153-12-0	SUMITOMO CHEM CO LTD JAPAN COM	D	10/29/2013	Various	519,000.000	1,910,013		0
J7771X-10-9	SUMITOMO MITSUI FINL GR COM	D	12/03/2013	Various	30,100.000	1,242,336		0
J85108-10-8	TOHOKU ELEC PWR JAPAN COM	D	05/30/2013	Barclays Capital Inc	22,700.000	257,502		0
J86914-10-8	TOKYO ELEC PWR CO INC JAPAN COM	D	06/19/2013	SG Americas securities LLC	72,500.000	393,999		0
J86957-11-5	TOKYO ELECTRON JAPAN COM	D	12/03/2013	UBS Limited	11,400.000	611,855		0
J88764-10-5	Tokyu Fudosan Holdings Corp COM	D	12/03/2013	UBS Limited	26,600.000	246,264		0
J90268-10-3	TOTO LTD JAPAN COM	D	12/03/2013	Various	141,000.000	1,775,514		0
J91214-10-6	Toyota Boshoku Corp COM	D	04/16/2013	Various	87,600.000	1,202,685		0
J92676-11-3	TOYOTA MOTOR CORP JAPAN COM	D	12/03/2013	Various	86,900.000	4,987,884		0
J9298Q-10-4	TREND MICRO INC. (4704) COM	D	10/29/2013	Various	21,600.000	742,425		0
J9446Z-10-5	USS CO LTD COM	D	12/03/2013	UBS Limited	12,700.000	169,955		0
J95094-10-8	WEST JAPAN RAILWAY CO COM	D	12/03/2013	UBS Limited	21,000.000	909,825		0
J95732-10-3	YAMAHA CORP JAPAN COM	D	05/29/2013	Various	72,100.000	708,543		0
J9690T-10-2	YASKAWA ELECTRIC CORP COM	D	07/23/2013	Various	93,000.000	1,153,893		0
K0514G-13-5	AP Moller - Maersk A/S COM	D	10/29/2013	UBS Limited	27.000	248,656		0
K20140-14-9	DAMPSKIPS SVENDBORG B DENMARK COM	D	12/03/2013	Various	108.000	956,492		0
K7314N-10-3	NOVO-NORDISK AS COM	D	05/29/2013	Various	6,367.000	1,059,509		0
K9640A-10-2	Tryg A/S COM	D	05/29/2013	Various	12,936.000	1,072,629		0
L1621Q-10-6	RTL Group SA COM	D	12/03/2013	UBS Limited	1,948.000	233,934		0
L6388F-12-8	Millicom International Cellula COM	D	10/29/2013	Various	3,313.000	256,459		0
L90272-10-2	Tenaris SA COM	D	10/29/2013	Various	29,364.000	707,925		0
M1586M-11-5	Bank Hapoalim BM COM	D	12/03/2013	UBS Limited	250,769.000	1,352,153		0
M2012Q-10-0	Bezeq The Israeli Telecommunic COM	D	09/24/2013	Various	199,819.000	273,788		0
M27635-10-7	Delek Group Ltd COM	D	10/29/2013	Various	1,370.000	424,021		0
M8769Q-10-2	Teva Pharmaceutical Industries COM	D	05/29/2013	Various	29,495.000	1,126,995		0
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	12/03/2013	Various	22,734.000	392,556		0
N07831-10-5	AVG Technologies NV COM	F	02/12/2013	SG Americas securities LLC	12,100.000	162,430		0
N20944-10-9	CNH INDUSTRIAL NV COM	D	09/30/2013	Tax Free Exchange	63,035.000	808,933		0
N39338-19-4	Heineken Holding NV COM	D	06/19/2013	Various	7,793.000	468,790		0
N53745-10-0	LyondellBasell Industries NV COM	F	07/29/2013	Various	147,700.000	9,146,850		0
N8726Y-10-6	TNT Express NV COM	D	12/03/2013	UBS Limited	45,584.000	417,683		0
P16994-13-2	Banco Latinoamericano de Expor COM	F	11/25/2013	JP Morgan	5,000.000	131,355		0
P8744Y-10-2	Steiner Leisure Ltd COM	F	05/08/2013	SG Americas securities LLC	1,700.000	83,343		0
Q09504-13-7	AUST & NZ BANK GRP COM	D	12/03/2013	UBS Limited	185,093.000	5,351,672		0
Q18193-12-0	BHP Billiton COM	D	10/29/2013	Various	97,441.000	3,570,806		0
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA COM	D	08/21/2013	Various	85,928.000	5,903,264		0
Q3018U-10-9	CSL COM	D	01/23/2013	Barclays Capital Inc	1.000	56		0
Q3190P-10-0	Dexus Property Group REIT COM	D	09/24/2013	Various	952,163.000	906,807		0
Q39175-10-6	Flight Centre Ltd COM	D	06/19/2013	Various	48,772.000	1,818,404		0
Q39360-10-4	Fortescue Metals Group Ltd COM	D	09/24/2013	Various	825,711.000	3,031,173		0
Q49469-10-1	CAPITAMALL TRUST COM	D	10/29/2013	Various	426,000.000	692,972		0
Q55368-11-4	LEND LEASE CORP LTD AUSTRALIA COM	D	12/03/2013	UBS Limited	23,958.000	239,968		0
Q57085-27-8	MACQUARIE GROUP LTD COM	D	12/03/2013	Various	49,284.290	2,498,850		0
Q65336-11-9	NATL AUSTRALIA BK AUSTRALIA COM	D	07/23/2013	Various	23,573.000	689,860		0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G6995X-10-3	INSURANCE AUSTRALIA GRP COM	D	10/29/2013	Various	387,403.000	2,151,289		0
Q8049B-10-3	REA Group Ltd COM	D	12/03/2013	UBS Limited	9,217.000	341,817		0
Q8563C-10-7	SONIC HEALTHCARE COM	D	10/29/2013	Various	20,487.000	294,810		0
Q8808P-10-3	Sydney Airport	D	12/16/2013	Spin Off	52,219.000	1,796		0
Q8975N-10-5	TELSTRA CORPORATION LTD COM	D	08/21/2013	Various	94,163.000	434,741		0
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM	D	12/03/2013	UBS Limited	8,546.000	260,966		0
R1812S-10-5	DNB HOLDING ASA COM	D	08/21/2013	Various	122,548.000	2,011,981		0
R89923-10-7	TELENOR ASA COM	D	10/29/2013	Various	80,977.000	1,765,063		0
R9900C-10-6	YARA INTERNATIONAL ASA COM	D	08/21/2013	Goldman Sachs & Co	16,282.000	694,359		0
T05040-10-9	ASSICURAZIONI GENERALI ITALY COM	D	12/03/2013	UBS Limited	46,158.000	1,042,965		0
T0708B-10-9	Atlantia Spa COM	D	12/03/2013	Various	162,885.000	3,358,042		0
T4210N-12-2	FIAT SPA COM	D	10/29/2013	Various	61,429.000	494,315		0
W10020-13-4	Atlas Copco AB COM	D	05/29/2013	Barclays Capital Inc	19,559.000	460,629		0
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM	D	12/03/2013	Various	70,435.000	786,943		0
W41422-10-1	HENNES & MAURITZ SWEDEN COM	D	12/03/2013	UBS Limited	8,638.000	369,359		0
W48102-12-8	Investor AB COM	D	12/03/2013	Various	152,157.000	4,515,476		0
W58204-10-3	NORDBANKEN HOLDING AB COM	D	04/16/2013	Various	226,406.000	2,603,638		0
W90152-12-0	SVENSKA CELLULOSA AB SWEDEN COM	D	12/03/2013	UBS Limited	7,536.000	221,636		0
W90937-18-1	SVENSKA HANDELSBANKEN SWEDEN COM	D	07/23/2013	Various	12,478.000	554,211		0
W94232-10-0	SWEDBANK AB FRCO	D	12/03/2013	UBS Limited	74,089.000	1,960,442		0
W9588J-10-4	TELIASONERA AB COM	D	12/03/2013	UBS Limited	45,502.000	366,776		0
X4551T-10-5	Kone OYJ COM	D	12/03/2013	Stock Dividend	37,428.000	0		0
X5688A-10-9	NESTE OIL OYJ COM	D	04/16/2013	Various	40,217.000	598,748		0
X59381-10-7	OKO BANK PLC COM	D	10/29/2013	Various	23,088.000	400,414		0
X6002Y-11-2	ORION OYJ COM	D	10/29/2013	UBS Limited	844.000	23,046		0
X61873-13-3	NOKIA FINLAND COM	D	12/03/2013	UBS Limited	71,809.000	563,792		0
X75653-10-9	SAMPO INSURANCE CO FINLAND COM	D	12/03/2013	Various	25,183.000	1,062,924		0
Y06942-10-9	BANK OF EAST ASIA HONG KONG COM	D	10/29/2013	Various	262,400.000	1,042,465		0
Y0920U-10-3	BOC HONG KONG HLDGS LTD COM	D	10/29/2013	UBS Limited	279,500.000	895,546		0
Y1091F-10-7	CAPITACOMMERCIAL TRUST COM	D	12/03/2013	UBS Limited	521,000.000	617,296		0
Y1477U-11-6	China Everbright Bank Co Ltd Common Shar	D	12/20/2013	UBS International	97,400,000.000	50,488,539		0
Y1690R-10-6	COMFORT DELGRO CORP LTD COM	D	09/24/2013	Various	115,000.000	177,113		0
Y2679D-11-8	Galaxy Entertainment Group Ltd COM	D	06/19/2013	Various	192,000.000	1,071,442		0
Y30327-10-3	HANG SENG BANK LTD HONG KONG COM	D	10/29/2013	Various	120,900.000	1,964,983		0
Y38024-10-8	HUTCHINSON WHAMPOA HONG KONG COM	D	06/19/2013	Various	175,000.000	1,834,238		0
Y38203-12-4	HYSAN DEV HONG KONG COM	D	10/29/2013	Various	192,000.000	931,417		0
Y5281M-11-1	LINK REIT COM	D	12/03/2013	UBS Limited	128,500.000	625,590		0
Y64248-12-6	OSEA CHINESE BKG CORP SINGAPOR COM	D	06/19/2013	Various	33,000.000	281,800		0
Y9586L-10-9	Wilmar International Ltd COM	D	12/03/2013	Various	319,000.000	892,169		0
Y9728A-10-2	Yangzijiang Shipbuilding Holdi COM	D	12/03/2013	Various	118,000.000	105,235		0
001084-10-2	AGCO CORP		08/20/2013	Various	19,350.000	1,058,038		0
00130H-10-5	AES CORP		07/01/2013	Various	40,009.000	478,973		0
00206R-10-2	AT&T INC		07/01/2013	Various	13,700.000	486,223		0
002824-10-0	ABBOTT LABORATORIES		07/01/2013	Various	7,400.000	260,501		0
00507V-10-9	ACTIVISION BLIZZARD INC		11/07/2013	Various	47,700.000	802,330		0
00817Y-10-8	AETNA INC		08/14/2013	Loop Capital Markets Inc	10,140.000	641,831		0
011659-10-9	ALASKA AIR GROUP INC		07/01/2013	Various	5,700.000	302,853		0
015351-10-9	ALEXION PHARMACEUTICALS INC		07/02/2013	Various	4,785.000	458,695		0
020002-10-1	ALLSTATE CORP		07/01/2013	Various	21,150.000	1,031,264		0
025537-10-1	AMERICAN ELECTRIC POWER		07/01/2013	Investment Technology Group	11,260.000	503,649		0
025816-10-9	AMERICAN EXPRESS CO		07/01/2013	Various	11,000.000	839,024		0
030420-10-3	AMERICAN WATER WORKS CO INC		07/01/2013	Investment Technology Group	10,880.000	444,846		0
03076C-10-6	AMERIPRISE FINANCIAL INC		07/01/2013	Various	7,100.000	581,615		0
031162-10-0	AMGEN INC		08/14/2013	Various	16,440.000	1,661,971		0
037604-10-5	APOLLO GROUP INC-CLASS A		07/01/2013	Various	6,000.000	107,565		0
037833-10-0	APPLE INC		09/30/2013	Various	4,237.000	1,782,306		0
039483-10-2	ACHER-DANIELS-MIDLAND CO		09/30/2013	Loop Capital Markets Inc	14,590.000	537,278		0
053332-10-2	AUTOZONE INC		07/01/2013	Various	700.000	299,064		0
053611-10-9	AVERY DENNISON CORP		07/01/2013	Various	7,400.000	320,950		0
05615F-10-2	BABCOCK & WILCOX CO		07/01/2013	Various	6,600.000	199,441		0
057224-10-7	BAKER HUGHES INC		11/07/2013	Various	4,200.000	238,199		0
05874B-10-7	BALLY TECHNOLOGIES INC		08/20/2013	Various	3,400.000	217,647		0
060505-10-4	BANK OF AMERICA CORP		07/01/2013	Various	88,820.000	1,159,688		0
09247X-10-1	BLACKROCK		07/01/2013	Frank Russell/Broadcort Cap	2,240.000	573,709		0
093671-10-5	H&R BLOCK INC		07/01/2013	Investment Technology Group	12,570.000	355,886		0

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097023-10-5	BOEING CO		08/14/2013	Loop Capital Markets Inc	3,480.000	362,805		0
109641-10-0	BRINKER INTERNATIONAL INC		07/01/2013	Investment Technology Group	8,420.000	337,169		0
111621-30-6	BROCADE COMMUNICATIONS SYS		11/07/2013	Various	30,300.000	243,146		0
117043-10-9	BRUNSWICK CORP		07/01/2013	Various	4,200.000	137,932		0
124857-20-2	CBS CORP-CLASS B NON VOTING		07/01/2013	Various	14,780.000	726,915		0
125269-10-0	CF INDUSTRIES HOLDINGS INC		07/01/2013	Various	3,620.000	625,477		0
125509-10-9	CIGNA CORP		07/01/2013	Various	5,300.000	387,444		0
12663P-10-7	CVR REFINING LP		07/01/2013	Various	8,100.000	246,177		0
126650-10-0	CVS CAREMARK CORP		07/01/2013	Various	7,800.000	449,324		0
126804-30-1	CABELA'S INC		09/20/2013	Various	10,607.000	673,120		0
14040H-10-5	CAPITAL ONE FINANCIAL CORP		11/07/2013	Various	3,400.000	236,087		0
151020-10-4	CELGENE CORP		07/01/2013	Various	13,730.000	1,643,271		0
156700-10-6	CENTURYLINK INC		07/01/2013	Various	20,230.000	715,470		0
166764-10-0	CHEVRON CORP		07/01/2013	Various	21,090.000	2,513,365		0
171232-10-1	CHUBB CORP		07/01/2013	Various	5,300.000	452,554		0
17275R-10-2	CISCO SYSTEMS INC		10/01/2013	Various	124,705.000	3,041,369		0
172967-42-4	CITIGROUP INC		07/01/2013	Loop Capital Markets Inc	4,500.000	218,705		0
177376-10-0	CITRIX SYSTEMS INC		11/14/2013	Various	10,155.000	609,897		0
184496-10-7	CLEAN HARBORS INC		07/02/2013	Various	11,940.000	609,168		0
191216-10-0	COCO-COLA CO/THE		07/01/2013	Various	4,800.000	195,490		0
194162-10-3	COLGATE-PALMOLIVE CO		07/01/2013	Stifel Nicolas & Co	10,200.000	591,192		0
20030N-10-1	COMCAST CORP - CLASS A		07/01/2013	Various	7,400.000	309,386		0
205363-10-4	COMPUTER SCIENCES CORP		07/01/2013	Various	4,900.000	217,608		0
20825C-10-4	CONOCOPHILLIPS		07/01/2013	Various	15,530.000	951,828		0
21036P-10-8	CONSTELLATION BRANDS INC CLASS A		07/01/2013	Various	4,200.000	220,658		0
225447-10-1	CREE INC		10/31/2013	Various	11,370.000	694,668		0
247361-70-2	DELTA AIR LINES INC		07/01/2013	Investment Technology Group	18,460.000	359,625		0
254067-10-1	DILLARDS INC-CLASS A		07/01/2013	Various	3,500.000	289,963		0
254709-10-8	DISCOVER FINANCIAL SERVICES		07/01/2013	Investment Technology Group	11,620.000	566,484		0
25470F-10-4	DISCOVERY COMMUNICATIONS		07/01/2013	Frank Russell/Broadcort Cap	6,660.000	518,148		0
25490A-30-9	DIRECTV		08/21/2013	Oppenheimer	11,210.000	648,737		0
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		07/01/2013	Frank Russell/Broadcort Cap	13,900.000	645,238		0
263534-10-9	DU PONT		07/02/2013	Various	22,040.000	1,162,245		0
268648-10-2	EMC CORP		07/01/2013	Frank Russell/Broadcort Cap	27,380.000	646,716		0
278642-10-3	EBAY INC		10/09/2013	Various	13,535.000	715,238		0
29264F-20-5	ENDO HEALTH SOLUTIONS INC		08/20/2013	Various	16,300.000	619,453		0
29266R-10-8	ENERGIZER HOLDINGS INC		07/01/2013	Various	3,500.000	356,378		0
29364G-10-3	ENTERGY CORP		07/01/2013	Investment Technology Group	6,680.000	463,301		0
30231G-10-2	EXXON MOBIL CORP		07/01/2013	Various	13,000.000	1,178,351		0
307000-10-9	FAMILY DOLLAR STORES		07/02/2013	Various	8,885.000	562,863		0
316773-10-0	FIFTH THIRD BANCORP		07/01/2013	Investment Technology Group	29,700.000	545,936		0
354613-10-1	FRANKLIN RESOURCES INC		07/01/2013	Various	4,200.000	580,058		0
354613-10-1	FRANKLIN RESOURCES INC		07/26/2013	Stock Split	8,400.000	0		0
35671D-85-7	FREEPORT MCMORAN COPPER WI		11/05/2013	Various	32,280.000	1,021,703		0
364760-10-8	GAP INC		07/01/2013	Various	4,900.000	208,438		0
368736-10-4	GENERAC HOLDINGS INC		08/20/2013	Citibank	4,840.000	205,319		0
369550-10-8	GENERAL DYNAMICS CORP		07/01/2013	Various	6,000.000	471,372		0
369604-10-3	GENERAL ELECTRIC CO		07/01/2013	Various	62,530.000	1,464,998		0
375558-10-3	GILEAD SCIENCES INC		07/01/2013	Instinet	11,430.000	590,531		0
38259P-50-8	GOOGLE INC-CLASS A		11/07/2013	Various	1,660.000	1,588,579		0
406216-10-1	HALLIBURTON CO		07/01/2013	Investment Technology Group	9,120.000	386,374		0
410345-10-2	HANESBRANDS INC		07/01/2013	Various	10,200.000	534,039		0
416515-10-4	HARTFORD FINANCIAL SVCS GRP		08/14/2013	Various	18,220.000	570,489		0
418056-10-7	HASBRO INC		07/01/2013	Various	3,900.000	176,988		0
423452-10-1	HELMERICH & PAYNE		07/01/2013	Investment Technology Group	6,920.000	441,380		0
427866-10-8	HERSHEY CO		07/01/2013	Various	9,500.000	853,759		0
428236-10-3	HEWLETT PACKARD CO		07/01/2013	Various	16,600.000	413,754		0
437076-10-2	HOME DEPOT INC		07/01/2013	Various	6,000.000	464,252		0
438516-10-6	HONEYWELL INTERNATIONAL INC		12/12/2013	Various	10,885.000	914,046		0
459200-10-1	INTL BUSINESS MACHINES CORP		07/01/2013	Various	4,900.000	947,297		0
459506-10-1	INTL FLAVORS & FRAGRANCES		07/01/2013	Various	2,500.000	191,304		0
460146-10-3	INTERNATIONAL PAPER CO		07/01/2013	Investment Technology Group	12,760.000	573,750		0
46625H-10-0	JPMORGAN CHASE & CO		08/14/2013	Various	36,280.000	1,942,578		0
478160-10-4	JOHNSON & JOHNSON		08/20/2013	Various	10,300.000	917,080		0
478366-10-7	JOHNSON CONTROLS INC		08/14/2013	Loop Capital Markets Inc	11,560.000	483,403		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
494368-10-3	KIMBERLY-CLARK CORP		07/01/2013	Various	2,500.000	243,798		0
500760-10-6	KRAFT FOODS GROUP INC		07/01/2013	Various	12,000.000	671,359		0
501044-10-1	KROGER CO		07/01/2013	Various	13,400.000	465,633		0
512807-10-8	LAM RESEARCH CORP		11/07/2013	Various	4,500.000	237,891		0
517834-10-7	LAS VEGAS SANDS CORP		07/02/2013	Instinet	11,650.000	617,193		0
518439-10-4	ESTEE LAUDER COMPANIES-CLASS A		07/01/2013	Instinet	8,630.000	577,779		0
524901-10-5	LEGG MASON INC		11/07/2013	Various	18,900.000	734,794		0
526057-10-4	LENNAR CORP-CLASS A		07/01/2013	Investment Technology Group	14,400.000	527,597		0
534187-10-9	LINCOLN NATIONAL CORP		07/01/2013	Investment Technology Group	13,910.000	516,050		0
539830-10-9	LOCKHEED MARTIN CORP		07/01/2013	Various	1,400.000	151,791		0
55272X-10-2	MFA FINANCIAL INC		07/01/2013	Various	23,400.000	198,043		0
55616P-10-4	MACYS INC		07/01/2013	Various	18,670.000	907,223		0
565849-10-6	MARATHON OIL CORP		07/01/2013	Investment Technology Group	14,410.000	508,454		0
56585A-10-2	MARATHON PETROLEUM CORP		07/01/2013	Various	7,400.000	531,317		0
577081-10-2	MATTEL INC		07/01/2013	Various	5,300.000	241,852		0
582839-10-6	MEAD JOHNSON NUTRITION CO		07/03/2013	Various	8,365.000	648,069		0
585055-10-6	MEDTRONIC INC		11/07/2013	Various	12,800.000	690,415		0
59156R-10-8	METLIFE INC		08/14/2013	Loop Capital Markets Inc	12,150.000	592,976		0
594918-10-4	MICROSOFT CORP		07/01/2013	Citibank	10,000.000	347,872		0
61166W-10-1	MONSANTO CO		08/06/2013	Various	10,415.000	1,017,307		0
626717-10-2	MURPHY OIL CORP		07/01/2013	Investment Technology Group	7,570.000	401,430		0
626755-10-2	MURPHY USA INC		09/03/2013	Spin Off	1,892.000	63,717		0
628530-10-7	MYLAN INC		08/14/2013	Loop Capital Markets Inc	15,800.000	582,919		0
64110D-10-4	NETAPP		07/01/2013	Various	7,400.000	281,802		0
666807-10-2	NORTHROP GRUMMAN CORP		07/01/2013	Various	4,200.000	347,620		0
67018T-10-5	NU SKIN ENTERPRISES INC		07/01/2013	Various	2,500.000	155,836		0
68375N-10-3	OPKO HEALTH INC		11/07/2013	Various	24,500.000	249,264		0
68389X-10-5	ORACLE CORP		07/02/2013	Various	40,375.000	1,230,316		0
693475-10-5	PNC FINANCIAL SERVICES GROUP		07/01/2013	Various	5,300.000	389,199		0
69351T-10-6	PPL CORPORATION		07/01/2013	Investment Technology Group	16,080.000	481,408		0
713448-10-8	PEPSICO INC		07/01/2013	Various	5,700.000	469,864		0
717081-10-3	PFIZER INC		11/07/2013	Various	19,900.000	582,865		0
723484-10-1	PINNACLE WEST CAPITAL		07/01/2013	Various	4,200.000	234,341		0
723787-10-7	PIONEER NATURAL RESOURCES CO		11/19/2013	Instinet	3,735.000	687,987		0
741503-40-3	PRICELINECOM INC		07/01/2013	Various	1,000.000	838,969		0
742718-10-9	PROCTER & GAMBLE CO		07/01/2013	Citibank	1,900.000	147,552		0
743606-10-5	PROSPERITY BANCSHARES INC		07/01/2013	Various	2,800.000	147,183		0
74460D-10-9	PUBLIC STORAGE		07/01/2013	Various	700.000	107,092		0
745867-10-1	PULTEGROUP INC		07/01/2013	Investment Technology Group	27,520.000	530,916		0
747525-10-3	QUALCOMM INC		07/02/2013	Various	19,305.000	1,180,245		0
76131V-20-2	RETAIL PROPERTIES OF AMERICA		08/20/2013	Citibank	33,510.000	457,552		0
772739-20-7	ROCK TENN COMPANY-CLASS A		07/01/2013	Investment Technology Group	4,440.000	460,809		0
773903-10-9	ROCKWELL AUTOMATION INC		07/01/2013	Various	5,300.000	444,636		0
790849-10-3	ST JUDE MEDICAL INC		07/01/2013	Loop Capital Markets Inc	4,000.000	183,337		0
817565-10-4	SERVICE CORP INTERNATIONAL		08/20/2013	Various	41,100.000	773,325		0
83088M-10-2	SKYWORKS SOLUTIONS INC		07/02/2013	Various	25,935.000	568,442		0
85590A-40-1	STARWOOD HOTELS & RESORTS		07/02/2013	Various	9,305.000	593,455		0
858912-10-8	STERICYCLE INC		07/02/2013	Various	5,815.000	648,189		0
88579Y-10-1	3M CO		07/01/2013	Various	2,800.000	306,607		0
89417E-10-9	TRAVELERS COS INC		07/01/2013	Investment Technology Group	6,770.000	549,696		0
896522-10-9	TRINITY INDUSTRIES INC		07/01/2013	Various	7,800.000	303,450		0
90347A-10-0	UBIQUITI NETWORKS INC		11/07/2013	Various	6,300.000	234,971		0
907818-10-8	UNION PACIFIC CORP		07/02/2013	Various	3,850.000	598,389		0
913017-10-9	UNITED TECHNOLOGIES CORP		07/02/2013	Various	6,220.000	589,326		0
91307C-10-2	UNITED THERAPEUTICS CORP		07/01/2013	Various	3,900.000	269,242		0
91324P-10-2	UNITEDHEALTH GROUP INC		08/14/2013	Various	21,190.000	1,401,640		0
918204-10-8	VF CORP		08/14/2013	Various	2,510.000	492,406		0
918204-10-8	VF CORP		12/23/2013	Stock Split	7,530.000	0		0
91913Y-10-0	VALERO ENERGY CORP		07/01/2013	Investment Technology Group	14,390.000	506,712		0
92046N-10-2	VALUECLICK INC		11/07/2013	Various	34,000.000	697,143		0
92343V-10-4	VERIZON COMMUNICATIONS INC		11/07/2013	Various	38,900.000	1,943,929		0
92826C-83-9	VISA INC		07/02/2013	Various	5,220.000	969,184		0
931142-10-3	WAL MART STORES INC		07/01/2013	Various	5,300.000	396,644		0
949746-10-1	WELLS FARGO & CO		08/20/2013	Various	48,330.000	2,033,688		0
958102-10-5	WESTERN DIGITAL CORP		07/01/2013	Various	10,970.000	692,250		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
959319-10-4	WESTERN REFINING INC		07/01/2013	Various	5,700.000	160,823		0
963320-10-6	WHIRLPOOL CORP		08/20/2013	Various	8,090.000	976,380		0
966837-10-6	WHOLE FOODS MARKET INC		08/19/2013	Various	12,235.000	637,964		0
98310W-10-8	WYNDHAM WORLDWIDE CORP		08/14/2013	Various	8,380.000	487,179		0
98978V-10-3	ZOETIS INC		08/22/2013	Various	31,045.000	950,301		0
G0083B-10-8	ACTAVIS INC	F	07/01/2013	Investment Technology Group	3,760.000	474,171		0
806857-10-8	SCHLUMBERGER LTD		12/11/2013	Various	15,390.000	1,188,653		0
G0450A-10-5	ARCH CAPITAL GROUP LTD	F	07/01/2013	Various	5,031.000	260,833		0
G7945M-10-7	SEAGATE TECHNOLOGY	F	07/01/2013	Various	9,200.000	417,636		0
H0023R-10-5	ACE LTD	F	07/01/2013	Various	3,900.000	350,977		0
D12096-12-5	Bayerische Motoren Werke AG-PF COM	D	05/07/2013	Barclays Capital Inc	0.000	189,594		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,234,462,740	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
744355-2#-4	Prudential Realty Securities, Inc.		12/31/2013	Capital Contribution	92.000	43,559,849		0
B8AQQY-7K-7	QIFGLF FUND CLOSED_END LOOK THROUGH		12/31/2013	Capital Contribution	23,363.000	26,802,081		0
000000-00-0	PRUDENTIAL ARIZONA REINSURANCE UNIVERSAL		12/31/2013	Capital Contribution	1,000,000.000	116,000,000		0
000000-00-0	Prudential New Jersey Captive Insurance Company		12/31/2013	Capital Contribution	0.000	1,950,000		0
000000-00-0	Prudential Arizona Reinsurance Term Company		12/31/2013	Capital Contribution	1,000,000.000	32,000,000		0
000000-00-0	Universal Prudential Arizona Reinsurance Company		12/31/2013	Capital Contribution	1,000,000.000	175,000,000		0
000000-00-0	PRUDENTIAL UNIVERSAL REINSURANCE COMP		07/25/2013	Capital Contribution	1,000,000.000	50,500,000		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						445,811,930	XXX	0
9799997. Total - Common Stocks - Part 3						1,680,274,670	XXX	0
9799998. Total - Common Stocks - Part 5						1,878,435,163	XXX	0
9799999. Total - Common Stocks						3,558,709,833	XXX	0
9899999. Total - Preferred and Common Stocks						3,586,798,136	XXX	0
9999999 - Totals						46,157,568,180	XXX	189,971,451

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																					
36179M-G5-3	GNMA POOL NO MA0220	3.500% 07/20/42		03/20/2013	Merrill Lynch,Pierce,Fenner &		14,589,933	13,651,399	14,766,974	14,756,244	0	(1,316)	0	(1,316)	0	14,754,928	0	(164,996)	(164,996)	151,303	01/16/2022
36179M-G5-3	GNMA POOL NO MA0220	3.500% 07/20/42		12/01/2013	Paydown		1,215,372	1,215,372	1,314,691	1,313,735	0	(98,363)	0	(98,363)	0	1,215,372	0	0	0	15,243	01/16/2022
36179M-K7-4	GNMA POOL NO MA0318	3.500% 08/20/42		11/18/2013	Morgan Stanley & Co, Inc		9,066,241	8,771,903	9,453,096	9,447,605	0	(5,719)	0	(5,719)	0	9,441,885	0	(375,645)	(375,645)	298,488	04/14/2022
36179M-K7-4	GNMA POOL NO MA0318	3.500% 08/20/42		12/01/2013	Paydown		3,458,274	3,458,274	3,737,677	3,736,234	0	(277,961)	0	(277,961)	0	3,458,274	0	0	0	61,023	04/14/2022
36200A-K6-5	GNMA 1 POOL NO 595317	5.500% 02/15/33		12/01/2013	Paydown		20,718	20,718	20,181	20,214	0	504	0	504	0	20,718	0	0	0	513	03/26/2018
36200A-R5-0	GNMA 1 POOL NO 595508	6.000% 04/15/33		12/01/2013	Paydown		186,839	186,839	189,818	189,612	0	(2,773)	0	(2,773)	0	186,839	0	0	0	4,921	10/04/2017
36200D-ME-0	GNMA 1 POOL NO 598057	6.000% 02/15/33		12/01/2013	Paydown		6,308	6,308	6,294	6,294	0	14	0	14	0	6,308	0	0	0	134	06/12/2016
36200D-PT-4	GNMA 1 POOL NO 598134	6.000% 03/15/33		12/01/2013	Paydown		40,871	40,871	41,526	41,488	0	(616)	0	(616)	0	40,871	0	0	0	1,223	09/14/2016
36200D-TC-7	GNMA 1 POOL NO 598247	5.500% 06/15/33		12/01/2013	Paydown		56,189	56,189	56,106	56,103	0	86	0	86	0	56,189	0	0	0	926	06/19/2018
36200F-NJ-3	GNMA 1 POOL NO 599893	6.000% 03/15/33		12/01/2013	Paydown		49,603	49,603	50,397	50,353	0	(750)	0	(750)	0	49,603	0	0	0	1,944	11/23/2016
36200F-PE-2	GNMA 1 POOL NO 599921	6.000% 04/15/33		12/01/2013	Paydown		8,993	8,993	9,137	9,128	0	(135)	0	(135)	0	8,993	0	0	0	335	09/11/2017
36200F-SR-0	GNMA 1 POOL NO 600028	6.000% 04/15/33		12/01/2013	Paydown		14,215	14,215	14,442	14,429	0	(215)	0	(215)	0	14,215	0	0	0	427	11/30/2016
36200G-MD-5	GNMA POOL NO 600756	5.500% 02/15/34		12/01/2013	Paydown		59,577	59,577	58,157	58,213	0	1,364	0	1,364	0	59,577	0	0	0	2,197	11/19/2017
36200G-MU-7	GNMA POOL NO 600771	5.500% 03/15/34		12/01/2013	Paydown		167,679	167,679	163,683	163,872	0	3,807	0	3,807	0	167,679	0	0	0	5,367	03/19/2018
36200J-30-1	GNMA POOL NO 603007	6.000% 05/15/33		12/01/2013	Paydown		69,710	69,710	70,787	70,727	0	(1,018)	0	(1,018)	0	69,710	0	0	0	2,707	08/26/2018
36200J-AM-2	GNMA POOL NO 602212	6.000% 03/15/33		12/01/2013	Paydown		12,365	12,365	12,563	12,550	0	(185)	0	(185)	0	12,365	0	0	0	372	07/15/2017
36200J-AS-9	GNMA POOL NO 602217	6.000% 04/15/33		12/01/2013	Paydown		17,548	17,548	17,829	17,808	0	(260)	0	(260)	0	17,548	0	0	0	594	12/15/2017
36200J-QV-5	GNMA POOL NO 602668	6.000% 01/15/34		12/01/2013	Paydown		1,303	1,303	1,324	1,323	0	(20)	0	(20)	0	1,303	0	0	0	43	08/08/2017
36200J-T7-5	GNMA POOL NO 602774	5.500% 02/15/33		12/01/2013	Paydown		1,969	1,969	1,921	1,923	0	46	0	46	0	1,969	0	0	0	63	07/31/2016
36200K-EB-9	GNMA 1 POOL NO 603230	5.500% 03/15/34		12/01/2013	Paydown		24,377	24,377	25,137	25,063	0	(686)	0	(686)	0	24,377	0	0	0	738	10/29/2019
36200K-K5-5	GNMA 1 POOL NO 603416	5.500% 02/15/33		12/01/2013	Paydown		1,230	1,230	1,201	1,202	0	28	0	28	0	1,230	0	0	0	29	12/02/2018
36200K-K9-7	GNMA 1 POOL NO 603420	6.000% 02/15/33		12/01/2013	Paydown		17,311	17,311	17,576	17,561	0	(250)	0	(250)	0	17,311	0	0	0	701	01/13/2019
36200K-MR-5	GNMA 1 POOL NO 603468	5.500% 02/15/33		12/01/2013	Paydown		34,724	34,724	34,672	34,671	0	53	0	53	0	34,724	0	0	0	734	12/10/2017
36200K-R3-3	GNMA 1 POOL NO 603606	6.000% 04/15/33		12/01/2013	Paydown		56,811	56,811	57,721	57,666	0	(855)	0	(855)	0	56,811	0	0	0	1,471	01/04/2017
36200K-T7-2	GNMA 1 POOL NO 603674	6.000% 05/15/33		12/01/2013	Paydown		21,164	21,164	21,503	21,484	0	(320)	0	(320)	0	21,164	0	0	0	534	11/22/2016
36200M-B5-1	GNMA 1 POOL NO 604060	6.000% 03/15/33		12/01/2013	Paydown		564	564	573	572	0	(9)	0	(9)	0	564	0	0	0	18	08/07/2016
36200M-BH-5	GNMA 1 POOL NO 604040	6.000% 02/15/33		12/01/2013	Paydown		19,702	19,702	20,018	19,999	0	(297)	0	(297)	0	19,702	0	0	0	854	02/08/2017
36200M-EN-9	GNMA 1 POOL NO 604141	6.000% 03/15/33		12/01/2013	Paydown		29,575	29,575	30,034	30,021	0	(445)	0	(445)	0	29,575	0	0	0	792	02/01/2017
36200M-FA-6	GNMA 1 POOL NO 604161	6.000% 04/15/33		12/01/2013	Paydown		513	513	521	521	0	(8)	0	(8)	0	513	0	0	0	17	06/19/2016
36200M-FJ-7	GNMA 1 POOL NO 604169	6.000% 04/15/33		12/01/2013	Paydown		101,924	101,924	103,556	103,435	0	(1,512)	0	(1,512)	0	101,924	0	0	0	3,129	10/24/2017
36200M-J6-1	GNMA 1 POOL NO 604285	5.000% 05/15/33		12/01/2013	Paydown		722,020	722,020	711,134	711,909	0	10,111	0	10,111	0	722,020	0	0	0	17,453	05/18/2018
36200M-RJ-4	GNMA 1 POOL NO 604489	6.000% 07/15/33		12/01/2013	Paydown		41,987	41,987	42,637	42,611	0	(624)	0	(624)	0	41,987	0	0	0	1,357	12/01/2017
36200M-RS-4	GNMA 1 POOL NO 604497	5.000% 07/15/33		12/01/2013	Paydown		743,833	743,833	715,997	717,996	0	25,837	0	25,837	0	743,833	0	0	0	17,165	03/06/2018
36200M-WN-9	GNMA 1 POOL NO 604653	5.500% 01/15/36		12/01/2013	Paydown		1,039,869	1,039,869	1,014,848	1,015,656	0	24,214	0	24,214	0	1,039,869	0	0	0	24,394	01/21/2017
36200M-YK-3	GNMA 1 POOL NO 604714	6.000% 10/15/33		12/01/2013	Paydown		29,819	29,819	30,280	30,265	0	(446)	0	(446)	0	29,819	0	0	0	699	11/08/2017
36200M-YW-7	GNMA 1 POOL NO 604725	5.000% 10/15/33		12/01/2013	Paydown		3,617,530	3,617,530	3,601,672	3,602,406	0	15,125	0	15,125	0	3,617,530	0	0	0	79,309	06/16/2018
36200N-2X-8	GNMA POOL NO 605690	5.500% 09/15/34		12/01/2013	Paydown		59,965	59,965	58,536	58,616	0	1,349	0	1,349	0	59,965	0	0	0	1,622	06/16/2019
36200N-3C-3	GNMA POOL NO 605695	6.500% 09/15/34		12/01/2013	Paydown		63,420	63,420	66,266	66,103	0	(2,683)	0	(2,683)	0	63,420	0	0	0	2,943	04/09/2017
36200N-BP-5	GNMA POOL NO 604946	5.500% 01/15/34		12/01/2013	Paydown		133,454	133,454	130,274	130,412	0	3,042	0	3,042	0	133,454	0	0	0	3,610	12/05/2017
36200N-BQ-3	GNMA POOL NO 604947	6.000% 01/15/34		12/01/2013	Paydown		29,411	29,411	29,879	29,851	0	(440)	0	(440)	0	29,411	0	0	0	846	10/14/2017
36200N-CE-9	GNMA POOL NO 604969	6.000% 01/15/34		12/01/2013	Paydown		10,317	10,317	10,477	10,472	0	(155)	0	(155)	0	10,317	0	0	0	229	06/19/2017
36200N-NQ-0	GNMA POOL NO 605299	6.500% 07/15/34		12/01/2013	Paydown		134,725	134,725	141,472	140,821	0	(6,096)	0	(6,096)	0	134,725	0	0	0	5,485	01/05/2020
36200N-QR-5	GNMA POOL NO 605364	6.000% 09/15/34		12/01/2013	Paydown		1,463	1,463	1,460	1,460	0	3	0	3	0	1,463	0	0	0	57	10/25/2017
36200N-SQ-5	GNMA POOL NO 605427	5.500% 05/15/34		12/01/2013	Paydown		4,309,956	4,309,956	4,286,050	4,286,833	0	23,124	0	23,124	0	4,309,956	0	0	0	115,537	08/30/2017
36200N-SR-3	GNMA POOL NO 605428	6.000% 05/15/34		12/01/2013	Paydown		19,490	19,490	19,792	19,786	0	(296)	0	(296)	0	19,490	0	0	0	513	12/15/2016
36200N-SU-6	GNMA POOL NO 605431	5.500% 05/15/34		12/01/2013	Paydown		4,019,529	4,019,529	3,997,234	3,998,026	0	21,504	0	21,504	0	4,019,529	0	0	0	109,396	11/10/2017
36200N-T9-2	GNMA POOL NO 605476	5.500% 07/15/34		12/01/2013	Paydown		29,539	29,539	28,835	28,864	0	675	0	675	0	29,539	0	0	0	803	11/28/2017
36200N-TT-8	GNMA POOL NO 605462	5.500% 06/15/34		12/01/2013	Paydown		364,590	364,590	355,902	356,273	0	8,317	0	8,317	0	364,590	0	0	0	9,560	01/05/2018
36200N-UU-3	GNMA POOL NO 605495	6.500% 07/15/34		12/01/2013	Paydown		138,654	138,654	145,598	145,129	0	(6,474)	0	(6,474)	0	138,654	0	0	0	3,670	07/14/2018
36200N-WN-7	GNMA POOL NO 605553	6.500% 11/15/34		12/01/2013	Paydown		9,891	9,891	10,335	10,313	0	(423)	0	(423)	0	9,891	0	0	0	457	06/14/2016
36200N-YP-0	GNMA POOL NO 605618	5.500% 07/15/34		12/01/2013	Paydown		112,340	112,340	109,663	109,779	0	2,561	0	2,561	0	112,340	0	0	0	2,936	12/13/2017
36200Q-W6-7	GNMA 1 POOL NO 569569	6.000% 01/15/32		12/01/2013	Paydown		1,605	1,605	1,631	1,629	0	(24)	0	(24)	0	1,605	0	0	0	49	04/12/2017
36200R-2J-0	GNMA 1 POOL NO 570577	5.500% 03/15/34		12/01/2013	Paydown		61,293	61,293	63,136	62,973	0	(1,680)	0	(1,680)	0	61,293	0	0	0	1,518	09/19/2018
36200R-BF-8	GNMA 1 POOL NO 569838	6.000% 06/15/32		12/01/2013	Paydown		5,556	5,556	5,543	5,543	0	13	0	13	0	5,556	0	0	0	178	05/21/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36200R-HZ-8	GNMA 1 POOL NO 570048 5.500% 01/15/36		12/01/2013	Paydown		410,055	410,055	400,284	400,866	0	9,189	0	9,189	0	410,055	0	0	0	12,984	05/18/2019
36200R-P8-9	GNMA 1 POOL NO 570247 6.000% 12/15/31		12/01/2013	Paydown		106	106	108	108	0	(2)	0	(2)	0	106	0	0	0	3	08/26/2017
36200R-SM-5	GNMA 1 POOL NO 570324 6.000% 02/15/32		12/01/2013	Paydown		222	222	225	225	0	(3)	0	(3)	0	222	0	0	0	7	01/12/2018
36200R-YS-5	GNMA 1 POOL NO 570521 6.500% 01/15/32		12/01/2013	Paydown		33,703	33,703	34,240	34,204	0	(501)	0	(501)	0	33,703	0	0	0	1,208	10/04/2016
36200T-RQ-3	GNMA 1 POOL NO 572095 6.000% 03/15/34		12/01/2013	Paydown		357,733	357,733	356,894	356,894	0	839	0	839	0	357,733	0	0	0	10,973	11/26/2017
36200U-6J-9	GNMA 1 POOL NO 573373 6.000% 11/15/31		08/01/2013	Paydown		2,440	2,440	2,479	2,477	0	(37)	0	(37)	0	2,440	0	0	0	96	10/18/2016
36200W-D6-5	GNMA 1 POOL NO 574425 6.500% 02/15/32		12/01/2013	Paydown		32,016	32,016	33,453	33,368	0	(1,352)	0	(1,352)	0	32,016	0	0	0	1,691	01/19/2017
36200W-E3-1	GNMA 1 POOL NO 574454 6.500% 02/15/32		12/01/2013	Paydown		20,256	20,256	20,579	20,557	0	(300)	0	(300)	0	20,256	0	0	0	843	12/22/2016
36200W-HZ-7	GNMA 1 POOL NO 574548 5.500% 04/15/34		12/01/2013	Paydown		30,691	30,691	29,960	29,997	0	694	0	694	0	30,691	0	0	0	941	09/03/2018
36200W-JM-4	GNMA 1 POOL NO 574568 5.500% 04/15/34		12/01/2013	Paydown		661,189	661,189	685,002	682,733	0	(21,544)	0	(21,544)	0	661,189	0	0	0	19,443	05/10/2019
36200X-6K-0	GNMA 1 POOL NO 576074 6.000% 01/15/32		12/01/2013	Paydown		910	910	925	924	0	(13)	0	(13)	0	910	0	0	0	30	01/20/2018
36200X-JW-0	GNMA 1 POOL NO 575477 6.000% 01/15/32		12/01/2013	Paydown		1,064	1,064	1,081	1,080	0	(16)	0	(16)	0	1,064	0	0	0	24	11/04/2016
36201C-4K-7	GNMA 1 POOL NO 579626 6.500% 02/15/32		12/01/2013	Paydown		21,238	21,238	21,563	21,555	0	(318)	0	(318)	0	21,238	0	0	0	708	08/31/2016
36201C-4R-2	GNMA 1 POOL NO 579632 6.000% 02/15/32		12/01/2013	Paydown		1,366	1,366	1,388	1,386	0	(20)	0	(20)	0	1,366	0	0	0	70	08/25/2017
36201E-HS-2	GNMA 1 POOL NO 580841 6.000% 06/15/34		12/01/2013	Paydown		848	848	842	842	0	6	0	6	0	848	0	0	0	25	03/21/2017
36201E-JS-0	GNMA 1 POOL NO 580873 6.500% 01/15/32		12/01/2013	Paydown		8,002	8,002	8,361	8,340	0	(339)	0	(339)	0	8,002	0	0	0	155	12/24/2016
36201F-AF-4	GNMA 1 POOL NO 581506 6.000% 04/15/33		12/01/2013	Paydown		85,020	85,020	86,382	86,286	0	(1,266)	0	(1,266)	0	85,020	0	0	0	2,513	05/15/2017
36201F-SZ-1	GNMA 1 POOL NO 582036 6.000% 02/15/32		12/01/2013	Paydown		5,016	5,016	5,096	5,090	0	(74)	0	(74)	0	5,016	0	0	0	172	03/05/2017
36201F-YS-0	GNMA 1 POOL NO 582221 6.000% 01/15/32		12/01/2013	Paydown		3,134	3,134	3,128	3,128	0	7	0	7	0	3,134	0	0	0	103	06/25/2018
36201G-UL-7	GNMA 1 POOL NO 582987 5.500% 10/15/34		12/01/2013	Paydown		30,969	30,969	30,231	30,264	0	705	0	705	0	30,969	0	0	0	621	05/06/2018
36201G-VF-9	GNMA 1 POOL NO 583014 5.500% 06/15/34		12/01/2013	Paydown		31,480	31,480	30,730	30,763	0	717	0	717	0	31,480	0	0	0	739	02/04/2018
36201H-L8-4	GNMA 1 POOL NO 583651 6.000% 11/15/32		12/01/2013	Paydown		2,389	2,389	2,427	2,425	0	(36)	0	(36)	0	2,389	0	0	0	117	10/30/2016
36201J-2Y-4	GNMA 1 POOL NO 584991 6.000% 04/15/32		12/01/2013	Paydown		544	544	553	552	0	(8)	0	(8)	0	544	0	0	0	18	08/08/2019
36201K-DP-8	GNMA 1 POOL NO 585210 6.000% 03/15/33		12/01/2013	Paydown		21,697	21,697	22,039	22,023	0	(326)	0	(326)	0	21,697	0	0	0	750	05/22/2017
36201L-GQ-1	GNMA 1 POOL NO 586207 6.500% 08/15/34		12/01/2013	Paydown		15,030	15,030	15,705	15,672	0	(642)	0	(642)	0	15,030	0	0	0	501	03/28/2017
36201L-TD-6	GNMA 1 POOL NO 586548 6.000% 04/15/32		10/01/2013	Paydown		4,410	4,410	4,481	4,476	0	(66)	0	(66)	0	4,410	0	0	0	218	06/09/2019
36201M-4V-1	GNMA 1 POOL NO 587736 6.500% 08/15/32		12/01/2013	Paydown		3,423	3,423	3,573	3,568	0	(145)	0	(145)	0	3,423	0	0	0	101	09/26/2016
36201M-CK-6	GNMA 1 POOL NO 586974 6.000% 03/15/32		12/01/2013	Paydown		2,027	2,027	2,060	2,057	0	(30)	0	(30)	0	2,027	0	0	0	61	09/08/2017
36201M-NZ-1	GNMA 1 POOL NO 587308 5.500% 04/15/34		12/01/2013	Paydown		47,414	47,414	46,284	46,336	0	1,078	0	1,078	0	47,414	0	0	0	1,231	10/27/2017
36201M-RM-6	GNMA 1 POOL NO 587392 6.500% 11/15/32		12/01/2013	Paydown		933	933	975	973	0	(40)	0	(40)	0	933	0	0	0	38	08/11/2016
36201M-T5-1	GNMA 1 POOL NO 587472 6.500% 04/15/32		12/01/2013	Paydown		1,320	1,320	1,380	1,376	0	(56)	0	(56)	0	1,320	0	0	0	37	12/11/2016
36201N-KJ-8	GNMA 1 POOL NO 588097 6.000% 10/15/32		12/01/2013	Paydown		2,151	2,151	2,185	2,184	0	(33)	0	(33)	0	2,151	0	0	0	11	02/27/2016
36201N-NH-9	GNMA 1 POOL NO 588192 6.000% 02/15/33		12/01/2013	Paydown		1,440	1,440	1,462	1,462	0	(22)	0	(22)	0	1,440	0	0	0	47	05/16/2017
36201N-QY-9	GNMA 1 POOL NO 588271 6.000% 04/15/33		12/01/2013	Paydown		1,100	1,100	1,117	1,117	0	(16)	0	(16)	0	1,100	0	0	0	36	02/19/2018
36201P-YR-0	GNMA 1 POOL NO 589420 6.000% 06/15/32		12/01/2013	Paydown		1,003	1,003	1,019	1,018	0	(15)	0	(15)	0	1,003	0	0	0	21	02/20/2017
36201Q-3U-5	GNMA 1 POOL NO 590411 6.000% 08/15/32		12/01/2013	Paydown		405	405	411	411	0	(6)	0	(6)	0	405	0	0	0	12	02/07/2017
36201Q-R9-6	GNMA 1 POOL NO 590112 5.500% 06/15/34		12/01/2013	Paydown		32,617	32,617	31,840	31,875	0	741	0	741	0	32,617	0	0	0	332	03/25/2018
36201Q-RS-4	GNMA 1 POOL NO 590097 5.500% 10/15/33		12/01/2013	Paydown		362	362	353	354	0	9	0	9	0	362	0	0	0	11	08/23/2018
36201S-6U-8	GNMA 1 POOL NO 592283 6.000% 02/15/33		12/01/2013	Paydown		7,764	7,764	7,885	7,881	0	(117)	0	(117)	0	7,764	0	0	0	298	07/26/2017
36201S-SR-1	GNMA 1 POOL NO 591928 6.500% 07/15/32		12/01/2013	Paydown		1,076	1,076	1,124	1,122	0	(46)	0	(46)	0	1,076	0	0	0	38	04/02/2017
36201T-FV-4	GNMA 1 POOL NO 592480 6.000% 01/15/33		12/01/2013	Paydown		15,091	15,091	15,325	15,318	0	(227)	0	(227)	0	15,091	0	0	0	511	04/21/2017
36201T-MM-6	GNMA 1 POOL NO 592664 6.000% 04/15/33		12/01/2013	Paydown		22,425	22,425	22,785	22,765	0	(339)	0	(339)	0	22,425	0	0	0	1,037	09/09/2016
36201U-2N-3	GNMA POOL NO 593981 6.000% 05/15/33		12/01/2013	Paydown		214,400	214,400	217,834	217,547	0	(3,147)	0	(3,147)	0	214,400	0	0	0	8,450	12/18/2017
36201U-D3-5	GNMA POOL NO 593322 6.000% 03/15/33		12/01/2013	Paydown		1,376	1,376	1,397	1,396	0	(21)	0	(21)	0	1,376	0	0	0	45	10/04/2016
36201U-UE-2	GNMA POOL NO 593781 5.500% 12/15/33		12/01/2013	Paydown		84,542	84,542	82,528	82,686	0	1,856	0	1,856	0	84,542	0	0	0	3,507	08/18/2019
36201V-ZY-1	GNMA 1 POOL NO 594859 6.500% 08/15/32		12/01/2013	Paydown		4,144	4,144	4,330	4,321	0	(176)	0	(176)	0	4,144	0	0	0	110	09/26/2016
36201X-AK-4	GNMA POOL NO 605810 5.500% 12/15/34		12/01/2013	Paydown		368,418	368,418	359,640	360,049	0	8,369	0	8,369	0	368,418	0	0	0	10,271	08/03/2018
36201X-AU-2	GNMA POOL NO 605819 5.500% 03/15/36		12/01/2013	Paydown		73,088	73,088	71,329	71,443	0	1,645	0	1,645	0	73,088	0	0	0	2,567	12/08/2020
36201X-BT-4	GNMA POOL NO 605850 6.000% 03/15/33		09/01/2013	Paydown		9,955	9,955	10,109	10,106	0	(151)	0	(151)	0	9,955	0	0	0	444	04/10/2019
36201Y-3H-7	GNMA 1 POOL NO 607500 5.500% 04/15/34		12/01/2013	Paydown		115,872	115,872	117,628	117,447	0	(1,576)	0	(1,576)	0	115,872	0	0	0	2,200	08/04/2018
36201Y-PA-8	GNMA 1 POOL NO 607117 5.500% 03/15/34		12/01/2013	Paydown		214,454	214,454	220,904	220,089	0	(5,635)	0	(5,635)	0	214,454	0	0	0	6,964	10/27/2019
36201Y-V9-4	GNMA 1 POOL NO 607340 6.000% 06/15/33		12/01/2013	Paydown		9,487	9,487	9,773	9,749	0	(262)	0	(262)	0	9,487	0	0	0	311	08/30/2021
36202A-GE-1	GNMA POOL NO 000197 12.000% 09/20/14		12/01/2013	Paydown		444	444	410	433	0	11	0	11	0	444	0	0	0	29	06/05/2014
36202D-2V-2	GNMA 2 POOL NO 003488 5.500% 12/20/33		12/01/2013	Paydown		699,196	699,196	706,144	705,566	0	(6,370)	0	(6,370)	0	699,196	0	0	0	19,689	06/02/2018
36202D-6F-3	GNMA 2 POOL NO 003570 6.000% 06/20/34		12/01/2013	Paydown		779,431	779,431	801,765	800,563	0	(21,132)	0	(21,132)	0	779,431	0	0	0	23,872	01/04/2018
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		12/01/2013	Paydown		4,436,124	4,436,124	4,789,722	4,786,253	0	(350,129)	0	(350,129)	0	4,436,124	0	0	0	76,049	11/20/2017
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		12/01/2013	Paydown		3,248,062	3,248,062	3,413,257	3,410,873	0	(162,810)	0	(162,810)	0	3,248,062	0	0	0	53,633	09/07/2020
36202F-HX-7	GNMA POOL NO 004746 4.500% 07/20/40		12/01/2013	Paydown		323,196	323,196	355,111	354,769	0	(31,573)	0	(31,573)	0	323,196	0	0	0	6,760	02/02/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202F-JP-2	GNMA POOL NO 004770 4.000% 08/20/40		12/01/2013	Paydown		3,360,710	3,360,710	3,630,617	3,627,478	0	(266,768)	0	(266,768)	0	3,360,710	0	0	0	60,447	11/16/2019
36202F-KM-7	GNMA POOL NO 004800 4.000% 09/20/40		12/01/2013	Paydown		555,104	555,104	599,685	599,155	0	(44,051)	0	(44,051)	0	555,104	0	0	0	10,315	03/26/2020
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		12/01/2013	Paydown		8,743,887	8,743,887	9,297,819	9,289,898	0	(546,010)	0	(546,010)	0	8,743,887	0	0	0	152,847	07/05/2018
36202S-DK-1	GNMA 1 POOL NO 607706 6.000% 02/15/33		12/01/2013	Paydown		2,759	2,759	2,752	2,752	0	6	0	6	0	2,759	0	0	0	91	05/07/2017
36202S-ST-6	GNMA 1 POOL NO 608130 6.000% 03/15/33		12/01/2013	Paydown		56,981	56,981	57,893	57,830	0	(849)	0	(849)	0	56,981	0	0	0	1,978	07/03/2017
36202T-DR-4	GNMA POOL NO 608612 5.500% 05/15/34		12/01/2013	Paydown		71,096	71,096	69,402	69,514	0	1,582	0	1,582	0	71,096	0	0	0	1,075	01/09/2020
36202T-EM-4	GNMA POOL NO 608640 5.500% 07/15/34		12/01/2013	Paydown		198,199	198,199	193,476	193,757	0	4,442	0	4,442	0	198,199	0	0	0	5,924	06/22/2018
36202T-P5-9	GNMA POOL NO 608944 5.500% 06/15/36		12/01/2013	Paydown		40,628	40,628	39,650	39,698	0	930	0	930	0	40,628	0	0	0	846	01/08/2020
36202U-3S-0	GNMA POOL NO 610209 6.000% 05/15/33		12/01/2013	Paydown		4,808	4,808	4,882	4,878	0	(71)	0	(71)	0	4,808	0	0	0	156	10/14/2018
36202U-DB-6	GNMA POOL NO 609498 6.000% 10/15/33		12/01/2013	Paydown		6,061	6,061	6,155	6,152	0	(91)	0	(91)	0	6,061	0	0	0	197	09/27/2017
36202U-FZ-1	GNMA POOL NO 609584 5.500% 04/15/34		12/01/2013	Paydown		24,425	24,425	23,863	23,863	0	562	0	562	0	24,425	0	0	0	883	02/05/2017
36202U-HU-0	GNMA POOL NO 609643 6.000% 05/15/33		12/01/2013	Paydown		4,548	4,548	4,618	4,616	0	(68)	0	(68)	0	4,548	0	0	0	148	09/23/2017
36202W-AV-1	GNMA POOL NO 611220 5.500% 06/15/34		12/01/2013	Paydown		1,519	1,519	1,482	1,484	0	35	0	35	0	1,519	0	0	0	46	03/21/2018
36203A-D9-4	GNMA 1 POOL NO 343128 7.000% 12/15/22		12/01/2013	Paydown		599	599	575	580	0	19	0	19	0	599	0	0	0	23	02/22/2017
36203A-EB-8	GNMA 1 POOL NO 343130 7.500% 12/15/22		12/01/2013	Paydown		1,404	1,404	1,462	1,447	0	(42)	0	(42)	0	1,404	0	0	0	57	01/29/2017
36203A-EM-4	GNMA 1 POOL NO 343140 7.000% 12/15/22		12/01/2013	Paydown		354	354	323	329	0	25	0	25	0	354	0	0	0	14	10/24/2016
36203A-GQ-3	GNMA 1 POOL NO 343207 7.000% 04/15/23		12/01/2013	Paydown		126	126	127	127	0	(1)	0	(1)	0	126	0	0	0	6	06/23/2017
36203A-MH-6	GNMA 1 POOL NO 343360 7.000% 05/15/23		12/01/2013	Paydown		105	105	103	104	0	1	0	1	0	105	0	0	0	4	09/16/2016
36203A-TM-8	GNMA 1 POOL NO 343556 7.000% 04/15/23		12/01/2013	Paydown		353	353	348	349	0	4	0	4	0	353	0	0	0	9	09/20/2016
36203A-VZ-6	GNMA 1 POOL NO 343632 7.000% 07/15/23		12/01/2013	Paydown		2,272	2,272	2,241	2,247	0	25	0	25	0	2,272	0	0	0	102	05/16/2017
36203B-J3-9	GNMA 1 POOL NO 344182 8.000% 12/15/22		12/01/2013	Paydown		3,913	3,913	3,977	3,966	0	(53)	0	(53)	0	3,913	0	0	0	172	11/14/2016
36203B-J5-4	GNMA 1 POOL NO 344184 7.000% 12/15/22		12/01/2013	Paydown		2,193	2,193	2,221	2,213	0	(20)	0	(20)	0	2,193	0	0	0	60	01/13/2017
36203B-KH-6	GNMA 1 POOL NO 344196 7.000% 01/15/23		12/01/2013	Paydown		2,188	2,188	2,160	2,164	0	24	0	24	0	2,188	0	0	0	84	02/22/2017
36203B-KQ-6	GNMA 1 POOL NO 344203 7.000% 01/15/23		12/01/2013	Paydown		263	263	259	260	0	3	0	3	0	263	0	0	0	10	09/26/2016
36203B-LN-2	GNMA 1 POOL NO 344233 8.000% 02/15/23		12/01/2013	Paydown		3,168	3,168	3,294	3,270	0	(102)	0	(102)	0	3,168	0	0	0	139	11/10/2016
36203B-UC-6	GNMA 1 POOL NO 344479 7.500% 05/15/23		12/01/2013	Paydown		307	307	305	305	0	1	0	1	0	307	0	0	0	13	11/19/2016
36203C-4K-5	GNMA 1 POOL NO 345626 7.500% 03/15/24		12/01/2013	Paydown		107	107	107	107	0	0	0	0	0	107	0	0	0	5	12/30/2016
36203C-HL-9	GNMA 1 POOL NO 345035 7.500% 09/15/23		12/01/2013	Paydown		854	854	885	878	0	(25)	0	(25)	0	854	0	0	0	31	01/04/2017
36203C-HN-5	GNMA 1 POOL NO 345037 7.500% 10/15/23		12/01/2013	Paydown		247	247	246	246	0	1	0	1	0	247	0	0	0	10	01/16/2017
36203C-JR-4	GNMA 1 POOL NO 345072 7.000% 12/15/23		12/01/2013	Paydown		10,644	10,644	10,739	10,710	0	(67)	0	(67)	0	10,644	0	0	0	419	05/07/2017
36203C-Q2-1	GNMA 1 POOL NO 345273 7.000% 04/15/23		12/01/2013	Paydown		3,886	3,886	3,835	3,844	0	43	0	43	0	3,886	0	0	0	42	12/12/2016
36203C-ST-0	GNMA 1 POOL NO 345330 7.000% 06/15/23		07/25/2013	Stephens Inc.		4,001	3,605	3,556	3,564	0	1	0	1	0	3,565	0	437	437	167	01/13/2017
36203C-ST-0	GNMA 1 POOL NO 345330 7.000% 06/15/23		12/01/2013	Paydown		9,706	9,706	9,577	9,596	0	111	0	111	0	9,706	0	0	0	335	01/13/2017
36203C-SW-3	GNMA 1 POOL NO 345333 7.500% 07/15/23		12/01/2013	Paydown		750	750	721	724	0	25	0	25	0	750	0	0	0	31	04/20/2017
36203C-ZG-0	GNMA 1 POOL NO 345543 7.000% 02/15/24		12/01/2013	Paydown		3,324	3,324	3,414	3,394	0	(70)	0	(70)	0	3,324	0	0	0	138	02/01/2017
36203D-4U-1	GNMA 1 POOL NO 346535 8.000% 04/15/23		09/01/2013	Paydown		8,855	8,855	9,278	9,183	0	(327)	0	(327)	0	8,855	0	0	0	520	05/11/2017
36203D-EC-0	GNMA 1 POOL NO 345831 7.000% 09/15/23		12/01/2013	Paydown		1,060	1,060	1,067	1,066	0	(5)	0	(5)	0	1,060	0	0	0	41	03/26/2017
36203D-F2-1	GNMA 1 POOL NO 345885 7.000% 09/15/23		12/01/2013	Paydown		1,652	1,652	1,630	1,633	0	19	0	19	0	1,652	0	0	0	40	10/27/2016
36203D-HL-7	GNMA 1 POOL NO 345935 7.000% 02/15/24		07/25/2013	Stephens Inc.		42,879	38,630	38,291	38,340	0	4	0	4	0	38,344	0	4,535	4,535	1,795	04/19/2017
36203D-HL-7	GNMA 1 POOL NO 345935 7.000% 02/15/24		12/01/2013	Paydown		13,836	13,836	13,717	13,732	0	104	0	104	0	13,836	0	0	0	220	04/19/2017
36203D-JM-3	GNMA 1 POOL NO 345968 7.000% 11/15/23		07/25/2013	Stephens Inc.		2,523	2,273	2,288	2,285	0	0	0	0	0	2,285	0	239	239	106	01/27/2017
36203D-JM-3	GNMA 1 POOL NO 345968 7.000% 11/15/23		07/01/2013	Paydown		104	104	105	105	0	(1)	0	(1)	0	104	0	0	0	2	01/27/2017
36203D-M8-0	GNMA 1 POOL NO 346083 7.500% 03/15/23		12/01/2013	Paydown		2,452	2,452	2,324	2,355	0	97	0	97	0	2,452	0	0	0	74	03/31/2017
36203D-MG-2	GNMA 1 POOL NO 346059 7.000% 12/15/23		12/01/2013	Paydown		7,558	7,558	7,610	7,596	0	(39)	0	(39)	0	7,558	0	0	0	111	11/11/2016
36203D-MH-0	GNMA 1 POOL NO 346060 7.000% 12/15/23		12/01/2013	Paydown		1,466	1,466	1,476	1,473	0	(7)	0	(7)	0	1,466	0	0	0	56	04/04/2017
36203D-R4-4	GNMA 1 POOL NO 346207 7.000% 12/15/22		12/01/2013	Paydown		649	649	631	635	0	15	0	15	0	649	0	0	0	25	01/04/2017
36203D-RN-2	GNMA 1 POOL NO 346193 7.000% 12/15/22		12/01/2013	Paydown		3,386	3,386	3,434	3,417	0	(30)	0	(30)	0	3,386	0	0	0	75	07/01/2017
36203E-6E-3	GNMA POOL NO 347469 7.000% 06/15/23		12/01/2013	Paydown		383	383	378	378	0	4	0	4	0	383	0	0	0	15	12/31/2016
36203E-6W-3	GNMA POOL NO 347485 7.000% 08/15/23		12/01/2013	Paydown		2,911	2,911	2,873	2,881	0	30	0	30	0	2,911	0	0	0	112	08/11/2017
36203E-AY-4	GNMA POOL NO 346623 7.000% 06/15/23		12/01/2013	Paydown		250	250	252	251	0	(1)	0	(1)	0	250	0	0	0	10	01/17/2017
36203E-BL-1	GNMA POOL NO 346643 7.000% 07/15/23		12/01/2013	Paydown		1,932	1,932	1,907	1,910	0	22	0	22	0	1,932	0	0	0	76	02/23/2017
36203E-DG-0	GNMA POOL NO 346703 7.500% 08/15/23		12/01/2013	Paydown		936	936	969	961	0	(25)	0	(25)	0	936	0	0	0	39	02/26/2017
36203E-MJ-4	GNMA POOL NO 346961 7.000% 12/15/23		12/01/2013	Paydown		161	161	158	159	0	2	0	2	0	161	0	0	0	4	04/02/2017
36203F-FG-5	GNMA 1 POOL NO 347667 7.000% 07/15/23		12/01/2013	Paydown		9,517	9,517	9,390	9,414	0	103	0	103	0	9,517	0	0	0	281	01/15/2017
36203F-FT-7	GNMA 1 POOL NO 347678 7.500% 08/15/23		12/01/2013	Paydown		147	147	153	152	0	(5)	0	(5)	0	147	0	0	0	6	07/24/2016
36203F-MK-8	GNMA 1 POOL NO 347862 7.500% 05/15/23		12/01/2013	Paydown		194	194	203	201	0	(8)	0	(8)	0	194	0	0	0	8	02/25/2017
36203F-U2-9	GNMA 1 POOL NO 348101 7.000% 06/15/23		12/01/2013	Paydown		1,229	1,229	1,212	1,215	0	14	0	14	0	1,229	0	0	0	47	03/21/2017
36203F-WD-3	GNMA 1 POOL NO 348144 7.000% 07/15/23		12/01/2013	Paydown		1,105	1,105	1,114	1,112	0	(7)	0	(7)	0	1,105	0	0	0	42	01/04/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203F-WR-2	GNMA 1 POOL NO 348156 7.000% 07/15/23		12/01/2013	Paydown		1,740	1,740	1,717	1,720	0	20	0	20	0	1,740	0	0	0	85	03/14/2017
36203G-6U-2	GNMA 1 POOL NO 349283 8.500% 01/15/23		12/01/2013	Paydown		170	170	180	178	0	(8)	0	(8)	0	170	0	0	0	8	12/17/2016
36203G-D3-4	GNMA 1 POOL NO 348522 7.500% 07/15/23		12/01/2013	Paydown		862	862	859	859	0	3	0	3	0	862	0	0	0	36	06/30/2017
36203G-J7-9	GNMA 1 POOL NO 348686 7.500% 05/15/23		12/01/2013	Paydown		37	37	35	35	0	2	0	2	0	37	0	0	0	2	02/17/2017
36203G-KA-0	GNMA 1 POOL NO 348689 7.500% 05/15/23		12/01/2013	Paydown		28	28	27	27	0	1	0	1	0	28	0	0	0	1	12/12/2016
36203G-KT-9	GNMA 1 POOL NO 348706 7.000% 06/15/23		12/01/2013	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	2	11/17/2016
36203G-N6-6	GNMA 1 POOL NO 348813 7.500% 06/15/23		12/01/2013	Paydown		898	898	905	903	0	(5)	0	(5)	0	898	0	0	0	37	10/11/2016
36203G-NV-1	GNMA 1 POOL NO 348804 8.000% 05/15/23		12/01/2013	Paydown		524	524	544	541	0	(17)	0	(17)	0	524	0	0	0	23	04/21/2017
36203G-P9-8	GNMA 1 POOL NO 348848 7.000% 06/15/23		12/01/2013	Paydown		1,613	1,613	1,628	1,624	0	(10)	0	(10)	0	1,613	0	0	0	79	12/13/2016
36203G-PG-2	GNMA 1 POOL NO 348823 7.000% 06/15/23		12/01/2013	Paydown		4,276	4,276	4,221	4,228	0	48	0	48	0	4,276	0	0	0	174	02/20/2017
36203G-SU-8	GNMA 1 POOL NO 348931 7.000% 08/15/23		12/01/2013	Paydown		8,063	8,063	7,956	7,971	0	92	0	92	0	8,063	0	0	0	247	08/11/2016
36203G-T6-0	GNMA 1 POOL NO 348973 8.500% 05/15/23		12/01/2013	Paydown		670	670	678	675	0	(5)	0	(5)	0	670	0	0	0	31	09/27/2017
36203H-C3-3	GNMA 1 POOL NO 349390 7.000% 06/15/23		12/01/2013	Paydown		2,572	2,572	2,538	2,543	0	28	0	28	0	2,572	0	0	0	64	02/05/2017
36203H-CU-3	GNMA 1 POOL NO 349383 7.000% 06/15/23		07/25/2013	Stephens Inc.		5,813	5,237	5,166	5,177	0	1	0	1	0	5,178	0	635	635	243	01/15/2017
36203H-CU-3	GNMA 1 POOL NO 349383 7.000% 06/15/23		07/01/2013	Paydown		213	213	210	211	0	2	0	2	0	213	0	0	0	5	01/15/2017
36203H-J5-1	GNMA 1 POOL NO 349584 7.500% 04/15/23		12/01/2013	Paydown		203	203	194	196	0	7	0	7	0	203	0	0	0	8	07/10/2017
36203H-QA-2	GNMA 1 POOL NO 349749 8.500% 03/15/23		10/01/2013	Paydown		1,511	1,511	1,547	1,540	0	(29)	0	(29)	0	1,511	0	0	0	67	04/01/2017
36203H-YN-5	GNMA 1 POOL NO 350017 7.500% 02/15/23		12/01/2013	Paydown		976	976	972	973	0	4	0	4	0	976	0	0	0	41	04/20/2017
36203J-DG-9	GNMA POOL NO 350303 7.000% 04/15/23		12/01/2013	Paydown		1,455	1,455	1,436	1,439	0	16	0	16	0	1,455	0	0	0	56	04/17/2017
36203J-JY-4	GNMA POOL NO 350479 7.000% 05/15/23		12/01/2013	Paydown		649	649	640	642	0	7	0	7	0	649	0	0	0	25	02/01/2017
36203J-U9-6	GNMA POOL NO 350808 7.000% 08/15/23		12/01/2013	Paydown		1,575	1,575	1,555	1,557	0	17	0	17	0	1,575	0	0	0	61	09/06/2017
36203K-A2-0	GNMA 1 POOL NO 351125 7.500% 07/15/23		12/01/2013	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	3	01/18/2017
36203K-CL-6	GNMA 1 POOL NO 351175 7.000% 09/15/23		12/01/2013	Paydown		1,710	1,710	1,688	1,691	0	19	0	19	0	1,710	0	0	0	46	04/04/2017
36203K-K6-0	GNMA 1 POOL NO 351417 7.000% 01/15/24		12/01/2013	Paydown		3,571	3,571	3,595	3,589	0	(18)	0	(18)	0	3,571	0	0	0	145	11/27/2016
36203K-LU-6	GNMA 1 POOL NO 351439 7.500% 02/15/24		07/25/2013	Stephens Inc.		9,881	8,823	8,789	8,792	0	0	0	0	0	8,792	0	1,089	1,089	439	09/08/2017
36203K-LU-6	GNMA 1 POOL NO 351439 7.500% 02/15/24		07/01/2013	Paydown		371	371	370	370	0	1	0	1	0	371	0	0	0	9	09/08/2017
36203K-QW-7	GNMA 1 POOL NO 351569 7.000% 11/15/23		12/01/2013	Paydown		132	132	133	133	0	(1)	0	(1)	0	132	0	0	0	5	01/20/2017
36203K-RZ-9	GNMA 1 POOL NO 351604 7.500% 03/15/23		12/01/2013	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	03/27/2017
36203L-BT-8	GNMA 1 POOL NO 352050 7.000% 10/15/23		12/01/2013	Paydown		97	97	95	95	0	1	0	1	0	97	0	0	0	4	08/01/2016
36203L-DM-1	GNMA 1 POOL NO 352108 7.000% 08/15/23		12/01/2013	Paydown		83	83	84	84	0	0	0	0	0	83	0	0	0	3	10/21/2016
36203L-DX-7	GNMA 1 POOL NO 352118 8.000% 08/15/23		12/01/2013	Paydown		197	197	207	205	0	(8)	0	(8)	0	197	0	0	0	8	07/23/2016
36203L-ET-5	GNMA 1 POOL NO 352146 8.000% 07/15/23		12/01/2013	Paydown		75,031	75,031	78,045	77,532	0	(2,501)	0	(2,501)	0	75,031	0	0	0	4,293	09/16/2016
36203L-F5-6	GNMA 1 POOL NO 352188 7.500% 04/15/23		12/01/2013	Paydown		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	1	06/30/2016
36203L-F8-0	GNMA 1 POOL NO 352191 7.000% 05/15/23		12/01/2013	Paydown		2,261	2,261	2,231	2,234	0	26	0	26	0	2,261	0	0	0	65	10/07/2016
36203L-FK-3	GNMA 1 POOL NO 352170 8.000% 06/15/23		12/01/2013	Paydown		122	122	127	126	0	(5)	0	(5)	0	122	0	0	0	6	04/07/2016
36203L-GC-0	GNMA 1 POOL NO 352195 8.000% 05/15/23		12/01/2013	Paydown		472	472	494	490	0	(18)	0	(18)	0	472	0	0	0	14	08/26/2016
36203L-H8-8	GNMA 1 POOL NO 352255 8.000% 05/15/23		12/01/2013	Paydown		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	2	04/19/2017
36203L-WJ-7	GNMA 1 POOL NO 352649 8.000% 04/15/23		12/01/2013	Paydown		464	464	491	485	0	(20)	0	(20)	0	464	0	0	0	20	12/21/2016
36203L-XQ-0	GNMA 1 POOL NO 352687 7.000% 06/15/23		12/01/2013	Paydown		379	379	374	375	0	4	0	4	0	379	0	0	0	15	03/05/2017
36203L-YF-3	GNMA 1 POOL NO 352710 7.000% 07/15/23		12/01/2013	Paydown		7,160	7,160	7,063	7,081	0	79	0	79	0	7,160	0	0	0	343	04/20/2017
36203M-ES-5	GNMA 1 POOL NO 353045 8.000% 07/15/24		12/01/2013	Paydown		5,676	5,676	5,927	5,882	0	(206)	0	(206)	0	5,676	0	0	0	396	12/19/2016
36203M-JK-7	GNMA 1 POOL NO 353166 7.500% 03/15/30		05/01/2013	Paydown		53,163	53,163	51,534	51,604	0	1,558	0	1,558	0	53,163	0	0	0	1,654	04/01/2017
36203M-JN-1	GNMA 1 POOL NO 353169 7.000% 12/15/23		12/01/2013	Paydown		5,816	5,816	5,739	5,755	0	61	0	61	0	5,816	0	0	0	230	10/10/2017
36203M-M9-8	GNMA 1 POOL NO 353284 7.500% 05/15/23		12/01/2013	Paydown		248	248	247	248	0	1	0	1	0	248	0	0	0	10	10/09/2016
36203M-P8-7	GNMA 1 POOL NO 353347 8.000% 08/15/24		12/01/2013	Paydown		715	715	748	742	0	(28)	0	(28)	0	715	0	0	0	31	02/03/2017
36203M-RC-6	GNMA 1 POOL NO 353383 8.000% 05/15/25		12/01/2013	Paydown		75	75	78	78	0	(3)	0	(3)	0	75	0	0	0	3	03/03/2017
36203M-RW-2	GNMA 1 POOL NO 353401 8.000% 08/15/25		12/01/2013	Paydown		62	62	64	64	0	(2)	0	(2)	0	62	0	0	0	3	10/27/2016
36203M-RZ-5	GNMA 1 POOL NO 353404 7.500% 09/15/25		07/25/2013	Stephens Inc.		489	437	451	450	0	0	0	0	0	450	0	40	40	22	09/12/2016
36203M-RZ-5	GNMA 1 POOL NO 353404 7.500% 09/15/25		07/01/2013	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	09/12/2016
36203N-3E-6	GNMA 1 POOL NO 354597 8.000% 06/15/23		12/01/2013	Paydown		19,593	19,593	20,526	20,326	0	(733)	0	(733)	0	19,593	0	0	0	442	11/26/2016
36203N-5M-6	GNMA 1 POOL NO 354652 7.000% 09/15/23		12/01/2013	Paydown		1,937	1,937	1,912	1,915	0	22	0	22	0	1,937	0	0	0	63	02/03/2017
36203N-5S-3	GNMA 1 POOL NO 354657 7.000% 09/15/23		12/01/2013	Paydown		4,034	4,034	3,980	3,987	0	47	0	47	0	4,034	0	0	0	171	01/06/2017
36203N-6K-9	GNMA 1 POOL NO 354674 7.000% 10/15/23		12/01/2013	Paydown		23,662	23,662	23,814	23,780	0	(118)	0	(118)	0	23,662	0	0	0	1,089	02/02/2017
36203N-6W-3	GNMA 1 POOL NO 354685 7.000% 11/15/23		07/25/2013	Stephens Inc.		6,673	6,012	6,051	6,041	0	(1)	0	(1)	0	6,039	0	634	634	279	04/13/2017
36203N-6W-3	GNMA 1 POOL NO 354685 7.000% 11/15/23		12/01/2013	Paydown		17,287	17,287	17,391	17,372	0	(85)	0	(85)	0	17,287	0	0	0	867	04/13/2017
36203N-7K-8	GNMA 1 POOL NO 354698 8.000% 11/15/23		12/01/2013	Paydown		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	1	02/12/2017
36203N-G8-5	GNMA 1 POOL NO 354023 7.000% 05/15/23		12/01/2013	Paydown		5,858	5,858	5,780	5,799	0	59	0	59	0	5,858	0	0	0	226	12/15/2017
36203N-SG-4	GNMA 1 POOL NO 354319 7.000% 06/15/23		12/01/2013	Paydown		6,775	6,775	6,683	6,700	0	75	0	75	0	6,775	0	0	0	388	04/17/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203N-TD-0	GNMA 1 POOL NO 354348 8.500% 01/15/23		12/01/2013	Paydown		447	447	460	457	0	(10)	0	(10)	0	447	0	0	0	21	02/26/2017
36203P-A6-0	GNMA 1 POOL NO 354729 7.500% 01/15/24		12/01/2013	Paydown		2,241	2,241	2,322	2,304	0	(64)	0	(64)	0	2,241	0	0	0	81	02/19/2017
36203P-AV-5	GNMA 1 POOL NO 354720 7.000% 01/15/24		12/01/2013	Paydown		311	311	313	313	0	(1)	0	(1)	0	311	0	0	0	9	03/06/2017
36203P-CR-2	GNMA 1 POOL NO 354780 7.000% 03/15/24		12/01/2013	Paydown		1,750	1,750	1,796	1,785	0	(35)	0	(35)	0	1,750	0	0	0	56	03/23/2017
36203P-CS-0	GNMA 1 POOL NO 354781 7.500% 03/15/24		12/01/2013	Paydown		1,260	1,260	1,307	1,297	0	(38)	0	(38)	0	1,260	0	0	0	52	01/30/2017
36203P-DB-6	GNMA 1 POOL NO 354798 7.000% 04/15/24		12/01/2013	Paydown		414	414	425	423	0	(9)	0	(9)	0	414	0	0	0	11	03/06/2017
36203P-E6-6	GNMA 1 POOL NO 354857 8.000% 07/15/24		12/01/2013	Paydown		2,115	2,115	2,211	2,195	0	(80)	0	(80)	0	2,115	0	0	0	100	10/27/2016
36203P-MH-3	GNMA 1 POOL NO 355060 7.000% 03/15/24		12/01/2013	Paydown		3,580	3,580	3,604	3,595	0	(15)	0	(15)	0	3,580	0	0	0	137	11/19/2017
36203P-W5-8	GNMA 1 POOL NO 355368 8.000% 11/15/21		12/01/2013	Paydown		1,348	1,348	1,407	1,390	0	(42)	0	(42)	0	1,348	0	0	0	36	09/23/2016
36203Q-4A-6	GNMA POOL NO 356417 8.000% 05/15/23		12/01/2013	Paydown		2,876	2,876	2,989	2,963	0	(86)	0	(86)	0	2,876	0	0	0	195	12/28/2016
36203Q-EH-0	GNMA POOL NO 355736 7.000% 07/15/23		12/01/2013	Paydown		486	486	480	481	0	5	0	5	0	486	0	0	0	19	04/15/2017
36203R-4F-3	GNMA 1 POOL NO 357322 7.000% 09/15/23		12/01/2013	Paydown		593	593	596	596	0	(3)	0	(3)	0	593	0	0	0	15	12/07/2016
36203R-4X-4	GNMA 1 POOL NO 357338 7.000% 10/15/23		12/01/2013	Paydown		509	509	502	503	0	6	0	6	0	509	0	0	0	20	02/07/2017
36203R-FM-6	GNMA 1 POOL NO 356672 7.500% 07/15/23		12/01/2013	Paydown		35	35	34	34	0	1	0	1	0	35	0	0	0	2	09/04/2016
36203R-GL-7	GNMA 1 POOL NO 356703 7.000% 09/15/23		12/01/2013	Paydown		1,802	1,802	1,778	1,781	0	21	0	21	0	1,802	0	0	0	64	02/16/2017
36203R-L2-3	GNMA 1 POOL NO 356845 7.000% 05/15/23		12/01/2013	Paydown		810	810	799	801	0	9	0	9	0	810	0	0	0	29	11/25/2016
36203R-M3-0	GNMA 1 POOL NO 356878 7.000% 05/15/23		12/01/2013	Paydown		2,159	2,159	2,172	2,170	0	(11)	0	(11)	0	2,159	0	0	0	87	01/11/2017
36203R-SP-5	GNMA 1 POOL NO 357026 7.000% 07/15/23		12/01/2013	Paydown		520	520	513	515	0	6	0	6	0	520	0	0	0	20	01/23/2017
36203R-YS-2	GNMA 1 POOL NO 357221 7.500% 09/15/23		12/01/2013	Paydown		1,454	1,454	1,509	1,499	0	(45)	0	(45)	0	1,454	0	0	0	15	07/31/2016
36203R-ZZ-5	GNMA 1 POOL NO 357260 7.000% 09/15/23		12/01/2013	Paydown		1,074	1,074	1,060	1,061	0	12	0	12	0	1,074	0	0	0	50	04/02/2017
36203S-4K-0	GNMA 1 POOL NO 358226 7.000% 08/15/23		12/01/2013	Paydown		11,306	11,306	11,159	11,177	0	129	0	129	0	11,306	0	0	0	489	01/08/2017
36203S-P6-8	GNMA 1 POOL NO 357845 8.000% 08/15/23		09/01/2013	Paydown		2,775	2,775	2,927	2,899	0	(124)	0	(124)	0	2,775	0	0	0	126	05/11/2017
36203S-TQ-0	GNMA 1 POOL NO 357959 7.000% 07/15/23		12/01/2013	Paydown		804	804	793	794	0	9	0	9	0	804	0	0	0	31	02/14/2017
36203S-YL-5	GNMA 1 POOL NO 358115 7.000% 07/15/23		12/01/2013	Paydown		2,594	2,594	2,560	2,566	0	28	0	28	0	2,594	0	0	0	100	05/22/2017
36203T-3D-5	GNMA 1 POOL NO 359096 7.000% 07/15/23		12/01/2013	Paydown		2,613	2,613	2,580	2,583	0	30	0	30	0	2,613	0	0	0	128	12/01/2016
36203T-3N-3	GNMA 1 POOL NO 359105 8.000% 07/15/23		12/01/2013	Paydown		2,286	2,286	2,436	2,400	0	(114)	0	(114)	0	2,286	0	0	0	58	02/26/2017
36203T-3T-0	GNMA 1 POOL NO 359110 7.000% 08/15/23		12/01/2013	Paydown		2,955	2,955	2,916	2,923	0	32	0	32	0	2,955	0	0	0	113	05/02/2017
36203T-M6-9	GNMA 1 POOL NO 358681 7.000% 08/15/23		12/01/2013	Paydown		3,280	3,280	3,236	3,245	0	34	0	34	0	3,280	0	0	0	126	08/26/2017
36203T-MW-2	GNMA 1 POOL NO 358673 7.000% 07/15/23		12/01/2013	Paydown		672	672	677	676	0	(3)	0	(3)	0	672	0	0	0	26	06/18/2017
36203T-ND-3	GNMA 1 POOL NO 358688 7.500% 08/15/23		12/01/2013	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	2	04/14/2017
36203T-PD-1	GNMA 1 POOL NO 358720 7.000% 12/15/23		12/01/2013	Paydown		682	682	687	685	0	(3)	0	(3)	0	682	0	0	0	26	06/07/2017
36203T-PT-6	GNMA 1 POOL NO 358734 7.500% 09/15/23		12/01/2013	Paydown		630	630	641	639	0	(9)	0	(9)	0	630	0	0	0	17	01/04/2017
36203T-QB-4	GNMA 1 POOL NO 358750 8.000% 10/15/23		12/01/2013	Paydown		733	733	765	757	0	(25)	0	(25)	0	733	0	0	0	32	04/27/2017
36203T-TG-0	GNMA 1 POOL NO 358851 7.000% 10/15/23		12/01/2013	Paydown		2,724	2,724	2,687	2,694	0	30	0	30	0	2,724	0	0	0	80	09/04/2017
36203T-WH-4	GNMA 1 POOL NO 358948 7.500% 06/15/23		12/01/2013	Paydown		184	184	183	183	0	1	0	1	0	184	0	0	0	8	08/13/2017
36203T-XS-9	GNMA 1 POOL NO 358989 7.000% 06/15/23		07/25/2013	Stephens Inc.		6,713	6,048	6,087	6,077	0	(1)	0	(1)	0	6,076	0	637	637	281	03/31/2017
36203T-XS-9	GNMA 1 POOL NO 358989 7.000% 06/15/23		07/01/2013	Paydown		279	279	280	280	0	(1)	0	(1)	0	279	0	0	0	7	03/31/2017
36203U-2S-0	GNMA 1 POOL NO 359985 7.000% 01/15/24		12/01/2013	Paydown		493	493	505	503	0	(10)	0	(10)	0	493	0	0	0	14	09/06/2016
36203U-GF-3	GNMA 1 POOL NO 359398 8.000% 08/15/23		12/01/2013	Paydown		2,441	2,441	2,557	2,533	0	(93)	0	(93)	0	2,441	0	0	0	107	12/09/2016
36203U-HA-3	GNMA 1 POOL NO 359425 8.500% 09/15/23		12/01/2013	Paydown		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	2	02/21/2017
36203U-J7-8	GNMA 1 POOL NO 359486 7.500% 04/15/24		07/25/2013	Stephens Inc.		2,512	2,243	2,235	2,235	0	0	0	0	0	2,235	0	277	277	112	01/09/2017
36203U-J7-8	GNMA 1 POOL NO 359486 7.500% 04/15/24		07/01/2013	Paydown		316	316	315	315	0	1	0	1	0	316	0	0	0	6	01/09/2017
36203U-K4-3	GNMA 1 POOL NO 359515 7.500% 05/15/24		12/01/2013	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	04/09/2017
36203U-KJ-0	GNMA 1 POOL NO 359497 7.000% 04/15/24		06/01/2013	Paydown		1,494	1,494	1,504	1,501	0	(8)	0	(8)	0	1,494	0	0	0	52	11/26/2016
36203U-N3-2	GNMA 1 POOL NO 359610 7.000% 08/15/23		12/01/2013	Paydown		430	430	432	432	0	(2)	0	(2)	0	430	0	0	0	15	03/19/2017
36203U-U4-2	GNMA 1 POOL NO 359803 7.000% 08/15/23		12/01/2013	Paydown		3,410	3,410	3,365	3,373	0	37	0	37	0	3,410	0	0	0	93	02/11/2017
36203U-XX-5	GNMA 1 POOL NO 359894 7.500% 10/15/23		07/25/2013	Stephens Inc.		2,494	2,227	2,259	2,253	0	0	0	0	0	2,253	0	242	242	111	11/19/2016
36203U-XX-5	GNMA 1 POOL NO 359894 7.500% 10/15/23		07/01/2013	Paydown		1,655	1,655	1,679	1,674	0	(19)	0	(19)	0	1,655	0	0	0	23	11/19/2016
36203U-Y8-9	GNMA 1 POOL NO 359935 7.000% 11/15/23		12/01/2013	Paydown		332	332	328	328	0	4	0	4	0	332	0	0	0	13	01/17/2017
36203U-Z5-4	GNMA 1 POOL NO 359964 7.500% 12/15/23		12/01/2013	Paydown		1,241	1,241	1,236	1,236	0	5	0	5	0	1,241	0	0	0	38	05/23/2017
36203V-4M-9	GNMA 1 POOL NO 360928 7.000% 07/15/23		12/01/2013	Paydown		1,271	1,271	1,255	1,257	0	14	0	14	0	1,271	0	0	0	49	08/29/2017
36203V-CD-0	GNMA 1 POOL NO 360168 7.500% 08/15/23		12/01/2013	Paydown		268	268	270	270	0	(2)	0	(2)	0	268	0	0	0	11	01/09/2017
36203V-E2-2	GNMA 1 POOL NO 360253 7.500% 06/15/24		07/25/2013	Stephens Inc.		8,905	7,951	7,921	7,924	0	0	0	0	0	7,924	0	982	982	396	05/26/2017
36203V-E2-2	GNMA 1 POOL NO 360253 7.500% 06/15/24		07/01/2013	Paydown		4,482	4,482	4,465	4,466	0	15	0	15	0	4,482	0	0	0	59	05/26/2017
36203V-MX-5	GNMA 1 POOL NO 360474 7.000% 01/15/24		12/01/2013	Paydown		1,865	1,865	1,877	1,873	0	(9)	0	(9)	0	1,865	0	0	0	72	04/19/2017
36203V-PA-2	GNMA 1 POOL NO 360517 7.500% 04/15/24		12/01/2013	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	10/03/2016
36203V-UM-0	GNMA 1 POOL NO 360688 7.000% 06/15/23		12/01/2013	Paydown		214	214	216	216	0	(1)	0	(1)	0	214	0	0	0	8	02/26/2017
36203V-YJ-3	GNMA 1 POOL NO 360813 7.000% 03/15/24		12/01/2013	Paydown		768	768	773	771	0	(4)	0	(4)	0	768	0	0	0	28	03/09/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203V-ZX-1	GNMA 1 POOL NO 360858 7.000% 04/15/24		12/01/2013	Paydown		2,753	2,753	2,821	2,804	0	(51)	0	(51)	0	2,753	0	0	0	103	06/12/2017
36203W-2E-7	GNMA 1 POOL NO 361773 7.000% 02/15/22		12/01/2013	Paydown		2,268	2,268	2,320	2,304	0	(36)	0	(36)	0	2,268	0	0	0	91	10/15/2016
36203W-2J-6	GNMA 1 POOL NO 361777 7.000% 03/15/22		12/01/2013	Paydown		2,110	2,110	2,137	2,129	0	(19)	0	(19)	0	2,110	0	0	0	114	09/16/2016
36203W-2Z-0	GNMA 1 POOL NO 361792 7.000% 08/15/23		12/01/2013	Paydown		1,698	1,698	1,675	1,679	0	18	0	18	0	1,698	0	0	0	65	04/25/2017
36203W-N8-7	GNMA 1 POOL NO 361415 7.000% 03/15/24		12/01/2013	Paydown		921	921	944	939	0	(18)	0	(18)	0	921	0	0	0	36	12/11/2016
36203W-NX-2	GNMA 1 POOL NO 361406 7.000% 02/15/24		12/01/2013	Paydown		407	407	410	409	0	(2)	0	(2)	0	407	0	0	0	16	03/18/2017
36203W-PR-3	GNMA 1 POOL NO 361432 7.500% 05/15/24		12/01/2013	Paydown		425	425	420	420	0	5	0	5	0	425	0	0	0	18	01/11/2017
36203W-RC-4	GNMA 1 POOL NO 361483 7.500% 08/15/23		12/01/2013	Paydown		68	68	68	68	0	0	0	0	0	68	0	0	0	3	07/12/2017
36203W-VK-1	GNMA 1 POOL NO 361618 7.000% 11/15/25		12/01/2013	Paydown		656	656	665	663	0	(7)	0	(7)	0	656	0	0	0	25	06/27/2018
36203W-WR-5	GNMA 1 POOL NO 361656 7.500% 08/15/23		12/01/2013	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	2	05/08/2017
36203X-4M-5	GNMA 1 POOL NO 362728 7.500% 01/15/24		12/01/2013	Paydown		955	955	988	980	0	(26)	0	(26)	0	955	0	0	0	39	04/09/2017
36203X-6G-6	GNMA 1 POOL NO 362771 7.000% 11/15/23		12/01/2013	Paydown		1,389	1,389	1,371	1,374	0	16	0	16	0	1,389	0	0	0	53	02/13/2017
36203X-E5-1	GNMA 1 POOL NO 362056 7.500% 06/15/23		12/01/2013	Paydown		758	758	755	755	0	3	0	3	0	758	0	0	0	31	04/19/2017
36203X-EF-9	GNMA 1 POOL NO 362034 7.000% 11/15/23		12/01/2013	Paydown		423	423	418	419	0	5	0	5	0	423	0	0	0	16	09/26/2016
36203X-GK-6	GNMA 1 POOL NO 362102 7.500% 09/15/23		12/01/2013	Paydown		52	52	54	54	0	(2)	0	(2)	0	52	0	0	0	2	11/12/2016
36203X-HR-0	GNMA 1 POOL NO 362140 7.500% 11/15/23		12/01/2013	Paydown		1,584	1,584	1,643	1,630	0	(46)	0	(46)	0	1,584	0	0	0	53	02/04/2017
36203X-MK-9	GNMA 1 POOL NO 362262 7.500% 04/15/24		12/01/2013	Paydown		321	321	332	330	0	(8)	0	(8)	0	321	0	0	0	14	05/07/2017
36203X-MT-0	GNMA 1 POOL NO 362270 8.000% 05/15/24		12/01/2013	Paydown		2,485	2,485	2,589	2,567	0	(82)	0	(82)	0	2,485	0	0	0	69	04/10/2017
36203X-T9-7	GNMA 1 POOL NO 362476 7.000% 11/15/23		02/01/2013	Paydown		931	931	937	936	0	(5)	0	(5)	0	931	0	0	0	11	12/03/2016
36203X-UT-1	GNMA 1 POOL NO 362494 7.000% 07/15/23		12/01/2013	Paydown		1,078	1,078	1,064	1,066	0	12	0	12	0	1,078	0	0	0	41	06/22/2017
36203Y-4J-0	GNMA 1 POOL NO 363625 8.000% 08/15/24		06/01/2013	Paydown		17,959	17,959	18,737	18,598	0	(639)	0	(639)	0	17,959	0	0	0	454	05/01/2016
36203Y-DU-5	GNMA 1 POOL NO 362915 7.000% 09/15/23		12/01/2013	Paydown		635	635	626	628	0	7	0	7	0	635	0	0	0	24	02/10/2017
36203Y-LE-2	GNMA 1 POOL NO 363125 7.000% 12/15/23		12/01/2013	Paydown		982	982	968	970	0	12	0	12	0	982	0	0	0	43	10/22/2016
36203Y-LR-3	GNMA 1 POOL NO 363136 7.500% 08/15/23		12/01/2013	Paydown		59	59	59	59	0	(1)	0	(1)	0	59	0	0	0	2	02/16/2017
36204A-6V-2	GNMA 1 POOL NO 364584 7.000% 08/15/23		07/25/2013	Stephens Inc.		3,010	2,712	2,675	2,681	0	1	0	1	0	2,682	0	329	329	126	02/27/2017
36204A-6V-2	GNMA 1 POOL NO 364584 7.000% 08/15/23		07/01/2013	Paydown		103	103	102	102	0	1	0	1	0	103	0	0	0	3	02/27/2017
36204A-DV-4	GNMA 1 POOL NO 363816 7.000% 12/15/23		12/01/2013	Paydown		261	261	263	263	0	(1)	0	(1)	0	261	0	0	0	10	09/16/2016
36204A-EX-9	GNMA 1 POOL NO 363850 7.000% 08/15/23		12/01/2013	Paydown		2,177	2,177	2,148	2,153	0	23	0	23	0	2,177	0	0	0	83	06/26/2017
36204A-SV-8	GNMA 1 POOL NO 364232 7.000% 03/15/24		12/01/2013	Paydown		1,536	1,536	1,546	1,543	0	(7)	0	(7)	0	1,536	0	0	0	59	10/26/2017
36204B-5P-4	GNMA POOL NO 365454 7.000% 09/15/25		12/01/2013	Paydown		386	386	396	395	0	(8)	0	(8)	0	386	0	0	0	16	12/29/2016
36204B-5U-3	GNMA POOL NO 365459 7.500% 10/15/25		12/01/2013	Paydown		669	669	691	688	0	(19)	0	(19)	0	669	0	0	0	28	05/30/2017
36204B-DJ-9	GNMA POOL NO 364705 7.000% 10/15/23		12/01/2013	Paydown		5,017	5,017	4,951	4,962	0	55	0	55	0	5,017	0	0	0	184	04/19/2017
36204B-FN-8	GNMA POOL NO 364773 7.000% 11/15/23		12/01/2013	Paydown		2,543	2,543	2,510	2,515	0	28	0	28	0	2,543	0	0	0	112	03/22/2017
36204B-JG-9	GNMA POOL NO 364863 7.000% 01/15/24		12/01/2013	Paydown		8,781	8,781	8,928	8,887	0	(106)	0	(106)	0	8,781	0	0	0	244	06/24/2017
36204B-PZ-0	GNMA POOL NO 365040 7.000% 05/15/24		12/01/2013	Paydown		1,542	1,542	1,581	1,572	0	(30)	0	(30)	0	1,542	0	0	0	62	05/13/2017
36204B-QJ-5	GNMA POOL NO 365057 8.000% 06/15/24		12/01/2013	Paydown		539	539	557	553	0	(15)	0	(15)	0	539	0	0	0	24	06/17/2017
36204B-RM-7	GNMA POOL NO 365092 8.000% 07/15/24		12/01/2013	Paydown		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	1	10/04/2016
36204B-S8-7	GNMA POOL NO 365143 8.000% 09/15/24		12/01/2013	Paydown		2,169	2,169	2,274	2,249	0	(80)	0	(80)	0	2,169	0	0	0	95	10/19/2017
36204C-4L-2	GNMA 1 POOL NO 366327 7.000% 09/15/23		12/01/2013	Paydown		3,093	3,093	3,051	3,058	0	35	0	35	0	3,093	0	0	0	131	05/18/2017
36204C-7M-7	GNMA 1 POOL NO 366400 7.000% 12/15/23		12/01/2013	Paydown		2,792	2,792	2,811	2,806	0	(13)	0	(13)	0	2,792	0	0	0	126	12/18/2016
36204C-FX-4	GNMA 1 POOL NO 365682 7.500% 10/15/23		12/01/2013	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	04/05/2017
36204C-NB-3	GNMA 1 POOL NO 365886 7.500% 09/15/23		12/01/2013	Paydown		341	341	327	330	0	11	0	11	0	341	0	0	0	14	01/28/2017
36204C-P4-7	GNMA 1 POOL NO 365943 7.000% 10/15/23		12/01/2013	Paydown		1,935	1,935	1,910	1,913	0	22	0	22	0	1,935	0	0	0	68	02/11/2017
36204C-PP-0	GNMA 1 POOL NO 365930 7.000% 11/15/23		12/01/2013	Paydown		431	431	425	426	0	5	0	5	0	431	0	0	0	17	02/10/2017
36204C-PT-2	GNMA 1 POOL NO 365934 7.000% 11/15/23		12/01/2013	Paydown		288	288	290	290	0	(1)	0	(1)	0	288	0	0	0	10	02/18/2017
36204D-4X-4	GNMA 1 POOL NO 367238 7.000% 10/15/23		12/01/2013	Paydown		687	687	691	690	0	(3)	0	(3)	0	687	0	0	0	15	01/13/2017
36204D-AB-5	GNMA 1 POOL NO 366402 7.000% 01/15/24		12/01/2013	Paydown		1,252	1,252	1,260	1,257	0	(6)	0	(6)	0	1,252	0	0	0	48	07/28/2017
36204D-MQ-9	GNMA 1 POOL NO 366767 7.000% 04/15/24		12/01/2013	Paydown		10,867	10,867	10,955	10,932	0	(65)	0	(65)	0	10,867	0	0	0	400	02/11/2017
36204D-NF-2	GNMA 1 POOL NO 366790 8.000% 05/15/24		12/01/2013	Paydown		397	397	414	412	0	(14)	0	(14)	0	397	0	0	0	17	03/03/2017
36204D-SC-4	GNMA 1 POOL NO 366915 8.000% 12/15/24		12/01/2013	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	08/06/2016
36204E-CK-1	GNMA 1 POOL NO 367374 7.500% 01/15/24		12/01/2013	Paydown		275	275	286	283	0	(8)	0	(8)	0	275	0	0	0	12	07/13/2017
36204E-FX-0	GNMA 1 POOL NO 367482 7.000% 10/15/25		07/25/2013	Stephens Inc.		6,838	6,160	6,247	6,233	0	(2)	0	(2)	0	6,231	0	607	607	286	08/19/2017
36204E-FX-0	GNMA 1 POOL NO 367482 7.000% 10/15/25		07/01/2013	Paydown		180	180	182	182	0	(2)	0	(2)	0	180	0	0	0	4	08/19/2017
36204E-GX-9	GNMA 1 POOL NO 367514 7.000% 11/15/23		12/01/2013	Paydown		797	797	802	800	0	(4)	0	(4)	0	797	0	0	0	30	09/30/2017
36204E-UW-5	GNMA 1 POOL NO 367897 8.000% 10/15/23		12/01/2013	Paydown		277	277	287	286	0	(9)	0	(9)	0	277	0	0	0	12	01/07/2017
36204E-Y5-0	GNMA 1 POOL NO 368032 7.500% 11/15/23		12/01/2013	Paydown		292	292	294	294	0	(2)	0	(2)	0	292	0	0	0	12	09/30/2016
36204F-D7-6	GNMA POOL NO 368326 7.500% 01/15/24		12/01/2013	Paydown		170	170	161	162	0	8	0	8	0	170	0	0	0	7	02/22/2017
36204F-FS-8	GNMA POOL NO 368377 7.000% 01/15/24		12/01/2013	Paydown		353	353	355	355	0	(2)	0	(2)	0	353	0	0	0	14	01/19/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36204F-SE-5	GNMA POOL NO 368717 7.500% 12/15/23		07/25/2013	Stephens Inc.		2,109	1,883	1,876	1,877	0	0	0	0	0	1,877	0	233	233	94	12/27/2016
36204F-SE-5	GNMA POOL NO 368717 7.500% 12/15/23		07/01/2013	Paydown		73	73	73	73	0	0	0	0	0	73	0	0	0	2	12/27/2016
36204F-V8-4	GNMA POOL NO 368839 7.000% 12/15/23		12/01/2013	Paydown		1,774	1,774	1,750	1,755	0	19	0	19	0	1,774	0	0	0	68	07/15/2017
36204F-VJ-0	GNMA POOL NO 368817 7.000% 10/15/23		12/01/2013	Paydown		40	40	40	40	0	0	0	0	0	40	0	0	0	2	12/28/2016
36204G-4X-7	GNMA 1 POOL NO 369938 7.000% 12/15/23		12/01/2013	Paydown		838	838	844	842	0	(4)	0	(4)	0	838	0	0	0	32	07/20/2017
36204G-HY-1	GNMA 1 POOL NO 369347 7.000% 10/15/23		12/01/2013	Paydown		422	422	417	417	0	5	0	5	0	422	0	0	0	16	10/23/2016
36204G-LC-4	GNMA 1 POOL NO 369423 7.000% 12/15/23		12/01/2013	Paydown		4,118	4,118	4,146	4,137	0	(19)	0	(19)	0	4,118	0	0	0	98	12/11/2016
36204G-ME-9	GNMA 1 POOL NO 369457 8.000% 09/15/24		12/01/2013	Paydown		44	44	46	45	0	(1)	0	(1)	0	44	0	0	0	2	02/11/2017
36204G-PH-9	GNMA 1 POOL NO 369524 8.000% 09/15/24		12/01/2013	Paydown		2,439	2,439	2,551	2,534	0	(95)	0	(95)	0	2,439	0	0	0	34	10/12/2016
36204G-UK-6	GNMA 1 POOL NO 369686 7.000% 12/15/23		12/01/2013	Paydown		1,698	1,698	1,710	1,706	0	(8)	0	(8)	0	1,698	0	0	0	63	03/07/2017
36204G-YD-8	GNMA 1 POOL NO 369808 7.000% 12/15/23		12/01/2013	Paydown		319	319	321	321	0	(2)	0	(2)	0	319	0	0	0	12	04/03/2017
36204H-5Q-9	GNMA 1 POOL NO 370855 7.000% 10/15/23		12/01/2013	Paydown		631	631	623	624	0	7	0	7	0	631	0	0	0	23	01/24/2017
36204H-F2-1	GNMA 1 POOL NO 370185 7.500% 12/15/23		12/01/2013	Paydown		39	39	41	41	0	(1)	0	(1)	0	39	0	0	0	2	11/16/2016
36204H-PG-9	GNMA 1 POOL NO 370423 8.000% 09/15/23		05/01/2013	Paydown		1,371	1,371	1,429	1,421	0	(50)	0	(50)	0	1,371	0	0	0	45	03/19/2017
36204H-QN-3	GNMA 1 POOL NO 370461 7.000% 12/15/23		07/25/2013	Stephens Inc.		3,150	2,838	2,799	2,804	0	1	0	1	0	2,805	0	345	345	132	10/30/2016
36204H-QN-3	GNMA 1 POOL NO 370461 7.000% 12/15/23		07/01/2013	Paydown		112	112	110	111	0	1	0	1	0	112	0	0	0	3	10/30/2016
36204H-ZX-1	GNMA 1 POOL NO 370758 7.000% 10/15/23		12/01/2013	Paydown		477	477	471	472	0	5	0	5	0	477	0	0	0	18	06/22/2017
36204H-ZY-9	GNMA 1 POOL NO 370759 7.000% 10/15/23		12/01/2013	Paydown		5,089	5,089	5,024	5,032	0	57	0	57	0	5,089	0	0	0	149	02/26/2017
36204J-3B-0	GNMA 1 POOL NO 371694 7.500% 03/15/24		12/01/2013	Paydown		27	27	26	26	0	0	0	0	0	27	0	0	0	1	03/31/2017
36204J-DL-7	GNMA 1 POOL NO 371007 7.500% 01/15/24		12/01/2013	Paydown		4,820	4,820	4,998	4,959	0	(139)	0	(139)	0	4,820	0	0	0	160	02/14/2017
36204J-L3-8	GNMA 1 POOL NO 371246 7.000% 01/15/24		12/01/2013	Paydown		1,077	1,077	1,084	1,082	0	(5)	0	(5)	0	1,077	0	0	0	41	04/21/2017
36204J-L6-1	GNMA 1 POOL NO 371249 7.000% 01/15/24		12/01/2013	Paydown		337	337	339	338	0	(2)	0	(2)	0	337	0	0	0	13	01/09/2017
36204J-TY-2	GNMA 1 POOL NO 371467 7.500% 05/15/24		08/01/2013	Paydown		16,337	16,337	16,274	16,278	0	59	0	59	0	16,337	0	0	0	804	02/12/2018
36204J-ZD-1	GNMA 1 POOL NO 371640 7.000% 03/15/24		12/01/2013	Paydown		708	708	713	712	0	(4)	0	(4)	0	708	0	0	0	27	10/22/2016
36204K-AP-8	GNMA 1 POOL NO 371814 8.000% 06/15/24		12/01/2013	Paydown		73	73	76	76	0	(2)	0	(2)	0	73	0	0	0	3	01/30/2017
36204K-BN-2	GNMA 1 POOL NO 371845 7.500% 06/15/24		12/01/2013	Paydown		93	93	96	96	0	(3)	0	(3)	0	93	0	0	0	4	03/19/2017
36204K-MC-4	GNMA 1 POOL NO 372155 8.000% 09/15/24		12/01/2013	Paydown		1,933	1,933	2,015	2,000	0	(67)	0	(67)	0	1,933	0	0	0	88	03/29/2017
36204K-R3-9	GNMA 1 POOL NO 372306 7.000% 12/15/25		12/01/2013	Paydown		784	784	806	802	0	(17)	0	(17)	0	784	0	0	0	30	08/22/2017
36204K-RW-5	GNMA 1 POOL NO 372301 7.000% 11/15/25		12/01/2013	Paydown		73	73	74	74	0	(1)	0	(1)	0	73	0	0	0	3	12/01/2016
36204L-C8-2	GNMA 1 POOL NO 372795 7.000% 02/15/24		12/01/2013	Paydown		713	713	718	717	0	(3)	0	(3)	0	713	0	0	0	15	04/30/2017
36204L-C9-0	GNMA 1 POOL NO 372796 7.500% 02/15/24		12/01/2013	Paydown		173	173	179	178	0	(5)	0	(5)	0	173	0	0	0	7	11/17/2016
36204L-CQ-2	GNMA 1 POOL NO 372779 7.000% 01/15/24		12/01/2013	Paydown		810	810	816	814	0	(4)	0	(4)	0	810	0	0	0	31	05/12/2017
36204L-GH-8	GNMA 1 POOL NO 372900 7.000% 12/15/23		12/01/2013	Paydown		474	474	468	469	0	5	0	5	0	474	0	0	0	18	03/14/2017
36204L-KE-0	GNMA 1 POOL NO 372993 7.500% 04/15/24		12/01/2013	Paydown		138	138	143	143	0	(4)	0	(4)	0	138	0	0	0	5	09/27/2017
36204L-V4-0	GNMA 1 POOL NO 373335 7.500% 05/15/22		12/01/2013	Paydown		12,365	12,365	12,566	12,505	0	(140)	0	(140)	0	12,365	0	0	0	460	10/12/2016
36204L-V5-7	GNMA 1 POOL NO 373336 7.500% 05/15/22		12/01/2013	Paydown		10,452	10,452	10,408	10,411	0	41	0	41	0	10,452	0	0	0	486	04/19/2016
36204L-VX-6	GNMA 1 POOL NO 373330 7.500% 05/15/22		12/01/2013	Paydown		87	87	86	86	0	0	0	0	0	87	0	0	0	4	06/25/2016
36204L-WC-1	GNMA 1 POOL NO 373343 7.500% 06/15/22		12/01/2013	Paydown		389	389	387	388	0	1	0	1	0	389	0	0	0	16	09/19/2016
36204M-RW-1	GNMA 1 POOL NO 374101 7.500% 11/15/23		12/01/2013	Paydown		461	461	460	460	0	2	0	2	0	461	0	0	0	19	05/15/2017
36204M-VE-6	GNMA 1 POOL NO 374213 8.000% 11/15/24		12/01/2013	Paydown		605	605	634	630	0	(25)	0	(25)	0	605	0	0	0	27	08/22/2017
36204N-LP-0	GNMA 1 POOL NO 374834 8.000% 11/15/23		04/01/2013	Paydown		30,038	30,038	31,506	31,136	0	(1,098)	0	(1,098)	0	30,038	0	0	0	788	08/18/2017
36204N-MR-5	GNMA 1 POOL NO 374868 7.500% 01/15/24		12/01/2013	Paydown		751	751	748	748	0	3	0	3	0	751	0	0	0	31	09/30/2017
36204N-UM-7	GNMA 1 POOL NO 375088 7.000% 07/15/25		12/01/2013	Paydown		61	61	60	60	0	2	0	2	0	61	0	0	0	2	02/20/2017
36204N-WV-5	GNMA 1 POOL NO 375160 7.500% 10/15/23		12/01/2013	Paydown		2,920	2,920	3,021	2,993	0	(73)	0	(73)	0	2,920	0	0	0	120	08/24/2017
36204P-4H-2	GNMA 1 POOL NO 376224 7.000% 08/15/25		12/01/2013	Paydown		94	94	97	96	0	(2)	0	(2)	0	94	0	0	0	4	11/20/2016
36204P-RP-9	GNMA 1 POOL NO 375894 7.500% 06/15/24		12/01/2013	Paydown		80	80	83	82	0	(3)	0	(3)	0	80	0	0	0	3	05/04/2017
36204P-XC-1	GNMA 1 POOL NO 376075 7.500% 05/15/24		12/01/2013	Paydown		53	53	53	53	0	0	0	0	0	53	0	0	0	2	04/26/2017
36204P-Z9-6	GNMA 1 POOL NO 376168 8.000% 07/15/25		11/01/2013	Paydown		9,408	9,408	9,768	9,721	0	(312)	0	(312)	0	9,408	0	0	0	676	12/31/2013
36204Q-BQ-2	GNMA 1 POOL NO 376347 7.000% 12/15/23		12/01/2013	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	12/27/2016
36204Q-BR-0	GNMA 1 POOL NO 376348 7.000% 12/15/23		12/01/2013	Paydown		690	690	694	694	0	(4)	0	(4)	0	690	0	0	0	16	12/19/2016
36204Q-GV-6	GNMA 1 POOL NO 376512 7.000% 05/15/24		12/01/2013	Paydown		442	442	445	444	0	(2)	0	(2)	0	442	0	0	0	18	01/17/2017
36204Q-HP-8	GNMA 1 POOL NO 376538 7.000% 06/15/24		07/25/2013	Stephens Inc.		2,523	2,273	2,328	2,318	0	(1)	0	(1)	0	2,317	0	206	206	106	03/07/2017
36204Q-HP-8	GNMA 1 POOL NO 376538 7.000% 06/15/24		07/01/2013	Paydown		259	259	265	264	0	(5)	0	(5)	0	259	0	0	0	4	03/07/2017
36204Q-HQ-6	GNMA 1 POOL NO 376539 8.000% 06/15/24		12/01/2013	Paydown		61	61	63	63	0	(2)	0	(2)	0	61	0	0	0	2	09/12/2016
36204Q-VL-1	GNMA 1 POOL NO 376919 8.000% 09/15/24		12/01/2013	Paydown		2,256	2,256	2,341	2,324	0	(68)	0	(68)	0	2,256	0	0	0	99	06/06/2017
36204R-5P-9	GNMA POOL NO 378054 7.000% 12/15/23		12/01/2013	Paydown		639	639	631	632	0	7	0	7	0	639	0	0	0	25	03/18/2017
36204R-D3-9	GNMA POOL NO 377322 8.000% 10/15/24		12/01/2013	Paydown		88	88	92	91	0	(3)	0	(3)	0	88	0	0	0	4	11/07/2016
36204R-ME-5	GNMA POOL NO 377557 8.000% 07/15/25		12/01/2013	Paydown		3,451	3,451	3,599	3,576	0	(125)	0	(125)	0	3,451	0	0	0	119	02/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36204S-GC-4	GNMA 1 POOL NO 378295 8.000% 10/15/24		12/01/2013	Paydown		15,164	15,164	15,721	15,623	0	(459)	0	(459)	0	15,164	0	0	0	1,169	12/31/2013
36204S-HB-5	GNMA 1 POOL NO 378326 6.500% 06/15/24		12/01/2013	Paydown		847	847	857	855	0	(8)	0	(8)	0	847	0	0	0	37	09/18/2017
36204S-SK-3	GNMA 1 POOL NO 378622 7.000% 12/15/23		12/01/2013	Paydown		520	520	523	522	0	(2)	0	(2)	0	520	0	0	0	20	06/12/2017
36204S-XB-7	GNMA 1 POOL NO 378774 8.000% 04/15/24		12/01/2013	Paydown		602	602	626	620	0	(19)	0	(19)	0	602	0	0	0	26	06/28/2017
36204T-KZ-6	GNMA 1 POOL NO 379312 7.500% 12/15/25		12/01/2013	Paydown		581	581	614	608	0	(26)	0	(26)	0	581	0	0	0	24	10/10/2017
36204T-QW-7	GNMA 1 POOL NO 379469 7.000% 06/15/24		12/01/2013	Paydown		3,160	3,160	3,181	3,175	0	(15)	0	(15)	0	3,160	0	0	0	85	04/22/2017
36204T-XB-5	GNMA 1 POOL NO 379674 7.000% 09/15/25		07/25/2013	Stephens Inc.		4,621	4,163	4,221	4,210	0	(1)	0	(1)	0	4,209	0	412	412	194	11/07/2017
36204T-XB-5	GNMA 1 POOL NO 379674 7.000% 09/15/25		07/01/2013	Paydown		123	123	124	124	0	(1)	0	(1)	0	123	0	0	0	3	11/07/2017
36204U-DB-4	GNMA POOL NO 379998 8.000% 05/15/24		12/01/2013	Paydown		378	378	380	380	0	(1)	0	(1)	0	378	0	0	0	17	05/01/2017
36204U-J6-9	GNMA POOL NO 380185 7.000% 12/15/23		12/01/2013	Paydown		7,061	7,061	7,109	7,095	0	(34)	0	(34)	0	7,061	0	0	0	224	02/02/2017
36204U-PH-8	GNMA POOL NO 380324 7.500% 01/15/24		12/01/2013	Paydown		118	118	123	122	0	(4)	0	(4)	0	118	0	0	0	5	09/28/2016
36204U-Q9-5	GNMA POOL NO 380380 8.000% 08/15/24		12/01/2013	Paydown		195	195	201	200	0	(6)	0	(6)	0	195	0	0	0	9	01/14/2017
36204U-Y9-6	GNMA POOL NO 380636 8.000% 10/15/24		12/01/2013	Paydown		27,632	27,632	28,887	28,597	0	(964)	0	(964)	0	27,632	0	0	0	580	05/21/2017
36204V-EB-1	GNMA 1 POOL NO 380930 7.000% 04/15/24		12/01/2013	Paydown		1,858	1,858	1,907	1,896	0	(38)	0	(38)	0	1,858	0	0	0	107	02/22/2017
36204V-HM-4	GNMA 1 POOL NO 381036 7.500% 01/15/24		12/01/2013	Paydown		163	163	168	167	0	(4)	0	(4)	0	163	0	0	0	7	08/27/2017
36204V-QD-4	GNMA 1 POOL NO 381252 7.500% 06/15/26		12/01/2013	Paydown		6,856	6,856	7,127	7,082	0	(227)	0	(227)	0	6,856	0	0	0	214	12/19/2016
36204W-5T-0	GNMA 1 POOL NO 382558 8.000% 06/15/24		12/01/2013	Paydown		4,141	4,141	4,283	4,260	0	(119)	0	(119)	0	4,141	0	0	0	78	10/05/2017
36204X-B8-7	GNMA POOL NO 382663 8.000% 09/15/24		12/01/2013	Paydown		1,214	1,214	1,262	1,254	0	(40)	0	(40)	0	1,214	0	0	0	37	12/18/2016
36204X-BE-4	GNMA POOL NO 382637 8.000% 06/15/24		12/01/2013	Paydown		782	782	815	809	0	(26)	0	(26)	0	782	0	0	0	34	03/13/2017
36204X-S9-7	GNMA POOL NO 383144 7.000% 01/15/24		12/01/2013	Paydown		531	531	544	541	0	(10)	0	(10)	0	531	0	0	0	20	06/10/2017
36204X-W4-3	GNMA POOL NO 383267 8.000% 08/15/24		12/01/2013	Paydown		1,189	1,189	1,249	1,237	0	(48)	0	(48)	0	1,189	0	0	0	52	06/12/2017
36204X-XQ-3	GNMA POOL NO 383287 8.000% 10/15/24		12/01/2013	Paydown		678	678	706	701	0	(24)	0	(24)	0	678	0	0	0	29	12/20/2016
36204Y-BW-2	GNMA POOL NO 383553 7.000% 02/15/24		12/01/2013	Paydown		1,528	1,528	1,538	1,536	0	(7)	0	(7)	0	1,528	0	0	0	62	02/26/2017
36204Y-PY-3	GNMA POOL NO 383939 7.500% 02/15/24		12/01/2013	Paydown		205	205	212	211	0	(6)	0	(6)	0	205	0	0	0	7	12/21/2016
36204Y-QC-0	GNMA POOL NO 383951 7.500% 02/15/24		07/25/2013	Stephens Inc.		2,503	2,235	2,227	2,227	0	0	0	0	0	2,227	0	276	276	111	01/01/2017
36204Y-QC-0	GNMA POOL NO 383951 7.500% 02/15/24		07/01/2013	Paydown		254	254	253	253	0	1	0	1	0	254	0	0	0	6	01/01/2017
36204Y-U5-0	GNMA POOL NO 384104 7.500% 05/15/24		12/01/2013	Paydown		56	56	56	56	0	0	0	0	0	56	0	0	0	2	08/26/2017
36204Y-WA-7	GNMA POOL NO 384141 8.000% 05/15/24		12/01/2013	Paydown		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	2	07/09/2016
36205A-5Z-3	GNMA 1 POOL NO 385264 7.500% 06/15/24		12/01/2013	Paydown		193	193	192	192	0	1	0	1	0	193	0	0	0	8	10/07/2016
36205A-6M-1	GNMA 1 POOL NO 385276 8.000% 07/15/24		12/01/2013	Paydown		693	693	723	718	0	(25)	0	(25)	0	693	0	0	0	30	12/19/2016
36205A-GP-3	GNMA 1 POOL NO 384606 8.000% 07/15/25		12/01/2013	Paydown		274	274	286	284	0	(9)	0	(9)	0	274	0	0	0	12	09/01/2017
36205A-RG-1	GNMA 1 POOL NO 384887 7.500% 11/15/25		12/01/2013	Paydown		595	595	618	614	0	(19)	0	(19)	0	595	0	0	0	25	05/09/2017
36205B-BW-1	GNMA 1 POOL NO 385353 8.500% 04/15/25		12/01/2013	Paydown		94	94	96	96	0	(2)	0	(2)	0	94	0	0	0	5	02/21/2017
36205B-GU-0	GNMA 1 POOL NO 385511 7.000% 05/15/24		12/01/2013	Paydown		357	357	367	365	0	(8)	0	(8)	0	357	0	0	0	13	03/04/2017
36205B-K2-7	GNMA 1 POOL NO 385613 7.500% 04/15/24		12/01/2013	Paydown		259	259	268	266	0	(7)	0	(7)	0	259	0	0	0	8	02/07/2017
36205B-K8-4	GNMA 1 POOL NO 385619 7.500% 04/15/24		12/01/2013	Paydown		1,053	1,053	1,090	1,085	0	(32)	0	(32)	0	1,053	0	0	0	51	01/09/2017
36205B-PJ-5	GNMA 1 POOL NO 385725 8.000% 06/15/24		12/01/2013	Paydown		1,839	1,839	1,921	1,907	0	(68)	0	(68)	0	1,839	0	0	0	39	12/04/2016
36205B-R4-6	GNMA 1 POOL NO 385807 7.500% 07/15/24		12/01/2013	Paydown		43	43	45	45	0	(1)	0	(1)	0	43	0	0	0	2	11/18/2016
36205B-R5-3	GNMA 1 POOL NO 385808 8.000% 07/15/24		12/01/2013	Paydown		3,031	3,031	3,170	3,144	0	(113)	0	(113)	0	3,031	0	0	0	155	01/10/2017
36205B-TF-9	GNMA 1 POOL NO 385850 8.000% 08/15/24		12/01/2013	Paydown		519	519	544	540	0	(21)	0	(21)	0	519	0	0	0	23	09/19/2016
36205B-UR-1	GNMA 1 POOL NO 385892 8.000% 09/15/24		12/01/2013	Paydown		674	674	708	703	0	(29)	0	(29)	0	674	0	0	0	34	09/12/2016
36205B-UT-7	GNMA 1 POOL NO 385894 8.000% 09/15/24		12/01/2013	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	10/27/2016
36205B-VZ-2	GNMA 1 POOL NO 385932 8.000% 11/15/24		12/01/2013	Paydown		3,828	3,828	4,007	3,982	0	(154)	0	(154)	0	3,828	0	0	0	110	07/27/2016
36205B-XM-9	GNMA 1 POOL NO 385984 8.000% 12/15/24		12/01/2013	Paydown		442	442	462	459	0	(17)	0	(17)	0	442	0	0	0	19	12/19/2016
36205B-XS-6	GNMA 1 POOL NO 385989 8.000% 11/15/24		12/01/2013	Paydown		7,393	7,393	7,733	7,672	0	(279)	0	(279)	0	7,393	0	0	0	339	01/09/2017
36205B-ZB-1	GNMA 1 POOL NO 386038 7.000% 06/15/24		12/01/2013	Paydown		4,035	4,035	4,143	4,117	0	(82)	0	(82)	0	4,035	0	0	0	80	06/27/2017
36205C-5L-0	GNMA 1 POOL NO 387051 8.000% 07/15/25		12/01/2013	Paydown		587	587	612	609	0	(23)	0	(23)	0	587	0	0	0	26	03/27/2017
36205C-5Z-9	GNMA 1 POOL NO 387064 8.000% 07/15/25		07/25/2013	Stephens Inc.		5,232	4,630	4,820	4,792	0	(4)	0	(4)	0	4,788	0	444	444	246	07/03/2017
36205C-5Z-9	GNMA 1 POOL NO 387064 8.000% 07/15/25		07/01/2013	Paydown		129	129	135	134	0	(5)	0	(5)	0	129	0	0	0	3	07/03/2017
36205C-EH-9	GNMA 1 POOL NO 386336 7.000% 02/15/24		07/01/2013	Paydown		20,871	20,871	21,371	21,249	0	(378)	0	(378)	0	20,871	0	0	0	840	06/16/2017
36205C-FA-3	GNMA 1 POOL NO 386361 7.000% 03/15/24		07/25/2013	Stephens Inc.		5,312	4,785	4,865	4,848	0	(2)	0	(2)	0	4,846	0	466	466	222	07/18/2017
36205C-FA-3	GNMA 1 POOL NO 386361 7.000% 03/15/24		07/01/2013	Paydown		183	183	186	185	0	(2)	0	(2)	0	183	0	0	0	4	07/18/2017
36205C-G6-1	GNMA 1 POOL NO 386421 7.500% 04/15/24		12/01/2013	Paydown		8,475	8,475	8,769	8,708	0	(233)	0	(233)	0	8,475	0	0	0	247	11/08/2016
36205C-HT-0	GNMA 1 POOL NO 386442 8.000% 08/15/24		12/01/2013	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	3	05/19/2017
36205C-K5-8	GNMA 1 POOL NO 386516 8.000% 09/15/24		12/01/2013	Paydown		775	775	817	810	0	(35)	0	(35)	0	775	0	0	0	34	02/09/2017
36205C-KY-5	GNMA 1 POOL NO 386511 7.500% 05/15/24		12/01/2013	Paydown		158	158	158	158	0	1	0	1	0	158	0	0	0	7	07/24/2017
36205C-YC-8	GNMA 1 POOL NO 386907 7.500% 10/15/24		07/25/2013	Stephens Inc.		21,216	18,943	18,868	18,875	0	0	0	0	0	18,876	0	2,340	2,340	943	04/08/2018
36205C-YC-8	GNMA 1 POOL NO 386907 7.500% 10/15/24		07/01/2013	Paydown		615	615	612	612	0	2	0	2	0	615	0	0	0	15	04/08/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205D-QH-4	GNMA 1 POOL NO 387556 8.000% 05/15/24		12/01/2013	Paydown		469	469	486	484	0	(15)	0	(15)	0	469	0	0	0	21	05/15/2017
36205D-RE-0	GNMA 1 POOL NO 387585 7.500% 10/15/24		10/01/2013	Paydown		1,746	1,746	1,726	1,728	0	18	0	18	0	1,746	0	0	0	81	12/31/2013
36205E-F3-5	GNMA 1 POOL NO 388186 7.000% 04/15/24		12/01/2013	Paydown		408	408	411	410	0	(2)	0	(2)	0	408	0	0	0	16	03/21/2017
36205E-LR-5	GNMA 1 POOL NO 388336 7.500% 05/15/24		12/01/2013	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	10/13/2016
36205F-C2-7	GNMA POOL NO 388989 7.500% 07/15/22		12/01/2013	Paydown		2,112	2,112	2,104	2,104	0	7	0	7	0	2,112	0	0	0	23	08/15/2016
36205F-C3-5	GNMA POOL NO 388990 7.500% 07/15/22		12/01/2013	Paydown		1,622	1,622	1,616	1,617	0	6	0	6	0	1,622	0	0	0	79	11/03/2016
36205F-DA-8	GNMA POOL NO 388997 7.500% 08/15/22		12/01/2013	Paydown		3,340	3,340	3,375	3,365	0	(25)	0	(25)	0	3,340	0	0	0	148	09/03/2016
36205F-DD-2	GNMA POOL NO 389000 7.000% 08/15/22		12/01/2013	Paydown		664	664	681	677	0	(13)	0	(13)	0	664	0	0	0	25	08/18/2016
36205F-UH-4	GNMA POOL NO 389484 8.000% 04/15/24		12/01/2013	Paydown		791	791	827	820	0	(29)	0	(29)	0	791	0	0	0	35	02/22/2017
36205F-X3-2	GNMA POOL NO 389598 8.000% 08/15/24		12/01/2013	Paydown		6,923	6,923	7,208	7,149	0	(227)	0	(227)	0	6,923	0	0	0	200	04/06/2017
36205G-3K-5	GNMA 1 POOL NO 390602 8.000% 09/15/24		12/01/2013	Paydown		832	832	871	864	0	(32)	0	(32)	0	832	0	0	0	37	01/28/2017
36205G-EV-9	GNMA 1 POOL NO 389948 7.000% 04/15/24		12/01/2013	Paydown		5,816	5,816	5,951	5,923	0	(106)	0	(106)	0	5,816	0	0	0	208	06/06/2017
36205G-FB-2	GNMA 1 POOL NO 389962 8.000% 05/15/24		12/01/2013	Paydown		289	289	301	299	0	(10)	0	(10)	0	289	0	0	0	13	06/21/2017
36205G-WJ-6	GNMA 1 POOL NO 390449 7.000% 09/15/25		06/01/2013	Paydown		2,114	2,114	2,150	2,145	0	(31)	0	(31)	0	2,114	0	0	0	73	05/01/2017
36205H-ZR-3	GNMA 1 POOL NO 391452 8.000% 06/15/24		12/01/2013	Paydown		3,151	3,151	3,287	3,252	0	(101)	0	(101)	0	3,151	0	0	0	138	12/03/2017
36205J-2F-1	GNMA POOL NO 392374 8.000% 06/15/24		12/01/2013	Paydown		2,241	2,241	2,324	2,305	0	(65)	0	(65)	0	2,241	0	0	0	98	07/27/2017
36205J-7J-8	GNMA POOL NO 392497 7.500% 08/15/24		07/01/2013	Paydown		370	370	351	354	0	17	0	17	0	370	0	0	0	12	04/16/2016
36205J-UH-6	GNMA POOL NO 392184 8.000% 05/15/24		12/01/2013	Paydown		130	130	131	131	0	0	0	0	0	130	0	0	0	6	07/07/2017
36205J-VW-2	GNMA POOL NO 392229 7.500% 06/15/24		12/01/2013	Paydown		21	21	21	21	0	(1)	0	(1)	0	21	0	0	0	1	10/23/2016
36205J-WU-5	GNMA POOL NO 392259 7.500% 05/15/24		12/01/2013	Paydown		191	191	191	191	0	1	0	1	0	191	0	0	0	8	03/10/2017
36205J-YT-6	GNMA POOL NO 392322 7.500% 06/15/24		07/25/2013	Stephens Inc.		1,368	1,221	1,261	1,254	0	(1)	0	(1)	0	1,253	0	115	115	61	06/11/2017
36205J-YT-6	GNMA POOL NO 392322 7.500% 06/15/24		07/01/2013	Paydown		715	715	739	734	0	(19)	0	(19)	0	715	0	0	0	30	06/11/2017
36205K-BT-8	GNMA POOL NO 392550 8.000% 09/15/24		12/01/2013	Paydown		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	1	09/16/2016
36205K-C4-2	GNMA POOL NO 392591 8.000% 09/15/24		12/01/2013	Paydown		305	305	321	318	0	(13)	0	(13)	0	305	0	0	0	14	11/03/2016
36205K-EH-1	GNMA POOL NO 392636 7.000% 10/15/24		12/01/2013	Paydown		1,376	1,376	1,385	1,382	0	(6)	0	(6)	0	1,376	0	0	0	53	01/05/2018
36205K-FD-9	GNMA POOL NO 392664 7.500% 10/15/24		12/01/2013	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	03/19/2017
36205K-M6-6	GNMA POOL NO 392881 8.500% 01/15/25		12/01/2013	Paydown		34	34	35	34	0	(1)	0	(1)	0	34	0	0	0	2	07/29/2017
36205K-WE-8	GNMA POOL NO 393145 7.500% 05/15/24		12/01/2013	Paydown		172	172	178	178	0	(5)	0	(5)	0	172	0	0	0	7	04/03/2017
36205K-XF-4	GNMA POOL NO 393178 8.000% 08/15/24		12/01/2013	Paydown		4,868	4,868	5,067	5,038	0	(170)	0	(170)	0	4,868	0	0	0	246	07/08/2016
36205L-5Q-9	GNMA POOL NO 394255 7.000% 09/15/25		12/01/2013	Paydown		462	462	474	472	0	(10)	0	(10)	0	462	0	0	0	19	02/16/2017
36205L-MU-1	GNMA POOL NO 393771 8.000% 05/15/25		12/01/2013	Paydown		136	136	141	140	0	(5)	0	(5)	0	136	0	0	0	6	03/08/2017
36205M-4C-9	GNMA 1 POOL NO 395119 8.000% 11/15/24		12/01/2013	Paydown		257	257	266	265	0	(7)	0	(7)	0	257	0	0	0	11	10/09/2017
36205M-XT-0	GNMA 1 POOL NO 394990 8.000% 06/15/25		07/25/2013	Stephens Inc.		2,696	2,386	2,484	2,471	0	(2)	0	(2)	0	2,469	0	227	227	127	04/15/2017
36205M-XT-0	GNMA 1 POOL NO 394990 8.000% 06/15/25		07/01/2013	Paydown		67	67	70	69	0	(2)	0	(2)	0	67	0	0	0	2	04/15/2017
36205N-U2-0	GNMA 1 POOL NO 395801 8.000% 06/15/25		12/01/2013	Paydown		961	961	1,002	995	0	(34)	0	(34)	0	961	0	0	0	42	03/04/2017
36205N-UK-0	GNMA 1 POOL NO 395786 8.000% 05/15/25		12/01/2013	Paydown		245	245	255	253	0	(9)	0	(9)	0	245	0	0	0	11	06/02/2017
36205P-MB-4	GNMA 1 POOL NO 396454 8.000% 09/15/24		10/01/2013	Paydown		750	750	776	772	0	(22)	0	(22)	0	750	0	0	0	49	12/31/2013
36205P-UG-4	GNMA 1 POOL NO 396683 8.000% 09/15/24		12/01/2013	Paydown		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	1	12/31/2016
36205Q-UX-5	GNMA 1 POOL NO 397598 7.500% 07/15/24		12/01/2013	Paydown		919	919	915	915	0	3	0	3	0	919	0	0	0	38	01/15/2017
36205Q-Z4-4	GNMA 1 POOL NO 397763 7.000% 06/15/24		12/01/2013	Paydown		1,209	1,209	1,217	1,214	0	(5)	0	(5)	0	1,209	0	0	0	46	11/16/2017
36205R-L5-4	GNMA 1 POOL NO 398248 7.000% 09/15/25		12/01/2013	Paydown		16	16	17	17	0	0	0	0	0	16	0	0	0	1	06/21/2016
36205R-ZZ-3	GNMA 1 POOL NO 398660 7.500% 05/15/26		12/01/2013	Paydown		193	193	201	200	0	(7)	0	(7)	0	193	0	0	0	8	11/05/2016
36205S-TN-5	GNMA 1 POOL NO 399357 8.000% 09/15/24		12/01/2013	Paydown		88	88	91	91	0	(2)	0	(2)	0	88	0	0	0	4	07/19/2016
36205T-AM-5	GNMA POOL NO 399712 8.000% 06/15/25		12/01/2013	Paydown		169	169	176	175	0	(6)	0	(6)	0	169	0	0	0	8	05/12/2017
36205T-BK-8	GNMA POOL NO 399742 7.000% 08/15/25		12/01/2013	Paydown		384	384	364	367	0	17	0	17	0	384	0	0	0	15	06/21/2017
36205T-BU-6	GNMA POOL NO 399751 7.000% 09/15/25		12/01/2013	Paydown		1,032	1,032	1,057	1,052	0	(20)	0	(20)	0	1,032	0	0	0	40	12/18/2017
36205T-L6-8	GNMA POOL NO 400049 7.500% 08/15/24		12/01/2013	Paydown		298	298	307	306	0	(7)	0	(7)	0	298	0	0	0	12	06/14/2017
36205T-SF-1	GNMA POOL NO 400218 7.000% 04/15/24		12/01/2013	Paydown		456	456	459	458	0	(2)	0	(2)	0	456	0	0	0	18	05/20/2017
36205U-HN-3	GNMA 1 POOL NO 400837 7.500% 06/15/24		07/25/2013	Stephens Inc.		4,030	3,598	3,584	3,585	0	0	0	0	0	3,585	0	444	444	179	04/19/2017
36205U-HN-3	GNMA 1 POOL NO 400837 7.500% 06/15/24		07/01/2013	Paydown		150	150	150	150	0	1	0	1	0	150	0	0	0	4	04/19/2017
36205U-M2-3	GNMA 1 POOL NO 400977 7.500% 05/15/24		02/01/2013	Paydown		2,426	2,426	2,417	2,418	0	8	0	8	0	2,426	0	0	0	30	02/28/2017
36205U-NQ-9	GNMA 1 POOL NO 400999 7.000% 06/15/24		12/01/2013	Paydown		1,279	1,279	1,288	1,285	0	(6)	0	(6)	0	1,279	0	0	0	43	05/31/2017
36205U-ST-8	GNMA 1 POOL NO 401130 7.500% 08/15/24		12/01/2013	Paydown		113	113	116	115	0	(2)	0	(2)	0	113	0	0	0	5	03/06/2018
36205U-T2-6	GNMA 1 POOL NO 401169 8.000% 10/15/24		12/01/2013	Paydown		48,154	48,154	50,779	50,074	0	(1,921)	0	(1,921)	0	48,154	0	0	0	1,610	09/04/2017
36205U-VG-2	GNMA 1 POOL NO 401215 8.000% 12/15/24		09/01/2013	Paydown		3,709	3,709	3,838	3,815	0	(106)	0	(106)	0	3,709	0	0	0	188	12/31/2013
36205V-5D-6	GNMA POOL NO 402344 8.000% 07/15/24		12/01/2013	Paydown		107	107	111	110	0	(3)	0	(3)	0	107	0	0	0	5	08/05/2017
36205X-4F-8	GNMA 1 POOL NO 404122 8.000% 07/15/25		12/01/2013	Paydown		1,806	1,806	1,879	1,872	0	(66)	0	(66)	0	1,806	0	0	0	61	02/19/2017
36205X-E2-6	GNMA 1 POOL NO 403453 6.500% 11/15/33		12/01/2013	Paydown		188	188	196	195	0	(8)	0	(8)	0	188	0	0	0	7	02/16/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205X-JM-7	GNMA 1 POOL NO 403568 8.000% 12/15/24		12/01/2013	Paydown		137	137	143	142	0	(5)	0	(5)	0	137	0	0	0	6	05/19/2017
36205X-LP-7	GNMA 1 POOL NO 403634 8.000% 12/15/24		12/01/2013	Paydown		934	934	985	976	0	(42)	0	(42)	0	934	0	0	0	41	03/16/2017
36205X-WE-0	GNMA 1 POOL NO 403945 8.000% 08/15/24		12/01/2013	Paydown		276	276	286	284	0	(8)	0	(8)	0	276	0	0	0	8	04/08/2017
36205X-XE-9	GNMA 1 POOL NO 403977 7.500% 10/15/24		12/01/2013	Paydown		81	81	81	81	0	0	0	0	0	81	0	0	0	3	11/15/2016
36205X-XW-9	GNMA 1 POOL NO 403993 8.000% 11/15/24		12/01/2013	Paydown		434	434	454	451	0	(17)	0	(17)	0	434	0	0	0	19	10/07/2016
36205X-YH-1	GNMA 1 POOL NO 404012 8.000% 12/15/24		12/01/2013	Paydown		634	634	663	658	0	(24)	0	(24)	0	634	0	0	0	28	12/16/2016
36205Y-2L-5	GNMA POOL NO 404979 8.000% 04/15/25		12/01/2013	Paydown		256	256	266	265	0	(9)	0	(9)	0	256	0	0	0	11	06/24/2017
36205Y-AT-9	GNMA POOL NO 404218 6.500% 02/15/29		07/25/2013	Stephens Inc.		3,828	3,480	3,476	3,476	0	0	0	0	0	3,476	0	352	352	150	11/23/2016
36205Y-AT-9	GNMA POOL NO 404218 6.500% 02/15/29		07/01/2013	Paydown		4,752	4,752	4,747	4,747	0	5	0	5	0	4,752	0	0	0	27	11/23/2016
36205Y-QR-6	GNMA POOL NO 404664 7.000% 11/15/25		07/25/2013	Stephens Inc.		2,256	2,032	2,060	2,056	0	(1)	0	(1)	0	2,056	0	200	200	94	05/15/2017
36205Y-QR-6	GNMA POOL NO 404664 7.000% 11/15/25		07/01/2013	Paydown		65	65	66	66	0	(1)	0	(1)	0	65	0	0	0	2	05/15/2017
36205Y-YG-1	GNMA POOL NO 404911 8.000% 10/15/24		12/01/2013	Paydown		3,547	3,547	3,703	3,675	0	(129)	0	(129)	0	3,547	0	0	0	96	01/01/2017
36206A-EW-9	GNMA 1 POOL NO 405249 7.500% 04/15/26		12/01/2013	Paydown		437	437	453	451	0	(14)	0	(14)	0	437	0	0	0	18	06/30/2017
36206A-M3-4	GNMA 1 POOL NO 405478 7.000% 08/15/25		07/25/2013	Stephens Inc.		4,351	3,920	3,990	3,979	0	(1)	0	(1)	0	3,978	0	373	373	182	05/27/2017
36206A-M3-4	GNMA 1 POOL NO 405478 7.000% 08/15/25		07/01/2013	Paydown		162	162	164	164	0	(2)	0	(2)	0	162	0	0	0	4	05/27/2017
36206A-N5-8	GNMA 1 POOL NO 405512 7.000% 10/15/25		12/01/2013	Paydown		798	798	804	803	0	(5)	0	(5)	0	798	0	0	0	25	12/05/2016
36206A-XS-7	GNMA 1 POOL NO 405789 8.000% 10/15/24		12/01/2013	Paydown		270	270	281	279	0	(9)	0	(9)	0	270	0	0	0	12	09/17/2016
36206C-SB-6	GNMA POOL NO 407414 7.000% 06/15/25		12/01/2013	Paydown		250	250	253	253	0	(3)	0	(3)	0	250	0	0	0	9	06/29/2017
36206D-K7-1	GNMA 1 POOL NO 408118 7.500% 09/15/25		12/01/2013	Paydown		795	795	839	834	0	(39)	0	(39)	0	795	0	0	0	33	10/14/2017
36206D-ZD-2	GNMA 1 POOL NO 408540 8.000% 04/15/25		12/01/2013	Paydown		102	102	106	105	0	(4)	0	(4)	0	102	0	0	0	5	05/20/2017
36206E-2P-9	GNMA POOL NO 409482 8.000% 06/15/25		12/01/2013	Paydown		155	155	161	160	0	(5)	0	(5)	0	155	0	0	0	7	04/19/2017
36206F-7G-1	GNMA 1 POOL NO 410495 7.000% 02/15/26		12/01/2013	Paydown		6,790	6,790	6,922	6,900	0	(111)	0	(111)	0	6,790	0	0	0	260	12/17/2016
36206F-K2-7	GNMA 1 POOL NO 409913 8.000% 07/15/25		07/25/2013	Stephens Inc.		7,019	6,212	6,466	6,424	0	(5)	0	(5)	0	6,419	0	600	600	330	09/30/2017
36206F-K2-7	GNMA 1 POOL NO 409913 8.000% 07/15/25		07/01/2013	Paydown		204	204	212	210	0	(7)	0	(7)	0	204	0	0	0	6	09/30/2017
36206F-RA-2	GNMA 1 POOL NO 410081 8.000% 08/15/25		12/01/2013	Paydown		2,537	2,537	2,635	2,627	0	(90)	0	(90)	0	2,537	0	0	0	88	01/05/2017
36206F-SD-5	GNMA 1 POOL NO 410116 7.500% 09/15/25		12/01/2013	Paydown		104	104	108	107	0	(4)	0	(4)	0	104	0	0	0	4	05/10/2016
36206F-SE-3	GNMA 1 POOL NO 410117 7.000% 09/15/25		12/01/2013	Paydown		950	950	975	972	0	(22)	0	(22)	0	950	0	0	0	57	11/19/2016
36206F-U8-3	GNMA 1 POOL NO 410207 7.500% 11/15/25		12/01/2013	Paydown		486	486	506	503	0	(17)	0	(17)	0	486	0	0	0	18	12/07/2016
36206F-WN-8	GNMA 1 POOL NO 410253 7.000% 12/15/25		12/01/2013	Paydown		488	488	501	499	0	(11)	0	(11)	0	488	0	0	0	23	11/18/2016
36206F-XE-7	GNMA 1 POOL NO 410277 8.000% 08/15/25		12/01/2013	Paydown		994	994	1,036	1,030	0	(36)	0	(36)	0	994	0	0	0	30	11/09/2016
36206G-DV-9	GNMA POOL NO 410616 7.000% 07/15/25		12/01/2013	Paydown		918	918	871	881	0	38	0	38	0	918	0	0	0	35	03/13/2018
36206G-QG-8	GNMA POOL NO 410955 7.000% 08/15/25		12/01/2013	Paydown		742	742	706	711	0	31	0	31	0	742	0	0	0	29	06/15/2017
36206H-3T-3	GNMA POOL NO 412210 7.500% 02/15/26		12/01/2013	Paydown		626	626	650	646	0	(20)	0	(20)	0	626	0	0	0	26	07/20/2017
36206H-GT-9	GNMA POOL NO 411610 8.000% 06/15/25		07/25/2013	Stephens Inc.		1,842	1,630	1,698	1,690	0	(1)	0	(1)	0	1,689	0	153	153	87	10/10/2016
36206H-GT-9	GNMA POOL NO 411610 8.000% 06/15/25		07/01/2013	Paydown		46	46	48	48	0	(2)	0	(2)	0	46	0	0	0	1	10/10/2016
36206J-5R-1	GNMA 1 POOL NO 413156 7.000% 10/15/25		12/01/2013	Paydown		449	449	427	430	0	19	0	19	0	449	0	0	0	20	01/21/2017
36206J-6E-9	GNMA 1 POOL NO 413169 7.500% 10/15/25		12/01/2013	Paydown		308	308	320	318	0	(10)	0	(10)	0	308	0	0	0	13	12/04/2016
36206J-FF-6	GNMA 1 POOL NO 412466 8.000% 06/15/25		12/01/2013	Paydown		1,918	1,918	1,997	1,983	0	(65)	0	(65)	0	1,918	0	0	0	84	06/16/2017
36206J-FU-3	GNMA 1 POOL NO 412479 8.000% 08/15/25		12/01/2013	Paydown		143	143	149	149	0	(5)	0	(5)	0	143	0	0	0	6	03/08/2017
36206J-GR-9	GNMA 1 POOL NO 412508 7.000% 10/15/25		07/25/2013	Stephens Inc.		3,098	2,791	2,856	2,846	0	(1)	0	(1)	0	2,845	0	252	252	130	05/20/2017
36206J-GR-9	GNMA 1 POOL NO 412508 7.000% 10/15/25		07/01/2013	Paydown		200	200	204	204	0	(4)	0	(4)	0	200	0	0	0	4	05/20/2017
36206J-QG-2	GNMA 1 POOL NO 412755 8.000% 06/15/25		12/01/2013	Paydown		94	94	98	97	0	(3)	0	(3)	0	94	0	0	0	4	12/06/2016
36206J-WM-2	GNMA 1 POOL NO 412952 8.000% 07/15/25		12/01/2013	Paydown		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	2	03/01/2017
36206J-X3-3	GNMA 1 POOL NO 412998 8.000% 08/15/25		12/01/2013	Paydown		1,350	1,350	1,403	1,396	0	(46)	0	(46)	0	1,350	0	0	0	64	10/21/2016
36206J-XY-5	GNMA 1 POOL NO 412995 7.000% 08/15/25		12/01/2013	Paydown		188	188	179	180	0	8	0	8	0	188	0	0	0	7	03/08/2017
36206J-YH-1	GNMA 1 POOL NO 413012 7.500% 08/15/25		03/01/2013	Paydown		13,466	13,466	13,905	13,816	0	(351)	0	(351)	0	13,466	0	0	0	252	05/15/2018
36206J-ZZ-0	GNMA 1 POOL NO 413060 8.000% 07/15/25		03/01/2013	Paydown		1,838	1,838	1,914	1,907	0	(68)	0	(68)	0	1,838	0	0	0	37	08/11/2016
36206K-FS-5	GNMA POOL NO 413377 8.000% 06/15/25		12/01/2013	Paydown		16,534	16,534	17,212	17,065	0	(531)	0	(531)	0	16,534	0	0	0	905	11/06/2017
36206K-FT-3	GNMA POOL NO 413378 8.000% 06/15/25		12/01/2013	Paydown		95	95	98	98	0	(3)	0	(3)	0	95	0	0	0	4	10/12/2016
36206K-MB-4	GNMA POOL NO 413554 7.500% 11/15/25		12/01/2013	Paydown		392	392	407	404	0	(12)	0	(12)	0	392	0	0	0	16	06/06/2017
36206L-4T-3	GNMA 1 POOL NO 414934 7.000% 01/15/26		12/01/2013	Paydown		1,705	1,705	1,735	1,732	0	(28)	0	(28)	0	1,705	0	0	0	85	02/27/2017
36206L-NV-7	GNMA 1 POOL NO 414504 8.000% 08/15/25		12/01/2013	Paydown		218	218	226	225	0	(7)	0	(7)	0	218	0	0	0	9	08/07/2016
36206L-QX-0	GNMA 1 POOL NO 414570 7.500% 08/15/25		12/01/2013	Paydown		5,534	5,534	5,761	5,723	0	(189)	0	(189)	0	5,534	0	0	0	108	09/14/2016
36206L-ZA-0	GNMA 1 POOL NO 414837 7.000% 11/15/25		12/01/2013	Paydown		17	17	16	17	0	0	0	0	0	17	0	0	0	1	12/08/2016
36206M-5M-5	GNMA 1 POOL NO 415852 8.000% 06/15/25		07/25/2013	Stephens Inc.		3,825	3,385	3,523	3,501	0	(3)	0	(3)	0	3,498	0	327	327	180	08/21/2017
36206M-5M-5	GNMA 1 POOL NO 415852 8.000% 06/15/25		07/01/2013	Paydown		94	94	98	97	0	(3)	0	(3)	0	94	0	0	0	3	08/21/2017
36206M-LX-3	GNMA 1 POOL NO 415342 8.000% 07/15/25		12/01/2013	Paydown		100	100	104	103	0	(4)	0	(4)	0	100	0	0	0	5	03/31/2017
36206N-6E-0	GNMA 1 POOL NO 416769 7.000% 10/15/25		12/01/2013	Paydown		311	311	316	315	0	(4)	0	(4)	0	311	0	0	0	12	08/09/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36206N-6J-9	GNMA 1 POOL NO 416773 7.000% 11/15/25		07/25/2013	Stephens Inc.		3,338	3,007	3,051	3,044	0	(1)	0	(1)	0	3,043	0	294	294	140	05/27/2017
36206N-6J-9	GNMA 1 POOL NO 416773 7.000% 11/15/25		07/01/2013	Paydown		572	572	581	579	0	(7)	0	(7)	0	572	0	0	0	19	05/27/2017
36206N-C3-7	GNMA 1 POOL NO 415990 7.500% 09/15/25		12/01/2013	Paydown		142	142	147	146	0	(4)	0	(4)	0	142	0	0	0	6	03/31/2017
36206N-CT-0	GNMA 1 POOL NO 415982 7.000% 08/15/25		12/01/2013	Paydown		331	331	314	317	0	14	0	14	0	331	0	0	0	13	06/22/2017
36206N-KP-9	GNMA 1 POOL NO 416202 7.000% 02/15/29		12/01/2013	Paydown		301	301	292	293	0	9	0	9	0	301	0	0	0	12	02/04/2017
36206N-WR-2	GNMA 1 POOL NO 416556 8.000% 07/15/25		12/01/2013	Paydown		276	276	287	285	0	(10)	0	(10)	0	276	0	0	0	9	06/10/2017
36206P-AE-0	GNMA 1 POOL NO 416805 7.000% 12/15/25		12/01/2013	Paydown		621	621	638	635	0	(14)	0	(14)	0	621	0	0	0	12	06/07/2017
36206P-B6-6	GNMA 1 POOL NO 416861 7.500% 11/15/25		12/01/2013	Paydown		201	201	210	208	0	(7)	0	(7)	0	201	0	0	0	8	04/13/2017
36206P-WY-2	GNMA 1 POOL NO 417463 7.000% 09/15/25		12/01/2013	Paydown		323	323	328	327	0	(4)	0	(4)	0	323	0	0	0	12	08/13/2017
36206P-XX-3	GNMA 1 POOL NO 417494 7.000% 10/15/25		07/25/2013	Stephens Inc.		4,692	4,227	4,285	4,275	0	(1)	0	(1)	0	4,274	0	419	419	197	10/10/2017
36206P-XX-3	GNMA 1 POOL NO 417494 7.000% 10/15/25		07/01/2013	Paydown		207	207	209	209	0	(2)	0	(2)	0	207	0	0	0	5	10/10/2017
36206Q-DN-5	GNMA POOL NO 417809 7.000% 12/15/25		07/25/2013	Stephens Inc.		1,875	1,689	1,713	1,710	0	(1)	0	(1)	0	1,709	0	165	165	78	06/13/2017
36206Q-DN-5	GNMA POOL NO 417809 7.000% 12/15/25		07/01/2013	Paydown		48	48	49	49	0	(1)	0	(1)	0	48	0	0	0	1	06/13/2017
36206Q-W7-9	GNMA POOL NO 418370 7.500% 12/15/25		12/01/2013	Paydown		2,954	2,954	3,068	3,048	0	(93)	0	(93)	0	2,954	0	0	0	154	06/08/2017
36206R-B2-1	GNMA POOL NO 418657 7.000% 11/15/25		12/01/2013	Paydown		1,111	1,111	1,128	1,124	0	(13)	0	(13)	0	1,111	0	0	0	44	12/07/2017
36206R-ET-9	GNMA POOL NO 418746 8.000% 08/15/25		12/01/2013	Paydown		73	73	76	76	0	(3)	0	(3)	0	73	0	0	0	3	08/01/2016
36206R-GD-2	GNMA POOL NO 418796 7.500% 11/15/25		12/01/2013	Paydown		486	486	505	503	0	(16)	0	(16)	0	486	0	0	0	12	10/11/2016
36206R-WT-9	GNMA POOL NO 419258 7.500% 12/15/25		12/01/2013	Paydown		3,492	3,492	3,638	3,612	0	(120)	0	(120)	0	3,492	0	0	0	57	06/03/2017
36206T-ZS-4	GNMA 1 POOL NO 421153 7.500% 01/15/26		12/01/2013	Paydown		55	55	58	57	0	(2)	0	(2)	0	55	0	0	0	2	08/19/2016
36206U-RD-3	GNMA POOL NO 421784 7.000% 03/15/26		12/01/2013	Paydown		8,538	8,538	8,698	8,669	0	(132)	0	(132)	0	8,538	0	0	0	289	04/30/2017
36206V-Z4-2	GNMA 1 POOL NO 422963 6.500% 03/15/29		07/25/2013	Stephens Inc.		25,750	23,409	22,142	22,270	0	16	0	16	0	22,285	0	3,465	3,465	1,010	05/14/2018
36206V-Z4-2	GNMA 1 POOL NO 422963 6.500% 03/15/29		07/01/2013	Paydown		573	573	542	545	0	28	0	28	0	573	0	0	0	12	05/14/2018
36206W-K4-6	GNMA 1 POOL NO 423415 7.500% 12/15/25		12/01/2013	Paydown		146	146	151	150	0	(5)	0	(5)	0	146	0	0	0	6	11/06/2016
36206W-K5-3	GNMA 1 POOL NO 423416 7.500% 12/15/25		12/01/2013	Paydown		145	145	150	150	0	(5)	0	(5)	0	145	0	0	0	6	01/22/2017
36206X-YU-1	GNMA 1 POOL NO 424723 7.500% 04/15/26		12/01/2013	Paydown		108	108	112	112	0	(4)	0	(4)	0	108	0	0	0	5	04/01/2017
36207A-LY-6	GNMA POOL NO 426143 7.500% 05/15/26		12/01/2013	Paydown		39	39	41	40	0	(1)	0	(1)	0	39	0	0	0	2	08/21/2016
36207E-AZ-7	GNMA 1 POOL NO 429424 7.500% 04/15/26		12/01/2013	Paydown		179	179	179	179	0	0	0	0	0	179	0	0	0	7	10/30/2016
36207E-NC-4	GNMA 1 POOL NO 429787 6.000% 12/15/33		12/01/2013	Paydown		33,568	33,568	34,088	34,074	0	(506)	0	(506)	0	33,568	0	0	0	838	04/03/2017
36207K-3Z-1	GNMA 1 POOL NO 434716 7.500% 02/15/30		12/01/2013	Paydown		30	30	29	29	0	1	0	1	0	30	0	0	0	2	02/05/2016
36207K-JK-7	GNMA 1 POOL NO 434166 7.000% 01/15/29		12/01/2013	Paydown		719	719	698	699	0	20	0	20	0	719	0	0	0	26	01/23/2017
36207K-JY-7	GNMA 1 POOL NO 434179 6.500% 01/15/29		07/25/2013	Stephens Inc.		14,943	13,584	13,534	13,538	0	0	0	0	0	13,538	0	1,404	1,404	586	12/16/2017
36207K-JY-7	GNMA 1 POOL NO 434179 6.500% 01/15/29		07/01/2013	Paydown		278	278	277	277	0	1	0	1	0	278	0	0	0	6	12/16/2017
36207K-KC-3	GNMA 1 POOL NO 434191 7.000% 01/15/29		12/01/2013	Paydown		110	110	107	107	0	3	0	3	0	110	0	0	0	4	03/07/2018
36207K-KT-6	GNMA 1 POOL NO 434206 7.000% 02/15/29		12/01/2013	Paydown		5,515	5,515	5,351	5,362	0	153	0	153	0	5,515	0	0	0	159	10/16/2016
36207K-MK-3	GNMA 1 POOL NO 434262 7.000% 04/15/29		12/01/2013	Paydown		1,920	1,920	1,864	1,866	0	54	0	54	0	1,920	0	0	0	74	12/07/2016
36207K-PN-4	GNMA 1 POOL NO 434329 7.000% 05/15/29		12/01/2013	Paydown		416	416	403	404	0	12	0	12	0	416	0	0	0	16	02/05/2017
36207K-R5-1	GNMA 1 POOL NO 434408 7.000% 06/15/29		12/01/2013	Paydown		619	619	601	602	0	17	0	17	0	619	0	0	0	24	01/19/2017
36207K-S3-5	GNMA 1 POOL NO 434438 7.000% 07/15/29		12/01/2013	Paydown		707	707	686	687	0	19	0	19	0	707	0	0	0	27	08/22/2017
36207K-UR-9	GNMA 1 POOL NO 434492 6.500% 08/15/29		07/25/2013	Stephens Inc.		9,521	8,655	8,295	8,320	0	3	0	3	0	8,323	0	1,197	1,197	373	05/26/2017
36207K-UR-9	GNMA 1 POOL NO 434492 6.500% 08/15/29		07/01/2013	Paydown		228	228	219	219	0	9	0	9	0	228	0	0	0	5	05/26/2017
36207K-XP-0	GNMA 1 POOL NO 434586 7.000% 11/15/29		12/01/2013	Paydown		321	321	318	318	0	3	0	3	0	321	0	0	0	12	11/24/2016
36207K-YX-2	GNMA 1 POOL NO 434626 7.500% 12/15/29		07/25/2013	Stephens Inc.		2,179	1,945	1,886	1,889	0	0	0	0	0	1,889	0	290	290	97	08/08/2016
36207K-YX-2	GNMA 1 POOL NO 434626 7.500% 12/15/29		07/01/2013	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	1	08/08/2016
36207L-D2-1	GNMA 1 POOL NO 434921 7.000% 10/15/30		12/01/2013	Paydown		181	181	179	179	0	2	0	2	0	181	0	0	0	7	03/03/2018
36207M-6Q-4	GNMA 1 POOL NO 436579 7.500% 12/15/26		12/01/2013	Paydown		134	134	139	139	0	(5)	0	(5)	0	134	0	0	0	5	11/18/2016
36207N-D4-3	GNMA 1 POOL NO 436723 7.500% 11/15/26		12/01/2013	Paydown		1,100	1,100	1,140	1,137	0	(37)	0	(37)	0	1,100	0	0	0	56	08/03/2017
36207N-G6-5	GNMA 1 POOL NO 436821 7.500% 12/15/26		12/01/2013	Paydown		95	95	99	98	0	(3)	0	(3)	0	95	0	0	0	4	12/31/2016
36207P-ZX-0	GNMA 1 POOL NO 438258 7.500% 08/15/26		12/01/2013	Paydown		542	542	561	558	0	(17)	0	(17)	0	542	0	0	0	22	09/04/2017
36207Q-KY-2	GNMA 1 POOL NO 438711 7.500% 04/15/27		12/01/2013	Paydown		297	297	297	297	0	0	0	0	0	297	0	0	0	12	03/07/2017
36207Q-VA-2	GNMA 1 POOL NO 439009 7.500% 10/15/26		01/01/2013	Paydown		1,081	1,081	1,117	1,113	0	(32)	0	(32)	0	1,081	0	0	0	7	12/15/2016
36207Q-VR-5	GNMA 1 POOL NO 439024 7.500% 11/15/26		12/01/2013	Paydown		10,193	10,193	10,610	10,539	0	(346)	0	(346)	0	10,193	0	0	0	618	03/08/2017
36207S-K4-4	GNMA POOL NO 440515 7.500% 12/15/26		12/01/2013	Paydown		193	193	200	199	0	(7)	0	(7)	0	193	0	0	0	8	01/10/2017
36207U-CJ-5	GNMA POOL NO 442073 7.500% 10/15/26		12/01/2013	Paydown		51	51	54	53	0	(2)	0	(2)	0	51	0	0	0	2	06/12/2016
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		07/25/2013	Stephens Inc.		36,392	33,084	31,681	31,795	0	14	0	14	0	31,809	0	4,583	4,583	1,428	07/23/2017
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		12/01/2013	Paydown		8,872	8,872	8,496	8,526	0	346	0	346	0	8,872	0	0	0	502	07/23/2017
36207Y-MU-1	GNMA 1 POOL NO 445971 6.500% 02/15/29		07/25/2013	Stephens Inc.		7,333	6,666	6,656	6,657	0	0	0	0	0	6,657	0	676	676	288	12/05/2017
36207Y-MU-1	GNMA 1 POOL NO 445971 6.500% 02/15/29		07/01/2013	Paydown		140	140	140	140	0	0	0	0	0	140	0	0	0	3	12/05/2017
362089-2P-8	GNMA 1 POOL NO 057482 11.500% 03/15/13		02/01/2013	Paydown		111	111	107	110	0	1	0	1	0	111	0	0	0	1	02/13/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362089-G4-0	GNMA 1 POOL NO 056919 11.500% 03/15/13		03/01/2013	Paydown		635	635	651	633	0	2	0	2	0	635	0	0	0	9	01/29/2014
36208H-RZ-1	GNMA 1 POOL NO 451504 6.500% 10/15/27		12/01/2013	Paydown		7,187	7,187	7,308	7,296	0	(110)	0	(110)	0	7,187	0	0	0	226	07/05/2016
36208J-KQ-4	GNMA 1 POOL NO 452203 5.500% 09/15/34		12/01/2013	Paydown		43,289	43,289	42,258	42,305	0	984	0	984	0	43,289	0	0	0	1,157	04/27/2018
36208K-A8-2	GNMA 1 POOL NO 452831 6.500% 04/15/29		07/25/2013	Stephens Inc.		33,283	30,257	30,222	30,223	0	(1)	0	(1)	0	30,222	0	3,061	3,061	1,306	05/23/2018
36208K-A8-2	GNMA 1 POOL NO 452831 6.500% 04/15/29		07/01/2013	Paydown		674	674	673	673	0	1	0	1	0	674	0	0	0	15	05/23/2018
36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27		12/01/2013	Paydown		179	179	173	174	0	5	0	5	0	179	0	0	0	8	11/09/2016
36208Q-TK-2	GNMA 1 POOL NO 457854 5.500% 12/15/28		12/01/2013	Paydown		99	99	97	97	0	2	0	2	0	99	0	0	0	3	12/15/2017
36208Q-TR-7	GNMA 1 POOL NO 457860 7.000% 01/15/29		12/01/2013	Paydown		2,590	2,590	2,510	2,516	0	74	0	74	0	2,590	0	0	0	115	03/12/2017
36208Q-WH-5	GNMA 1 POOL NO 457948 6.500% 01/15/29		07/25/2013	Stephens Inc.		1,289	1,172	1,149	1,150	0	0	0	0	0	1,151	0	138	138	51	10/07/2016
36208Q-WH-5	GNMA 1 POOL NO 457948 6.500% 01/15/29		07/01/2013	Paydown		39	39	38	38	0	1	0	1	0	39	0	0	0	1	10/07/2016
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		07/25/2013	Stephens Inc.		1,081	983	963	965	0	0	0	0	0	965	0	116	116	42	12/16/2016
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		12/01/2013	Paydown		71	71	69	70	0	1	0	1	0	71	0	0	0	2	12/16/2016
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		07/25/2013	Stephens Inc.		100,812	91,647	91,358	91,378	0	0	0	0	0	91,378	0	9,434	9,434	3,955	10/04/2017
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		12/01/2013	Paydown		4,157	4,157	4,148	4,149	0	8	0	8	0	4,157	0	0	0	110	10/04/2017
36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29		12/01/2013	Paydown		105	105	103	103	0	2	0	2	0	105	0	0	0	4	09/16/2017
36208Q-ZQ-2	GNMA 1 POOL NO 458051 6.500% 02/15/29		07/25/2013	Stephens Inc.		1,805	1,641	1,639	1,639	0	0	0	0	0	1,639	0	166	166	71	12/08/2016
36208Q-ZQ-2	GNMA 1 POOL NO 458051 6.500% 02/15/29		07/01/2013	Paydown		51	51	51	51	0	0	0	0	0	51	0	0	0	1	12/08/2016
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		07/25/2013	Stephens Inc.		4,405	4,005	3,786	3,800	0	2	0	2	0	3,802	0	603	603	173	01/08/2017
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		12/01/2013	Paydown		104	104	99	99	0	5	0	5	0	104	0	0	0	2	01/08/2017
36208R-4J-0	GNMA 1 POOL NO 459025 7.000% 03/15/29		12/01/2013	Paydown		240	240	233	233	0	7	0	7	0	240	0	0	0	9	03/31/2017
36208S-DQ-2	GNMA 1 POOL NO 459211 7.000% 07/15/29		07/25/2013	Stephens Inc.		2,980	2,685	2,605	2,612	0	1	0	1	0	2,613	0	368	368	125	10/24/2017
36208S-DQ-2	GNMA 1 POOL NO 459211 7.000% 07/15/29		07/01/2013	Paydown		51	51	50	50	0	1	0	1	0	51	0	0	0	1	10/24/2017
36208S-EA-6	GNMA 1 POOL NO 459229 7.500% 10/15/29		07/25/2013	Stephens Inc.		14,666	13,095	12,693	12,730	0	4	0	4	0	12,734	0	1,932	1,932	652	06/30/2018
36208S-EA-6	GNMA 1 POOL NO 459229 7.500% 10/15/29		07/01/2013	Paydown		232	232	224	225	0	6	0	6	0	232	0	0	0	6	06/30/2018
36208S-YM-8	GNMA 1 POOL NO 459816 7.500% 08/15/29		07/25/2013	Stephens Inc.		3,912	3,493	3,386	3,392	0	1	0	1	0	3,393	0	519	519	174	01/15/2017
36208S-YM-8	GNMA 1 POOL NO 459816 7.500% 08/15/29		07/01/2013	Paydown		62	62	60	60	0	2	0	2	0	62	0	0	0	2	01/15/2017
36208T-HT-0	GNMA 1 POOL NO 460242 8.000% 02/15/28		12/01/2013	Paydown		5,611	5,611	5,843	5,822	0	(211)	0	(211)	0	5,611	0	0	0	78	07/03/2016
36208V-K2-0	GNMA 1 POOL NO 462113 6.500% 03/15/29		07/25/2013	Stephens Inc.		7,489	6,809	6,452	6,485	0	4	0	4	0	6,489	0	1,001	1,001	294	01/13/2018
36208V-K2-0	GNMA 1 POOL NO 462113 6.500% 03/15/29		07/01/2013	Paydown		358	358	339	341	0	17	0	17	0	358	0	0	0	8	01/13/2018
36208W-DX-8	GNMA 1 POOL NO 462818 6.500% 06/15/28		12/01/2013	Paydown		16,451	16,451	17,190	17,125	0	(674)	0	(674)	0	16,451	0	0	0	506	12/07/2016
36208W-XT-5	GNMA 1 POOL NO 463390 5.500% 10/15/34		12/01/2013	Paydown		508,708	508,708	496,585	497,081	0	11,626	0	11,626	0	508,708	0	0	0	14,648	02/03/2018
36208Y-AA-7	GNMA 1 POOL NO 464501 6.500% 01/15/29		07/25/2013	Stephens Inc.		21,312	19,374	18,569	18,638	0	9	0	9	0	18,647	0	2,665	2,665	836	09/27/2017
36208Y-AA-7	GNMA 1 POOL NO 464501 6.500% 01/15/29		07/01/2013	Paydown		518	518	496	498	0	20	0	20	0	518	0	0	0	11	09/27/2017
36208Y-BX-6	GNMA 1 POOL NO 464554 7.000% 02/15/29		12/01/2013	Paydown		249	249	241	242	0	7	0	7	0	249	0	0	0	10	02/13/2017
36208Y-DR-7	GNMA 1 POOL NO 464612 6.500% 03/15/29		07/25/2013	Stephens Inc.		2,675	2,432	2,300	2,309	0	1	0	1	0	2,310	0	365	365	105	03/27/2017
36208Y-DR-7	GNMA 1 POOL NO 464612 6.500% 03/15/29		07/01/2013	Paydown		57	57	54	54	0	3	0	3	0	57	0	0	0	1	03/27/2017
362090-K9-2	GNMA 1 POOL NO 057920 11.500% 04/15/13		01/01/2013	Paydown		101	101	105	101	0	0	0	0	0	101	0	0	0	1	03/15/2014
362090-W9-9	GNMA 1 POOL NO 058272 11.500% 04/15/13		02/01/2013	Paydown		778	778	764	774	0	4	0	4	0	778	0	0	0	12	02/28/2014
362091-MU-1	GNMA 1 POOL NO 058871 11.500% 06/15/13		02/01/2013	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	03/29/2014
362091-VR-8	GNMA 1 POOL NO 059124 11.500% 04/15/13		02/01/2013	Paydown		203	203	192	202	0	2	0	2	0	203	0	0	0	3	02/28/2014
362091-VS-6	GNMA 1 POOL NO 059125 11.500% 05/15/13		02/01/2013	Paydown		177	177	167	176	0	2	0	2	0	177	0	0	0	3	03/14/2014
362091-VT-4	GNMA 1 POOL NO 059126 11.500% 05/15/13		02/01/2013	Paydown		15	15	16	15	0	0	0	0	0	15	0	0	0	0	03/14/2014
362092-3P-1	GNMA 1 POOL NO 060206 11.500% 08/15/13		01/01/2013	Paydown		40	40	43	40	0	0	0	0	0	40	0	0	0	0	05/10/2014
362092-AT-5	GNMA 1 POOL NO 059418 11.500% 04/15/13		02/01/2013	Paydown		32	32	34	32	0	0	0	0	0	32	0	0	0	0	02/28/2014
362092-BK-3	GNMA 1 POOL NO 059442 11.500% 05/15/13		03/01/2013	Paydown		240	240	249	239	0	1	0	1	0	240	0	0	0	4	02/28/2014
362092-GN-2	GNMA 1 POOL NO 059605 11.500% 06/15/13		04/01/2013	Paydown		317	317	298	314	0	3	0	3	0	317	0	0	0	8	02/28/2014
362092-NJ-3	GNMA 1 POOL NO 059793 11.000% 07/15/13		05/01/2013	Paydown		698	698	663	692	0	7	0	7	0	698	0	0	0	21	02/28/2014
362092-R3-4	GNMA 1 POOL NO 059906 11.500% 02/15/13		01/01/2013	Paydown		53	53	54	53	0	0	0	0	0	53	0	0	0	1	02/13/2014
362092-RR-1	GNMA 1 POOL NO 059896 11.500% 06/15/13		02/01/2013	Paydown		163	163	165	162	0	1	0	1	0	163	0	0	0	2	03/30/2014
362092-U8-9	GNMA 1 POOL NO 060007 11.500% 05/15/13		01/01/2013	Paydown		25	25	26	25	0	0	0	0	0	25	0	0	0	0	03/29/2014
362092-U9-7	GNMA 1 POOL NO 060008 11.500% 07/15/13		03/01/2013	Paydown		59	59	60	59	0	0	0	0	0	59	0	0	0	1	03/29/2014
362092-VB-1	GNMA 1 POOL NO 060010 11.000% 07/15/13		03/01/2013	Paydown		45	45	44	45	0	0	0	0	0	45	0	0	0	1	03/29/2014
362092-W2-0	GNMA 1 POOL NO 060065 11.500% 05/15/13		02/01/2013	Paydown		209	209	220	209	0	0	0	0	0	209	0	0	0	3	03/15/2014
362092-W6-1	GNMA 1 POOL NO 060069 11.500% 08/15/13		05/01/2013	Paydown		51	51	54	51	0	0	0	0	0	51	0	0	0	2	03/15/2014
362092-W7-9	GNMA 1 POOL NO 060070 11.500% 08/15/13		05/01/2013	Paydown		107	107	114	107	0	0	0	0	0	107	0	0	0	3	03/15/2014
362093-GB-6	GNMA 1 POOL NO 060494 11.500% 04/15/13		02/01/2013	Paydown		219	219	220	218	0	1	0	1	0	219	0	0	0	3	02/28/2014
362094-F5-8	GNMA POOL NO 061388 11.500% 03/15/13		01/01/2013	Paydown		35	35	37	35	0	0	0	0	0	35	0	0	0	0	02/28/2014
362094-W6-7	GNMA POOL NO 061869 11.500% 04/15/13		04/01/2013	Paydown		90	90	95	90	0	0	0	0	0	90	0	0	0	2	01/29/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362096-2F-5	GNMA POOL NO 063774 11.500% 03/15/13		01/01/2013	Paydown		38	38	37	38	0	0	0	0	0	38	0	0	0	0	02/28/2014
362096-2V-0	GNMA POOL NO 063788 11.500% 06/15/13		04/01/2013	Paydown		186	186	183	185	0	1	0	1	0	186	0	0	0	4	02/28/2014
362096-5M-7	GNMA POOL NO 063852 11.500% 06/15/13		03/01/2013	Paydown		140	140	141	139	0	0	0	0	0	140	0	0	0	3	03/15/2014
362096-7J-2	GNMA POOL NO 063897 11.500% 05/15/13		03/01/2013	Paydown		279	279	283	278	0	1	0	1	0	279	0	0	0	6	02/28/2014
362096-NQ-8	GNMA POOL NO 063399 11.500% 03/15/13		01/01/2013	Paydown		42	42	45	42	0	0	0	0	0	42	0	0	0	0	02/28/2014
362096-PU-7	GNMA POOL NO 063435 11.500% 04/15/13		01/01/2013	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	0	03/15/2014
362096-S6-7	GNMA POOL NO 063541 11.500% 05/15/13		01/01/2013	Paydown		16	16	16	15	0	0	0	0	0	16	0	0	0	0	03/29/2014
362096-SA-8	GNMA POOL NO 063513 11.500% 03/15/13		01/01/2013	Paydown		35	35	37	35	0	0	0	0	0	35	0	0	0	0	02/28/2014
362097-LB-1	GNMA POOL NO 064222 11.500% 03/15/13		01/01/2013	Paydown		35	35	37	35	0	0	0	0	0	35	0	0	0	0	02/28/2014
362097-NN-3	GNMA POOL NO 064297 11.500% 02/15/13		01/01/2013	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	02/13/2014
362098-4X-0	GNMA POOL NO 065638 11.500% 05/15/13		03/01/2013	Paydown		329	329	333	328	0	1	0	1	0	329	0	0	0	7	02/28/2014
362098-5Z-4	GNMA POOL NO 065664 11.500% 06/15/13		05/01/2013	Paydown		176	176	177	176	0	1	0	1	0	176	0	0	0	6	02/13/2014
362098-JB-2	GNMA POOL NO 065058 11.500% 09/15/13		06/01/2013	Paydown		53	53	58	54	0	0	0	0	0	53	0	0	0	2	03/14/2014
362098-K2-0	GNMA POOL NO 065113 11.500% 07/15/13		02/01/2013	Paydown		205	205	206	204	0	1	0	1	0	205	0	0	0	3	04/13/2014
362098-SH-9	GNMA POOL NO 065320 11.500% 04/15/13		03/01/2013	Paydown		163	163	173	163	0	0	0	0	0	163	0	0	0	4	02/13/2014
362098-UQ-6	GNMA POOL NO 065391 11.500% 08/15/13		07/01/2013	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/13/2014
362098-WV-3	GNMA POOL NO 065460 11.500% 05/15/13		03/01/2013	Paydown		237	237	238	236	0	1	0	1	0	237	0	0	0	5	02/28/2014
362098-Z2-4	GNMA POOL NO 065561 11.500% 05/15/13		02/01/2013	Paydown		247	247	265	247	0	0	0	0	0	247	0	0	0	4	03/15/2014
362099-5Y-5	GNMA POOL NO 066563 11.500% 05/15/13		02/01/2013	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	03/15/2014
362099-B5-1	GNMA POOL NO 065760 11.500% 05/15/13		04/01/2013	Paydown		158	158	161	158	0	1	0	1	0	158	0	0	0	4	02/13/2014
362099-BY-8	GNMA POOL NO 065755 11.500% 04/15/13		02/01/2013	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	1	02/28/2014
362099-DX-8	GNMA POOL NO 065818 11.500% 08/15/13		07/01/2013	Paydown		709	709	718	707	0	2	0	2	0	709	0	0	0	24	02/13/2014
362099-M9-1	GNMA POOL NO 066084 11.500% 07/15/13		05/01/2013	Paydown		110	110	110	110	0	0	0	0	0	110	0	0	0	3	02/28/2014
362099-NZ-2	GNMA POOL NO 066108 11.500% 05/15/13		02/01/2013	Paydown		340	340	341	338	0	1	0	1	0	340	0	0	0	5	03/15/2014
362099-QF-3	GNMA POOL NO 066154 11.500% 07/15/13		01/01/2013	Paydown		413	413	438	413	0	0	0	0	0	413	0	0	0	4	04/28/2014
36209A-CV-0	GNMA 1 POOL NO 465484 7.500% 09/15/29		12/01/2013	Paydown		24	24	23	23	0	1	0	1	0	24	0	0	0	1	04/17/2017
36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28		12/01/2013	Paydown		76	76	79	79	0	(3)	0	(3)	0	76	0	0	0	3	09/07/2016
36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29		12/01/2013	Paydown		9,299	9,299	8,903	8,936	0	362	0	362	0	9,299	0	0	0	226	09/30/2017
36209C-QT-6	GNMA 1 POOL NO 467666 6.500% 03/15/29		07/25/2013	Stephens Inc.		15,722	14,292	13,684	13,727	0	5	0	5	0	13,732	0	1,989	1,989	617	04/04/2017
36209C-QT-6	GNMA 1 POOL NO 467666 6.500% 03/15/29		07/01/2013	Paydown		294	294	282	283	0	12	0	12	0	294	0	0	0	6	04/04/2017
36209C-WC-6	GNMA 1 POOL NO 467843 6.500% 01/15/29		07/25/2013	Stephens Inc.		18,489	16,808	16,746	16,751	0	0	0	0	0	16,751	0	1,738	1,738	725	04/22/2018
36209C-WC-6	GNMA 1 POOL NO 467843 6.500% 01/15/29		07/01/2013	Paydown		385	385	383	383	0	1	0	1	0	385	0	0	0	8	04/22/2018
36209D-RD-8	GNMA 1 POOL NO 468584 7.000% 02/15/29		12/01/2013	Paydown		145	145	140	141	0	4	0	4	0	145	0	0	0	6	06/16/2018
36209D-WV-2	GNMA 1 POOL NO 468760 7.000% 03/15/28		12/01/2013	Paydown		690	690	699	698	0	(8)	0	(8)	0	690	0	0	0	26	02/20/2017
36209E-7B-2	GNMA 1 POOL NO 469890 6.500% 01/15/29		07/25/2013	Stephens Inc.		8,626	7,842	7,833	7,833	0	0	0	0	0	7,833	0	793	793	338	07/09/2017
36209E-7B-2	GNMA 1 POOL NO 469890 6.500% 01/15/29		07/01/2013	Paydown		165	165	165	165	0	0	0	0	0	165	0	0	0	4	07/09/2017
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		07/25/2013	Stephens Inc.		2,778	2,503	2,430	2,434	0	1	0	1	0	2,435	0	343	343	116	03/07/2017
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		12/01/2013	Paydown		78	78	75	76	0	2	0	2	0	78	0	0	0	2	03/07/2017
36209F-A5-8	GNMA 1 POOL NO 469928 6.000% 01/15/29		12/01/2013	Paydown		67	67	69	68	0	(1)	0	(1)	0	67	0	0	0	2	10/20/2017
36209F-AP-4	GNMA 1 POOL NO 469914 7.000% 01/15/29		12/01/2013	Paydown		10,579	10,579	10,257	10,281	0	297	0	297	0	10,579	0	0	0	603	09/26/2016
36209F-AT-6	GNMA 1 POOL NO 469918 7.000% 01/15/29		12/01/2013	Paydown		3,853	3,853	3,740	3,748	0	106	0	106	0	3,853	0	0	0	119	11/06/2016
36209F-AV-1	GNMA 1 POOL NO 469920 7.000% 01/15/29		07/25/2013	Stephens Inc.		3,164	2,851	2,767	2,773	0	1	0	1	0	2,773	0	391	391	132	07/30/2016
36209F-AV-1	GNMA 1 POOL NO 469920 7.000% 01/15/29		12/01/2013	Paydown		302	302	293	293	0	8	0	8	0	302	0	0	0	15	07/30/2016
36209F-D4-8	GNMA 1 POOL NO 470023 7.500% 02/15/29		07/25/2013	Stephens Inc.		4,749	4,240	4,110	4,119	0	1	0	1	0	4,120	0	629	629	211	02/24/2017
36209F-D4-8	GNMA 1 POOL NO 470023 7.500% 02/15/29		07/01/2013	Paydown		79	79	77	77	0	2	0	2	0	79	0	0	0	2	02/24/2017
36209F-DS-5	GNMA 1 POOL NO 470013 7.000% 02/15/29		12/01/2013	Paydown		435	435	422	423	0	12	0	12	0	435	0	0	0	17	12/25/2016
36209F-DT-3	GNMA 1 POOL NO 470014 7.000% 02/15/29		12/01/2013	Paydown		30	30	29	29	0	1	0	1	0	30	0	0	0	2	10/30/2016
36209F-DV-8	GNMA 1 POOL NO 470016 7.000% 02/15/29		12/01/2013	Paydown		2,040	2,040	1,979	1,982	0	58	0	58	0	2,040	0	0	0	76	10/05/2016
36209F-DX-4	GNMA 1 POOL NO 470018 7.000% 02/15/29		12/01/2013	Paydown		2,697	2,697	2,620	2,624	0	73	0	73	0	2,697	0	0	0	104	02/04/2017
36209F-FE-4	GNMA 1 POOL NO 470065 7.000% 02/15/29		12/01/2013	Paydown		243	243	236	236	0	7	0	7	0	243	0	0	0	9	11/19/2016
36209F-G9-4	GNMA 1 POOL NO 470124 6.500% 03/15/29		07/25/2013	Stephens Inc.		1,805	1,641	1,572	1,577	0	1	0	1	0	1,577	0	228	228	71	12/11/2016
36209F-G9-4	GNMA 1 POOL NO 470124 6.500% 03/15/29		07/01/2013	Paydown		34	34	32	32	0	1	0	1	0	34	0	0	0	1	12/11/2016
36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29		12/01/2013	Paydown		127	127	126	126	0	0	0	0	0	127	0	0	0	5	12/19/2017
36209F-JF-7	GNMA 1 POOL NO 470162 7.500% 03/15/29		12/01/2013	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	05/27/2016
36209F-JX-8	GNMA 1 POOL NO 470178 7.000% 03/15/29		02/01/2013	Paydown		1,913	1,913	1,857	1,859	0	53	0	53	0	1,913	0	0	0	22	07/24/2016
36209F-L3-1	GNMA 1 POOL NO 470246 7.000% 04/15/29		12/01/2013	Paydown		130	130	126	127	0	4	0	4	0	130	0	0	0	5	07/23/2016
36209F-L7-2	GNMA 1 POOL NO 470250 6.500% 04/15/29		12/01/2013	Paydown		94	94	90	91	0	4	0	4	0	94	0	0	0	3	07/19/2017
36209F-ME-6	GNMA 1 POOL NO 470257 7.000% 04/15/29		12/01/2013	Paydown		205	205	199	199	0	6	0	6	0	205	0	0	0	8	09/29/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36209F-ML-0	GNMA 1 POOL NO 470263 7.000% 04/15/29		12/01/2013	Paydown		623	623	604	605	0	18	0	18	0	623	0	0	0	20	11/18/2016
36209F-PL-7	GNMA 1 POOL NO 470327 7.000% 05/15/29		12/01/2013	Paydown		59	59	60	60	0	(1)	0	(1)	0	59	0	0	0	2	07/06/2016
36209F-U4-9	GNMA 1 POOL NO 470503 7.000% 06/15/29		12/01/2013	Paydown		385	385	374	375	0	11	0	11	0	385	0	0	0	15	04/27/2017
36209F-U9-8	GNMA 1 POOL NO 470508 7.000% 06/15/29		12/01/2013	Paydown		1,057	1,057	1,026	1,028	0	29	0	29	0	1,057	0	0	0	41	08/02/2017
36209F-UC-1	GNMA 1 POOL NO 470479 6.500% 06/15/29		07/25/2013	Stephens Inc.		10,547	9,588	9,180	9,209	0	0	0	0	0	9,209	0	1,338	1,338	414	01/11/2017
36209F-UC-1	GNMA 1 POOL NO 470479 6.500% 06/15/29		07/01/2013	Paydown		6,018	6,018	5,762	5,780	0	238	0	238	0	6,018	0	0	0	161	01/11/2017
36209F-UF-4	GNMA 1 POOL NO 470482 6.500% 06/15/29		12/01/2013	Paydown		91	91	86	86	0	5	0	5	0	91	0	0	0	3	11/08/2017
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		07/25/2013	Stephens Inc.		50,520	45,927	43,975	44,115	0	18	0	18	0	44,133	0	6,387	6,387	1,982	06/15/2017
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		12/01/2013	Paydown		1,741	1,741	1,667	1,672	0	69	0	69	0	1,741	0	0	0	49	06/15/2017
36209F-UQ-0	GNMA 1 POOL NO 470491 7.000% 06/15/29		12/01/2013	Paydown		1,818	1,818	1,764	1,768	0	50	0	50	0	1,818	0	0	0	69	06/02/2017
36209F-VV-8	GNMA 1 POOL NO 470528 6.500% 06/15/29		07/25/2013	Stephens Inc.		10,519	9,562	9,164	9,192	0	2	0	2	0	9,194	0	1,325	1,325	413	03/08/2017
36209F-VV-8	GNMA 1 POOL NO 470528 6.500% 06/15/29		07/01/2013	Paydown		2,133	2,133	2,044	2,051	0	83	0	83	0	2,133	0	0	0	46	03/08/2017
36209F-VW-6	GNMA 1 POOL NO 470529 7.000% 06/15/29		12/01/2013	Paydown		192	192	186	186	0	5	0	5	0	192	0	0	0	7	12/09/2016
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		07/25/2013	Stephens Inc.		43,176	39,251	37,581	37,698	0	15	0	15	0	37,713	0	5,464	5,464	1,694	05/29/2017
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		12/01/2013	Paydown		2,164	2,164	2,072	2,078	0	86	0	86	0	2,164	0	0	0	61	05/29/2017
36209F-YT-0	GNMA 1 POOL NO 470622 6.500% 07/15/29		12/01/2013	Paydown		75	75	71	71	0	4	0	4	0	75	0	0	0	2	06/02/2017
36209F-ZE-2	GNMA 1 POOL NO 470641 7.000% 07/15/29		12/01/2013	Paydown		644	644	634	635	0	9	0	9	0	644	0	0	0	26	11/20/2016
36209G-SW-8	GNMA 1 POOL NO 471333 6.500% 07/15/32		12/01/2013	Paydown		1,601	1,601	1,671	1,669	0	(68)	0	(68)	0	1,601	0	0	0	11	07/01/2016
36209J-KP-5	GNMA 1 POOL NO 472902 6.500% 04/15/29		07/25/2013	Stephens Inc.		13,073	11,885	11,390	11,430	0	5	0	5	0	11,434	0	1,639	1,639	513	08/08/2017
36209J-KP-5	GNMA 1 POOL NO 472902 6.500% 04/15/29		07/01/2013	Paydown		3,497	3,497	3,351	3,363	0	134	0	134	0	3,497	0	0	0	118	08/08/2017
36209J-MF-5	GNMA 1 POOL NO 472958 7.000% 05/15/29		12/01/2013	Paydown		572	572	555	556	0	16	0	16	0	572	0	0	0	22	05/04/2017
36209J-NU-1	GNMA 1 POOL NO 473003 7.000% 06/15/29		12/01/2013	Paydown		3,033	3,033	2,946	2,950	0	83	0	83	0	3,033	0	0	0	153	05/07/2017
36209L-5T-9	GNMA 1 POOL NO 475258 7.000% 06/15/29		12/01/2013	Paydown		230	230	223	224	0	7	0	7	0	230	0	0	0	9	05/04/2017
36209L-K9-6	GNMA 1 POOL NO 474720 6.500% 05/15/29		12/01/2013	Paydown		60	60	57	57	0	3	0	3	0	60	0	0	0	2	09/18/2017
36209L-QP-4	GNMA 1 POOL NO 474862 6.500% 07/15/29		07/25/2013	Stephens Inc.		4,300	3,909	3,743	3,752	0	1	0	1	0	3,753	0	547	547	169	10/31/2016
36209L-QP-4	GNMA 1 POOL NO 474862 6.500% 07/15/29		07/01/2013	Paydown		201	201	193	193	0	8	0	8	0	201	0	0	0	2	10/31/2016
36209N-2X-9	GNMA 1 POOL NO 476990 6.500% 04/15/29		07/25/2013	Stephens Inc.		14,201	12,910	12,360	12,396	0	0	0	0	0	12,396	0	1,805	1,805	557	10/10/2016
36209N-2X-9	GNMA 1 POOL NO 476990 6.500% 04/15/29		07/01/2013	Paydown		10,011	10,011	9,585	9,613	0	398	0	398	0	10,011	0	0	0	263	10/10/2016
36209N-3P-5	GNMA 1 POOL NO 477006 6.500% 07/15/29		07/25/2013	Stephens Inc.		5,685	5,168	4,948	4,961	0	1	0	1	0	4,963	0	722	722	223	09/02/2016
36209N-3P-5	GNMA 1 POOL NO 477006 6.500% 07/15/29		07/01/2013	Paydown		4,367	4,367	4,181	4,192	0	175	0	175	0	4,367	0	0	0	130	09/02/2016
36209N-4X-7	GNMA 1 POOL NO 477038 7.500% 05/15/30		07/25/2013	Stephens Inc.		3,333	2,975	2,884	2,889	0	1	0	1	0	2,890	0	443	443	148	12/28/2016
36209N-4X-7	GNMA 1 POOL NO 477038 7.500% 05/15/30		07/01/2013	Paydown		62	62	60	60	0	2	0	2	0	62	0	0	0	2	12/28/2016
36209N-F8-0	GNMA 1 POOL NO 476391 7.000% 07/15/29		05/01/2013	Paydown		1,208	1,208	1,172	1,174	0	34	0	34	0	1,208	0	0	0	35	11/06/2016
36209N-ZH-8	GNMA 1 POOL NO 476944 7.000% 06/15/29		06/01/2013	Paydown		7,900	7,900	7,663	7,677	0	223	0	223	0	7,900	0	0	0	274	09/08/2016
36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29		12/01/2013	Paydown		25	25	24	24	0	1	0	1	0	25	0	0	0	1	09/03/2016
36209Q-YH-2	GNMA 1 POOL NO 478712 7.500% 09/15/29		07/25/2013	Stephens Inc.		3,758	3,356	3,253	3,259	0	1	0	1	0	3,259	0	499	499	167	01/04/2017
36209Q-YH-2	GNMA 1 POOL NO 478712 7.500% 09/15/29		07/01/2013	Paydown		91	91	89	89	0	3	0	3	0	91	0	0	0	2	01/04/2017
36209R-GN-7	GNMA 1 POOL NO 479105 7.500% 01/15/30		01/01/2013	Paydown		1,983	1,983	1,922	1,925	0	58	0	58	0	1,983	0	0	0	12	07/08/2016
36209S-6W-6	GNMA 1 POOL NO 480685 7.000% 05/15/29		12/01/2013	Paydown		752	752	730	732	0	20	0	20	0	752	0	0	0	46	01/24/2018
36209S-GD-7	GNMA 1 POOL NO 479996 7.500% 02/15/30		01/01/2013	Paydown		4,126	4,126	3,999	4,004	0	122	0	122	0	4,126	0	0	0	26	04/30/2016
36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29		12/01/2013	Paydown		708	708	687	688	0	21	0	21	0	708	0	0	0	43	05/18/2016
36209S-ZQ-7	GNMA 1 POOL NO 480551 7.000% 04/15/29		12/01/2013	Paydown		202	202	196	196	0	6	0	6	0	202	0	0	0	8	01/20/2017
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		07/25/2013	Stephens Inc.		15,298	13,908	13,167	13,218	0	6	0	6	0	13,224	0	2,074	2,074	600	01/27/2017
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		12/01/2013	Paydown		1,171	1,171	1,109	1,113	0	58	0	58	0	1,171	0	0	0	36	01/27/2017
36209T-4T-3	GNMA 1 POOL NO 481534 6.500% 09/15/28		12/01/2013	Paydown		425	425	444	442	0	(17)	0	(17)	0	425	0	0	0	15	03/12/2017
36209T-6W-4	GNMA 1 POOL NO 481585 7.000% 07/15/29		12/01/2013	Paydown		197	197	195	195	0	2	0	2	0	197	0	0	0	7	03/15/2017
36209T-Q7-7	GNMA 1 POOL NO 481178 6.500% 02/15/29		07/25/2013	Stephens Inc.		6,044	5,495	5,388	5,396	0	0	0	0	0	5,397	0	648	648	237	05/30/2017
36209T-Q7-7	GNMA 1 POOL NO 481178 6.500% 02/15/29		07/01/2013	Paydown		1,659	1,659	1,627	1,630	0	30	0	30	0	1,659	0	0	0	28	05/30/2017
36209T-Q8-5	GNMA 1 POOL NO 481179 6.500% 02/15/29		07/25/2013	Stephens Inc.		5,757	5,233	4,949	4,968	0	2	0	2	0	4,971	0	786	786	226	02/24/2017
36209T-Q8-5	GNMA 1 POOL NO 481179 6.500% 02/15/29		07/01/2013	Paydown		150	150	142	143	0	8	0	8	0	150	0	0	0	3	02/24/2017
36209U-BB-1	GNMA 1 POOL NO 481634 7.000% 08/15/29		12/01/2013	Paydown		328	328	324	325	0	3	0	3	0	328	0	0	0	13	12/14/2016
36209V-R2-2	GNMA 1 POOL NO 483005 6.500% 01/15/29		07/25/2013	Stephens Inc.		11,023	10,021	9,834	9,851	0	2	0	2	0	9,852	0	1,171	1,171	432	10/09/2017
36209V-R2-2	GNMA 1 POOL NO 483005 6.500% 01/15/29		07/01/2013	Paydown		613	613	602	603	0	10	0	10	0	613	0	0	0	14	10/09/2017
36209V-R6-3	GNMA 1 POOL NO 483009 7.000% 03/15/29		12/01/2013	Paydown		157	157	152	152	0	4	0	4	0	157	0	0	0	6	10/28/2016
36209W-ZV-7	GNMA 1 POOL NO 484156 7.000% 04/15/29		12/01/2013	Paydown		960	960	933	934	0	26	0	26	0	960	0	0	0	46	01/20/2017
36209X-5K-2	GNMA 1 POOL NO 485150 6.500% 02/15/29		07/25/2013	Stephens Inc.		63,609	57,826	55,427	55,628	0	14	0	14	0	55,642	0	7,967	7,967	2,495	07/30/2017
36209X-5K-2	GNMA 1 POOL NO 485150 6.500% 02/15/29		12/01/2013	Paydown		20,466	20,466	19,617	19,688	0	778	0	778	0	20,466	0	0	0	387	07/30/2017
36209X-7G-9	GNMA 1 POOL NO 485195 6.500% 03/15/29		07/25/2013	Stephens Inc.		16,172	14,702	14,681	14,681	0	0	0	0	0	14,681	0	1,491	1,491	634	07/27/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36209X-7G-9	GNMA 1 POOL NO 485195 6.500% 03/15/29		07/01/2013	Paydown		318	318	317	317	0	0	0	0	0	318	0	0	0	7	07/27/2018
36209Y-NY-0	GNMA 1 POOL NO 485607 6.500% 07/15/31		12/01/2013	Paydown		675	675	705	703	0	(29)	0	(29)	0	675	0	0	0	24	09/07/2016
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		12/01/2013	Paydown		730,082	730,082	795,772	795,354	0	(65,272)	0	(65,272)	0	730,082	0	0	0	18,849	06/14/2021
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		12/01/2013	Paydown		170,685	170,685	186,370	186,238	0	(15,553)	0	(15,553)	0	170,685	0	0	0	2,248	10/23/2021
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		12/01/2013	Paydown		169,272	169,272	183,519	183,213	0	(13,941)	0	(13,941)	0	169,272	0	0	0	4,424	06/26/2028
3620AR-NE-7	GNMA POOL NO 737589 4.000% 11/20/40		12/01/2013	Paydown		793,884	793,884	870,440	869,658	0	(75,775)	0	(75,775)	0	793,884	0	0	0	23,306	07/04/2020
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		12/01/2013	Paydown		43,844	43,844	48,124	48,060	0	(4,217)	0	(4,217)	0	43,844	0	0	0	1,044	08/26/2024
362100-MU-0	GNMA POOL NO 066971 11.000% 07/15/13		05/01/2013	Paydown		3,101	3,101	2,883	3,070	0	31	0	31	0	3,101	0	0	0	87	02/28/2014
362100-MV-8	GNMA POOL NO 066972 11.500% 08/15/13		06/01/2013	Paydown		174	174	188	175	0	(1)	0	(1)	0	174	0	0	0	6	02/28/2014
362100-RQ-4	GNMA POOL NO 067095 11.500% 06/15/13		05/01/2013	Paydown		369	369	378	368	0	1	0	1	0	369	0	0	0	12	02/13/2014
362100-V2-2	GNMA POOL NO 067233 11.500% 05/15/13		01/01/2013	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	03/30/2014
362101-2J-5	GNMA POOL NO 068277 11.500% 06/15/13		04/01/2013	Paydown		728	728	738	725	0	2	0	2	0	728	0	0	0	17	02/28/2014
362101-DN-4	GNMA POOL NO 067609 11.500% 06/15/13		04/01/2013	Paydown		405	405	431	405	0	0	0	0	0	405	0	0	0	11	02/28/2014
362101-UF-2	GNMA POOL NO 068082 11.500% 08/15/13		06/01/2013	Paydown		555	555	561	553	0	2	0	2	0	555	0	0	0	17	02/28/2014
362101-VH-7	GNMA POOL NO 068116 12.000% 10/15/13		08/01/2013	Paydown		71	71	77	71	0	0	0	0	0	71	0	0	0	4	02/28/2014
362101-W7-8	GNMA POOL NO 068170 11.500% 08/15/13		03/01/2013	Paydown		854	854	865	851	0	3	0	3	0	854	0	0	0	18	04/14/2014
362102-5L-5	GNMA POOL NO 069251 11.500% 06/15/13		03/01/2013	Paydown		48	48	51	48	0	0	0	0	0	48	0	0	0	1	03/15/2014
362102-6S-9	GNMA POOL NO 069281 11.500% 06/15/13		03/01/2013	Paydown		13	13	14	13	0	0	0	0	0	13	0	0	0	0	03/15/2014
362102-6T-7	GNMA POOL NO 069282 11.000% 07/15/13		06/01/2013	Paydown		487	487	459	482	0	5	0	5	0	487	0	0	0	13	02/13/2014
362102-AH-8	GNMA POOL NO 068408 11.500% 07/15/13		06/01/2013	Paydown		1,646	1,646	1,693	1,642	0	3	0	3	0	1,646	0	0	0	59	02/13/2014
362102-D4-4	GNMA POOL NO 068523 11.500% 06/15/13		04/01/2013	Paydown		844	844	859	841	0	2	0	2	0	844	0	0	0	18	02/28/2014
362102-EU-5	GNMA POOL NO 068547 11.500% 08/15/13		06/01/2013	Paydown		808	808	806	804	0	3	0	3	0	808	0	0	0	29	02/28/2014
362102-T6-2	GNMA POOL NO 068973 11.500% 06/15/13		05/01/2013	Paydown		227	227	231	227	0	1	0	1	0	227	0	0	0	6	02/13/2014
362102-T7-0	GNMA POOL NO 068974 11.500% 05/15/13		03/01/2013	Paydown		129	129	138	129	0	0	0	0	0	129	0	0	0	2	02/28/2014
362102-TN-5	GNMA POOL NO 068957 11.500% 06/15/13		04/01/2013	Paydown		367	367	373	366	0	1	0	1	0	367	0	0	0	10	02/28/2014
362103-7C-1	GNMA 1 POOL NO 070191 12.000% 09/15/13		08/01/2013	Paydown		21	21	23	21	0	0	0	0	0	21	0	0	0	1	02/13/2014
362103-C4-3	GNMA 1 POOL NO 069391 11.500% 06/15/13		04/01/2013	Paydown		44	44	44	44	0	0	0	0	0	44	0	0	0	1	02/28/2014
362103-DB-6	GNMA 1 POOL NO 069398 11.000% 07/15/13		04/01/2013	Paydown		220	220	207	218	0	2	0	2	0	220	0	0	0	6	03/15/2014
362103-DY-6	GNMA 1 POOL NO 069419 11.500% 08/15/13		05/01/2013	Paydown		543	543	552	541	0	2	0	2	0	543	0	0	0	16	03/15/2014
362103-GU-1	GNMA 1 POOL NO 069511 11.500% 07/15/13		05/01/2013	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	1	02/28/2014
362103-GZ-0	GNMA 1 POOL NO 069516 11.500% 08/15/13		05/01/2013	Paydown		333	333	357	334	0	(1)	0	(1)	0	333	0	0	0	11	03/15/2014
362103-LA-9	GNMA 1 POOL NO 069621 12.000% 12/15/13		09/01/2013	Paydown		1,189	1,189	1,264	1,192	0	(4)	0	(4)	0	1,189	0	0	0	72	03/10/2014
362105-NH-7	GNMA POOL NO 070592 11.500% 07/15/13		06/01/2013	Paydown		1,995	1,995	2,022	1,988	0	7	0	7	0	1,995	0	0	0	69	02/13/2014
362105-YM-4	GNMA POOL NO 070916 11.500% 08/15/13		06/01/2013	Paydown		843	843	909	844	0	(1)	0	(1)	0	843	0	0	0	26	02/28/2014
362106-B9-6	GNMA POOL NO 071164 11.500% 08/15/13		03/01/2013	Paydown		491	491	499	490	0	1	0	1	0	491	0	0	0	12	04/14/2014
362106-BC-9	GNMA POOL NO 071135 11.500% 08/15/13		04/01/2013	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	03/29/2014
362106-MF-0	GNMA POOL NO 071458 11.500% 05/15/13		03/01/2013	Paydown		123	123	125	123	0	0	0	0	0	123	0	0	0	2	02/28/2014
36210A-5Z-6	GNMA 1 POOL NO 486964 6.500% 02/15/29		07/25/2013	Stephens Inc.		7,653	6,957	6,949	6,949	0	0	0	0	0	6,949	0	704	704	300	10/03/2017
36210A-5Z-6	GNMA 1 POOL NO 486964 6.500% 02/15/29		07/01/2013	Paydown		146	146	146	146	0	0	0	0	0	146	0	0	0	3	10/03/2017
36210A-HN-0	GNMA 1 POOL NO 486337 7.000% 04/15/29		12/01/2013	Paydown		275	275	267	267	0	8	0	8	0	275	0	0	0	11	04/22/2017
36210A-J7-3	GNMA 1 POOL NO 486386 7.000% 06/15/29		12/01/2013	Paydown		567	567	550	552	0	16	0	16	0	567	0	0	0	21	05/27/2017
36210A-K6-3	GNMA 1 POOL NO 486417 7.500% 09/15/29		12/01/2013	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	2	03/09/2017
36210A-KS-5	GNMA 1 POOL NO 486405 7.000% 08/15/29		12/01/2013	Paydown		241	241	233	234	0	7	0	7	0	241	0	0	0	10	01/04/2017
36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28		12/01/2013	Paydown		4,319	4,319	4,143	4,155	0	164	0	164	0	4,319	0	0	0	134	01/04/2017
36210A-ZJ-9	GNMA 1 POOL NO 486845 6.500% 01/15/29		07/25/2013	Stephens Inc.		1,923	1,748	1,675	1,680	0	0	0	0	0	1,681	0	242	242	75	01/30/2017
36210A-ZJ-9	GNMA 1 POOL NO 486845 6.500% 01/15/29		07/01/2013	Paydown		230	230	220	221	0	9	0	9	0	230	0	0	0	5	01/30/2017
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		07/25/2013	Stephens Inc.		2,618	2,358	2,288	2,293	0	1	0	1	0	2,294	0	324	324	110	03/13/2017
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		12/01/2013	Paydown		12,121	12,121	11,766	11,791	0	330	0	330	0	12,121	0	0	0	254	03/13/2017
36210B-BB-0	GNMA 1 POOL NO 487034 6.500% 03/15/29		07/25/2013	Stephens Inc.		6,901	6,273	6,012	6,029	0	2	0	2	0	6,031	0	870	870	271	12/31/2016
36210B-BB-0	GNMA 1 POOL NO 487034 6.500% 03/15/29		12/01/2013	Paydown		3,569	3,569	3,629	3,627	0	(57)	0	(57)	0	3,569	0	0	0	83	12/31/2016
36210B-BE-4	GNMA 1 POOL NO 487037 7.500% 03/15/29		12/01/2013	Paydown		1,555	1,555	1,508	1,511	0	45	0	45	0	1,555	0	0	0	68	08/08/2016
36210B-D5-1	GNMA 1 POOL NO 487124 7.000% 04/15/29		12/01/2013	Paydown		1,145	1,145	1,111	1,113	0	32	0	32	0	1,145	0	0	0	40	10/17/2016
36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29		12/01/2013	Paydown		527	527	511	513	0	14	0	14	0	527	0	0	0	20	01/21/2018
36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29		12/01/2013	Paydown		26	26	24	24	0	1	0	1	0	26	0	0	0	1	07/19/2017
36210B-EJ-0	GNMA 1 POOL NO 487137 6.500% 05/15/29		07/25/2013	Stephens Inc.		20,908	19,007	17,978	18,072	0	12	0	12	0	18,084	0	2,824	2,824	820	02/08/2018
36210B-EJ-0	GNMA 1 POOL NO 487137 6.500% 05/15/29		07/01/2013	Paydown		420	420	397	400	0	21	0	21	0	420	0	0	0	9	02/08/2018
36210B-EP-6	GNMA 1 POOL NO 487142 6.500% 03/15/35		12/01/2013	Paydown		1,635	1,635	1,708	1,704	0	(70)	0	(70)	0	1,635	0	0	0	98	07/14/2017
36210B-G6-6	GNMA 1 POOL NO 487221 7.000% 05/15/29		07/25/2013	Stephens Inc.		3,191	2,875	2,844	2,846	0	0	0	0	0	2,846	0	345	345	134	11/16/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210B-G6-6	GNMA 1 POOL NO 487221 7.000% 05/15/29		07/01/2013	Paydown		622	622	615	615	0	6	0	6	0	622	0	0	0	10	11/16/2016
36210B-GJ-8	GNMA 1 POOL NO 487201 7.000% 05/15/29		12/01/2013	Paydown		2,121	2,121	2,098	2,099	0	21	0	21	0	2,121	0	0	0	54	10/29/2016
36210B-GK-5	GNMA 1 POOL NO 487202 7.500% 05/15/29		12/01/2013	Paydown		368	368	357	358	0	11	0	11	0	368	0	0	0	16	06/01/2017
36210B-RH-0	GNMA 1 POOL NO 487488 6.500% 05/15/29		07/25/2013	Stephens Inc.		8,550	7,773	7,358	7,396	0	(3)	0	(3)	0	7,393	0	1,157	1,157	335	07/07/2017
36210B-RH-0	GNMA 1 POOL NO 487488 6.500% 05/15/29		07/01/2013	Paydown		7,744	7,744	7,330	7,368	0	376	0	376	0	7,744	0	0	0	127	07/07/2017
36210B-S7-1	GNMA 1 POOL NO 487542 7.000% 07/15/29		12/01/2013	Paydown		461	461	447	448	0	13	0	13	0	461	0	0	0	18	04/18/2017
36210B-T8-8	GNMA 1 POOL NO 487575 7.000% 03/15/29		12/01/2013	Paydown		5,828	5,828	5,653	5,669	0	159	0	159	0	5,828	0	0	0	188	10/03/2017
36210C-ZW-6	GNMA 1 POOL NO 488657 7.500% 09/15/29		07/25/2013	Stephens Inc.		13,368	11,935	11,569	11,601	0	4	0	4	0	11,605	0	1,763	1,763	594	04/15/2018
36210C-ZW-6	GNMA 1 POOL NO 488657 7.500% 09/15/29		07/01/2013	Paydown		277	277	268	269	0	8	0	8	0	277	0	0	0	7	04/15/2018
36210D-3T-6	GNMA 1 POOL NO 489610 6.500% 05/15/29		07/25/2013	Stephens Inc.		31,769	28,881	27,653	27,765	0	10	0	10	0	27,774	0	3,995	3,995	1,246	12/16/2017
36210D-3T-6	GNMA 1 POOL NO 489610 6.500% 05/15/29		07/01/2013	Paydown		4,330	4,330	4,146	4,162	0	167	0	167	0	4,330	0	0	0	110	12/16/2017
36210D-FJ-5	GNMA 1 POOL NO 488969 7.000% 02/15/29		12/01/2013	Paydown		432	432	419	420	0	12	0	12	0	432	0	0	0	17	04/07/2017
36210D-GQ-8	GNMA 1 POOL NO 489007 7.000% 04/15/29		12/01/2013	Paydown		199	199	193	193	0	5	0	5	0	199	0	0	0	11	03/03/2017
36210D-GY-1	GNMA 1 POOL NO 489015 7.000% 05/15/29		12/01/2013	Paydown		227	227	220	220	0	6	0	6	0	227	0	0	0	9	11/03/2016
36210D-H5-3	GNMA 1 POOL NO 489052 6.500% 02/15/29		07/25/2013	Stephens Inc.		3,722	3,384	3,243	3,252	0	1	0	1	0	3,253	0	469	469	146	12/06/2016
36210D-H5-3	GNMA 1 POOL NO 489052 6.500% 02/15/29		07/01/2013	Paydown		92	92	88	88	0	4	0	4	0	92	0	0	0	2	12/06/2016
36210D-HF-1	GNMA 1 POOL NO 489030 7.000% 08/15/29		12/01/2013	Paydown		17,121	17,121	16,627	16,652	0	469	0	469	0	17,121	0	0	0	834	03/27/2017
36210D-HK-0	GNMA 1 POOL NO 489034 7.000% 09/15/29		07/25/2013	Stephens Inc.		28,569	25,738	24,975	25,034	0	7	0	7	0	25,041	0	3,528	3,528	1,196	02/22/2017
36210D-HK-0	GNMA 1 POOL NO 489034 7.000% 09/15/29		12/01/2013	Paydown		70,870	70,870	68,769	68,931	0	1,939	0	1,939	0	70,870	0	0	0	4,422	02/22/2017
36210D-HQ-7	GNMA 1 POOL NO 489039 7.500% 09/15/29		07/25/2013	Stephens Inc.		6,738	6,017	5,832	5,844	0	2	0	2	0	5,846	0	893	893	300	06/13/2017
36210D-HQ-7	GNMA 1 POOL NO 489039 7.500% 09/15/29		07/01/2013	Paydown		110	110	107	107	0	3	0	3	0	110	0	0	0	3	06/13/2017
36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29		12/01/2013	Paydown		76	76	74	74	0	2	0	2	0	76	0	0	0	3	05/04/2017
36210E-PH-6	GNMA 1 POOL NO 490124 7.000% 01/15/29		12/01/2013	Paydown		936	936	908	910	0	26	0	26	0	936	0	0	0	36	08/17/2016
36210E-QH-5	GNMA 1 POOL NO 490156 7.000% 03/15/29		12/01/2013	Paydown		9,910	9,910	9,621	9,635	0	274	0	274	0	9,910	0	0	0	126	03/15/2017
36210E-YC-7	GNMA 1 POOL NO 490407 6.500% 04/15/29		07/25/2013	Stephens Inc.		13,192	11,993	11,483	11,516	0	4	0	4	0	11,520	0	1,672	1,672	518	02/10/2017
36210E-YC-7	GNMA 1 POOL NO 490407 6.500% 04/15/29		07/01/2013	Paydown		346	346	331	332	0	14	0	14	0	346	0	0	0	8	02/10/2017
36210F-J7-2	GNMA 1 POOL NO 490886 6.500% 12/15/28		07/25/2013	Stephens Inc.		4,205	3,823	3,809	3,810	0	0	0	0	0	3,810	0	395	395	165	03/29/2017
36210F-J7-2	GNMA 1 POOL NO 490886 6.500% 12/15/28		07/01/2013	Paydown		177	177	176	176	0	1	0	1	0	177	0	0	0	4	03/29/2017
36210F-KB-1	GNMA 1 POOL NO 490890 6.500% 01/15/29		07/25/2013	Stephens Inc.		8,694	7,904	7,474	7,505	0	4	0	4	0	7,509	0	1,185	1,185	341	04/26/2017
36210F-KB-1	GNMA 1 POOL NO 490890 6.500% 01/15/29		07/01/2013	Paydown		216	216	204	205	0	11	0	11	0	216	0	0	0	5	04/26/2017
36210F-QR-0	GNMA 1 POOL NO 491064 6.500% 01/15/29		07/25/2013	Stephens Inc.		1,677	1,525	1,496	1,498	0	0	0	0	0	1,498	0	179	179	66	10/05/2016
36210F-QR-0	GNMA 1 POOL NO 491064 6.500% 01/15/29		07/01/2013	Paydown		31	31	31	31	0	1	0	1	0	31	0	0	0	1	10/05/2016
36210F-QX-7	GNMA 1 POOL NO 491070 7.000% 01/15/29		12/01/2013	Paydown		2,917	2,917	2,831	2,838	0	79	0	79	0	2,917	0	0	0	114	04/15/2017
36210F-R8-1	GNMA 1 POOL NO 491111 6.500% 03/15/29		07/25/2013	Stephens Inc.		3,120	2,837	2,833	2,833	0	0	0	0	0	2,833	0	288	288	122	02/26/2017
36210F-R8-1	GNMA 1 POOL NO 491111 6.500% 03/15/29		07/01/2013	Paydown		61	61	61	61	0	0	0	0	0	61	0	0	0	1	02/26/2017
36210F-TL-0	GNMA 1 POOL NO 491155 6.500% 01/15/29		07/25/2013	Stephens Inc.		12,583	11,439	11,216	11,234	0	2	0	2	0	11,236	0	1,347	1,347	494	07/04/2017
36210F-TL-0	GNMA 1 POOL NO 491155 6.500% 01/15/29		07/01/2013	Paydown		328	328	322	322	0	6	0	6	0	328	0	0	0	7	07/04/2017
36210F-YM-2	GNMA 1 POOL NO 491316 7.000% 01/15/29		12/01/2013	Paydown		330	330	320	320	0	9	0	9	0	330	0	0	0	13	11/28/2016
36210G-5L-4	GNMA 1 POOL NO 492351 6.500% 02/15/29		12/01/2013	Paydown		130	130	130	130	0	0	0	0	0	130	0	0	0	4	06/23/2016
36210G-DW-1	GNMA 1 POOL NO 491617 7.500% 01/15/30		12/01/2013	Paydown		241	241	234	234	0	7	0	7	0	241	0	0	0	1	08/25/2016
36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29		12/01/2013	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	2	05/08/2017
36210G-Y5-7	GNMA 1 POOL NO 492232 6.500% 05/15/29		07/25/2013	Stephens Inc.		2,151	1,955	1,849	1,855	0	1	0	1	0	1,856	0	295	295	84	10/27/2016
36210G-Y5-7	GNMA 1 POOL NO 492232 6.500% 05/15/29		07/01/2013	Paydown		39	39	37	37	0	2	0	2	0	39	0	0	0	1	10/27/2016
36210G-Y6-5	GNMA 1 POOL NO 492233 7.000% 05/15/29		07/25/2013	Stephens Inc.		1,208	1,089	1,056	1,058	0	0	0	0	0	1,058	0	150	150	51	08/06/2016
36210G-Y6-5	GNMA 1 POOL NO 492233 7.000% 05/15/29		07/01/2013	Paydown		21	21	20	20	0	1	0	1	0	21	0	0	0	1	08/06/2016
36210H-B7-6	GNMA 1 POOL NO 492462 6.500% 03/15/29		07/25/2013	Stephens Inc.		15,241	13,856	13,266	13,311	0	6	0	6	0	13,317	0	1,925	1,925	598	06/24/2017
36210H-B7-6	GNMA 1 POOL NO 492462 6.500% 03/15/29		07/01/2013	Paydown		353	353	338	339	0	14	0	14	0	353	0	0	0	7	06/24/2017
36210H-BX-9	GNMA 1 POOL NO 492454 7.000% 02/15/29		12/01/2013	Paydown		279	279	271	272	0	8	0	8	0	279	0	0	0	11	06/19/2017
36210H-CN-0	GNMA 1 POOL NO 492477 6.500% 04/15/29		07/25/2013	Stephens Inc.		13,170	11,972	11,463	11,491	0	3	0	3	0	11,494	0	1,675	1,675	517	09/02/2016
36210H-CN-0	GNMA 1 POOL NO 492477 6.500% 04/15/29		07/01/2013	Paydown		244	244	233	234	0	10	0	10	0	244	0	0	0	5	09/02/2016
36210H-D8-2	GNMA 1 POOL NO 492527 6.500% 06/15/29		07/25/2013	Stephens Inc.		6,749	6,136	5,875	5,890	0	2	0	2	0	5,891	0	858	858	265	10/24/2016
36210H-D8-2	GNMA 1 POOL NO 492527 6.500% 06/15/29		07/01/2013	Paydown		474	474	453	455	0	19	0	19	0	474	0	0	0	10	10/24/2016
36210H-DD-1	GNMA 1 POOL NO 492500 6.500% 05/15/29		07/25/2013	Stephens Inc.		65,251	59,319	56,795	57,043	0	31	0	31	0	57,074	0	8,177	8,177	2,560	04/29/2018
36210H-DD-1	GNMA 1 POOL NO 492500 6.500% 05/15/29		07/01/2013	Paydown		56,867	56,867	54,448	54,685	0	2,181	0	2,181	0	56,867	0	0	0	2,118	04/29/2018
36210H-JA-1	GNMA 1 POOL NO 492657 6.500% 01/15/29		07/25/2013	Stephens Inc.		5,012	4,556	4,473	4,480	0	1	0	1	0	4,481	0	531	531	197	10/31/2017
36210H-JA-1	GNMA 1 POOL NO 492657 6.500% 01/15/29		07/01/2013	Paydown		149	149	146	146	0	2	0	2	0	149	0	0	0	3	10/31/2017
36210J-DC-9	GNMA 1 POOL NO 493399 6.500% 01/15/29		07/25/2013	Stephens Inc.		11,950	10,864	10,661	10,685	0	1	0	1	0	10,686	0	1,264	1,264	469	07/21/2018
36210J-DC-9	GNMA 1 POOL NO 493399 6.500% 01/15/29		07/01/2013	Paydown		3,314	3,314	3,252	3,260	0	54	0	54	0	3,314	0	0	0	72	07/21/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210J-EK-0	GNMA 1 POOL NO 493438 6.500% 07/15/29		12/01/2013	Paydown		222	222	210	211	0	11	0	11	0	222	0	0	0	8	03/01/2018
36210J-UK-2	GNMA 1 POOL NO 493886 7.000% 04/15/29		12/01/2013	Paydown		22	22	22	22	0	1	0	1	0	22	0	0	0	1	04/01/2016
36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29		12/01/2013	Paydown		392	392	380	381	0	11	0	11	0	392	0	0	0	8	03/09/2017
36210J-XB-9	GNMA 1 POOL NO 493974 7.000% 06/15/29		12/01/2013	Paydown		85	85	83	83	0	2	0	2	0	85	0	0	0	3	10/13/2016
36210J-Y2-8	GNMA 1 POOL NO 494029 7.500% 07/15/29		07/25/2013	Stephens Inc.		448	400	388	388	0	0	0	0	0	388	0	60	60	20	02/21/2016
36210J-Y2-8	GNMA 1 POOL NO 494029 7.500% 07/15/29		07/01/2013	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	02/21/2016
36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29		12/01/2013	Paydown		8,523	8,523	8,160	8,182	0	340	0	340	0	8,523	0	0	0	145	07/22/2016
36210K-DV-4	GNMA 1 POOL NO 494316 6.500% 01/15/29		07/25/2013	Stephens Inc.		5,594	5,085	4,926	4,937	0	1	0	1	0	4,938	0	656	656	219	03/13/2017
36210K-DV-4	GNMA 1 POOL NO 494316 6.500% 01/15/29		07/01/2013	Paydown		128	128	124	125	0	4	0	4	0	128	0	0	0	3	03/13/2017
36210K-LG-8	GNMA 1 POOL NO 494527 6.500% 02/15/29		07/25/2013	Stephens Inc.		4,053	3,684	3,615	3,621	0	0	0	0	0	3,621	0	432	432	159	04/17/2017
36210K-LG-8	GNMA 1 POOL NO 494527 6.500% 02/15/29		07/01/2013	Paydown		671	671	658	659	0	12	0	12	0	671	0	0	0	6	04/17/2017
36210K-NP-6	GNMA 1 POOL NO 494598 6.500% 01/15/29		12/01/2013	Paydown		61	61	60	60	0	1	0	1	0	61	0	0	0	2	07/30/2017
36210K-S4-8	GNMA 1 POOL NO 494739 6.500% 04/15/29		07/25/2013	Stephens Inc.		3,104	2,822	2,668	2,679	0	1	0	1	0	2,681	0	423	423	122	11/25/2016
36210K-S4-8	GNMA 1 POOL NO 494739 6.500% 04/15/29		07/01/2013	Paydown		4,181	4,181	3,954	3,971	0	211	0	211	0	4,181	0	0	0	134	11/25/2016
36210K-UD-5	GNMA 1 POOL NO 494780 7.000% 06/15/29		12/01/2013	Paydown		200	200	194	194	0	6	0	6	0	200	0	0	0	8	12/10/2016
36210K-V6-9	GNMA 1 POOL NO 494837 7.000% 06/15/29		12/01/2013	Paydown		1,957	1,957	1,899	1,903	0	54	0	54	0	1,957	0	0	0	81	02/04/2017
36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29		12/01/2013	Paydown		48	48	46	46	0	1	0	1	0	48	0	0	0	2	06/19/2017
36210L-3D-3	GNMA 1 POOL NO 495896 7.000% 01/15/29		12/01/2013	Paydown		9,495	9,495	9,219	9,240	0	255	0	255	0	9,495	0	0	0	364	04/27/2017
36210L-5L-3	GNMA 1 POOL NO 495951 7.000% 02/15/29		12/01/2013	Paydown		5,617	5,617	5,451	5,466	0	152	0	152	0	5,617	0	0	0	69	08/10/2017
36210L-SG-9	GNMA 1 POOL NO 495619 7.000% 06/15/29		12/01/2013	Paydown		639	639	620	621	0	18	0	18	0	639	0	0	0	26	01/19/2017
36210L-UJ-0	GNMA 1 POOL NO 495685 6.500% 05/15/29		07/25/2013	Stephens Inc.		5,774	5,249	5,031	5,048	0	2	0	2	0	5,050	0	724	724	227	08/31/2017
36210L-UJ-0	GNMA 1 POOL NO 495685 6.500% 05/15/29		07/01/2013	Paydown		122	122	117	117	0	5	0	5	0	122	0	0	0	3	08/31/2017
36210L-YG-2	GNMA 1 POOL NO 495811 7.000% 01/15/29		12/01/2013	Paydown		936	936	904	906	0	30	0	30	0	936	0	0	0	36	06/28/2017
36210L-YJ-6	GNMA 1 POOL NO 495813 6.500% 01/15/29		07/25/2013	Stephens Inc.		3,347	3,043	2,916	2,925	0	1	0	1	0	2,925	0	421	421	131	01/03/2017
36210L-YJ-6	GNMA 1 POOL NO 495813 6.500% 01/15/29		07/01/2013	Paydown		634	634	608	610	0	25	0	25	0	634	0	0	0	11	01/03/2017
36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29		12/01/2013	Paydown		454	454	440	441	0	12	0	12	0	454	0	0	0	23	12/01/2016
36210M-2U-4	GNMA 1 POOL NO 496787 7.000% 01/15/29		12/01/2013	Paydown		1,037	1,037	1,007	1,009	0	29	0	29	0	1,037	0	0	0	34	10/31/2016
36210M-EJ-6	GNMA 1 POOL NO 496137 6.500% 01/15/29		07/25/2013	Stephens Inc.		1,896	1,723	1,721	1,721	0	0	0	0	0	1,721	0	174	174	74	09/28/2016
36210M-EJ-6	GNMA 1 POOL NO 496137 6.500% 01/15/29		07/01/2013	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	1	09/28/2016
36210M-EQ-0	GNMA 1 POOL NO 496143 7.000% 02/15/29		12/01/2013	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/24/2016
36210M-FM-8	GNMA 1 POOL NO 496172 7.000% 02/15/29		12/01/2013	Paydown		324	324	314	315	0	9	0	9	0	324	0	0	0	12	12/06/2016
36210M-QV-6	GNMA 1 POOL NO 496468 7.000% 01/15/29		12/01/2013	Paydown		121	121	117	117	0	3	0	3	0	121	0	0	0	5	02/18/2017
36210M-QW-4	GNMA 1 POOL NO 496469 7.000% 01/15/29		12/01/2013	Paydown		525	525	509	510	0	15	0	15	0	525	0	0	0	20	03/02/2017
36210M-SL-6	GNMA 1 POOL NO 496523 7.000% 02/15/29		12/01/2013	Paydown		493	493	478	479	0	14	0	14	0	493	0	0	0	19	05/08/2017
36210M-ZH-7	GNMA 1 POOL NO 496744 6.500% 01/15/29		12/01/2013	Paydown		128	128	128	128	0	0	0	0	0	128	0	0	0	5	08/08/2017
36210N-C7-2	GNMA 1 POOL NO 496994 6.500% 05/15/29		07/25/2013	Stephens Inc.		1,236	1,123	1,077	1,080	0	0	0	0	0	1,080	0	156	156	48	09/06/2016
36210N-C7-2	GNMA 1 POOL NO 496994 6.500% 05/15/29		07/01/2013	Paydown		1,590	1,590	1,524	1,528	0	62	0	62	0	1,590	0	0	0	51	09/06/2016
36210N-CF-4	GNMA 1 POOL NO 496970 6.500% 03/15/29		07/25/2013	Stephens Inc.		7,934	7,212	6,821	6,852	0	4	0	4	0	6,856	0	1,078	1,078	311	08/15/2017
36210N-CF-4	GNMA 1 POOL NO 496970 6.500% 03/15/29		07/01/2013	Paydown		164	164	155	156	0	8	0	8	0	164	0	0	0	4	08/15/2017
36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29		12/01/2013	Paydown		106	106	106	106	0	0	0	0	0	106	0	0	0	4	05/01/2018
36210N-UA-5	GNMA 1 POOL NO 497477 6.500% 01/15/29		07/25/2013	Stephens Inc.		18,408	16,735	16,038	16,093	0	7	0	7	0	16,100	0	2,309	2,309	722	06/23/2017
36210N-UA-5	GNMA 1 POOL NO 497477 6.500% 01/15/29		07/01/2013	Paydown		632	632	606	608	0	24	0	24	0	632	0	0	0	14	06/23/2017
36210N-WM-7	GNMA 1 POOL NO 497552 6.500% 01/15/29		07/25/2013	Stephens Inc.		1,328	1,207	1,206	1,206	0	0	0	0	0	1,206	0	122	122	52	09/16/2016
36210N-WM-7	GNMA 1 POOL NO 497552 6.500% 01/15/29		07/01/2013	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	09/16/2016
36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29		12/01/2013	Paydown		738	738	736	736	0	1	0	1	0	738	0	0	0	21	01/11/2018
36210N-Y7-8	GNMA 1 POOL NO 497634 6.500% 02/15/29		07/25/2013	Stephens Inc.		10,972	9,975	9,963	9,963	0	0	0	0	0	9,963	0	1,009	1,009	430	09/18/2018
36210N-Y7-8	GNMA 1 POOL NO 497634 6.500% 02/15/29		07/01/2013	Paydown		312	312	312	312	0	0	0	0	0	312	0	0	0	7	09/18/2018
36210N-ZD-4	GNMA 1 POOL NO 497640 7.000% 02/15/29		12/01/2013	Paydown		313	313	303	304	0	8	0	8	0	313	0	0	0	12	02/10/2017
36210P-5F-7	GNMA 1 POOL NO 498646 7.000% 04/15/29		12/01/2013	Paydown		221	221	214	214	0	6	0	6	0	221	0	0	0	9	11/04/2016
36210P-5P-5	GNMA 1 POOL NO 498654 6.500% 04/15/29		07/25/2013	Stephens Inc.		18,248	16,589	15,883	15,935	0	4	0	4	0	15,939	0	2,310	2,310	716	03/31/2017
36210P-5P-5	GNMA 1 POOL NO 498654 6.500% 04/15/29		07/01/2013	Paydown		3,518	3,518	3,369	3,379	0	139	0	139	0	3,518	0	0	0	42	03/31/2017
36210P-5Q-3	GNMA 1 POOL NO 498655 7.000% 04/15/29		07/25/2013	Stephens Inc.		4,276	3,852	3,738	3,745	0	1	0	1	0	3,746	0	530	530	179	01/20/2017
36210P-5Q-3	GNMA 1 POOL NO 498655 7.000% 04/15/29		07/01/2013	Paydown		88	88	86	86	0	2	0	2	0	88	0	0	0	2	01/20/2017
36210P-RH-9	GNMA 1 POOL NO 498288 7.000% 01/15/29		12/01/2013	Paydown		673	673	654	655	0	18	0	18	0	673	0	0	0	13	12/20/2016
36210P-RK-2	GNMA 1 POOL NO 498290 6.500% 01/15/29		07/25/2013	Stephens Inc.		1,473	1,340	1,313	1,315	0	0	0	0	0	1,315	0	158	158	58	08/23/2016
36210P-RK-2	GNMA 1 POOL NO 498290 6.500% 01/15/29		07/01/2013	Paydown		28	28	27	27	0	0	0	0	0	28	0	0	0	1	08/23/2016
36210P-S7-0	GNMA 1 POOL NO 498342 6.500% 02/15/29		12/01/2013	Paydown		75	75	74	74	0	1	0	1	0	75	0	0	0	2	05/11/2017
36210P-UX-0	GNMA 1 POOL NO 498398 7.000% 02/15/29		12/01/2013	Paydown		701	701	680	682	0	20	0	20	0	701	0	0	0	27	01/23/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		07/25/2013	Stephens Inc.		1,910	1,736	1,702	1,705	0	0	0	0	0	1,705	0	205	205	75	03/19/2017
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		12/01/2013	Paydown		100	100	98	98	0	2	0	2	0	100	0	0	0	3	03/19/2017
36210P-VT-8	GNMA 1 POOL NO 498426 7.000% 03/15/29		12/01/2013	Paydown		169	169	165	165	0	5	0	5	0	169	0	0	0	6	11/12/2016
36210P-X7-4	GNMA 1 POOL NO 498502 6.500% 02/15/29		12/01/2013	Paydown		251	251	263	262	0	(11)	0	(11)	0	251	0	0	0	8	06/16/2016
36210Q-3D-2	GNMA 1 POOL NO 499496 6.500% 01/15/29		07/25/2013	Stephens Inc.		62,085	56,441	56,574	56,562	0	(3)	0	(3)	0	56,559	0	5,526	5,526	2,436	03/26/2017
36210Q-3D-2	GNMA 1 POOL NO 499496 6.500% 01/15/29		07/01/2013	Paydown		1,165	1,165	1,168	1,168	0	(3)	0	(3)	0	1,165	0	0	0	25	03/26/2017
36210Q-6B-3	GNMA 1 POOL NO 499566 7.000% 01/15/29		12/01/2013	Paydown		5,958	5,958	5,785	5,802	0	157	0	157	0	5,958	0	0	0	154	12/02/2017
36210Q-B6-8	GNMA 1 POOL NO 498761 7.000% 06/15/29		12/01/2013	Paydown		178	178	173	173	0	5	0	5	0	178	0	0	0	7	08/13/2016
36210Q-BG-6	GNMA 1 POOL NO 498739 6.500% 06/15/29		07/25/2013	Stephens Inc.		6,534	5,940	5,687	5,701	0	2	0	2	0	5,703	0	831	831	256	10/16/2016
36210Q-BG-6	GNMA 1 POOL NO 498739 6.500% 06/15/29		12/01/2013	Paydown		155	155	148	148	0	6	0	6	0	155	0	0	0	4	10/16/2016
36210Q-GJ-5	GNMA 1 POOL NO 498901 6.500% 04/15/29		07/25/2013	Stephens Inc.		4,174	3,794	3,588	3,603	0	2	0	2	0	3,605	0	569	569	164	06/13/2017
36210Q-GJ-5	GNMA 1 POOL NO 498901 6.500% 04/15/29		07/01/2013	Paydown		85	85	81	81	0	4	0	4	0	85	0	0	0	2	06/13/2017
36210Q-TD-4	GNMA 1 POOL NO 499248 7.000% 04/15/29		01/01/2013	Paydown		795	795	771	773	0	22	0	22	0	795	0	0	0	5	12/25/2016
36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29		12/01/2013	Paydown		53	53	51	51	0	1	0	1	0	53	0	0	0	2	06/01/2017
36210Q-Y4-8	GNMA 1 POOL NO 499431 7.500% 04/15/29		12/01/2013	Paydown		21	21	21	21	0	1	0	1	0	21	0	0	0	1	11/11/2016
36210Q-YJ-5	GNMA 1 POOL NO 499413 6.500% 01/15/29		07/25/2013	Stephens Inc.		1,275	1,159	1,156	1,156	0	0	0	0	0	1,156	0	120	120	50	07/18/2016
36210Q-YJ-5	GNMA 1 POOL NO 499413 6.500% 01/15/29		07/01/2013	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	07/18/2016
36210Q-Z8-8	GNMA 1 POOL NO 499467 7.000% 04/15/29		12/01/2013	Paydown		6,066	6,066	5,883	5,896	0	170	0	170	0	6,066	0	0	0	186	02/05/2017
36210Q-ZN-5	GNMA 1 POOL NO 499449 7.000% 04/15/29		12/01/2013	Paydown		5,002	5,002	4,850	4,860	0	142	0	142	0	5,002	0	0	0	98	12/24/2016
36210R-AT-7	GNMA 1 POOL NO 499618 7.000% 02/15/29		12/01/2013	Paydown		468	468	455	455	0	13	0	13	0	468	0	0	0	17	10/11/2016
36210R-M7-2	GNMA 1 POOL NO 499982 7.500% 10/15/29		07/25/2013	Stephens Inc.		4,090	3,652	3,540	3,547	0	1	0	1	0	3,548	0	542	542	182	04/20/2017
36210R-M7-2	GNMA 1 POOL NO 499982 7.500% 10/15/29		07/01/2013	Paydown		189	189	183	184	0	5	0	5	0	189	0	0	0	5	04/20/2017
36210R-PW-4	GNMA 1 POOL NO 500037 7.000% 06/15/29		12/01/2013	Paydown		685	685	664	666	0	19	0	19	0	685	0	0	0	26	08/23/2017
36210R-T9-1	GNMA 1 POOL NO 500176 7.500% 01/15/30		12/01/2013	Paydown		279	279	276	276	0	3	0	3	0	279	0	0	0	7	07/28/2016
36210S-3X-4	GNMA 1 POOL NO 501314 6.500% 02/15/29		07/25/2013	Stephens Inc.		2,362	2,147	2,145	2,145	0	0	0	0	0	2,145	0	217	217	93	08/27/2016
36210S-3X-4	GNMA 1 POOL NO 501314 6.500% 02/15/29		07/01/2013	Paydown		52	52	52	52	0	0	0	0	0	52	0	0	0	1	08/27/2016
36210S-N6-1	GNMA 1 POOL NO 500913 6.500% 04/15/29		07/25/2013	Stephens Inc.		6,105	5,550	5,320	5,334	0	2	0	2	0	5,336	0	769	769	240	12/24/2016
36210S-N6-1	GNMA 1 POOL NO 500913 6.500% 04/15/29		07/01/2013	Paydown		376	376	361	362	0	15	0	15	0	376	0	0	0	8	12/24/2016
36210S-PL-6	GNMA 1 POOL NO 500927 6.500% 05/15/29		12/01/2013	Paydown		1,279	1,279	1,225	1,229	0	51	0	51	0	1,279	0	0	0	47	04/23/2017
36210T-4E-3	GNMA 1 POOL NO 502221 7.000% 06/15/29		12/01/2013	Paydown		734	734	713	713	0	21	0	21	0	734	0	0	0	44	08/21/2016
36210T-4Q-6	GNMA 1 POOL NO 502231 6.500% 02/15/29		07/25/2013	Stephens Inc.		8,638	7,853	7,700	7,711	0	1	0	1	0	7,712	0	926	926	339	04/07/2017
36210T-4Q-6	GNMA 1 POOL NO 502231 6.500% 02/15/29		07/01/2013	Paydown		210	210	206	206	0	4	0	4	0	210	0	0	0	5	04/07/2017
36210T-AZ-9	GNMA 1 POOL NO 501424 6.500% 03/15/29		07/25/2013	Stephens Inc.		6,635	6,031	5,715	5,739	0	3	0	3	0	5,742	0	893	893	260	06/20/2017
36210T-AZ-9	GNMA 1 POOL NO 501424 6.500% 03/15/29		07/01/2013	Paydown		191	191	181	182	0	9	0	9	0	191	0	0	0	4	06/20/2017
36210T-CS-3	GNMA 1 POOL NO 501481 6.500% 03/15/29		07/25/2013	Stephens Inc.		91,921	83,565	83,258	83,278	0	1	0	1	0	83,278	0	8,643	8,643	3,606	09/13/2016
36210T-CS-3	GNMA 1 POOL NO 501481 6.500% 03/15/29		07/01/2013	Paydown		3,783	3,783	3,769	3,770	0	13	0	13	0	3,783	0	0	0	83	09/13/2016
36210T-CW-4	GNMA 1 POOL NO 501485 7.000% 03/15/29		12/01/2013	Paydown		1,310	1,310	1,331	1,329	0	(19)	0	(19)	0	1,310	0	0	0	50	10/15/2016
36210T-N8-5	GNMA 1 POOL NO 501815 6.500% 04/15/29		12/01/2013	Paydown		28	28	27	27	0	1	0	1	0	28	0	0	0	1	08/14/2017
36210T-R3-2	GNMA 1 POOL NO 501906 7.000% 02/15/29		12/01/2013	Paydown		307	307	298	299	0	8	0	8	0	307	0	0	0	12	12/20/2016
36210T-SB-3	GNMA 1 POOL NO 501914 7.000% 04/15/29		12/01/2013	Paydown		435	435	422	423	0	12	0	12	0	435	0	0	0	17	01/01/2017
36210T-TC-0	GNMA 1 POOL NO 501947 6.500% 06/15/29		07/25/2013	Stephens Inc.		1,823	1,658	1,589	1,592	0	0	0	0	0	1,593	0	230	230	72	09/27/2016
36210T-TC-0	GNMA 1 POOL NO 501947 6.500% 06/15/29		07/01/2013	Paydown		1,011	1,011	969	972	0	40	0	40	0	1,011	0	0	0	37	09/27/2016
36210T-ZY-5	GNMA 1 POOL NO 502159 7.000% 04/15/29		12/01/2013	Paydown		715	715	694	695	0	20	0	20	0	715	0	0	0	7	10/20/2016
36210U-2D-4	GNMA 1 POOL NO 503072 7.000% 04/15/29		12/01/2013	Paydown		164	164	162	162	0	2	0	2	0	164	0	0	0	5	02/26/2017
36210U-3X-9	GNMA 1 POOL NO 503114 6.500% 07/15/29		07/25/2013	Stephens Inc.		27,295	24,814	23,761	23,843	0	10	0	10	0	23,853	0	3,442	3,442	1,071	09/02/2017
36210U-3X-9	GNMA 1 POOL NO 503114 6.500% 07/15/29		07/01/2013	Paydown		483	483	462	464	0	19	0	19	0	483	0	0	0	11	09/02/2017
36210U-AW-3	GNMA 1 POOL NO 502321 7.000% 04/15/29		12/01/2013	Paydown		2,461	2,461	2,390	2,397	0	65	0	65	0	2,461	0	0	0	95	10/27/2017
36210U-D2-6	GNMA 1 POOL NO 502421 7.500% 06/15/29		12/01/2013	Paydown		207	207	201	201	0	6	0	6	0	207	0	0	0	9	07/31/2017
36210U-ER-0	GNMA 1 POOL NO 502444 7.000% 06/15/29		12/01/2013	Paydown		373	373	362	363	0	10	0	10	0	373	0	0	0	14	08/29/2017
36210U-FD-0	GNMA 1 POOL NO 502464 7.000% 07/15/29		12/01/2013	Paydown		604	604	586	588	0	17	0	17	0	604	0	0	0	23	05/22/2017
36210U-KB-8	GNMA 1 POOL NO 502590 7.000% 08/15/29		12/01/2013	Paydown		401	401	397	397	0	4	0	4	0	401	0	0	0	15	09/10/2017
36210U-M3-4	GNMA 1 POOL NO 502678 7.000% 05/15/29		12/01/2013	Paydown		1,083	1,083	1,051	1,053	0	30	0	30	0	1,083	0	0	0	41	02/13/2017
36210U-MX-8	GNMA 1 POOL NO 502674 7.000% 05/15/29		12/01/2013	Paydown		361	361	350	351	0	10	0	10	0	361	0	0	0	12	10/13/2016
36210U-NU-3	GNMA 1 POOL NO 502703 7.000% 06/15/29		12/01/2013	Paydown		535	535	519	520	0	15	0	15	0	535	0	0	0	20	02/20/2017
36210U-QE-6	GNMA 1 POOL NO 502753 7.500% 08/15/29		12/01/2013	Paydown		929	929	901	903	0	26	0	26	0	929	0	0	0	14	09/26/2017
36210U-XQ-1	GNMA 1 POOL NO 502987 7.500% 02/15/29		12/01/2013	Paydown		7,592	7,592	7,359	7,376	0	215	0	215	0	7,592	0	0	0	394	03/06/2017
36210U-Y4-9	GNMA 1 POOL NO 503031 7.000% 03/15/29		12/01/2013	Paydown		6,222	6,222	6,040	6,052	0	171	0	171	0	6,222	0	0	0	283	10/25/2015
36210V-GQ-8	GNMA 1 POOL NO 503407 7.000% 04/15/29		12/01/2013	Paydown		820	820	798	800	0	21	0	21	0	820	0	0	0	43	04/15/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36210V-H4-6	GNMA 1 POOL NO 503451 7.000% 05/15/29		12/01/2013	Paydown		652	652	633	634	0	18	0	18	0	652	0	0	0	25	02/11/2017
36210V-J5-1	GNMA 1 POOL NO 503484 7.000% 03/15/29		12/01/2013	Paydown		33	33	32	32	0	1	0	1	0	33	0	0	0	1	12/30/2016
36210V-L5-8	GNMA 1 POOL NO 503548 7.000% 03/15/29		12/01/2013	Paydown		371	371	360	361	0	10	0	10	0	371	0	0	0	14	11/19/2016
36210V-M8-1	GNMA 1 POOL NO 503583 7.000% 04/15/29		12/01/2013	Paydown		2,629	2,629	2,549	2,555	0	74	0	74	0	2,629	0	0	0	106	04/30/2017
36210V-MM-0	GNMA 1 POOL NO 503564 7.000% 03/15/29		12/01/2013	Paydown		195	195	190	190	0	5	0	5	0	195	0	0	0	8	11/23/2016
36210V-QJ-3	GNMA 1 POOL NO 503657 7.000% 04/15/29		12/01/2013	Paydown		295	295	286	287	0	8	0	8	0	295	0	0	0	11	11/21/2016
36210V-QQ-7	GNMA 1 POOL NO 503663 7.000% 04/15/29		07/25/2013	Stephens Inc.		6,251	5,631	5,464	5,477	0	2	0	2	0	5,479	0	772	772	262	09/08/2017
36210V-QQ-7	GNMA 1 POOL NO 503663 7.000% 04/15/29		07/01/2013	Paydown		119	119	115	116	0	3	0	3	0	119	0	0	0	3	09/08/2017
36210V-SD-4	GNMA 1 POOL NO 503716 6.500% 05/15/29		07/25/2013	Stephens Inc.		6,906	6,278	6,011	6,028	0	2	0	2	0	6,030	0	877	877	271	12/11/2016
36210V-SD-4	GNMA 1 POOL NO 503716 6.500% 05/15/29		07/01/2013	Paydown		126	126	120	121	0	5	0	5	0	126	0	0	0	3	12/11/2016
36210V-Z4-6	GNMA 1 POOL NO 503963 6.500% 08/15/29		07/25/2013	Stephens Inc.		11,173	10,158	9,736	9,767	0	(1)	0	(1)	0	9,767	0	1,406	1,406	438	03/10/2017
36210V-Z4-6	GNMA 1 POOL NO 503963 6.500% 08/15/29		07/01/2013	Paydown		7,489	7,489	7,178	7,201	0	288	0	288	0	7,489	0	0	0	86	03/10/2017
36210W-H6-9	GNMA 1 POOL NO 504353 6.500% 05/15/29		12/01/2013	Paydown		141	141	133	134	0	7	0	7	0	141	0	0	0	5	06/17/2017
36210X-A3-1	GNMA 1 POOL NO 505026 7.000% 05/15/29		12/01/2013	Paydown		115	115	111	111	0	4	0	4	0	115	0	0	0	5	12/05/2016
36210X-BH-9	GNMA 1 POOL NO 505040 7.500% 05/15/29		12/01/2013	Paydown		379	379	367	368	0	11	0	11	0	379	0	0	0	16	08/15/2016
36210X-DQ-7	GNMA 1 POOL NO 505111 7.500% 08/15/29		12/01/2013	Paydown		77	77	74	74	0	2	0	2	0	77	0	0	0	3	11/08/2016
36210X-FB-8	GNMA 1 POOL NO 505162 7.000% 09/15/29		12/01/2013	Paydown		1,954	1,954	1,933	1,935	0	19	0	19	0	1,954	0	0	0	128	03/24/2017
36210X-VJ-3	GNMA 1 POOL NO 505617 7.000% 04/15/29		12/01/2013	Paydown		2,326	2,326	2,256	2,261	0	64	0	64	0	2,326	0	0	0	89	02/05/2017
36210X-VV-6	GNMA 1 POOL NO 505628 7.000% 05/15/29		12/01/2013	Paydown		855	855	830	832	0	24	0	24	0	855	0	0	0	33	02/07/2017
36210X-XL-6	GNMA 1 POOL NO 505683 6.500% 06/15/29		07/25/2013	Stephens Inc.		18,880	17,163	16,433	16,485	0	7	0	7	0	16,491	0	2,388	2,388	741	05/14/2017
36210X-XL-6	GNMA 1 POOL NO 505683 6.500% 06/15/29		07/01/2013	Paydown		391	391	374	375	0	15	0	15	0	391	0	0	0	9	05/14/2017
36210X-XR-3	GNMA 1 POOL NO 505688 7.000% 06/15/29		12/01/2013	Paydown		354	354	343	344	0	10	0	10	0	354	0	0	0	14	12/02/2016
36210X-XW-2	GNMA 1 POOL NO 505693 6.500% 06/15/29		07/25/2013	Stephens Inc.		19,761	17,964	17,200	17,258	0	7	0	7	0	17,266	0	2,495	2,495	775	08/01/2017
36210X-XW-2	GNMA 1 POOL NO 505693 6.500% 06/15/29		07/01/2013	Paydown		632	632	605	607	0	25	0	25	0	632	0	0	0	14	08/01/2017
36210X-YB-7	GNMA 1 POOL NO 505706 7.000% 06/15/29		12/01/2013	Paydown		521	521	505	506	0	14	0	14	0	521	0	0	0	20	03/11/2017
36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29		12/01/2013	Paydown		38	38	36	36	0	2	0	2	0	38	0	0	0	2	04/21/2017
36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29		12/01/2013	Paydown		351	351	336	337	0	13	0	13	0	351	0	0	0	14	06/15/2017
36210Y-TQ-8	GNMA 1 POOL NO 506459 6.500% 04/15/29		07/25/2013	Stephens Inc.		37,427	34,025	32,577	32,698	0	15	0	15	0	32,713	0	4,714	4,714	1,468	10/09/2017
36210Y-TQ-8	GNMA 1 POOL NO 506459 6.500% 04/15/29		07/01/2013	Paydown		1,079	1,079	1,033	1,037	0	42	0	42	0	1,079	0	0	0	25	10/09/2017
36210Y-UQ-6	GNMA 1 POOL NO 506491 7.000% 04/15/29		12/01/2013	Paydown		102	102	99	100	0	3	0	3	0	102	0	0	0	4	11/11/2016
36210Y-XG-5	GNMA 1 POOL NO 506579 7.000% 05/15/29		12/01/2013	Paydown		1,797	1,797	1,744	1,749	0	48	0	48	0	1,797	0	0	0	69	03/01/2018
36210Y-ZS-7	GNMA 1 POOL NO 506653 7.000% 04/15/29		12/01/2013	Paydown		2,962	2,962	2,864	2,872	0	90	0	90	0	2,962	0	0	0	160	06/06/2017
36211A-5L-6	GNMA 1 POOL NO 507651 7.000% 08/15/29		04/01/2013	Paydown		489	489	484	484	0	5	0	5	0	489	0	0	0	11	08/14/2016
36211A-5W-2	GNMA 1 POOL NO 507661 7.500% 11/15/29		07/25/2013	Stephens Inc.		3,636	3,246	3,147	3,152	0	1	0	1	0	3,153	0	483	483	162	12/31/2013
36211A-5W-2	GNMA 1 POOL NO 507661 7.500% 11/15/29		07/01/2013	Paydown		82	82	79	79	0	2	0	2	0	82	0	0	0	2	12/31/2013
36211A-5X-0	GNMA 1 POOL NO 507662 7.500% 11/15/29		08/01/2013	Paydown		1,755	1,755	1,701	1,704	0	51	0	51	0	1,755	0	0	0	85	07/09/2016
36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30		12/01/2013	Paydown		53	53	51	51	0	2	0	2	0	53	0	0	0	2	10/08/2016
36211A-C9-5	GNMA 1 POOL NO 506896 7.000% 05/15/29		03/01/2013	Paydown		5,788	5,788	5,613	5,623	0	166	0	166	0	5,788	0	0	0	101	08/31/2016
36211A-CA-2	GNMA 1 POOL NO 506865 7.000% 04/15/29		12/01/2013	Paydown		261	261	252	253	0	8	0	8	0	261	0	0	0	10	04/04/2016
36211A-D8-6	GNMA 1 POOL NO 506927 7.000% 06/15/29		03/01/2013	Paydown		19,001	19,001	18,440	18,482	0	520	0	520	0	19,001	0	0	0	332	04/23/2017
36211A-DT-0	GNMA 1 POOL NO 506914 7.000% 05/15/29		12/01/2013	Paydown		69	69	67	67	0	2	0	2	0	69	0	0	0	3	07/12/2017
36211A-X5-0	GNMA 1 POOL NO 507500 7.000% 06/15/29		12/01/2013	Paydown		22,361	22,361	21,718	21,749	0	612	0	612	0	22,361	0	0	0	1,063	02/04/2017
36211B-DZ-4	GNMA 1 POOL NO 507820 7.000% 04/15/29		12/01/2013	Paydown		352	352	358	357	0	(5)	0	(5)	0	352	0	0	0	14	02/03/2018
36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29		12/01/2013	Paydown		171	171	166	166	0	5	0	5	0	171	0	0	0	7	02/28/2017
36211B-JL-9	GNMA 1 POOL NO 507967 7.000% 05/15/29		12/01/2013	Paydown		132	132	128	129	0	4	0	4	0	132	0	0	0	6	01/10/2017
36211B-TS-3	GNMA 1 POOL NO 508261 7.000% 06/15/29		12/01/2013	Paydown		1,338	1,338	1,298	1,303	0	35	0	35	0	1,338	0	0	0	51	05/18/2018
36211B-TV-6	GNMA 1 POOL NO 508264 7.000% 06/15/29		12/01/2013	Paydown		45	45	43	44	0	1	0	1	0	45	0	0	0	2	11/19/2016
36211B-WA-8	GNMA 1 POOL NO 508341 7.500% 05/15/30		12/01/2013	Paydown		691	691	670	671	0	20	0	20	0	691	0	0	0	29	12/04/2016
36211C-4V-1	GNMA 1 POOL NO 509436 7.500% 12/15/29		12/01/2013	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	03/11/2016
36211C-6M-9	GNMA 1 POOL NO 509476 7.500% 01/15/30		12/01/2013	Paydown		53	53	51	52	0	2	0	2	0	53	0	0	0	2	05/25/2016
36211C-BP-6	GNMA 1 POOL NO 508646 7.000% 07/15/29		12/01/2013	Paydown		1,307	1,307	1,293	1,295	0	12	0	12	0	1,307	0	0	0	32	01/16/2019
36211C-GK-2	GNMA 1 POOL NO 508802 7.000% 09/15/29		12/01/2013	Paydown		199	199	197	197	0	2	0	2	0	199	0	0	0	8	08/31/2016
36211C-TN-2	GNMA 1 POOL NO 509157 7.000% 06/15/29		12/01/2013	Paydown		582	582	564	565	0	16	0	16	0	582	0	0	0	22	08/03/2016
36211D-3B-4	GNMA 1 POOL NO 510294 7.500% 08/15/29		12/01/2013	Paydown		54	54	52	52	0	2	0	2	0	54	0	0	0	2	07/09/2017
36211D-JV-3	GNMA 1 POOL NO 509776 7.500% 09/15/29		08/01/2013	Paydown		2,754	2,754	2,669	2,674	0	80	0	80	0	2,754	0	0	0	112	06/15/2016
36211D-JW-1	GNMA 1 POOL NO 509777 7.500% 09/15/29		10/01/2013	Paydown		2,206	2,206	2,138	2,142	0	64	0	64	0	2,206	0	0	0	136	12/31/2013
36211D-P2-0	GNMA 1 POOL NO 509941 7.000% 06/15/29		12/01/2013	Paydown		220	220	214	214	0	6	0	6	0	220	0	0	0	9	03/03/2017
36211D-PT-1	GNMA 1 POOL NO 509934 7.500% 06/15/29		07/25/2013	Stephens Inc.		4,874	4,351	4,218	4,227	0	1	0	1	0	4,227	0	646	646	217	02/26/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36211D-PT-1	GNMA 1 POOL NO 509934 7.500% 06/15/29		07/01/2013	Paydown		1,228	1,228	1,191	1,193	0	35	0	35	0	1,228	0	0	0	24	02/26/2017
36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29		12/01/2013	Paydown		283	283	274	275	0	8	0	8	0	283	0	0	0	12	09/15/2016
36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29		12/01/2013	Paydown		186	186	184	184	0	2	0	2	0	186	0	0	0	5	10/27/2016
36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29		12/01/2013	Paydown		2,371	2,371	2,270	2,277	0	94	0	94	0	2,371	0	0	0	80	02/03/2017
36211E-Q6-8	GNMA 1 POOL NO 510877 6.500% 06/15/29		07/25/2013	Stephens Inc.		2,222	2,020	1,936	1,943	0	1	0	1	0	1,943	0	279	279	87	04/26/2017
36211E-Q6-8	GNMA 1 POOL NO 510877 6.500% 06/15/29		07/01/2013	Paydown		1,359	1,359	1,303	1,307	0	52	0	52	0	1,359	0	0	0	39	04/26/2017
36211E-R2-6	GNMA 1 POOL NO 510905 7.500% 05/15/29		12/01/2013	Paydown		59	59	57	57	0	2	0	2	0	59	0	0	0	2	07/06/2016
36211E-TK-4	GNMA 1 POOL NO 510954 7.000% 05/15/29		07/25/2013	Stephens Inc.		7,538	6,791	6,589	6,606	0	(1)	0	(1)	0	6,606	0	932	932	316	06/03/2017
36211E-TK-4	GNMA 1 POOL NO 510954 7.000% 05/15/29		07/01/2013	Paydown		3,378	3,378	3,278	3,287	0	92	0	92	0	3,378	0	0	0	54	06/03/2017
36211E-TN-8	GNMA 1 POOL NO 510957 6.500% 06/15/29		07/25/2013	Stephens Inc.		16,746	15,223	14,591	14,641	0	5	0	5	0	14,646	0	2,099	2,099	657	08/24/2017
36211E-TN-8	GNMA 1 POOL NO 510957 6.500% 06/15/29		07/01/2013	Paydown		1,494	1,494	1,431	1,436	0	57	0	57	0	1,494	0	0	0	27	08/24/2017
36211E-UF-3	GNMA 1 POOL NO 510982 6.500% 06/15/29		07/25/2013	Stephens Inc.		19,441	17,674	16,922	16,977	0	7	0	7	0	16,983	0	2,458	2,458	763	05/28/2017
36211E-UF-3	GNMA 1 POOL NO 510982 6.500% 06/15/29		07/01/2013	Paydown		606	606	580	582	0	24	0	24	0	606	0	0	0	11	05/28/2017
36211E-YR-3	GNMA 1 POOL NO 511120 7.500% 12/15/29		07/25/2013	Stephens Inc.		4,821	4,304	4,172	4,180	0	1	0	1	0	4,181	0	640	640	214	02/13/2017
36211E-YR-3	GNMA 1 POOL NO 511120 7.500% 12/15/29		07/01/2013	Paydown		72	72	70	70	0	2	0	2	0	72	0	0	0	2	02/13/2017
36211G-CL-5	GNMA 1 POOL NO 512275 7.500% 01/15/30		12/01/2013	Paydown		1,013	1,013	1,001	1,002	0	12	0	12	0	1,013	0	0	0	75	12/31/2013
36211G-MA-8	GNMA 1 POOL NO 512553 7.500% 10/15/29		12/01/2013	Paydown		425	425	412	412	0	12	0	12	0	425	0	0	0	13	12/17/2016
36211G-NS-8	GNMA 1 POOL NO 512601 6.500% 06/15/29		07/25/2013	Stephens Inc.		32,990	29,991	28,714	28,833	0	15	0	15	0	28,848	0	4,142	4,142	1,294	03/10/2018
36211G-NS-8	GNMA 1 POOL NO 512601 6.500% 06/15/29		07/01/2013	Paydown		623	623	596	599	0	24	0	24	0	623	0	0	0	14	03/10/2018
36211G-TY-9	GNMA 1 POOL NO 512767 7.000% 06/15/29		12/01/2013	Paydown		64	64	62	62	0	2	0	2	0	64	0	0	0	2	11/29/2016
36211G-XK-4	GNMA 1 POOL NO 512882 7.000% 07/15/29		12/01/2013	Paydown		226	226	219	220	0	6	0	6	0	226	0	0	0	9	12/05/2016
36211H-KS-9	GNMA 1 POOL NO 513405 7.500% 09/15/29		12/01/2013	Paydown		71	71	69	69	0	2	0	2	0	71	0	0	0	3	09/12/2016
36211H-LW-9	GNMA 1 POOL NO 513441 7.500% 10/15/29		07/25/2013	Stephens Inc.		4,134	3,691	3,578	3,585	0	1	0	1	0	3,586	0	549	549	184	02/13/2017
36211H-LW-9	GNMA 1 POOL NO 513441 7.500% 10/15/29		07/01/2013	Paydown		66	66	64	64	0	2	0	2	0	66	0	0	0	2	02/13/2017
36211H-NM-9	GNMA 1 POOL NO 513496 7.500% 11/15/29		12/01/2013	Paydown		175	175	173	173	0	2	0	2	0	175	0	0	0	7	03/28/2016
36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30		12/01/2013	Paydown		1,209	1,209	1,194	1,195	0	13	0	13	0	1,209	0	0	0	74	04/22/2017
36211H-S9-3	GNMA 1 POOL NO 513644 6.500% 06/15/29		07/25/2013	Stephens Inc.		5,561	5,055	4,845	4,857	0	2	0	2	0	4,859	0	702	702	218	12/04/2016
36211H-S9-3	GNMA 1 POOL NO 513644 6.500% 06/15/29		07/01/2013	Paydown		135	135	130	130	0	5	0	5	0	135	0	0	0	3	12/04/2016
36211H-U6-6	GNMA 1 POOL NO 513705 7.000% 07/15/29		12/01/2013	Paydown		1,827	1,827	1,808	1,809	0	18	0	18	0	1,827	0	0	0	43	03/19/2017
36211H-VP-3	GNMA 1 POOL NO 513722 7.000% 07/15/29		12/01/2013	Paydown		212	212	210	210	0	2	0	2	0	212	0	0	0	8	02/03/2017
36211H-WD-9	GNMA 1 POOL NO 513744 7.500% 07/15/29		07/25/2013	Stephens Inc.		3,403	3,038	2,945	2,951	0	1	0	1	0	2,951	0	452	452	151	01/22/2017
36211H-WD-9	GNMA 1 POOL NO 513744 7.500% 07/15/29		07/01/2013	Paydown		86	86	83	83	0	2	0	2	0	86	0	0	0	2	01/22/2017
36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29		12/01/2013	Paydown		37	37	36	36	0	0	0	0	0	37	0	0	0	2	10/04/2016
36211J-SA-6	GNMA 1 POOL NO 514513 7.000% 09/15/29		12/01/2013	Paydown		1,263	1,263	1,226	1,228	0	35	0	35	0	1,263	0	0	0	48	05/20/2017
36211J-UQ-8	GNMA 1 POOL NO 514591 7.500% 08/15/29		12/01/2013	Paydown		4,204	4,204	4,154	4,159	0	45	0	45	0	4,204	0	0	0	257	12/09/2017
36211K-PZ-1	GNMA 1 POOL NO 515340 7.500% 03/15/30		12/01/2013	Paydown		12,635	12,635	12,252	12,274	0	361	0	361	0	12,635	0	0	0	687	01/22/2018
36211K-RW-6	GNMA 1 POOL NO 515401 7.000% 05/15/30		12/01/2013	Paydown		952	952	942	942	0	9	0	9	0	952	0	0	0	24	06/15/2017
36211K-ZU-1	GNMA 1 POOL NO 515655 7.500% 04/15/30		07/25/2013	Stephens Inc.		2,916	2,603	2,524	2,529	0	1	0	1	0	2,529	0	387	387	130	07/14/2017
36211K-ZU-1	GNMA 1 POOL NO 515655 7.500% 04/15/30		07/01/2013	Paydown		356	356	345	346	0	10	0	10	0	356	0	0	0	10	07/14/2017
36211L-KN-1	GNMA 1 POOL NO 516101 7.500% 10/15/29		12/01/2013	Paydown		351	351	340	341	0	10	0	10	0	351	0	0	0	19	11/23/2017
36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29		12/01/2013	Paydown		3,066	3,066	2,972	2,978	0	88	0	88	0	3,066	0	0	0	92	02/09/2017
36211L-U7-5	GNMA 1 POOL NO 516406 7.500% 01/15/30		07/25/2013	Stephens Inc.		2,571	2,295	2,225	2,228	0	0	0	0	0	2,229	0	342	342	114	10/02/2016
36211L-U7-5	GNMA 1 POOL NO 516406 7.500% 01/15/30		07/01/2013	Paydown		40	40	39	39	0	1	0	1	0	40	0	0	0	1	10/02/2016
36211L-WE-8	GNMA 1 POOL NO 516445 7.500% 03/15/30		01/01/2013	Paydown		758	758	735	736	0	22	0	22	0	758	0	0	0	5	05/19/2016
36211M-2F-6	GNMA 1 POOL NO 517474 7.500% 01/15/30		12/01/2013	Paydown		285	285	277	277	0	8	0	8	0	285	0	0	0	12	03/31/2017
36211M-R9-3	GNMA 1 POOL NO 517212 7.500% 11/15/29		07/01/2013	Paydown		1,709	1,709	1,656	1,659	0	50	0	50	0	1,709	0	0	0	74	07/09/2016
36211N-KJ-6	GNMA 1 POOL NO 517897 7.000% 07/15/29		12/01/2013	Paydown		790	790	767	768	0	22	0	22	0	790	0	0	0	31	03/20/2017
36211N-R2-6	GNMA 1 POOL NO 518105 7.500% 09/15/29		12/01/2013	Paydown		28	28	27	27	0	1	0	1	0	28	0	0	0	1	04/01/2017
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		07/25/2013	Stephens Inc.		3,127	2,792	2,706	2,710	0	0	0	0	0	2,710	0	416	416	139	04/08/2016
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		12/01/2013	Paydown		249	249	241	242	0	7	0	7	0	249	0	0	0	9	04/08/2016
36211P-X4-0	GNMA 1 POOL NO 519199 7.500% 02/15/30		12/01/2013	Paydown		58	58	57	57	0	1	0	1	0	58	0	0	0	3	01/16/2017
36211Q-DD-0	GNMA 1 POOL NO 519500 7.500% 11/15/29		12/01/2013	Paydown		135	135	131	131	0	4	0	4	0	135	0	0	0	5	05/29/2017
36211Q-X4-8	GNMA 1 POOL NO 520099 7.500% 03/15/30		07/25/2013	Stephens Inc.		1,162	1,038	1,025	1,026	0	0	0	0	0	1,026	0	136	136	52	09/08/2016
36211Q-X4-8	GNMA 1 POOL NO 520099 7.500% 03/15/30		07/01/2013	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	09/08/2016
36211R-FN-4	GNMA 1 POOL NO 520473 7.500% 01/15/30		12/01/2013	Paydown		715	715	693	694	0	21	0	21	0	715	0	0	0	19	03/29/2016
36211R-JB-6	GNMA 1 POOL NO 520558 7.500% 02/15/30		12/01/2013	Paydown		65	65	63	63	0	2	0	2	0	65	0	0	0	3	08/30/2016
36211R-JE-0	GNMA 1 POOL NO 520561 6.500% 02/15/30		07/25/2013	Stephens Inc.		2,007	1,825	1,748	1,752	0	0	0	0	0	1,753	0	254	254	79	08/25/2016
36211R-JE-0	GNMA 1 POOL NO 520561 6.500% 02/15/30		07/01/2013	Paydown		45	45	43	43	0	2	0	2	0	45	0	0	0	1	08/25/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36211R-SP-5	GNMA 1 POOL NO 520826 5.500% 03/15/35		12/01/2013	Paydown		59,281	59,281	57,868	57,921	0	1,360	0	1,360	0	59,281	0	0	0	1,524	07/30/2017
36211S-EC-7	GNMA 1 POOL NO 521331 5.500% 05/15/35		12/01/2013	Paydown		74,531	74,531	72,755	72,822	0	1,709	0	1,709	0	74,531	0	0	0	1,913	09/23/2017
36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29		12/01/2013	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	1	08/09/2016
36211S-Y8-4	GNMA 1 POOL NO 521935 7.500% 12/15/29		12/01/2013	Paydown		47	47	46	46	0	1	0	1	0	47	0	0	0	2	06/06/2016
36211T-XJ-9	GNMA 1 POOL NO 522781 7.500% 01/15/30		03/01/2013	Paydown		11,696	11,696	11,337	11,363	0	333	0	333	0	11,696	0	0	0	219	09/18/2017
36211U-AB-8	GNMA 1 POOL NO 523002 6.500% 02/15/32		12/01/2013	Paydown		1,409	1,409	1,473	1,469	0	(60)	0	(60)	0	1,409	0	0	0	49	08/04/2016
36211U-KY-7	GNMA 1 POOL NO 523311 7.500% 12/15/29		12/01/2013	Paydown		37	37	35	35	0	1	0	1	0	37	0	0	0	2	07/05/2016
36211W-2V-9	GNMA 1 POOL NO 525588 7.500% 02/15/30		01/01/2013	Paydown		1,202	1,202	1,165	1,167	0	35	0	35	0	1,202	0	0	0	8	05/08/2016
36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30		12/01/2013	Paydown		114	114	110	111	0	3	0	3	0	114	0	0	0	5	01/31/2017
36211X-WA-0	GNMA 1 POOL NO 526341 7.500% 06/15/30		07/25/2013	Stephens Inc.		6,484	5,789	5,720	5,724	0	0	0	0	0	5,725	0	759	759	288	03/21/2017
36211X-WA-0	GNMA 1 POOL NO 526341 7.500% 06/15/30		07/01/2013	Paydown		97	97	96	96	0	1	0	1	0	97	0	0	0	3	03/21/2017
36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30		12/01/2013	Paydown		99	99	98	98	0	1	0	1	0	99	0	0	0	4	04/27/2017
36212D-TR-0	GNMA 1 POOL NO 530760 6.500% 11/15/32		12/01/2013	Paydown		4,505	4,505	4,712	4,690	0	(185)	0	(185)	0	4,505	0	0	0	160	05/10/2019
36212D-TS-8	GNMA 1 POOL NO 530761 6.500% 11/15/32		12/01/2013	Paydown		4,617	4,617	4,829	4,807	0	(190)	0	(190)	0	4,617	0	0	0	164	05/19/2019
36212D-VQ-9	GNMA 1 POOL NO 530823 6.500% 02/15/33		12/01/2013	Paydown		5,394	5,394	5,685	5,667	0	(272)	0	(272)	0	5,394	0	0	0	192	09/07/2019
36212E-BQ-9	GNMA 1 POOL NO 531147 7.500% 05/15/30		12/01/2013	Paydown		31	31	30	30	0	1	0	1	0	31	0	0	0	2	09/20/2016
36212F-3X-0	GNMA 1 POOL NO 532814 7.000% 10/15/30		07/25/2013	Stephens Inc.		3,960	3,567	3,529	3,531	0	0	0	0	0	3,531	0	428	428	166	08/11/2016
36212F-3X-0	GNMA 1 POOL NO 532814 7.000% 10/15/30		07/01/2013	Paydown		58	58	57	57	0	1	0	1	0	58	0	0	0	1	08/11/2016
36212F-7D-0	GNMA 1 POOL NO 532892 7.500% 05/15/30		07/25/2013	Stephens Inc.		3,854	3,441	3,335	3,341	0	1	0	1	0	3,341	0	512	512	171	11/08/2016
36212F-7D-0	GNMA 1 POOL NO 532892 7.500% 05/15/30		07/01/2013	Paydown		157	157	152	152	0	5	0	5	0	157	0	0	0	4	11/08/2016
36212H-GV-6	GNMA 1 POOL NO 534012 6.500% 06/15/32		12/01/2013	Paydown		113,201	113,201	118,179	118,010	0	(4,809)	0	(4,809)	0	113,201	0	0	0	4,076	09/16/2016
36212M-CW-7	GNMA 1 POOL NO 537485 6.500% 07/15/31		09/01/2013	Paydown		10,594	10,594	11,070	11,040	0	(445)	0	(445)	0	10,594	0	0	0	469	05/20/2019
36212S-ZR-0	GNMA 1 POOL NO 542652 5.500% 06/15/35		12/01/2013	Paydown		155,910	155,910	152,195	152,348	0	3,562	0	3,562	0	155,910	0	0	0	2,684	07/15/2018
36212S-ZS-8	GNMA 1 POOL NO 542653 6.000% 06/15/35		12/01/2013	Paydown		173,004	173,004	178,208	178,009	0	(5,005)	0	(5,005)	0	173,004	0	0	0	4,291	12/01/2016
36212U-2D-2	GNMA 1 POOL NO 544472 6.500% 04/15/31		12/01/2013	Paydown		25,761	25,761	26,917	26,845	0	(1,084)	0	(1,084)	0	25,761	0	0	0	532	11/09/2016
36212Y-G9-8	GNMA 1 POOL NO 547524 6.500% 04/15/31		12/01/2013	Paydown		36,791	36,791	38,442	38,318	0	(1,527)	0	(1,527)	0	36,791	0	0	0	1,498	06/01/2017
362136-P8-0	GNMA 1 POOL NO 097647 11.250% 07/15/13		05/01/2013	Paydown		1,122	1,122	1,113	1,117	0	5	0	5	0	1,122	0	0	0	29	02/28/2014
36213A-SF-2	GNMA 1 POOL NO 548718 6.500% 03/15/31		12/01/2013	Paydown		1,557	1,557	1,627	1,622	0	(65)	0	(65)	0	1,557	0	0	0	55	03/12/2017
36213C-TS-9	GNMA 1 POOL NO 550561 5.500% 07/15/35		12/01/2013	Paydown		141,017	141,017	139,409	139,466	0	1,552	0	1,552	0	141,017	0	0	0	3,838	06/29/2017
36213C-TU-4	GNMA 1 POOL NO 550563 6.500% 07/15/35		08/01/2013	Paydown		4,992	4,992	5,206	5,206	0	(214)	0	(214)	0	4,992	0	0	0	215	09/03/2017
36213D-G3-6	GNMA 1 POOL NO 551118 6.000% 08/15/31		12/01/2013	Paydown		2,744	2,744	2,788	2,785	0	(41)	0	(41)	0	2,744	0	0	0	98	03/23/2017
36213E-MC-7	GNMA 1 POOL NO 552155 6.000% 11/15/31		12/01/2013	Paydown		2,963	2,963	3,010	3,006	0	(44)	0	(44)	0	2,963	0	0	0	111	07/09/2017
36213E-WW-2	GNMA 1 POOL NO 552461 6.000% 03/15/32		12/01/2013	Paydown		2,404	2,404	2,442	2,439	0	(36)	0	(36)	0	2,404	0	0	0	39	07/12/2017
36213F-BZ-5	GNMA 1 POOL NO 552756 6.000% 09/15/32		12/01/2013	Paydown		11,653	11,653	11,834	11,828	0	(174)	0	(174)	0	11,653	0	0	0	457	03/31/2017
36213F-MH-3	GNMA 1 POOL NO 553060 5.500% 02/15/33		12/01/2013	Paydown		114,651	114,651	114,481	114,476	0	175	0	175	0	114,651	0	0	0	3,796	08/02/2017
36213F-RN-5	GNMA 1 POOL NO 553193 6.000% 04/15/33		12/01/2013	Paydown		76,538	76,538	77,739	77,680	0	(1,142)	0	(1,142)	0	76,538	0	0	0	2,450	07/12/2017
36213H-KK-4	GNMA 1 POOL NO 554798 6.000% 04/15/31		12/01/2013	Paydown		453	453	461	460	0	(7)	0	(7)	0	453	0	0	0	14	08/18/2017
36213N-5D-4	GNMA 1 POOL NO 559844 6.500% 12/15/31		12/01/2013	Paydown		708	708	740	737	0	(30)	0	(30)	0	708	0	0	0	25	12/23/2017
36213N-BD-7	GNMA 1 POOL NO 559036 6.500% 07/15/31		12/01/2013	Paydown		8,736	8,736	9,128	9,103	0	(367)	0	(367)	0	8,736	0	0	0	262	02/16/2017
36213Q-YE-3	GNMA 1 POOL NO 561509 6.000% 07/15/31		12/01/2013	Paydown		816	816	829	828	0	(12)	0	(12)	0	816	0	0	0	38	06/04/2017
36213R-2K-2	GNMA 1 POOL NO 562478 5.500% 02/15/34		12/01/2013	Paydown		24,261	24,261	23,683	23,707	0	554	0	554	0	24,261	0	0	0	622	11/15/2017
36213R-W5-2	GNMA 1 POOL NO 562368 5.500% 01/15/34		12/01/2013	Paydown		59,584	59,584	58,164	58,237	0	1,347	0	1,347	0	59,584	0	0	0	370	02/19/2018
36213R-Y8-4	GNMA 1 POOL NO 562435 5.500% 01/15/34		12/01/2013	Paydown		32,945	32,945	32,160	32,192	0	753	0	753	0	32,945	0	0	0	934	06/02/2017
36213U-HV-5	GNMA 1 POOL NO 564644 6.500% 06/15/31		12/01/2013	Paydown		10,832	10,832	11,318	11,290	0	(457)	0	(457)	0	10,832	0	0	0	386	01/05/2017
36213U-W6-3	GNMA 1 POOL NO 565069 6.000% 01/15/32		12/01/2013	Paydown		3,313	3,313	3,367	3,361	0	(48)	0	(48)	0	3,313	0	0	0	90	01/14/2018
36213U-WV-8	GNMA 1 POOL NO 565060 6.000% 11/15/31		12/01/2013	Paydown		1,579	1,579	1,605	1,602	0	(23)	0	(23)	0	1,579	0	0	0	38	04/23/2018
36213W-BV-7	GNMA 1 POOL NO 566252 6.000% 10/15/31		12/01/2013	Paydown		329	329	334	334	0	(5)	0	(5)	0	329	0	0	0	3	12/11/2016
36213W-SR-8	GNMA 1 POOL NO 566728 6.500% 08/15/31		12/01/2013	Paydown		139	139	145	145	0	(6)	0	(6)	0	139	0	0	0	5	03/08/2016
36213X-6H-2	GNMA 1 POOL NO 567972 6.000% 01/15/33		12/01/2013	Paydown		1,487	1,487	1,511	1,510	0	(22)	0	(22)	0	1,487	0	0	0	49	06/25/2017
36213X-RR-7	GNMA 1 POOL NO 567596 6.500% 04/15/32		12/01/2013	Paydown		1,039	1,039	1,086	1,083	0	(44)	0	(44)	0	1,039	0	0	0	30	03/04/2017
36213Y-P3-0	GNMA 1 POOL NO 568442 6.000% 01/15/32		12/01/2013	Paydown		1,873	1,873	1,903	1,900	0	(27)	0	(27)	0	1,873	0	0	0	48	01/23/2018
362143-QF-9	GNMA POOL NO 122954 12.000% 02/15/15		12/01/2013	Paydown		2,688	2,688	2,859	2,718	0	(30)	0	(30)	0	2,688	0	0	0	178	08/09/2014
362145-SA-3	GNMA POOL NO 124813 12.000% 05/15/15		09/01/2013	Paydown		1,060	1,060	1,145	1,080	0	(20)	0	(20)	0	1,060	0	0	0	52	11/20/2014
362146-CE-0	GNMA 1 POOL NO 125269 11.500% 09/15/15		12/01/2013	Paydown		1,030	1,030	1,080	1,045	0	(14)	0	(14)	0	1,030	0	0	0	65	11/04/2014
362146-ZC-9	GNMA 1 POOL NO 125939 12.000% 04/15/15		12/01/2013	Paydown		198	198	204	200	0	(1)	0	(1)	0	198	0	0	0	13	08/28/2014
362149-DT-0	GNMA POOL NO 128014 12.000% 04/15/15		12/01/2013	Paydown		349	349	360	351	0	(2)	0	(2)	0	349	0	0	0	23	08/31/2014
362149-F3-5	GNMA POOL NO 128086 12.000% 03/15/15		12/01/2013	Paydown		73	73	79	75	0	(1)	0	(1)	0	73	0	0	0	5	08/17/2014
36214A-2N-2	GNMA POOL NO 100781 12.000% 06/15/14		12/01/2013	Paydown		885	885	941	892	0	(7)	0	(7)	0	885	0	0	0	42	04/14/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36214A-HK-2	GNMA POOL NO 100234 11.500% 08/15/13		06/01/2013	Paydown		516	516	523	514	0	1	0	1	0	516	0	0	0	18	02/28/2014
36214A-ME-0	GNMA POOL NO 100357 11.500% 08/15/13		05/01/2013	Paydown		260	260	279	261	0	(1)	0	(1)	0	260	0	0	0	7	03/15/2014
36214A-RG-0	GNMA POOL NO 100487 11.500% 08/15/13		06/01/2013	Paydown		128	128	130	127	0	0	0	0	0	128	0	0	0	4	02/28/2014
36214C-X4-6	GNMA POOL NO 102499 11.500% 09/15/13		04/01/2013	Paydown		40	40	40	40	0	0	0	0	0	40	0	0	0	1	04/13/2014
36214F-4A-7	GNMA POOL NO 105317 12.000% 06/15/14		03/01/2013	Paydown		349	349	320	342	0	7	0	7	0	349	0	0	0	8	09/02/2014
36214G-6Z-8	GNMA POOL NO 106288 12.000% 02/15/14		11/01/2013	Paydown		1,569	1,569	1,669	1,577	0	(8)	0	(8)	0	1,569	0	0	0	89	01/14/2014
36214H-SN-9	GNMA POOL NO 106825 12.000% 05/15/14		12/01/2013	Paydown		243	243	243	242	0	1	0	1	0	243	0	0	0	16	02/09/2014
36214J-PN-8	GNMA POOL NO 107629 12.000% 11/15/13		07/01/2013	Paydown		2,007	2,007	2,169	2,015	0	(8)	0	(8)	0	2,007	0	0	0	81	03/30/2014
36214K-5T-4	GNMA POOL NO 108958 12.000% 03/15/14		12/01/2013	Paydown		737	737	796	743	0	(7)	0	(7)	0	737	0	0	0	49	02/28/2014
36214K-ZJ-3	GNMA POOL NO 108845 12.000% 02/15/14		12/01/2013	Paydown		991	991	1,054	995	0	(4)	0	(4)	0	991	0	0	0	61	02/25/2014
36214M-6F-9	GNMA POOL NO 110770 12.000% 03/15/14		03/01/2013	Paydown		82	82	88	83	0	(1)	0	(1)	0	82	0	0	0	2	07/19/2014
36214M-Q7-5	GNMA POOL NO 110378 12.000% 04/15/14		12/01/2013	Paydown		3,607	3,607	3,479	3,569	0	38	0	38	0	3,607	0	0	0	239	03/15/2014
36214N-JK-2	GNMA POOL NO 111066 12.000% 06/15/14		12/01/2013	Paydown		1,747	1,747	1,858	1,760	0	(13)	0	(13)	0	1,747	0	0	0	116	04/14/2014
36214Q-7D-4	GNMA POOL NO 113492 12.000% 03/15/14		10/01/2013	Paydown		121	121	118	120	0	1	0	1	0	121	0	0	0	7	01/31/2014
36214R-QT-6	GNMA POOL NO 113966 12.000% 03/15/14		03/01/2013	Paydown		1,964	1,964	2,089	1,974	0	(11)	0	(11)	0	1,964	0	0	0	54	07/25/2014
36214W-SX-4	GNMA POOL NO 118534 12.000% 02/15/15		12/01/2013	Paydown		1,310	1,310	1,416	1,332	0	(22)	0	(22)	0	1,310	0	0	0	87	08/07/2014
36214Y-7L-9	GNMA POOL NO 120699 12.000% 03/15/15		12/01/2013	Paydown		240	240	255	244	0	(4)	0	(4)	0	240	0	0	0	16	09/03/2014
362152-YR-5	GNMA 1 POOL NO 152020 8.000% 01/15/20		12/01/2013	Paydown		628	628	648	640	0	(11)	0	(11)	0	628	0	0	0	28	08/08/2016
362156-HA-2	GNMA POOL NO 155125 8.500% 12/15/19		12/01/2013	Paydown		37	37	39	38	0	(1)	0	(1)	0	37	0	0	0	2	05/08/2016
362157-S5-9	GNMA 1 POOL NO 156340 8.500% 07/15/16		12/01/2013	Paydown		448	448	469	456	0	(8)	0	(8)	0	448	0	0	0	21	04/03/2015
36215A-C6-7	GNMA POOL NO 128893 12.000% 06/15/15		12/01/2013	Paydown		1,010	1,010	1,103	1,035	0	(25)	0	(25)	0	1,010	0	0	0	69	09/25/2014
36215B-5P-1	GNMA POOL NO 130554 12.000% 07/15/15		12/01/2013	Paydown		820	820	872	832	0	(12)	0	(12)	0	820	0	0	0	54	10/17/2014
36215C-BS-6	GNMA POOL NO 130649 12.000% 05/15/15		05/01/2013	Paydown		1,583	1,583	1,629	1,592	0	(9)	0	(9)	0	1,583	0	0	0	74	12/30/2014
36215C-D4-7	GNMA POOL NO 130723 12.000% 07/15/15		12/01/2013	Paydown		249	249	265	254	0	(5)	0	(5)	0	249	0	0	0	17	10/09/2014
36215C-SS-8	GNMA POOL NO 131129 12.000% 07/15/15		12/01/2013	Paydown		1,757	1,757	1,918	1,802	0	(46)	0	(46)	0	1,757	0	0	0	116	10/10/2014
36215H-3R-6	GNMA 1 POOL NO 135908 11.500% 08/15/15		12/01/2013	Paydown		168	168	179	171	0	(3)	0	(3)	0	168	0	0	0	11	10/27/2014
36215P-AB-5	GNMA POOL NO 140502 11.500% 12/15/15		11/01/2013	Paydown		170	170	183	174	0	(4)	0	(4)	0	170	0	0	0	16	12/31/2013
36215W-EY-6	GNMA 1 POOL NO 146951 11.500% 01/15/16		12/01/2013	Paydown		482	482	503	488	0	(6)	0	(6)	0	482	0	0	0	31	12/29/2014
36215X-UV-2	GNMA POOL NO 148296 11.000% 12/15/15		12/01/2013	Paydown		501	501	528	507	0	(6)	0	(6)	0	501	0	0	0	30	12/31/2014
362161-R4-5	GNMA POOL NO 180607 7.500% 04/15/17		12/01/2013	Paydown		459	459	474	465	0	(5)	0	(5)	0	459	0	0	0	19	07/26/2015
362164-4V-4	GNMA POOL NO 183636 7.500% 03/15/22		12/01/2013	Paydown		236	236	240	239	0	(3)	0	(3)	0	236	0	0	0	10	06/18/2016
362165-AP-7	GNMA 1 POOL NO 183714 7.000% 10/15/22		12/01/2013	Paydown		201	201	204	203	0	(2)	0	(2)	0	201	0	0	0	8	10/23/2016
362165-HJ-4	GNMA 1 POOL NO 183933 7.000% 12/15/22		12/01/2013	Paydown		884	884	890	888	0	(4)	0	(4)	0	884	0	0	0	34	02/08/2017
362165-M2-5	GNMA 1 POOL NO 184077 7.500% 07/15/23		12/01/2013	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	2	10/07/2016
362166-CE-8	GNMA POOL NO 184669 8.000% 05/15/21		12/01/2013	Paydown		1,024	1,024	1,049	1,039	0	(16)	0	(16)	0	1,024	0	0	0	36	11/05/2016
362166-UX-6	GNMA POOL NO 185198 8.500% 10/15/21		12/01/2013	Paydown		1,313	1,313	1,364	1,348	0	(36)	0	(36)	0	1,313	0	0	0	61	12/14/2016
362167-RD-2	GNMA 1 POOL NO 185984 8.500% 03/15/17		12/01/2013	Paydown		246	246	259	252	0	(6)	0	(6)	0	246	0	0	0	11	06/07/2015
362169-MF-8	GNMA 1 POOL NO 186758 8.500% 06/15/21		12/01/2013	Paydown		5,475	5,475	5,684	5,614	0	(139)	0	(139)	0	5,475	0	0	0	173	08/25/2016
36216F-HU-7	GNMA 1 POOL NO 163243 8.500% 04/15/20		12/01/2013	Paydown		1,018	1,018	1,074	1,059	0	(41)	0	(41)	0	1,018	0	0	0	48	07/30/2016
36216F-WV-8	GNMA 1 POOL NO 163660 8.500% 07/15/16		12/01/2013	Paydown		317	317	336	324	0	(7)	0	(7)	0	317	0	0	0	15	03/18/2015
36216R-KH-6	GNMA POOL NO 172296 8.500% 10/15/16		12/01/2013	Paydown		492	492	540	512	0	(20)	0	(20)	0	492	0	0	0	23	04/19/2015
36216U-V5-3	GNMA POOL NO 175336 7.000% 02/15/29		12/01/2013	Paydown		2,477	2,477	2,401	2,407	0	70	0	70	0	2,477	0	0	0	88	01/19/2017
36216W-UP-6	GNMA POOL NO 177090 8.000% 05/15/21		12/01/2013	Paydown		453	453	464	460	0	(7)	0	(7)	0	453	0	0	0	20	12/20/2016
362170-AN-2	GNMA POOL NO 208013 7.500% 04/15/17		12/01/2013	Paydown		282	282	290	285	0	(3)	0	(3)	0	282	0	0	0	12	07/16/2015
362171-2J-8	GNMA POOL NO 209677 7.000% 04/15/22		12/01/2013	Paydown		2,373	2,373	2,406	2,392	0	(19)	0	(19)	0	2,373	0	0	0	92	07/01/2017
362171-XU-9	GNMA POOL NO 209591 8.500% 03/15/17		12/01/2013	Paydown		409	409	440	422	0	(13)	0	(13)	0	409	0	0	0	19	06/30/2015
362174-ZW-7	GNMA 1 POOL NO 212357 8.000% 05/15/21		12/01/2013	Paydown		1,186	1,186	1,197	1,193	0	(7)	0	(7)	0	1,186	0	0	0	51	09/29/2016
362177-K9-7	GNMA 1 POOL NO 214620 7.000% 12/15/22		11/01/2013	Paydown		3,793	3,793	3,640	3,679	0	114	0	114	0	3,793	0	0	0	216	06/26/2017
362178-MT-9	GNMA 1 POOL NO 215570 7.000% 11/15/22		12/01/2013	Paydown		752	752	764	760	0	(8)	0	(8)	0	752	0	0	0	29	01/26/2017
36217A-CL-2	GNMA POOL NO 187375 7.000% 11/15/22		12/01/2013	Paydown		1,089	1,089	1,106	1,101	0	(11)	0	(11)	0	1,089	0	0	0	44	03/29/2017
36217C-2Y-1	GNMA 1 POOL NO 189891 8.500% 02/15/17		12/01/2013	Paydown		305	305	325	313	0	(9)	0	(9)	0	305	0	0	0	14	06/10/2015
36217C-5L-6	GNMA 1 POOL NO 189951 8.500% 12/15/21		12/01/2013	Paydown		2,063	2,063	2,115	2,096	0	(34)	0	(34)	0	2,063	0	0	0	96	03/28/2017
36217E-YW-6	GNMA 1 POOL NO 191625 8.000% 01/15/17		12/01/2013	Paydown		721	721	762	737	0	(16)	0	(16)	0	721	0	0	0	31	06/09/2015
36217F-4B-2	GNMA 1 POOL NO 192618 8.000% 01/15/17		12/01/2013	Paydown		302	302	301	301	0	1	0	1	0	302	0	0	0	13	07/02/2015
36217F-CW-7	GNMA 1 POOL NO 191885 8.000% 01/15/20		12/01/2013	Paydown		1,646	1,646	1,692	1,672	0	(27)	0	(27)	0	1,646	0	0	0	75	06/08/2016
36217H-DR-3	GNMA 1 POOL NO 193712 6.500% 06/15/29		12/01/2013	Paydown		555	555	536	538	0	18	0	18	0	555	0	0	0	10	05/11/2017
36217L-CE-4	GNMA 1 POOL NO 196369 8.000% 02/15/17		12/01/2013	Paydown		3,644	3,644	3,826	3,710	0	(67)	0	(67)	0	3,644	0	0	0	160	07/07/2015
36217M-GL-2	GNMA 1 POOL NO 197403 8.500% 01/15/17		12/01/2013	Paydown		184	184	192	189	0	(5)	0	(5)	0	184	0	0	0	9	05/13/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36217Q-ES-0	GNMA POOL NO 200045 8.000% 03/15/17		12/01/2013	Paydown		3,722	3,722	3,800	3,748	0	(26)	0	(26)	0	3,722	0	0	0	163	07/17/2015
36217Q-HT-5	GNMA POOL NO 200142 8.000% 05/15/17		12/01/2013	Paydown		303	303	321	311	0	(8)	0	(8)	0	303	0	0	0	13	07/21/2015
36217Q-WA-9	GNMA POOL NO 200541 8.500% 01/15/17		12/01/2013	Paydown		74	74	77	76	0	(2)	0	(2)	0	74	0	0	0	3	05/16/2015
36217S-EX-5	GNMA POOL NO 201850 7.500% 06/15/24		12/01/2013	Paydown		496	496	494	494	0	2	0	2	0	496	0	0	0	20	06/10/2017
36217U-6R-2	GNMA POOL NO 204380 7.000% 11/15/22		12/01/2013	Paydown		1,752	1,752	1,675	1,693	0	59	0	59	0	1,752	0	0	0	67	03/05/2017
36217V-DA-9	GNMA 1 POOL NO 204497 8.500% 03/15/17		12/01/2013	Paydown		837	837	873	852	0	(15)	0	(15)	0	837	0	0	0	39	07/01/2015
36217W-VD-1	GNMA POOL NO 205912 8.000% 02/15/17		12/01/2013	Paydown		7,917	7,917	8,336	8,081	0	(164)	0	(164)	0	7,917	0	0	0	214	06/12/2015
36217X-3Z-1	GNMA POOL NO 207016 8.500% 03/15/17		12/01/2013	Paydown		717	717	763	736	0	(18)	0	(18)	0	717	0	0	0	34	07/11/2015
362181-KT-5	GNMA POOL NO 238006 8.000% 02/15/18		12/01/2013	Paydown		209	209	212	211	0	(2)	0	(2)	0	209	0	0	0	9	11/04/2015
362181-U4-9	GNMA POOL NO 238303 8.000% 12/15/17		12/01/2013	Paydown		556	556	570	562	0	(6)	0	(6)	0	556	0	0	0	24	10/19/2015
36218A-6P-9	GNMA 1 POOL NO 216978 8.000% 08/15/17		12/01/2013	Paydown		867	867	884	873	0	(6)	0	(6)	0	867	0	0	0	38	09/19/2015
36218C-R8-0	GNMA POOL NO 218411 7.500% 03/15/22		12/01/2013	Paydown		656	656	667	664	0	(8)	0	(8)	0	656	0	0	0	26	08/28/2016
36218D-ZN-6	GNMA POOL NO 219549 8.000% 07/15/17		12/01/2013	Paydown		14,358	14,358	14,659	14,473	0	(115)	0	(115)	0	14,358	0	0	0	334	08/25/2015
36218E-MW-8	GNMA 1 POOL NO 220073 8.500% 04/15/17		12/01/2013	Paydown		387	387	401	393	0	(6)	0	(6)	0	387	0	0	0	18	07/02/2015
36218G-RD-0	GNMA 1 POOL NO 221984 8.000% 12/15/17		12/01/2013	Paydown		232	232	237	235	0	(2)	0	(2)	0	232	0	0	0	10	09/22/2015
36218G-SA-5	GNMA 1 POOL NO 222013 12.000% 06/15/15		12/01/2013	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	3	09/25/2014
36218K-KL-0	GNMA POOL NO 224499 11.500% 12/15/17		12/01/2013	Paydown		37	37	40	39	0	(1)	0	(1)	0	37	0	0	0	2	10/03/2015
36218K-SZ-1	GNMA POOL NO 224736 7.000% 12/15/22		12/01/2013	Paydown		1,402	1,402	1,349	1,361	0	41	0	41	0	1,402	0	0	0	54	03/05/2017
36218N-TE-1	GNMA POOL NO 227449 8.500% 11/15/19		12/01/2013	Paydown		1,395	1,395	1,448	1,425	0	(29)	0	(29)	0	1,395	0	0	0	64	07/29/2016
36218Y-PX-9	GNMA 1 POOL NO 236338 8.500% 07/15/21		12/01/2013	Paydown		409	409	432	426	0	(18)	0	(18)	0	409	0	0	0	19	08/28/2016
362191-PF-9	GNMA 1 POOL NO 264222 8.500% 04/15/23		12/01/2013	Paydown		1,821	1,821	1,842	1,836	0	(14)	0	(14)	0	1,821	0	0	0	85	05/15/2017
362191-PL-6	GNMA 1 POOL NO 264227 7.500% 09/15/23		12/01/2013	Paydown		57	57	59	58	0	(2)	0	(2)	0	57	0	0	0	2	01/04/2017
362198-SN-4	GNMA 1 POOL NO 270625 7.500% 07/15/23		12/01/2013	Paydown		285	285	296	294	0	(9)	0	(9)	0	285	0	0	0	12	09/24/2016
36219J-4L-2	GNMA 1 POOL NO 271827 8.000% 03/15/19		12/01/2013	Paydown		931	931	950	940	0	(9)	0	(9)	0	931	0	0	0	41	05/20/2016
36219F-ER-4	GNMA 1 POOL NO 247744 7.500% 07/15/26		12/01/2013	Paydown		2,061	2,061	2,135	2,127	0	(66)	0	(66)	0	2,061	0	0	0	21	09/19/2017
36219M-CZ-3	GNMA 1 POOL NO 253088 8.000% 07/15/22		12/01/2013	Paydown		160	160	167	166	0	(5)	0	(5)	0	160	0	0	0	7	07/26/2016
36219N-D4-9	GNMA POOL NO 254023 7.000% 12/15/22		07/25/2013	Stephens Inc.		7,448	6,710	6,791	6,765	0	(1)	0	(1)	0	6,764	0	684	684	312	08/07/2017
36219N-D4-9	GNMA POOL NO 254023 7.000% 12/15/22		07/01/2013	Paydown		401	401	406	405	0	(3)	0	(3)	0	401	0	0	0	9	08/07/2017
36219Q-XX-6	GNMA POOL NO 256394 8.500% 06/15/23		12/01/2013	Paydown		543	543	550	548	0	(4)	0	(4)	0	543	0	0	0	25	05/23/2017
36219Q-Z5-5	GNMA POOL NO 256464 8.000% 10/15/23		12/01/2013	Paydown		696	696	728	721	0	(25)	0	(25)	0	696	0	0	0	30	03/14/2017
36219R-F8-9	GNMA 1 POOL NO 256791 6.500% 03/15/29		12/01/2013	Paydown		559	559	536	538	0	21	0	21	0	559	0	0	0	16	01/31/2018
36219S-HS-1	GNMA 1 POOL NO 257741 7.000% 05/15/23		12/01/2013	Paydown		780	780	770	771	0	9	0	9	0	780	0	0	0	30	02/24/2017
36219T-2K-2	GNMA 1 POOL NO 259178 8.500% 08/15/21		12/01/2013	Paydown		726	726	760	750	0	(24)	0	(24)	0	726	0	0	0	32	09/02/2016
36219Y-N7-7	GNMA POOL NO 263314 8.000% 09/15/18		12/01/2013	Paydown		762	762	778	769	0	(7)	0	(7)	0	762	0	0	0	29	02/21/2016
362200-FY-8	GNMA POOL NO 292783 8.000% 06/15/20		12/01/2013	Paydown		5,425	5,425	5,571	5,509	0	(83)	0	(83)	0	5,425	0	0	0	238	10/01/2016
362202-ZZ-9	GNMA POOL NO 295160 8.000% 10/15/20		12/01/2013	Paydown		3,815	3,815	3,907	3,870	0	(56)	0	(56)	0	3,815	0	0	0	167	10/18/2016
362205-BH-8	GNMA POOL NO 297140 8.000% 08/15/22		12/01/2013	Paydown		843	843	857	854	0	(11)	0	(11)	0	843	0	0	0	37	12/28/2016
362205-TV-8	GNMA POOL NO 297664 7.000% 10/15/22		12/01/2013	Paydown		48	48	46	47	0	2	0	2	0	48	0	0	0	2	11/11/2016
362205-X4-3	GNMA POOL NO 297799 7.000% 12/15/22		12/01/2013	Paydown		20,845	20,845	19,943	20,173	0	672	0	672	0	20,845	0	0	0	1,094	02/16/2017
362205-XB-7	GNMA POOL NO 297774 7.500% 04/15/22		12/01/2013	Paydown		922	922	949	941	0	(19)	0	(19)	0	922	0	0	0	38	01/05/2017
362206-6A-7	GNMA POOL NO 298865 8.500% 05/15/21		12/01/2013	Paydown		1,450	1,450	1,519	1,501	0	(50)	0	(50)	0	1,450	0	0	0	68	06/18/2016
362206-GM-0	GNMA POOL NO 298204 8.500% 04/15/21		12/01/2013	Paydown		1,089	1,089	1,127	1,114	0	(24)	0	(24)	0	1,089	0	0	0	51	11/27/2016
362206-LZ-5	GNMA POOL NO 298344 8.500% 08/15/21		09/01/2013	Paydown		1,892	1,892	1,954	1,942	0	(50)	0	(50)	0	1,892	0	0	0	117	04/23/2017
362206-T3-8	GNMA POOL NO 298570 8.500% 10/15/21		12/01/2013	Paydown		420	420	438	435	0	(16)	0	(16)	0	420	0	0	0	22	06/08/2016
362206-UX-0	GNMA POOL NO 298598 8.500% 12/15/21		12/01/2013	Paydown		8,180	8,180	8,512	8,425	0	(245)	0	(245)	0	8,180	0	0	0	382	09/04/2016
362207-A2-8	GNMA 1 POOL NO 298925 8.500% 12/15/21		12/01/2013	Paydown		1,400	1,400	1,461	1,444	0	(44)	0	(44)	0	1,400	0	0	0	66	11/14/2016
362207-AF-9	GNMA 1 POOL NO 298906 8.500% 05/15/21		11/01/2013	Paydown		2,315	2,315	2,405	2,380	0	(64)	0	(64)	0	2,315	0	0	0	164	03/20/2017
362208-RV-4	GNMA 1 POOL NO 300300 8.500% 06/15/21		12/01/2013	Paydown		569	569	587	582	0	(13)	0	(13)	0	569	0	0	0	26	10/02/2016
362209-5Y-0	GNMA 1 POOL NO 301563 7.500% 10/15/22		12/01/2013	Paydown		24,474	24,474	24,833	24,774	0	(300)	0	(300)	0	24,474	0	0	0	852	11/23/2016
362209-7C-6	GNMA 1 POOL NO 301591 7.500% 11/15/22		12/01/2013	Paydown		5,508	5,508	5,603	5,577	0	(69)	0	(69)	0	5,508	0	0	0	233	12/02/2016
362209-UJ-5	GNMA 1 POOL NO 301285 8.000% 04/15/21		12/01/2013	Paydown		5,806	5,806	6,068	5,964	0	(158)	0	(158)	0	5,806	0	0	0	259	02/18/2017
36220A-FE-0	GNMA 1 POOL NO 272065 8.000% 10/15/21		12/01/2013	Paydown		715	715	732	726	0	(11)	0	(11)	0	715	0	0	0	31	03/07/2017
36220B-HH-9	GNMA POOL NO 273032 7.000% 10/15/22		12/01/2013	Paydown		21,682	21,682	22,041	21,904	0	(222)	0	(222)	0	21,682	0	0	0	482	05/10/2017
36220C-6Y-2	GNMA 1 POOL NO 274587 8.500% 09/15/19		12/01/2013	Paydown		668	668	715	695	0	(27)	0	(27)	0	668	0	0	0	31	05/28/2016
36220D-KP-3	GNMA 1 POOL NO 274902 7.000% 03/15/24		12/01/2013	Paydown		659	659	664	662	0	(3)	0	(3)	0	659	0	0	0	25	12/30/2016
36220E-6P-7	GNMA 1 POOL NO 276378 7.500% 04/15/22		12/01/2013	Paydown		2,461	2,461	2,498	2,489	0	(28)	0	(28)	0	2,461	0	0	0	101	06/19/2017
36220E-AT-4	GNMA 1 POOL NO 275518 8.500% 12/15/19		12/01/2013	Paydown		1,134	1,134	1,203	1,173	0	(40)	0	(40)	0	1,134	0	0	0	53	07/29/2016
36220F-2P-8	GNMA POOL NO 277182 8.500% 09/15/19		12/01/2013	Paydown		957	957	1,001	982	0	(25)	0	(25)	0	957	0	0	0	43	06/13/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36220H-VW-7	GNMA 1 POOL NO 278829 8.500% 10/15/19		12/01/2013	Paydown		768	768	803	788	0	(21)	0	(21)	0	768	0	0	0	36	06/07/2016
36220J-LA-2	GNMA POOL NO 279421 8.500% 10/15/19		12/01/2013	Paydown		191	191	200	197	0	(6)	0	(6)	0	191	0	0	0	9	04/03/2016
36220J-YL-4	GNMA POOL NO 279815 8.500% 01/15/20		12/01/2013	Paydown		643	643	672	661	0	(17)	0	(17)	0	643	0	0	0	30	07/03/2016
36220J-Z6-6	GNMA POOL NO 279865 8.500% 10/15/21		12/01/2013	Paydown		1,383	1,383	1,441	1,423	0	(40)	0	(40)	0	1,383	0	0	0	65	11/22/2016
36220K-CJ-0	GNMA POOL NO 280073 8.000% 12/15/19		12/01/2013	Paydown		25,183	25,183	25,852	25,543	0	(360)	0	(360)	0	25,183	0	0	0	877	07/27/2016
36220K-CL-5	GNMA POOL NO 280075 8.000% 01/15/20		12/01/2013	Paydown		655	655	674	667	0	(12)	0	(12)	0	655	0	0	0	29	04/01/2016
36220K-MG-5	GNMA POOL NO 280359 8.500% 05/15/21		12/01/2013	Paydown		1,156	1,156	1,176	1,171	0	(15)	0	(15)	0	1,156	0	0	0	54	12/14/2016
36220N-6Z-5	GNMA POOL NO 283588 8.000% 03/15/20		12/01/2013	Paydown		495	495	508	503	0	(7)	0	(7)	0	495	0	0	0	22	07/05/2016
36220N-AG-2	GNMA POOL NO 282707 8.500% 11/15/19		12/01/2013	Paydown		505	505	526	518	0	(13)	0	(13)	0	505	0	0	0	24	04/17/2016
36220P-PP-1	GNMA POOL NO 284030 8.500% 01/15/20		04/01/2013	Paydown		2,079	2,079	2,190	2,161	0	(82)	0	(82)	0	2,079	0	0	0	58	08/16/2016
36220Q-KM-1	GNMA 1 POOL NO 284800 8.000% 02/15/20		12/01/2013	Paydown		3,744	3,744	3,851	3,804	0	(60)	0	(60)	0	3,744	0	0	0	177	07/24/2016
36220Q-NE-6	GNMA 1 POOL NO 284889 8.500% 03/15/20		12/01/2013	Paydown		3,901	3,901	4,041	4,013	0	(112)	0	(112)	0	3,901	0	0	0	185	01/30/2016
36220Q-NT-3	GNMA 1 POOL NO 284902 8.500% 12/15/19		12/01/2013	Paydown		533	533	558	548	0	(15)	0	(15)	0	533	0	0	0	25	06/22/2016
36220R-6X-1	GNMA POOL NO 286286 8.500% 01/15/20		12/01/2013	Paydown		72	72	76	75	0	(2)	0	(2)	0	72	0	0	0	3	04/06/2016
36220R-NE-4	GNMA POOL NO 285789 8.500% 01/15/20		12/01/2013	Paydown		1,066	1,066	1,119	1,096	0	(30)	0	(30)	0	1,066	0	0	0	48	08/19/2016
36220S-AH-9	GNMA 1 POOL NO 286308 8.500% 02/15/20		12/01/2013	Paydown		2,516	2,516	2,707	2,629	0	(113)	0	(113)	0	2,516	0	0	0	157	07/15/2016
36220S-B2-1	GNMA 1 POOL NO 286357 8.500% 02/15/20		12/01/2013	Paydown		183	183	191	188	0	(5)	0	(5)	0	183	0	0	0	9	04/18/2016
36220U-FJ-5	GNMA 1 POOL NO 288269 8.000% 02/15/20		12/01/2013	Paydown		4,102	4,102	4,211	4,165	0	(63)	0	(63)	0	4,102	0	0	0	180	07/16/2016
36220U-FX-4	GNMA 1 POOL NO 288282 8.000% 05/15/20		12/01/2013	Paydown		3,343	3,343	3,434	3,399	0	(56)	0	(56)	0	3,343	0	0	0	147	07/08/2016
36220U-JG-7	GNMA 1 POOL NO 288363 8.500% 04/15/20		12/01/2013	Paydown		43	43	45	44	0	(1)	0	(1)	0	43	0	0	0	2	06/11/2016
36220V-NA-3	GNMA POOL NO 289385 8.500% 12/15/19		12/01/2013	Paydown		204	204	225	218	0	(14)	0	(14)	0	204	0	0	0	10	03/19/2016
36220V-NB-1	GNMA POOL NO 289386 9.000% 12/15/19		12/01/2013	Paydown		43,932	43,932	42,381	42,842	0	1,091	0	1,091	0	43,932	0	0	0	2,038	03/04/2016
36220V-QY-8	GNMA POOL NO 289471 8.000% 05/15/20		12/01/2013	Paydown		845	845	881	868	0	(23)	0	(23)	0	845	0	0	0	37	06/09/2016
36220X-2T-1	GNMA 1 POOL NO 291586 8.500% 06/15/20		12/01/2013	Paydown		1,072	1,072	1,129	1,105	0	(33)	0	(33)	0	1,072	0	0	0	50	10/16/2016
36220Y-R3-9	GNMA 1 POOL NO 292206 7.000% 09/15/20		12/01/2013	Paydown		3,980	3,980	3,580	3,716	0	264	0	264	0	3,980	0	0	0	126	10/24/2016
36221A-BY-9	GNMA POOL NO 900055 11.750% 08/15/13		02/01/2013	Paydown		810	810	789	803	0	7	0	7	0	810	0	0	0	13	04/26/2014
36223A-AP-7	GNMA POOL NO 301614 7.000% 11/15/22		12/01/2013	Paydown		664	664	674	672	0	(7)	0	(7)	0	664	0	0	0	25	12/02/2016
36223A-G8-9	GNMA POOL NO 301823 8.000% 07/15/21		12/01/2013	Paydown		2,332	2,332	2,389	2,366	0	(34)	0	(34)	0	2,332	0	0	0	102	03/26/2017
36223A-KF-8	GNMA POOL NO 301894 7.500% 03/15/22		04/01/2013	Paydown		7,433	7,433	7,683	7,612	0	(180)	0	(180)	0	7,433	0	0	0	184	12/25/2016
36223A-L2-6	GNMA POOL NO 301945 7.000% 06/15/22		12/01/2013	Paydown		769	769	779	776	0	(7)	0	(7)	0	769	0	0	0	28	07/23/2016
36223A-L3-4	GNMA POOL NO 301946 7.500% 06/15/22		12/01/2013	Paydown		234	234	238	237	0	(3)	0	(3)	0	234	0	0	0	10	08/02/2016
36223B-6D-7	GNMA POOL NO 303368 8.500% 07/15/21		12/01/2013	Paydown		49	49	51	50	0	(2)	0	(2)	0	49	0	0	0	2	04/26/2016
36223B-EB-2	GNMA POOL NO 302630 8.500% 10/15/21		08/01/2013	Paydown		1,872	1,872	1,946	1,931	0	(59)	0	(59)	0	1,872	0	0	0	93	06/06/2016
36223B-EJ-5	GNMA POOL NO 302637 8.500% 11/15/21		04/01/2013	Paydown		10,181	10,181	10,565	10,463	0	(283)	0	(283)	0	10,181	0	0	0	286	10/08/2016
36223B-EY-2	GNMA POOL NO 302651 8.000% 02/15/22		12/01/2013	Paydown		403	403	411	409	0	(5)	0	(5)	0	403	0	0	0	17	07/28/2016
36223B-J5-0	GNMA POOL NO 302784 8.500% 07/15/21		12/01/2013	Paydown		203	203	210	208	0	(6)	0	(6)	0	203	0	0	0	9	09/29/2016
36223B-NZ-9	GNMA POOL NO 302908 8.500% 05/15/21		12/01/2013	Paydown		243	243	250	248	0	(5)	0	(5)	0	243	0	0	0	11	10/19/2016
36223B-PS-3	GNMA POOL NO 302933 8.500% 06/15/21		12/01/2013	Paydown		2,585	2,585	2,702	2,668	0	(83)	0	(83)	0	2,585	0	0	0	123	08/08/2016
36223C-2E-7	GNMA POOL NO 304173 8.500% 06/15/21		08/01/2013	Paydown		1,899	1,899	2,091	2,039	0	(140)	0	(140)	0	1,899	0	0	0	102	07/16/2016
36223C-3V-8	GNMA POOL NO 304212 7.500% 02/15/22		12/01/2013	Paydown		1,782	1,782	1,824	1,812	0	(30)	0	(30)	0	1,782	0	0	0	73	12/02/2016
36223C-3W-6	GNMA POOL NO 304213 8.000% 02/15/22		12/01/2013	Paydown		347	347	353	352	0	(5)	0	(5)	0	347	0	0	0	15	05/12/2016
36223C-3Y-2	GNMA POOL NO 304215 7.500% 03/15/22		12/01/2013	Paydown		422	422	430	428	0	(5)	0	(5)	0	422	0	0	0	17	11/09/2016
36223C-BV-9	GNMA POOL NO 303452 8.500% 12/15/21		12/01/2013	Paydown		632	632	659	652	0	(20)	0	(20)	0	632	0	0	0	30	12/14/2016
36223C-L6-3	GNMA POOL NO 303749 7.500% 01/15/22		12/01/2013	Paydown		557	557	566	563	0	(7)	0	(7)	0	557	0	0	0	23	10/20/2016
36223D-2Z-8	GNMA POOL NO 305092 8.500% 07/15/21		12/01/2013	Paydown		989	989	1,032	1,016	0	(27)	0	(27)	0	989	0	0	0	46	02/24/2017
36223D-7A-8	GNMA POOL NO 305189 8.500% 07/15/21		12/01/2013	Paydown		1,716	1,716	1,794	1,776	0	(60)	0	(60)	0	1,716	0	0	0	80	03/18/2016
36223D-F2-7	GNMA POOL NO 304485 8.500% 03/15/21		12/01/2013	Paydown		690	690	713	705	0	(15)	0	(15)	0	690	0	0	0	32	09/26/2016
36223D-QL-3	GNMA POOL NO 304759 8.500% 05/15/21		12/01/2013	Paydown		140	140	145	144	0	(5)	0	(5)	0	140	0	0	0	6	06/21/2016
36223D-YK-6	GNMA POOL NO 305014 8.500% 06/15/21		12/01/2013	Paydown		123	123	130	128	0	(5)	0	(5)	0	123	0	0	0	6	08/14/2016
36223D-ZB-5	GNMA POOL NO 305038 8.500% 07/15/21		12/01/2013	Paydown		373	373	389	385	0	(12)	0	(12)	0	373	0	0	0	17	08/02/2016
36223E-CJ-1	GNMA 1 POOL NO 305273 7.500% 02/15/22		07/25/2013	Stephens Inc.		26,900	24,017	24,351	24,249	0	(12)	0	(12)	0	24,237	0	2,663	2,663	1,196	03/31/2017
36223E-CJ-1	GNMA 1 POOL NO 305273 7.500% 02/15/22		07/01/2013	Paydown		1,162	1,162	1,178	1,173	0	(11)	0	(11)	0	1,162	0	0	0	29	03/31/2017
36223E-DD-3	GNMA 1 POOL NO 305300 8.500% 10/15/21		12/01/2013	Paydown		283	283	296	293	0	(10)	0	(10)	0	283	0	0	0	13	03/15/2016
36223E-VJ-0	GNMA 1 POOL NO 305817 8.500% 03/15/21		12/01/2013	Paydown		328	328	341	338	0	(10)	0	(10)	0	328	0	0	0	15	06/21/2016
36223E-WX-8	GNMA 1 POOL NO 305862 8.500% 05/15/21		11/01/2013	Paydown		6,258	6,258	6,458	6,388	0	(129)	0	(129)	0	6,258	0	0	0	469	03/20/2017
36223F-AC-5	GNMA 1 POOL NO 306103 8.500% 10/15/21		12/01/2013	Paydown		3,950	3,950	4,117	4,076	0	(125)	0	(125)	0	3,950	0	0	0	125	07/04/2016
36223F-CZ-2	GNMA 1 POOL NO 306188 8.500% 04/15/21		12/01/2013	Paydown		1,217	1,217	1,280	1,255	0	(38)	0	(38)	0	1,217	0	0	0	57	03/05/2017
36223F-D6-5	GNMA 1 POOL NO 306225 8.500% 06/15/21		12/01/2013	Paydown		4,303	4,303	4,579	4,484	0	(180)	0	(180)	0	4,303	0	0	0	301	11/21/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223F-FX-4	GNMA 1 POOL NO 306282 8.500% 10/15/21		12/01/2013	Paydown		212	212	217	216	0	(4)	0	(4)	0	212	0	0	0	10	11/04/2016
36223F-P7-0	GNMA 1 POOL NO 306546 8.500% 11/15/21		12/01/2013	Paydown		1,176	1,176	1,232	1,219	0	(43)	0	(43)	0	1,176	0	0	0	55	06/30/2016
36223F-Q7-9	GNMA 1 POOL NO 306578 8.000% 03/15/22		12/01/2013	Paydown		139	139	142	141	0	(2)	0	(2)	0	139	0	0	0	6	08/29/2016
36223F-RK-9	GNMA 1 POOL NO 306590 8.500% 04/15/22		12/01/2013	Paydown		5,098	5,098	5,226	5,196	0	(98)	0	(98)	0	5,098	0	0	0	330	06/15/2016
36223F-V6-5	GNMA 1 POOL NO 306737 8.500% 01/15/22		12/01/2013	Paydown		173	173	175	175	0	(2)	0	(2)	0	173	0	0	0	8	10/18/2016
36223G-R3-5	GNMA POOL NO 307506 8.500% 05/15/21		12/01/2013	Paydown		1,402	1,402	1,461	1,446	0	(44)	0	(44)	0	1,402	0	0	0	54	05/02/2016
36223G-RR-2	GNMA POOL NO 307496 8.500% 05/15/21		12/01/2013	Paydown		167	167	173	172	0	(5)	0	(5)	0	167	0	0	0	6	07/04/2016
36223G-SV-2	GNMA POOL NO 307532 8.500% 06/15/21		12/01/2013	Paydown		314	314	327	324	0	(10)	0	(10)	0	314	0	0	0	15	05/17/2016
36223G-UN-7	GNMA POOL NO 307589 8.500% 08/15/21		12/01/2013	Paydown		131	131	133	133	0	(2)	0	(2)	0	131	0	0	0	6	08/03/2016
36223G-UR-8	GNMA POOL NO 307592 8.500% 08/15/21		12/01/2013	Paydown		239	239	248	246	0	(7)	0	(7)	0	239	0	0	0	11	08/27/2016
36223G-WZ-8	GNMA POOL NO 307664 8.500% 05/15/21		12/01/2013	Paydown		356	356	363	361	0	(5)	0	(5)	0	356	0	0	0	17	07/03/2016
36223G-ZB-8	GNMA POOL NO 307738 8.500% 06/15/21		12/01/2013	Paydown		1,541	1,541	1,590	1,573	0	(31)	0	(31)	0	1,541	0	0	0	72	12/08/2016
36223H-2U-0	GNMA POOL NO 308687 8.500% 07/15/21		12/01/2013	Paydown		120	120	125	123	0	(3)	0	(3)	0	120	0	0	0	5	09/16/2016
36223H-4T-1	GNMA POOL NO 308734 8.500% 11/15/21		12/01/2013	Paydown		859	859	897	887	0	(28)	0	(28)	0	859	0	0	0	40	09/13/2016
36223H-6N-2	GNMA POOL NO 308777 7.500% 05/15/22		12/01/2013	Paydown		2,229	2,229	2,269	2,257	0	(28)	0	(28)	0	2,229	0	0	0	92	11/26/2016
36223H-E2-9	GNMA POOL NO 308053 8.000% 11/15/21		11/01/2013	Paydown		367	367	384	380	0	(13)	0	(13)	0	367	0	0	0	26	04/12/2017
36223H-GQ-4	GNMA POOL NO 308107 8.500% 11/15/21		12/01/2013	Paydown		186	186	194	192	0	(6)	0	(6)	0	186	0	0	0	7	09/08/2016
36223H-HW-0	GNMA POOL NO 308145 7.500% 02/15/22		12/01/2013	Paydown		73	73	75	75	0	(2)	0	(2)	0	73	0	0	0	3	08/03/2016
36223H-KG-1	GNMA POOL NO 308195 8.500% 05/15/21		12/01/2013	Paydown		117	117	120	119	0	(2)	0	(2)	0	117	0	0	0	5	05/02/2016
36223H-ND-5	GNMA POOL NO 308288 8.500% 11/15/21		12/01/2013	Paydown		1,002	1,002	1,045	1,031	0	(30)	0	(30)	0	1,002	0	0	0	47	01/23/2017
36223H-PW-1	GNMA POOL NO 308337 8.000% 01/15/22		12/01/2013	Paydown		2,311	2,311	2,350	2,337	0	(26)	0	(26)	0	2,311	0	0	0	103	04/02/2017
36223H-VE-4	GNMA POOL NO 308513 8.500% 07/15/21		12/01/2013	Paydown		84	84	87	86	0	(3)	0	(3)	0	84	0	0	0	4	06/04/2016
36223J-6X-6	GNMA 1 POOL NO 309686 8.000% 11/15/21		12/01/2013	Paydown		4,570	4,570	4,682	4,642	0	(72)	0	(72)	0	4,570	0	0	0	201	03/04/2017
36223J-LA-9	GNMA 1 POOL NO 309121 7.500% 03/15/22		12/01/2013	Paydown		228	228	235	233	0	(4)	0	(4)	0	228	0	0	0	9	01/31/2017
36223J-VH-3	GNMA 1 POOL NO 309416 8.500% 07/15/21		12/01/2013	Paydown		329	329	345	341	0	(12)	0	(12)	0	329	0	0	0	15	07/23/2016
36223K-3W-8	GNMA POOL NO 310513 8.500% 06/15/21		12/01/2013	Paydown		530	530	551	545	0	(15)	0	(15)	0	530	0	0	0	25	11/04/2016
36223K-4L-1	GNMA POOL NO 310527 8.500% 07/15/21		12/01/2013	Paydown		133	133	139	137	0	(4)	0	(4)	0	133	0	0	0	6	07/04/2016
36223K-4U-1	GNMA POOL NO 310535 8.500% 07/15/21		12/01/2013	Paydown		665	665	694	686	0	(21)	0	(21)	0	665	0	0	0	31	07/23/2016
36223K-5E-6	GNMA POOL NO 310545 8.500% 08/15/21		12/01/2013	Paydown		234	234	246	243	0	(9)	0	(9)	0	234	0	0	0	11	07/25/2016
36223K-5V-8	GNMA POOL NO 310560 8.500% 08/15/21		12/01/2013	Paydown		625	625	640	637	0	(11)	0	(11)	0	625	0	0	0	18	08/18/2016
36223K-M7-2	GNMA POOL NO 310082 7.500% 05/15/22		12/01/2013	Paydown		466	466	460	461	0	5	0	5	0	466	0	0	0	19	11/03/2016
36223K-PN-4	GNMA POOL NO 310129 7.000% 11/15/22		12/01/2013	Paydown		70	70	67	68	0	2	0	2	0	70	0	0	0	3	08/25/2016
36223K-PQ-7	GNMA POOL NO 310131 7.000% 12/15/22		12/01/2013	Paydown		486	486	494	492	0	(6)	0	(6)	0	486	0	0	0	19	11/07/2016
36223K-QQ-6	GNMA POOL NO 310163 8.500% 10/15/21		12/01/2013	Paydown		2,507	2,507	2,598	2,565	0	(59)	0	(59)	0	2,507	0	0	0	117	03/18/2017
36223K-RL-6	GNMA POOL NO 310191 8.500% 01/15/22		12/01/2013	Paydown		199	199	208	205	0	(6)	0	(6)	0	199	0	0	0	9	12/09/2016
36223L-4H-8	GNMA 1 POOL NO 311424 8.000% 02/15/22		09/01/2013	Paydown		5,895	5,895	6,001	5,972	0	(76)	0	(76)	0	5,895	0	0	0	341	05/11/2017
36223L-4S-4	GNMA 1 POOL NO 311433 7.500% 04/15/22		12/01/2013	Paydown		3,078	3,078	3,129	3,114	0	(36)	0	(36)	0	3,078	0	0	0	144	10/01/2016
36223L-AR-9	GNMA 1 POOL NO 310616 8.500% 10/15/21		12/01/2013	Paydown		450	450	471	466	0	(16)	0	(16)	0	450	0	0	0	21	07/09/2016
36223L-AW-8	GNMA 1 POOL NO 310621 8.000% 11/15/21		12/01/2013	Paydown		208	208	213	211	0	(4)	0	(4)	0	208	0	0	0	9	10/28/2016
36223L-HE-1	GNMA 1 POOL NO 310829 8.500% 11/15/21		07/01/2013	Paydown		1,085	1,085	1,133	1,122	0	(37)	0	(37)	0	1,085	0	0	0	48	08/01/2016
36223L-KG-2	GNMA 1 POOL NO 310895 8.500% 07/15/21		12/01/2013	Paydown		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	1	04/21/2016
36223L-UC-0	GNMA 1 POOL NO 311179 8.000% 11/15/21		12/01/2013	Paydown		991	991	1,015	1,006	0	(15)	0	(15)	0	991	0	0	0	43	03/09/2017
36223L-V9-6	GNMA 1 POOL NO 311240 7.500% 03/15/22		12/01/2013	Paydown		2,863	2,863	2,912	2,898	0	(35)	0	(35)	0	2,863	0	0	0	114	08/29/2016
36223L-VU-9	GNMA 1 POOL NO 311227 7.500% 03/15/22		12/01/2013	Paydown		4,005	4,005	4,064	4,047	0	(42)	0	(42)	0	4,005	0	0	0	168	10/05/2016
36223M-4Y-9	GNMA POOL NO 312339 7.500% 04/15/22		12/01/2013	Paydown		388	388	396	394	0	(6)	0	(6)	0	388	0	0	0	16	05/21/2016
36223M-A2-2	GNMA POOL NO 311525 8.000% 08/15/22		12/01/2013	Paydown		1,792	1,792	1,825	1,816	0	(23)	0	(23)	0	1,792	0	0	0	79	11/23/2016
36223M-ET-9	GNMA POOL NO 311646 8.500% 11/15/21		01/01/2013	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/15/2015
36223M-H3-3	GNMA POOL NO 311750 8.500% 08/15/21		12/01/2013	Paydown		3,376	3,376	3,526	3,473	0	(97)	0	(97)	0	3,376	0	0	0	158	02/11/2017
36223M-R9-9	GNMA POOL NO 312012 8.500% 07/15/21		12/01/2013	Paydown		280	280	294	290	0	(11)	0	(11)	0	280	0	0	0	13	05/04/2016
36223M-RW-8	GNMA POOL NO 312001 8.500% 07/15/21		12/01/2013	Paydown		334	334	352	347	0	(13)	0	(13)	0	334	0	0	0	14	06/25/2016
36223M-SF-4	GNMA POOL NO 312018 8.500% 07/15/21		12/01/2013	Paydown		551	551	573	567	0	(16)	0	(16)	0	551	0	0	0	26	09/10/2016
36223M-SN-7	GNMA POOL NO 312025 8.500% 07/15/21		04/01/2013	Paydown		246	246	258	255	0	(10)	0	(10)	0	246	0	0	0	6	04/22/2016
36223M-TE-6	GNMA POOL NO 312049 8.500% 08/15/21		12/01/2013	Paydown		166	166	172	171	0	(5)	0	(5)	0	166	0	0	0	8	07/24/2016
36223M-U8-7	GNMA POOL NO 312107 8.500% 09/15/21		12/01/2013	Paydown		258	258	268	265	0	(8)	0	(8)	0	258	0	0	0	12	07/20/2016
36223M-VN-3	GNMA POOL NO 312121 8.500% 09/15/21		12/01/2013	Paydown		357	357	371	367	0	(10)	0	(10)	0	357	0	0	0	16	10/01/2016
36223M-WG-7	GNMA POOL NO 312147 8.500% 10/15/21		12/01/2013	Paydown		1,345	1,345	1,400	1,384	0	(40)	0	(40)	0	1,345	0	0	0	65	10/04/2016
36223M-XB-7	GNMA POOL NO 312174 8.500% 11/15/21		12/01/2013	Paydown		177	177	184	182	0	(5)	0	(5)	0	177	0	0	0	8	05/27/2016
36223M-Y3-4	GNMA POOL NO 312230 8.000% 12/15/21		12/01/2013	Paydown		355	355	364	361	0	(7)	0	(7)	0	355	0	0	0	16	09/02/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223M-YR-1	GNMA POOL NO 312220 8.500% 11/15/21		12/01/2013	Paydown		459	459	485	478	0	(19)	0	(19)	0	459	0	0	0	21	10/02/2016
36223N-4J-0	GNMA 1 POOL NO 313225 8.500% 10/15/21		12/01/2013	Paydown		136	136	141	140	0	(4)	0	(4)	0	136	0	0	0	6	06/21/2016
36223N-4X-9	GNMA 1 POOL NO 313238 8.500% 11/15/21		12/01/2013	Paydown		129	129	134	133	0	(4)	0	(4)	0	129	0	0	0	6	07/07/2016
36223N-5N-0	GNMA 1 POOL NO 313253 8.000% 12/15/21		12/01/2013	Paydown		767	767	787	781	0	(14)	0	(14)	0	767	0	0	0	34	11/11/2016
36223N-5P-5	GNMA 1 POOL NO 313254 8.500% 12/15/21		12/01/2013	Paydown		244	244	258	254	0	(10)	0	(10)	0	244	0	0	0	11	07/18/2016
36223N-5W-0	GNMA 1 POOL NO 313261 8.000% 12/15/21		12/01/2013	Paydown		283	283	285	285	0	(1)	0	(1)	0	283	0	0	0	12	09/27/2016
36223N-6D-1	GNMA 1 POOL NO 313268 8.500% 08/15/21		12/01/2013	Paydown		1,051	1,051	1,089	1,076	0	(25)	0	(25)	0	1,051	0	0	0	49	01/21/2017
36223N-DL-5	GNMA 1 POOL NO 312507 8.000% 11/15/21		12/01/2013	Paydown		5,412	5,412	5,551	5,503	0	(91)	0	(91)	0	5,412	0	0	0	180	09/20/2016
36223N-F3-3	GNMA 1 POOL NO 312586 8.000% 12/15/21		12/01/2013	Paydown		165	165	169	168	0	(3)	0	(3)	0	165	0	0	0	7	09/27/2016
36223N-K8-6	GNMA 1 POOL NO 312719 8.000% 12/15/21		12/01/2013	Paydown		3,151	3,151	3,232	3,210	0	(59)	0	(59)	0	3,151	0	0	0	138	07/22/2016
36223N-RR-7	GNMA 1 POOL NO 312896 8.500% 10/15/21		12/01/2013	Paydown		186	186	195	194	0	(7)	0	(7)	0	186	0	0	0	9	09/10/2016
36223N-UD-4	GNMA 1 POOL NO 312980 8.500% 12/15/21		12/01/2013	Paydown		1,892	1,892	1,978	1,958	0	(65)	0	(65)	0	1,892	0	0	0	80	06/06/2016
36223N-UQ-5	GNMA 1 POOL NO 312991 8.000% 01/15/22		12/01/2013	Paydown		1,043	1,043	1,062	1,057	0	(14)	0	(14)	0	1,043	0	0	0	46	07/31/2016
36223N-WS-9	GNMA 1 POOL NO 313057 7.500% 06/15/22		12/01/2013	Paydown		3,015	3,015	3,105	3,083	0	(68)	0	(68)	0	3,015	0	0	0	97	04/21/2016
36223N-YC-2	GNMA 1 POOL NO 313107 7.000% 11/15/22		12/01/2013	Paydown		2,940	2,940	2,983	2,971	0	(31)	0	(31)	0	2,940	0	0	0	135	12/06/2016
36223P-4X-4	GNMA 1 POOL NO 314138 8.500% 11/15/21		12/01/2013	Paydown		2,885	2,885	2,988	2,955	0	(70)	0	(70)	0	2,885	0	0	0	135	01/17/2017
36223P-K4-0	GNMA 1 POOL NO 313615 8.500% 12/15/21		12/01/2013	Paydown		1,005	1,005	1,050	1,036	0	(31)	0	(31)	0	1,005	0	0	0	47	12/14/2016
36223P-LN-7	GNMA 1 POOL NO 313633 7.500% 03/15/22		07/01/2013	Paydown		397	397	405	403	0	(6)	0	(6)	0	397	0	0	0	11	01/14/2016
36223P-N3-9	GNMA 1 POOL NO 313710 8.000% 12/15/21		12/01/2013	Paydown		782	782	802	795	0	(14)	0	(14)	0	782	0	0	0	34	12/12/2016
36223P-P9-4	GNMA 1 POOL NO 313748 8.500% 11/15/21		12/01/2013	Paydown		1,470	1,470	1,539	1,515	0	(45)	0	(45)	0	1,470	0	0	0	69	03/27/2017
36223P-TA-7	GNMA 1 POOL NO 313845 8.000% 12/15/21		12/01/2013	Paydown		304	304	318	314	0	(10)	0	(10)	0	304	0	0	0	14	12/25/2016
36223Q-2S-5	GNMA POOL NO 314985 7.000% 12/15/22		12/01/2013	Paydown		6,883	6,883	6,982	6,949	0	(66)	0	(66)	0	6,883	0	0	0	89	04/17/2017
36223Q-6Y-8	GNMA POOL NO 315087 8.500% 12/15/21		12/01/2013	Paydown		1,197	1,197	1,251	1,239	0	(42)	0	(42)	0	1,197	0	0	0	92	05/25/2016
36223Q-7K-7	GNMA POOL NO 315098 8.000% 11/15/21		12/01/2013	Paydown		867	867	889	883	0	(16)	0	(16)	0	867	0	0	0	38	09/01/2016
36223Q-AV-9	GNMA POOL NO 314220 7.500% 04/15/22		12/01/2013	Paydown		408	408	415	414	0	(5)	0	(5)	0	408	0	0	0	17	07/27/2016
36223Q-DE-4	GNMA POOL NO 314301 7.500% 04/15/22		12/01/2013	Paydown		3,588	3,588	3,644	3,622	0	(35)	0	(35)	0	3,588	0	0	0	153	05/30/2017
36223Q-N7-8	GNMA POOL NO 314614 8.000% 04/15/22		12/01/2013	Paydown		11,456	11,456	11,661	11,596	0	(141)	0	(141)	0	11,456	0	0	0	503	01/13/2017
36223Q-RL-3	GNMA POOL NO 314691 8.500% 10/15/21		12/01/2013	Paydown		3,035	3,035	3,164	3,124	0	(89)	0	(89)	0	3,035	0	0	0	142	12/02/2016
36223Q-UQ-8	GNMA POOL NO 314791 7.500% 03/15/22		07/25/2013	Stephens Inc.		7,880	7,035	7,131	7,103	0	(3)	0	(3)	0	7,100	0	780	780	350	02/26/2017
36223Q-UQ-8	GNMA POOL NO 314791 7.500% 03/15/22		07/01/2013	Paydown		330	330	335	334	0	(3)	0	(3)	0	330	0	0	0	8	02/26/2017
36223Q-WD-5	GNMA POOL NO 314844 8.000% 09/15/22		11/01/2013	Paydown		245	245	250	249	0	(4)	0	(4)	0	245	0	0	0	12	04/12/2017
36223Q-Z8-3	GNMA POOL NO 314967 8.500% 12/15/21		12/01/2013	Paydown		801	801	835	827	0	(26)	0	(26)	0	801	0	0	0	37	08/14/2016
36223R-2P-9	GNMA POOL NO 315882 7.500% 03/15/22		12/01/2013	Paydown		126	126	130	129	0	(3)	0	(3)	0	126	0	0	0	5	11/09/2016
36223R-A6-2	GNMA POOL NO 315129 8.000% 02/15/22		12/01/2013	Paydown		2,321	2,321	2,362	2,350	0	(30)	0	(30)	0	2,321	0	0	0	91	10/08/2016
36223R-A8-8	GNMA POOL NO 315131 8.500% 02/15/22		12/01/2013	Paydown		113	113	119	118	0	(5)	0	(5)	0	113	0	0	0	5	05/14/2016
36223R-BN-4	GNMA POOL NO 315145 7.500% 03/15/22		12/01/2013	Paydown		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	2	09/15/2016
36223R-DU-6	GNMA POOL NO 315215 7.500% 09/15/22		12/01/2013	Paydown		2,105	2,105	2,126	2,120	0	(15)	0	(15)	0	2,105	0	0	0	87	12/02/2016
36223R-E5-0	GNMA POOL NO 315256 7.000% 11/15/22		12/01/2013	Paydown		359	359	365	363	0	(4)	0	(4)	0	359	0	0	0	14	10/13/2016
36223R-E7-6	GNMA POOL NO 315258 7.500% 11/15/22		12/01/2013	Paydown		49,493	49,493	48,891	48,958	0	535	0	535	0	49,493	0	0	0	1,851	08/31/2016
36223R-E8-4	GNMA POOL NO 315259 7.500% 11/15/22		12/01/2013	Paydown		108,956	108,956	107,544	107,774	0	1,182	0	1,182	0	108,956	0	0	0	4,110	10/27/2016
36223R-EE-1	GNMA POOL NO 315233 7.000% 09/15/22		12/01/2013	Paydown		819	819	829	826	0	(7)	0	(7)	0	819	0	0	0	36	06/09/2017
36223R-FB-6	GNMA POOL NO 315262 8.500% 11/15/22		12/01/2013	Paydown		1,623	1,623	1,665	1,656	0	(33)	0	(33)	0	1,623	0	0	0	74	07/18/2016
36223R-J3-0	GNMA POOL NO 315382 7.500% 02/15/22		12/01/2013	Paydown		2,157	2,157	2,193	2,181	0	(24)	0	(24)	0	2,157	0	0	0	89	01/10/2017
36223R-QE-8	GNMA POOL NO 315553 8.000% 12/15/21		12/01/2013	Paydown		960	960	985	978	0	(18)	0	(18)	0	960	0	0	0	42	10/10/2016
36223R-QZ-1	GNMA POOL NO 315572 8.000% 12/15/21		12/01/2013	Paydown		90	90	94	93	0	(3)	0	(3)	0	90	0	0	0	4	08/09/2016
36223R-SY-2	GNMA POOL NO 315635 8.000% 12/15/21		12/01/2013	Paydown		1,028	1,028	1,070	1,060	0	(32)	0	(32)	0	1,028	0	0	0	45	05/21/2017
36223S-4G-5	GNMA POOL NO 316823 7.500% 03/15/22		12/01/2013	Paydown		9,686	9,686	9,851	9,781	0	(95)	0	(95)	0	9,686	0	0	0	397	08/18/2017
36223S-5C-3	GNMA POOL NO 316843 8.000% 12/15/21		12/01/2013	Paydown		649	649	665	660	0	(11)	0	(11)	0	649	0	0	0	29	11/26/2016
36223S-7J-6	GNMA POOL NO 316897 8.500% 10/15/21		12/01/2013	Paydown		1,039	1,039	1,075	1,063	0	(24)	0	(24)	0	1,039	0	0	0	48	12/26/2016
36223S-AB-9	GNMA POOL NO 316002 8.000% 05/15/22		12/01/2013	Paydown		581	581	604	599	0	(18)	0	(18)	0	581	0	0	0	26	03/29/2017
36223S-B9-3	GNMA POOL NO 316064 7.500% 01/15/22		07/25/2013	Stephens Inc.		1,467	1,310	1,327	1,323	0	(1)	0	(1)	0	1,323	0	144	144	65	09/01/2016
36223S-B9-3	GNMA POOL NO 316064 7.500% 01/15/22		07/01/2013	Paydown		66	66	66	66	0	(1)	0	(1)	0	66	0	0	0	2	09/01/2016
36223S-BJ-1	GNMA POOL NO 316041 8.000% 12/15/21		12/01/2013	Paydown		684	684	704	698	0	(14)	0	(14)	0	684	0	0	0	28	11/25/2016
36223S-C3-5	GNMA POOL NO 316090 7.500% 02/15/22		12/01/2013	Paydown		1,628	1,628	1,679	1,663	0	(35)	0	(35)	0	1,628	0	0	0	71	12/22/2016
36223S-CV-3	GNMA POOL NO 316084 7.500% 02/15/22		12/01/2013	Paydown		7,694	7,694	7,823	7,786	0	(92)	0	(92)	0	7,694	0	0	0	310	09/09/2016
36223S-DM-2	GNMA POOL NO 316108 8.000% 03/15/22		12/01/2013	Paydown		907	907	922	918	0	(12)	0	(12)	0	907	0	0	0	34	10/31/2016
36223S-DY-6	GNMA POOL NO 316119 7.000% 03/15/22		12/01/2013	Paydown		1,365	1,365	1,216	1,257	0	108	0	108	0	1,365	0	0	0	52	04/05/2017
36223S-EJ-8	GNMA POOL NO 316137 7.500% 04/15/22		12/01/2013	Paydown		329	329	333	332	0	(3)	0	(3)	0	329	0	0	0	13	11/16/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223S-EZ-2	GNMA POOL NO 316152 7.500% 04/15/22		12/01/2013	Paydown		933	933	961	953	0	(20)	0	(20)	0	933	0	0	0	39	11/26/2016
36223S-FV-0	GNMA POOL NO 316180 7.500% 03/15/22		12/01/2013	Paydown		369	369	375	373	0	(4)	0	(4)	0	369	0	0	0	15	09/03/2016
36223S-GQ-0	GNMA POOL NO 316207 7.500% 02/15/22		12/01/2013	Paydown		303	303	308	306	0	(4)	0	(4)	0	303	0	0	0	12	10/19/2016
36223S-GR-8	GNMA POOL NO 316208 8.000% 02/15/22		12/01/2013	Paydown		130	130	135	134	0	(4)	0	(4)	0	130	0	0	0	6	09/04/2016
36223S-HP-1	GNMA POOL NO 316238 8.000% 01/15/22		12/01/2013	Paydown		5,494	5,494	5,590	5,564	0	(70)	0	(70)	0	5,494	0	0	0	240	10/08/2016
36223S-JS-3	GNMA POOL NO 316273 8.500% 12/15/21		12/01/2013	Paydown		174	174	182	180	0	(6)	0	(6)	0	174	0	0	0	8	08/25/2016
36223S-NW-9	GNMA POOL NO 316405 8.500% 12/15/21		12/01/2013	Paydown		220	220	229	227	0	(7)	0	(7)	0	220	0	0	0	10	11/16/2016
36223S-PD-9	GNMA POOL NO 316420 7.500% 02/15/22		12/01/2013	Paydown		182	182	187	186	0	(4)	0	(4)	0	182	0	0	0	8	11/20/2016
36223S-PT-4	GNMA POOL NO 316434 7.500% 04/15/22		08/01/2013	Paydown		14,503	14,503	14,716	14,654	0	(151)	0	(151)	0	14,503	0	0	0	702	11/12/2016
36223S-UE-1	GNMA POOL NO 316581 8.500% 11/15/21		12/01/2013	Paydown		462	462	479	474	0	(12)	0	(12)	0	462	0	0	0	22	10/16/2016
36223S-V4-2	GNMA POOL NO 316635 8.000% 12/15/21		12/01/2013	Paydown		1,475	1,475	1,511	1,500	0	(25)	0	(25)	0	1,475	0	0	0	65	11/03/2016
36223S-V5-9	GNMA POOL NO 316636 8.000% 12/15/21		12/01/2013	Paydown		209	209	215	214	0	(5)	0	(5)	0	209	0	0	0	9	07/18/2016
36223S-Z2-2	GNMA POOL NO 316761 7.500% 12/15/21		12/01/2013	Paydown		96	96	97	97	0	(1)	0	(1)	0	96	0	0	0	4	01/29/2017
36223S-Z3-0	GNMA POOL NO 316762 8.000% 12/15/21		12/01/2013	Paydown		131	131	137	135	0	(4)	0	(4)	0	131	0	0	0	6	10/07/2016
36223T-7D-7	GNMA 1 POOL NO 317792 7.500% 03/15/22		12/01/2013	Paydown		2,321	2,321	2,397	2,373	0	(53)	0	(53)	0	2,321	0	0	0	96	01/15/2017
36223T-7H-8	GNMA 1 POOL NO 317796 7.500% 03/15/22		07/25/2013	Stephens Inc.		17,921	16,000	16,221	16,153	0	(8)	0	(8)	0	16,145	0	1,775	1,775	797	04/18/2017
36223T-7H-8	GNMA 1 POOL NO 317796 7.500% 03/15/22		07/01/2013	Paydown		753	753	764	760	0	(7)	0	(7)	0	753	0	0	0	19	04/18/2017
36223T-AB-7	GNMA 1 POOL NO 316902 8.500% 11/15/21		12/01/2013	Paydown		533	533	559	552	0	(19)	0	(19)	0	533	0	0	0	25	09/03/2016
36223T-FK-2	GNMA 1 POOL NO 317070 8.500% 12/15/21		12/01/2013	Paydown		480	480	498	493	0	(13)	0	(13)	0	480	0	0	0	22	11/19/2016
36223T-KZ-3	GNMA 1 POOL NO 317212 8.500% 11/15/21		12/01/2013	Paydown		209	209	217	215	0	(6)	0	(6)	0	209	0	0	0	10	10/18/2016
36223T-XN-6	GNMA 1 POOL NO 317585 8.000% 12/15/21		12/01/2013	Paydown		270	270	278	275	0	(6)	0	(6)	0	270	0	0	0	13	11/02/2016
36223T-ZJ-3	GNMA 1 POOL NO 317645 8.500% 01/15/22		12/01/2013	Paydown		608	608	649	636	0	(28)	0	(28)	0	608	0	0	0	29	01/23/2017
36223U-7G-7	GNMA POOL NO 318695 7.500% 03/15/22		12/01/2013	Paydown		654	654	662	660	0	(6)	0	(6)	0	654	0	0	0	27	01/21/2017
36223U-JX-7	GNMA POOL NO 318078 7.500% 01/15/22		12/01/2013	Paydown		528	528	541	536	0	(9)	0	(9)	0	528	0	0	0	22	01/27/2017
36223U-M7-0	GNMA POOL NO 318182 8.000% 11/15/21		12/01/2013	Paydown		65	65	67	66	0	(1)	0	(1)	0	65	0	0	0	3	08/10/2016
36223U-VL-9	GNMA POOL NO 318419 8.000% 06/15/22		12/01/2013	Paydown		798	798	811	808	0	(10)	0	(10)	0	798	0	0	0	35	01/26/2017
36223U-WQ-7	GNMA POOL NO 318455 8.000% 12/15/21		12/01/2013	Paydown		2,822	2,822	2,889	2,864	0	(42)	0	(42)	0	2,822	0	0	0	130	04/02/2017
36223U-XK-9	GNMA POOL NO 318482 7.500% 04/15/22		12/01/2013	Paydown		1,883	1,883	1,908	1,900	0	(18)	0	(18)	0	1,883	0	0	0	78	05/02/2017
36223V-4D-5	GNMA 1 POOL NO 319520 8.000% 02/15/22		12/01/2013	Paydown		17,368	17,368	17,680	17,577	0	(209)	0	(209)	0	17,368	0	0	0	826	01/08/2017
36223V-DL-7	GNMA 1 POOL NO 318807 7.500% 03/15/22		12/01/2013	Paydown		546	546	554	551	0	(6)	0	(6)	0	546	0	0	0	22	12/17/2016
36223V-DQ-6	GNMA 1 POOL NO 318811 7.500% 03/15/22		12/01/2013	Paydown		1,389	1,389	1,414	1,405	0	(16)	0	(16)	0	1,389	0	0	0	57	02/11/2017
36223V-FV-3	GNMA 1 POOL NO 318880 8.000% 05/15/22		12/01/2013	Paydown		8,038	8,038	8,167	8,145	0	(107)	0	(107)	0	8,038	0	0	0	205	09/02/2016
36223V-G5-9	GNMA 1 POOL NO 318920 8.500% 12/15/21		12/01/2013	Paydown		3,917	3,917	4,082	4,025	0	(109)	0	(109)	0	3,917	0	0	0	183	03/30/2017
36223V-N7-7	GNMA 1 POOL NO 319114 7.500% 04/15/22		12/01/2013	Paydown		1,082	1,082	1,100	1,094	0	(12)	0	(12)	0	1,082	0	0	0	44	11/27/2016
36223V-NP-7	GNMA 1 POOL NO 319098 7.000% 04/15/22		12/01/2013	Paydown		58	58	59	59	0	0	0	0	0	58	0	0	0	2	11/27/2016
36223V-PB-6	GNMA 1 POOL NO 319118 8.000% 04/15/22		12/01/2013	Paydown		2,372	2,372	2,415	2,405	0	(33)	0	(33)	0	2,372	0	0	0	109	04/27/2016
36223V-SY-3	GNMA 1 POOL NO 319235 7.500% 04/15/22		07/25/2013	Stephens Inc.		5,380	4,803	4,868	4,850	0	(2)	0	(2)	0	4,848	0	532	532	239	02/24/2017
36223V-SY-3	GNMA 1 POOL NO 319235 7.500% 04/15/22		07/01/2013	Paydown		224	224	227	227	0	(2)	0	(2)	0	224	0	0	0	6	02/24/2017
36223V-UN-4	GNMA 1 POOL NO 319289 8.000% 12/15/21		12/01/2013	Paydown		80	80	81	81	0	(1)	0	(1)	0	80	0	0	0	4	09/20/2016
36223V-UR-5	GNMA 1 POOL NO 319292 7.500% 01/15/22		12/01/2013	Paydown		542	542	551	548	0	(7)	0	(7)	0	542	0	0	0	22	10/13/2016
36223V-US-3	GNMA 1 POOL NO 319293 8.000% 01/15/22		12/01/2013	Paydown		145	145	147	147	0	(2)	0	(2)	0	145	0	0	0	6	07/03/2016
36223V-UV-6	GNMA 1 POOL NO 319296 8.000% 01/15/22		12/01/2013	Paydown		3,184	3,184	3,239	3,226	0	(42)	0	(42)	0	3,184	0	0	0	142	07/11/2016
36223V-V3-7	GNMA 1 POOL NO 319334 7.500% 02/15/22		12/01/2013	Paydown		1,368	1,368	1,399	1,390	0	(22)	0	(22)	0	1,368	0	0	0	56	10/15/2016
36223V-V4-5	GNMA 1 POOL NO 319335 8.000% 02/15/22		12/01/2013	Paydown		3,331	3,331	3,391	3,377	0	(45)	0	(45)	0	3,331	0	0	0	112	04/17/2016
36223V-V6-0	GNMA 1 POOL NO 319337 7.500% 02/15/22		12/01/2013	Paydown		1,372	1,372	1,396	1,391	0	(20)	0	(20)	0	1,372	0	0	0	56	11/23/2016
36223V-VH-6	GNMA 1 POOL NO 319316 8.000% 02/15/22		12/01/2013	Paydown		102	102	103	103	0	(1)	0	(1)	0	102	0	0	0	4	04/11/2016
36223V-VX-1	GNMA 1 POOL NO 319330 7.500% 02/15/22		12/01/2013	Paydown		504	504	513	510	0	(6)	0	(6)	0	504	0	0	0	21	09/25/2016
36223V-WD-4	GNMA 1 POOL NO 319344 7.000% 03/15/22		12/01/2013	Paydown		305	305	309	309	0	(3)	0	(3)	0	305	0	0	0	12	01/09/2017
36223V-WF-9	GNMA 1 POOL NO 319346 7.500% 03/15/22		08/01/2013	Paydown		2,686	2,686	2,723	2,715	0	(28)	0	(28)	0	2,686	0	0	0	131	08/24/2016
36223V-WM-4	GNMA 1 POOL NO 319352 7.500% 04/15/22		12/01/2013	Paydown		573	573	583	580	0	(7)	0	(7)	0	573	0	0	0	24	11/09/2016
36223V-WT-9	GNMA 1 POOL NO 319358 8.000% 04/15/22		12/01/2013	Paydown		7,042	7,042	7,168	7,133	0	(91)	0	(91)	0	7,042	0	0	0	260	09/29/2016
36223V-WU-6	GNMA 1 POOL NO 319359 8.500% 04/15/22		12/01/2013	Paydown		239	239	251	248	0	(9)	0	(9)	0	239	0	0	0	12	10/31/2016
36223V-Z6-6	GNMA 1 POOL NO 319465 7.000% 12/15/22		12/01/2013	Paydown		3,060	3,060	2,840	2,904	0	156	0	156	0	3,060	0	0	0	114	09/19/2017
36223V-ZQ-2	GNMA 1 POOL NO 319451 8.000% 05/15/22		12/01/2013	Paydown		710	710	723	720	0	(10)	0	(10)	0	710	0	0	0	31	08/27/2016
36223W-BY-9	GNMA 1 POOL NO 319655 7.000% 11/15/22		12/01/2013	Paydown		226	226	229	229	0	(3)	0	(3)	0	226	0	0	0	9	11/14/2016
36223W-DQ-4	GNMA 1 POOL NO 319711 8.000% 11/15/21		12/01/2013	Paydown		1,110	1,110	1,139	1,130	0	(21)	0	(21)	0	1,110	0	0	0	49	08/16/2016
36223W-EW-0	GNMA 1 POOL NO 319749 8.000% 02/15/22		07/25/2013	Stephens Inc.		6,498	5,751	5,978	5,919	0	(7)	0	(7)	0	5,912	0	586	586	305	01/30/2017
36223W-EW-0	GNMA 1 POOL NO 319749 8.000% 02/15/22		07/01/2013	Paydown		391	391	406	402	0	(11)	0	(11)	0	391	0	0	0	10	01/30/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223W-J3-9	GNMA 1 POOL NO 319882 8.000% 09/15/22		07/25/2013	Stephens Inc.		23,552	20,842	21,197	21,091	0	(12)	0	(12)	0	21,079	0	2,473	2,473	1,107	08/17/2017
36223W-J3-9	GNMA 1 POOL NO 319882 8.000% 09/15/22		07/01/2013	Paydown		894	894	909	905	0	(11)	0	(11)	0	894	0	0	0	24	08/17/2017
36223W-NA-8	GNMA 1 POOL NO 319985 8.000% 05/15/22		12/01/2013	Paydown		672	672	684	682	0	(9)	0	(9)	0	672	0	0	0	30	06/07/2016
36223W-PN-8	GNMA 1 POOL NO 320029 7.000% 12/15/22		12/01/2013	Paydown		1,965	1,965	1,976	1,972	0	(7)	0	(7)	0	1,965	0	0	0	75	12/12/2016
36223W-SD-7	GNMA 1 POOL NO 320116 7.500% 04/15/22		12/01/2013	Paydown		6,514	6,514	6,619	6,577	0	(63)	0	(63)	0	6,514	0	0	0	268	07/08/2017
36223W-TU-8	GNMA 1 POOL NO 320163 7.500% 02/15/22		12/01/2013	Paydown		1,808	1,808	1,784	1,790	0	17	0	17	0	1,808	0	0	0	74	05/15/2017
36223W-XR-0	GNMA 1 POOL NO 320288 8.000% 02/15/22		12/01/2013	Paydown		2,503	2,503	2,548	2,537	0	(33)	0	(33)	0	2,503	0	0	0	110	07/20/2016
36223X-GQ-9	GNMA 1 POOL NO 320707 7.500% 03/15/22		12/01/2013	Paydown		1,037	1,037	1,053	1,048	0	(12)	0	(12)	0	1,037	0	0	0	43	09/08/2016
36223X-LE-0	GNMA 1 POOL NO 320825 8.500% 05/15/22		12/01/2013	Paydown		1,481	1,481	1,522	1,512	0	(32)	0	(32)	0	1,481	0	0	0	69	08/22/2016
36223X-LG-5	GNMA 1 POOL NO 320827 8.000% 06/15/22		12/01/2013	Paydown		2,372	2,372	2,415	2,404	0	(32)	0	(32)	0	2,372	0	0	0	104	08/25/2016
36223X-PV-8	GNMA 1 POOL NO 320936 8.500% 03/15/22		12/01/2013	Paydown		315	315	325	322	0	(7)	0	(7)	0	315	0	0	0	15	08/20/2016
36223X-RS-3	GNMA 1 POOL NO 320997 7.500% 12/15/22		12/01/2013	Paydown		7,824	7,824	8,100	8,026	0	(202)	0	(202)	0	7,824	0	0	0	227	12/30/2016
36223X-S3-7	GNMA 1 POOL NO 321038 7.500% 04/15/22		12/01/2013	Paydown		646	646	655	653	0	(6)	0	(6)	0	646	0	0	0	27	01/11/2017
36223X-UY-6	GNMA 1 POOL NO 321099 8.000% 05/15/22		12/01/2013	Paydown		2,512	2,512	2,557	2,544	0	(32)	0	(32)	0	2,512	0	0	0	110	12/09/2016
36223X-V5-8	GNMA 1 POOL NO 321136 7.500% 04/15/22		12/01/2013	Paydown		1,709	1,709	1,732	1,725	0	(16)	0	(16)	0	1,709	0	0	0	66	03/15/2017
36223X-ZF-2	GNMA 1 POOL NO 321242 7.500% 05/15/22		12/01/2013	Paydown		908	908	925	919	0	(11)	0	(11)	0	908	0	0	0	37	02/13/2017
36223Y-CN-8	GNMA 1 POOL NO 321477 7.500% 03/15/22		12/01/2013	Paydown		1,552	1,552	1,575	1,567	0	(15)	0	(15)	0	1,552	0	0	0	64	01/21/2017
36223Y-DA-5	GNMA 1 POOL NO 321497 7.500% 04/15/22		12/01/2013	Paydown		1,912	1,912	1,944	1,933	0	(21)	0	(21)	0	1,912	0	0	0	75	03/06/2017
36223Y-E5-5	GNMA 1 POOL NO 321556 8.000% 06/15/22		12/01/2013	Paydown		1,630	1,630	1,658	1,652	0	(22)	0	(22)	0	1,630	0	0	0	72	09/05/2016
36223Y-EH-9	GNMA 1 POOL NO 321536 7.000% 10/15/22		12/01/2013	Paydown		608	608	615	613	0	(6)	0	(6)	0	608	0	0	0	27	11/15/2016
36223Y-GW-4	GNMA 1 POOL NO 321613 8.000% 04/15/22		12/01/2013	Paydown		241	241	250	248	0	(8)	0	(8)	0	241	0	0	0	11	10/09/2016
36223Y-K5-8	GNMA 1 POOL NO 321716 7.000% 11/15/22		12/01/2013	Paydown		442	442	448	446	0	(4)	0	(4)	0	442	0	0	0	17	03/04/2017
36223Y-M3-1	GNMA 1 POOL NO 321778 8.000% 06/15/22		12/01/2013	Paydown		10,342	10,342	10,527	10,481	0	(139)	0	(139)	0	10,342	0	0	0	600	07/22/2016
36223Y-MN-7	GNMA 1 POOL NO 321765 8.500% 06/15/22		12/01/2013	Paydown		480	480	485	484	0	(4)	0	(4)	0	480	0	0	0	22	02/11/2017
36223Y-N3-0	GNMA 1 POOL NO 321810 8.000% 06/15/22		12/01/2013	Paydown		6,830	6,830	6,953	6,915	0	(85)	0	(85)	0	6,830	0	0	0	300	01/17/2017
36223Y-N7-1	GNMA 1 POOL NO 321814 8.000% 07/15/22		12/01/2013	Paydown		2,432	2,432	2,546	2,526	0	(94)	0	(94)	0	2,432	0	0	0	26	11/28/2016
36223Y-Q4-5	GNMA 1 POOL NO 321875 7.500% 03/15/22		12/01/2013	Paydown		245	245	248	248	0	(3)	0	(3)	0	245	0	0	0	10	08/20/2016
36223Y-S6-8	GNMA 1 POOL NO 321941 8.000% 10/15/22		12/01/2013	Paydown		83	83	84	84	0	(1)	0	(1)	0	83	0	0	0	4	05/07/2016
36223Y-SE-1	GNMA 1 POOL NO 321917 7.000% 11/15/22		12/01/2013	Paydown		2,595	2,595	2,614	2,609	0	(14)	0	(14)	0	2,595	0	0	0	176	06/23/2017
36223Y-U2-4	GNMA 1 POOL NO 322001 8.000% 04/15/22		07/25/2013	Stephens Inc.		5,065	4,483	4,558	4,539	0	(3)	0	(3)	0	4,536	0	529	529	238	01/17/2017
36223Y-U2-4	GNMA 1 POOL NO 322001 8.000% 04/15/22		07/01/2013	Paydown		197	197	201	200	0	(2)	0	(2)	0	197	0	0	0	5	01/17/2017
36223Y-U4-0	GNMA 1 POOL NO 322003 7.500% 03/15/22		03/01/2013	Paydown		538	538	546	544	0	(7)	0	(7)	0	538	0	0	0	8	03/23/2016
36223Y-VU-1	GNMA 1 POOL NO 322027 7.500% 01/15/22		12/01/2013	Paydown		3,224	3,224	3,293	3,270	0	(46)	0	(46)	0	3,224	0	0	0	133	01/12/2017
36223Y-X6-2	GNMA 1 POOL NO 322101 7.500% 04/15/22		07/25/2013	Stephens Inc.		4,730	4,223	4,280	4,263	0	1	0	1	0	4,264	0	466	466	210	12/08/2016
36223Y-X6-2	GNMA 1 POOL NO 322101 7.500% 04/15/22		07/01/2013	Paydown		7,430	7,430	7,530	7,500	0	(71)	0	(71)	0	7,430	0	0	0	95	12/08/2016
36223Y-XD-7	GNMA 1 POOL NO 322076 8.000% 07/15/22		12/01/2013	Paydown		11,484	11,484	11,685	11,631	0	(147)	0	(147)	0	11,484	0	0	0	484	12/20/2016
36224A-2N-0	GNMA POOL NO 323081 7.500% 05/15/22		12/01/2013	Paydown		433	433	439	438	0	(5)	0	(5)	0	433	0	0	0	16	06/23/2016
36224A-4C-2	GNMA POOL NO 323119 7.500% 05/15/22		12/01/2013	Paydown		5,500	5,500	5,595	5,562	0	(62)	0	(62)	0	5,500	0	0	0	239	03/18/2017
36224A-4U-2	GNMA POOL NO 323135 8.000% 06/15/22		12/01/2013	Paydown		8,701	8,701	8,852	8,814	0	(114)	0	(114)	0	8,701	0	0	0	314	10/18/2016
36224A-5G-2	GNMA POOL NO 323147 7.500% 06/15/22		12/01/2013	Paydown		1,112	1,112	1,146	1,136	0	(24)	0	(24)	0	1,112	0	0	0	46	01/04/2017
36224A-5H-0	GNMA POOL NO 323148 8.000% 06/15/22		12/01/2013	Paydown		1,198	1,198	1,218	1,215	0	(17)	0	(17)	0	1,198	0	0	0	54	02/17/2016
36224A-6D-8	GNMA POOL NO 323168 8.000% 07/15/22		12/01/2013	Paydown		54	54	56	55	0	(2)	0	(2)	0	54	0	0	0	2	12/02/2016
36224A-6K-2	GNMA POOL NO 323174 8.500% 07/15/22		12/01/2013	Paydown		194	194	199	198	0	(5)	0	(5)	0	194	0	0	0	9	09/19/2016
36224A-F9-7	GNMA POOL NO 322492 7.500% 08/15/22		12/01/2013	Paydown		1,392	1,392	1,411	1,405	0	(13)	0	(13)	0	1,392	0	0	0	57	06/12/2017
36224A-RH-6	GNMA POOL NO 322788 7.500% 03/15/22		07/25/2013	Stephens Inc.		3,095	2,764	2,802	2,792	0	(1)	0	(1)	0	2,791	0	305	305	138	10/31/2016
36224A-RH-6	GNMA POOL NO 322788 7.500% 03/15/22		07/01/2013	Paydown		274	274	277	276	0	(3)	0	(3)	0	274	0	0	0	5	10/31/2016
36224A-RM-5	GNMA POOL NO 322792 7.500% 04/15/22		12/01/2013	Paydown		1,529	1,529	1,567	1,557	0	(27)	0	(27)	0	1,529	0	0	0	62	10/31/2016
36224A-VP-3	GNMA POOL NO 322922 7.000% 12/15/22		12/01/2013	Paydown		307	307	311	310	0	(3)	0	(3)	0	307	0	0	0	12	04/10/2017
36224A-Z9-5	GNMA POOL NO 323068 7.500% 04/15/22		12/01/2013	Paydown		3,064	3,064	3,117	3,101	0	(37)	0	(37)	0	3,064	0	0	0	132	12/08/2016
36224A-ZE-4	GNMA POOL NO 323041 7.500% 03/15/22		12/01/2013	Paydown		867	867	880	877	0	(10)	0	(10)	0	867	0	0	0	34	06/30/2016
36224A-ZZ-7	GNMA POOL NO 323060 7.500% 04/15/22		12/01/2013	Paydown		6,013	6,013	6,164	6,118	0	(105)	0	(105)	0	6,013	0	0	0	230	12/11/2016
36224B-3J-6	GNMA POOL NO 324001 8.000% 05/15/22		07/25/2013	Stephens Inc.		15,577	13,785	14,019	13,950	0	(8)	0	(8)	0	13,942	0	1,635	1,635	732	05/18/2017
36224B-3J-6	GNMA POOL NO 324001 8.000% 05/15/22		07/01/2013	Paydown		652	652	663	660	0	(8)	0	(8)	0	652	0	0	0	17	05/18/2017
36224B-3P-2	GNMA POOL NO 324006 8.000% 06/15/22		12/01/2013	Paydown		11,007	11,007	11,204	11,143	0	(136)	0	(136)	0	11,007	0	0	0	484	02/02/2017
36224B-4E-6	GNMA POOL NO 324021 7.500% 02/15/22		12/01/2013	Paydown		3,773	3,773	3,828	3,811	0	(38)	0	(38)	0	3,773	0	0	0	189	10/27/2016
36224B-4Y-2	GNMA POOL NO 324039 7.500% 04/15/22		12/01/2013	Paydown		351	351	356	355	0	(4)	0	(4)	0	351	0	0	0	15	08/18/2016
36224B-AV-1	GNMA POOL NO 323220 8.000% 06/15/22		12/01/2013	Paydown		3,477	3,477	3,533	3,525	0	(47)	0	(47)	0	3,477	0	0	0	156	07/24/2016
36224B-CL-1	GNMA POOL NO 323275 7.500% 05/15/22		12/01/2013	Paydown		1,396	1,396	1,417	1,411	0	(15)	0	(15)	0	1,396	0	0	0	58	11/12/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224B-DK-2	GNMA POOL NO 323306 8.000% 06/15/22		12/01/2013	Paydown		5,199	5,199	5,293	5,268	0	(69)	0	(69)	0	5,199	0	0	0	221	09/23/2016
36224B-DQ-9	GNMA POOL NO 323311 8.000% 08/15/22		12/01/2013	Paydown		10,342	10,342	10,528	10,468	0	(126)	0	(126)	0	10,342	0	0	0	454	03/20/2017
36224B-EL-9	GNMA POOL NO 323339 7.500% 10/15/22		12/01/2013	Paydown		355	355	369	366	0	(11)	0	(11)	0	355	0	0	0	15	09/06/2016
36224B-G7-8	GNMA POOL NO 323422 8.000% 06/15/22		12/01/2013	Paydown		2,768	2,768	2,818	2,803	0	(35)	0	(35)	0	2,768	0	0	0	86	12/19/2016
36224B-GY-9	GNMA POOL NO 323415 7.500% 05/15/22		12/01/2013	Paydown		2,953	2,953	3,046	3,019	0	(66)	0	(66)	0	2,953	0	0	0	196	12/07/2016
36224B-HD-4	GNMA POOL NO 323428 8.000% 06/15/22		12/01/2013	Paydown		503	503	512	509	0	(7)	0	(7)	0	503	0	0	0	22	08/27/2016
36224B-JQ-3	GNMA POOL NO 323471 7.500% 04/15/22		12/01/2013	Paydown		130	130	134	134	0	(4)	0	(4)	0	130	0	0	0	5	11/22/2016
36224B-L5-6	GNMA POOL NO 323548 7.000% 11/15/22		07/25/2013	Stephens Inc.		1,773	1,597	1,617	1,613	0	(1)	0	(1)	0	1,612	0	161	161	74	12/19/2016
36224B-L5-6	GNMA POOL NO 323548 7.000% 11/15/22		07/01/2013	Paydown		71	71	72	71	0	(1)	0	(1)	0	71	0	0	0	2	12/19/2016
36224B-LJ-6	GNMA POOL NO 323529 7.000% 10/15/22		12/01/2013	Paydown		1,131	1,131	1,149	1,143	0	(12)	0	(12)	0	1,131	0	0	0	44	04/10/2017
36224B-LT-4	GNMA POOL NO 323538 7.000% 11/15/22		12/01/2013	Paydown		153	153	155	155	0	(1)	0	(1)	0	153	0	0	0	6	02/27/2017
36224B-VB-2	GNMA POOL NO 323810 8.000% 04/15/22		12/01/2013	Paydown		802	802	816	812	0	(10)	0	(10)	0	802	0	0	0	35	12/18/2016
36224C-3J-4	GNMA 1 POOL NO 324901 7.500% 03/15/22		07/25/2013	Stephens Inc.		6,617	5,908	5,989	5,967	0	(3)	0	(3)	0	5,964	0	653	653	294	01/15/2017
36224C-3J-4	GNMA 1 POOL NO 324901 7.500% 03/15/22		07/01/2013	Paydown		275	275	279	278	0	(3)	0	(3)	0	275	0	0	0	7	01/15/2017
36224C-5C-7	GNMA 1 POOL NO 324943 8.000% 06/15/22		12/01/2013	Paydown		813	813	828	825	0	(11)	0	(11)	0	813	0	0	0	36	08/01/2016
36224C-HY-6	GNMA 1 POOL NO 324347 7.500% 04/15/22		12/01/2013	Paydown		172	172	174	173	0	(2)	0	(2)	0	172	0	0	0	7	10/21/2016
36224C-JJ-7	GNMA 1 POOL NO 324365 8.000% 06/15/22		12/01/2013	Paydown		4,677	4,677	4,758	4,739	0	(62)	0	(62)	0	4,677	0	0	0	204	10/29/2016
36224C-K3-0	GNMA 1 POOL NO 324414 8.000% 07/15/22		12/01/2013	Paydown		1,710	1,710	1,774	1,764	0	(55)	0	(55)	0	1,710	0	0	0	75	10/01/2016
36224C-KD-8	GNMA 1 POOL NO 324392 8.000% 06/15/22		12/01/2013	Paydown		1,239	1,239	1,261	1,255	0	(16)	0	(16)	0	1,239	0	0	0	50	10/01/2016
36224C-L7-0	GNMA 1 POOL NO 324450 7.500% 05/15/22		12/01/2013	Paydown		287	287	292	291	0	(3)	0	(3)	0	287	0	0	0	12	10/12/2016
36224C-L8-8	GNMA 1 POOL NO 324451 7.500% 05/15/22		09/01/2013	Paydown		6,182	6,182	6,269	6,245	0	(63)	0	(63)	0	6,182	0	0	0	339	12/31/2013
36224C-LS-4	GNMA 1 POOL NO 324437 8.500% 08/15/22		12/01/2013	Paydown		528	528	559	551	0	(22)	0	(22)	0	528	0	0	0	24	01/17/2017
36224C-ZK-6	GNMA 1 POOL NO 324846 8.000% 06/15/22		12/01/2013	Paydown		30,739	30,739	31,276	31,134	0	(396)	0	(396)	0	30,739	0	0	0	1,575	10/01/2016
36224D-5X-9	GNMA 1 POOL NO 325862 8.500% 04/15/22		07/25/2013	Stephens Inc.		22,532	19,765	20,835	20,523	0	(35)	0	(35)	0	20,489	0	2,043	2,043	1,115	07/11/2017
36224D-5X-9	GNMA 1 POOL NO 325862 8.500% 04/15/22		07/01/2013	Paydown		862	862	908	895	0	(33)	0	(33)	0	862	0	0	0	25	07/11/2017
36224D-D7-7	GNMA 1 POOL NO 325126 7.500% 05/15/22		12/01/2013	Paydown		1,486	1,486	1,510	1,503	0	(18)	0	(18)	0	1,486	0	0	0	61	11/09/2016
36224D-DP-7	GNMA 1 POOL NO 325110 7.500% 04/15/22		12/01/2013	Paydown		261	261	265	264	0	(3)	0	(3)	0	261	0	0	0	11	07/19/2016
36224D-FD-2	GNMA 1 POOL NO 325164 8.000% 07/15/22		12/01/2013	Paydown		274	274	278	277	0	(4)	0	(4)	0	274	0	0	0	13	08/17/2016
36224D-L8-6	GNMA 1 POOL NO 325351 7.500% 05/15/22		12/01/2013	Paydown		1,737	1,737	1,767	1,757	0	(20)	0	(20)	0	1,737	0	0	0	71	03/14/2017
36224D-LP-8	GNMA 1 POOL NO 325334 7.500% 04/15/22		01/01/2013	Paydown		5,677	5,677	5,779	5,753	0	(76)	0	(76)	0	5,677	0	0	0	35	09/29/2016
36224D-LZ-6	GNMA 1 POOL NO 325344 7.500% 05/15/22		12/01/2013	Paydown		1,391	1,391	1,411	1,405	0	(14)	0	(14)	0	1,391	0	0	0	57	12/13/2016
36224D-M8-5	GNMA 1 POOL NO 325383 8.000% 06/15/22		12/01/2013	Paydown		1,057	1,057	1,076	1,071	0	(14)	0	(14)	0	1,057	0	0	0	47	09/25/2016
36224D-MR-3	GNMA 1 POOL NO 325368 7.500% 04/15/22		12/01/2013	Paydown		476	476	489	486	0	(10)	0	(10)	0	476	0	0	0	20	09/04/2016
36224D-N4-3	GNMA 1 POOL NO 325411 7.000% 10/15/22		12/01/2013	Paydown		1,205	1,205	1,225	1,219	0	(14)	0	(14)	0	1,205	0	0	0	46	03/06/2017
36224D-NR-2	GNMA 1 POOL NO 325400 8.000% 08/15/22		12/01/2013	Paydown		6,549	6,549	6,667	6,638	0	(89)	0	(89)	0	6,549	0	0	0	187	06/10/2016
36224D-NW-1	GNMA 1 POOL NO 325405 8.500% 09/15/22		12/01/2013	Paydown		304	304	320	316	0	(11)	0	(11)	0	304	0	0	0	14	12/31/2016
36224D-PG-4	GNMA 1 POOL NO 325423 7.000% 12/15/22		12/01/2013	Paydown		864	864	827	835	0	29	0	29	0	864	0	0	0	33	01/10/2017
36224D-SQ-9	GNMA 1 POOL NO 325527 7.500% 03/15/22		12/01/2013	Paydown		4,821	4,821	4,903	4,870	0	(49)	0	(49)	0	4,821	0	0	0	198	07/09/2017
36224D-VK-8	GNMA 1 POOL NO 325618 7.000% 11/15/22		12/01/2013	Paydown		935	935	948	944	0	(9)	0	(9)	0	935	0	0	0	36	03/02/2017
36224D-XH-3	GNMA 1 POOL NO 325680 8.500% 02/15/22		12/01/2013	Paydown		310	310	315	314	0	(4)	0	(4)	0	310	0	0	0	14	10/08/2016
36224E-AX-1	GNMA 1 POOL NO 325922 7.500% 03/15/22		12/01/2013	Paydown		325	325	336	333	0	(8)	0	(8)	0	325	0	0	0	14	09/29/2016
36224E-DL-4	GNMA 1 POOL NO 326007 7.500% 04/15/22		12/01/2013	Paydown		2,552	2,552	2,594	2,578	0	(26)	0	(26)	0	2,552	0	0	0	107	05/25/2017
36224E-FB-4	GNMA 1 POOL NO 326062 7.500% 05/15/22		12/01/2013	Paydown		1,407	1,407	1,431	1,422	0	(15)	0	(15)	0	1,407	0	0	0	58	05/29/2017
36224E-SA-2	GNMA 1 POOL NO 326413 8.500% 12/15/22		12/01/2013	Paydown		112	112	117	116	0	(4)	0	(4)	0	112	0	0	0	5	08/03/2016
36224E-SE-4	GNMA 1 POOL NO 326417 8.500% 12/15/22		12/01/2013	Paydown		182	182	186	185	0	(3)	0	(3)	0	182	0	0	0	9	11/10/2016
36224F-2R-0	GNMA POOL NO 327584 8.500% 06/15/22		12/01/2013	Paydown		1,403	1,403	1,471	1,449	0	(46)	0	(46)	0	1,403	0	0	0	66	05/25/2017
36224F-7G-9	GNMA POOL NO 327695 7.500% 07/15/22		12/01/2013	Paydown		9,659	9,659	9,938	9,855	0	(195)	0	(195)	0	9,659	0	0	0	191	02/18/2017
36224F-AJ-9	GNMA POOL NO 326809 7.000% 11/15/22		12/01/2013	Paydown		7,683	7,683	7,784	7,751	0	(68)	0	(68)	0	7,683	0	0	0	429	12/05/2016
36224F-F7-0	GNMA POOL NO 326990 7.000% 05/15/23		12/01/2013	Paydown		411	411	405	406	0	4	0	4	0	411	0	0	0	16	05/10/2017
36224F-J2-7	GNMA POOL NO 327081 7.500% 05/15/22		12/01/2013	Paydown		728	728	737	734	0	(6)	0	(6)	0	728	0	0	0	12	11/17/2016
36224F-J7-6	GNMA POOL NO 327086 7.500% 06/15/22		12/01/2013	Paydown		17,045	17,045	17,322	17,232	0	(187)	0	(187)	0	17,045	0	0	0	367	11/25/2016
36224F-KE-9	GNMA POOL NO 327093 7.500% 06/15/22		12/01/2013	Paydown		572	572	564	565	0	7	0	7	0	572	0	0	0	23	08/23/2016
36224F-MP-2	GNMA POOL NO 327166 8.000% 04/15/21		12/01/2013	Paydown		3,188	3,188	3,332	3,289	0	(100)	0	(100)	0	3,188	0	0	0	140	08/11/2016
36224F-P8-7	GNMA POOL NO 327247 7.500% 08/15/22		12/01/2013	Paydown		199	199	202	201	0	(2)	0	(2)	0	199	0	0	0	8	04/02/2017
36224F-PH-7	GNMA POOL NO 327224 7.000% 11/15/22		12/01/2013	Paydown		387	387	399	395	0	(8)	0	(8)	0	387	0	0	0	15	02/05/2017
36224F-QJ-2	GNMA POOL NO 327257 8.000% 06/15/22		12/01/2013	Paydown		2,864	2,864	2,916	2,903	0	(39)	0	(39)	0	2,864	0	0	0	130	08/19/2016
36224F-UB-4	GNMA POOL NO 327378 8.000% 06/15/22		12/01/2013	Paydown		95	95	97	96	0	(1)	0	(1)	0	95	0	0	0	4	08/29/2016
36224F-VD-9	GNMA POOL NO 327412 8.000% 07/15/22		12/01/2013	Paydown		860	860	874	872	0	(12)	0	(12)	0	860	0	0	0	33	07/23/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224G-G2-8	GNMA POOL NO 327917 7.000% 10/15/23		12/01/2013	Paydown		20,023	20,023	19,757	19,817	0	206	0	206	0	20,023	0	0	0	277	09/08/2017
36224G-NE-4	GNMA POOL NO 328089 8.000% 07/15/22		12/01/2013	Paydown		221	221	225	224	0	(3)	0	(3)	0	221	0	0	0	10	09/26/2016
36224G-PG-7	GNMA POOL NO 328123 8.500% 08/15/22		12/01/2013	Paydown		1,022	1,022	1,045	1,038	0	(16)	0	(16)	0	1,022	0	0	0	48	04/11/2017
36224G-YD-4	GNMA POOL NO 328408 8.000% 09/15/22		12/01/2013	Paydown		539	539	563	558	0	(19)	0	(19)	0	539	0	0	0	24	09/22/2016
36224H-3H-7	GNMA 1 POOL NO 329400 8.000% 06/15/22		12/01/2013	Paydown		3,773	3,773	3,841	3,819	0	(47)	0	(47)	0	3,773	0	0	0	166	02/12/2017
36224H-A5-5	GNMA 1 POOL NO 328628 7.000% 11/15/22		07/01/2013	Paydown		2,252	2,252	2,283	2,275	0	(23)	0	(23)	0	2,252	0	0	0	90	11/27/2016
36224H-A6-3	GNMA 1 POOL NO 328629 7.000% 11/15/22		12/01/2013	Paydown		689	689	700	697	0	(8)	0	(8)	0	689	0	0	0	26	02/12/2017
36224H-AE-6	GNMA 1 POOL NO 328605 7.000% 10/15/22		12/01/2013	Paydown		903	903	914	911	0	(8)	0	(8)	0	903	0	0	0	27	12/03/2016
36224H-BB-1	GNMA 1 POOL NO 328634 7.000% 11/15/22		12/01/2013	Paydown		928	928	942	938	0	(10)	0	(10)	0	928	0	0	0	36	04/10/2017
36224H-BL-9	GNMA 1 POOL NO 328643 7.500% 05/15/22		01/01/2013	Paydown		283	283	288	287	0	(4)	0	(4)	0	283	0	0	0	2	04/04/2016
36224H-CZ-7	GNMA 1 POOL NO 328688 7.000% 11/15/22		12/01/2013	Paydown		596	596	605	603	0	(7)	0	(7)	0	596	0	0	0	23	10/06/2016
36224H-ME-3	GNMA 1 POOL NO 328957 7.000% 12/15/22		12/01/2013	Paydown		6,298	6,298	6,021	6,083	0	215	0	215	0	6,298	0	0	0	334	01/04/2017
36224H-MP-8	GNMA 1 POOL NO 328966 7.000% 01/15/23		07/25/2013	Stephens Inc.		6,617	5,961	5,880	5,894	0	1	0	1	0	5,896	0	721	721	277	06/11/2017
36224H-MP-8	GNMA 1 POOL NO 328966 7.000% 01/15/23		07/01/2013	Paydown		512	512	506	507	0	6	0	6	0	512	0	0	0	12	06/11/2017
36224H-SA-5	GNMA 1 POOL NO 329113 8.000% 06/15/22		12/01/2013	Paydown		948	948	965	961	0	(13)	0	(13)	0	948	0	0	0	42	10/09/2016
36224H-SU-1	GNMA 1 POOL NO 329131 8.000% 09/15/22		12/01/2013	Paydown		14,607	14,607	14,848	14,803	0	(196)	0	(196)	0	14,607	0	0	0	1,009	10/09/2016
36224H-SX-5	GNMA 1 POOL NO 329134 8.000% 07/15/22		12/01/2013	Paydown		4,598	4,598	4,680	4,660	0	(62)	0	(62)	0	4,598	0	0	0	208	09/11/2016
36224J-AJ-1	GNMA 1 POOL NO 329509 8.000% 11/15/22		12/01/2013	Paydown		4,372	4,372	4,442	4,427	0	(56)	0	(56)	0	4,372	0	0	0	192	04/04/2017
36224J-AT-9	GNMA 1 POOL NO 329518 7.000% 12/15/22		12/01/2013	Paydown		980	980	937	947	0	33	0	33	0	980	0	0	0	38	03/20/2017
36224J-B7-6	GNMA 1 POOL NO 329562 7.000% 11/15/22		12/01/2013	Paydown		1,262	1,262	1,277	1,272	0	(10)	0	(10)	0	1,262	0	0	0	48	07/07/2017
36224J-EF-5	GNMA 1 POOL NO 329634 8.500% 08/15/22		12/01/2013	Paydown		186	186	188	188	0	(2)	0	(2)	0	186	0	0	0	9	01/07/2017
36224J-HZ-8	GNMA 1 POOL NO 329748 8.000% 01/15/23		12/01/2013	Paydown		679	679	708	704	0	(25)	0	(25)	0	679	0	0	0	43	10/20/2016
36224J-JF-0	GNMA 1 POOL NO 329762 8.000% 08/15/22		12/01/2013	Paydown		510	510	519	517	0	(7)	0	(7)	0	510	0	0	0	22	11/23/2016
36224J-JY-9	GNMA 1 POOL NO 329779 7.000% 10/15/22		12/01/2013	Paydown		6,849	6,849	6,960	6,926	0	(77)	0	(77)	0	6,849	0	0	0	185	01/18/2017
36224J-KH-4	GNMA 1 POOL NO 329796 7.500% 10/15/22		12/01/2013	Paydown		1,444	1,444	1,497	1,485	0	(41)	0	(41)	0	1,444	0	0	0	59	08/31/2016
36224J-KL-5	GNMA 1 POOL NO 329799 7.000% 11/15/22		12/01/2013	Paydown		557	557	565	563	0	(6)	0	(6)	0	557	0	0	0	21	12/03/2016
36224J-KT-8	GNMA 1 POOL NO 329806 7.000% 11/15/22		12/01/2013	Paydown		1,386	1,386	1,406	1,400	0	(14)	0	(14)	0	1,386	0	0	0	53	04/27/2017
36224J-LB-6	GNMA 1 POOL NO 329822 7.500% 10/15/22		07/25/2013	Stephens Inc.		3,644	3,254	3,298	3,287	0	(1)	0	(1)	0	3,286	0	359	359	162	02/22/2017
36224J-LB-6	GNMA 1 POOL NO 329822 7.500% 10/15/22		07/01/2013	Paydown		549	549	557	555	0	(6)	0	(6)	0	549	0	0	0	14	02/22/2017
36224J-LU-4	GNMA 1 POOL NO 329839 7.000% 11/15/22		12/01/2013	Paydown		2,097	2,097	2,126	2,116	0	(18)	0	(18)	0	2,097	0	0	0	80	06/10/2017
36224J-N5-7	GNMA 1 POOL NO 329912 7.000% 11/15/23		12/01/2013	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	2	02/03/2017
36224J-RC-8	GNMA 1 POOL NO 329983 8.000% 02/15/23		12/01/2013	Paydown		354	354	364	362	0	(8)	0	(8)	0	354	0	0	0	15	11/16/2016
36224K-AU-3	GNMA 1 POOL NO 330419 7.500% 05/15/22		12/01/2013	Paydown		1,264	1,264	1,286	1,281	0	(16)	0	(16)	0	1,264	0	0	0	52	07/28/2016
36224K-EG-0	GNMA 1 POOL NO 330535 8.000% 09/15/22		12/01/2013	Paydown		56	56	57	57	0	(1)	0	(1)	0	56	0	0	0	2	08/11/2016
36224K-EY-1	GNMA 1 POOL NO 330551 7.000% 11/15/22		12/01/2013	Paydown		99	99	100	100	0	(1)	0	(1)	0	99	0	0	0	4	12/24/2016
36224K-JT-7	GNMA 1 POOL NO 330674 7.000% 12/15/22		12/01/2013	Paydown		1,306	1,306	1,325	1,320	0	(15)	0	(15)	0	1,306	0	0	0	50	08/18/2016
36224K-KX-6	GNMA 1 POOL NO 330710 7.500% 10/15/22		12/01/2013	Paydown		290	290	302	299	0	(9)	0	(9)	0	290	0	0	0	12	08/17/2016
36224K-M3-0	GNMA 1 POOL NO 330778 7.000% 12/15/22		12/01/2013	Paydown		4,897	4,897	4,973	4,952	0	(55)	0	(55)	0	4,897	0	0	0	228	11/06/2016
36224K-MW-6	GNMA 1 POOL NO 330773 7.000% 10/15/22		12/01/2013	Paydown		1,030	1,030	1,045	1,041	0	(11)	0	(11)	0	1,030	0	0	0	41	11/19/2016
36224K-PS-2	GNMA 1 POOL NO 330833 8.000% 10/15/22		04/01/2013	Paydown		6,472	6,472	6,580	6,565	0	(93)	0	(93)	0	6,472	0	0	0	163	06/15/2016
36224K-PU-7	GNMA 1 POOL NO 330835 7.000% 12/15/22		12/01/2013	Paydown		10,966	10,966	11,132	11,081	0	(115)	0	(115)	0	10,966	0	0	0	464	02/01/2017
36224K-QU-6	GNMA 1 POOL NO 330867 7.000% 11/15/22		12/01/2013	Paydown		163	163	165	165	0	(2)	0	(2)	0	163	0	0	0	6	07/06/2016
36224K-R6-8	GNMA 1 POOL NO 330909 7.000% 12/15/22		12/01/2013	Paydown		153	153	155	154	0	(1)	0	(1)	0	153	0	0	0	6	02/26/2017
36224K-R7-6	GNMA 1 POOL NO 330910 7.000% 12/15/22		12/01/2013	Paydown		991	991	1,005	1,001	0	(11)	0	(11)	0	991	0	0	0	34	12/15/2016
36224K-XX-2	GNMA 1 POOL NO 331094 7.000% 12/15/22		12/01/2013	Paydown		1,292	1,292	1,242	1,254	0	38	0	38	0	1,292	0	0	0	49	05/18/2017
36224L-B4-8	GNMA 1 POOL NO 331359 7.500% 11/15/22		12/01/2013	Paydown		3,629	3,629	3,780	3,730	0	(101)	0	(101)	0	3,629	0	0	0	149	08/17/2017
36224L-BB-2	GNMA 1 POOL NO 331334 7.000% 10/15/22		07/01/2013	Paydown		2,637	2,637	2,670	2,663	0	(25)	0	(25)	0	2,637	0	0	0	51	03/17/2016
36224L-FS-1	GNMA 1 POOL NO 331477 7.000% 11/15/22		12/01/2013	Paydown		5,284	5,284	5,428	5,386	0	(102)	0	(102)	0	5,284	0	0	0	237	02/10/2017
36224L-GZ-4	GNMA 1 POOL NO 331516 7.000% 11/15/22		10/01/2013	Paydown		6,843	6,843	6,928	6,904	0	(62)	0	(62)	0	6,843	0	0	0	386	07/05/2017
36224L-HA-8	GNMA 1 POOL NO 331525 7.000% 11/15/22		12/01/2013	Paydown		536	536	543	541	0	(6)	0	(6)	0	536	0	0	0	21	04/22/2017
36224L-QM-2	GNMA 1 POOL NO 331760 7.500% 06/15/22		07/25/2013	Stephens Inc.		10,187	9,096	9,216	9,180	0	(4)	0	(4)	0	9,176	0	1,011	1,011	453	05/10/2017
36224L-QM-2	GNMA 1 POOL NO 331760 7.500% 06/15/22		07/01/2013	Paydown		422	422	428	426	0	(4)	0	(4)	0	422	0	0	0	11	05/10/2017
36224L-RF-6	GNMA 1 POOL NO 331786 8.000% 08/15/22		12/01/2013	Paydown		6,716	6,716	6,836	6,806	0	(90)	0	(90)	0	6,716	0	0	0	163	09/03/2016
36224L-SG-3	GNMA 1 POOL NO 331819 7.000% 11/15/22		12/01/2013	Paydown		2,399	2,399	2,416	2,410	0	(11)	0	(11)	0	2,399	0	0	0	92	05/18/2017
36224L-SJ-7	GNMA 1 POOL NO 331821 7.500% 11/15/22		12/01/2013	Paydown		5,670	5,670	5,729	5,713	0	(43)	0	(43)	0	5,670	0	0	0	212	10/23/2016
36224L-SQ-1	GNMA 1 POOL NO 331827 7.000% 12/15/22		12/01/2013	Paydown		1,722	1,722	1,747	1,739	0	(18)	0	(18)	0	1,722	0	0	0	78	02/15/2017
36224L-SS-7	GNMA 1 POOL NO 331829 7.500% 12/15/22		12/01/2013	Paydown		11,573	11,573	11,758	11,732	0	(159)	0	(159)	0	11,573	0	0	0	783	08/16/2016
36224L-SZ-1	GNMA 1 POOL NO 331836 7.000% 01/15/23		12/01/2013	Paydown		1,357	1,357	1,339	1,342	0	15	0	15	0	1,357	0	0	0	52	03/25/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224L-UQ-8	GNMA 1 POOL NO 331891 8.000% 06/15/22		12/01/2013	Paydown		3,302	3,302	3,361	3,344	0	(43)	0	(43)	0	3,302	0	0	0	100	10/09/2016
36224L-YE-1	GNMA 1 POOL NO 332009 7.000% 10/15/22		12/01/2013	Paydown		519	519	524	523	0	(5)	0	(5)	0	519	0	0	0	20	06/12/2017
36224L-ZA-8	GNMA 1 POOL NO 332037 8.000% 08/15/22		12/01/2013	Paydown		326	326	339	336	0	(10)	0	(10)	0	326	0	0	0	14	09/30/2016
36224M-2F-1	GNMA 1 POOL NO 332974 7.000% 11/15/22		12/01/2013	Paydown		54	54	52	52	0	2	0	2	0	54	0	0	0	2	02/21/2017
36224M-J3-0	GNMA 1 POOL NO 332482 7.000% 01/15/23		12/01/2013	Paydown		964	964	951	953	0	10	0	10	0	964	0	0	0	37	02/27/2017
36224M-KC-8	GNMA 1 POOL NO 332491 7.000% 01/15/23		12/01/2013	Paydown		3,022	3,022	3,041	3,035	0	(14)	0	(14)	0	3,022	0	0	0	184	01/16/2017
36224M-LT-0	GNMA 1 POOL NO 332538 7.000% 12/15/22		12/01/2013	Paydown		7,108	7,108	6,943	6,985	0	124	0	124	0	7,108	0	0	0	277	07/05/2017
36224M-RE-7	GNMA 1 POOL NO 332685 7.000% 04/15/23		12/01/2013	Paydown		18,419	18,419	18,174	18,227	0	192	0	192	0	18,419	0	0	0	440	02/24/2017
36224M-SX-4	GNMA 1 POOL NO 332734 7.500% 11/15/22		12/01/2013	Paydown		105,754	105,754	104,510	104,694	0	1,061	0	1,061	0	105,754	0	0	0	4,624	09/14/2016
36224M-T5-4	GNMA 1 POOL NO 332772 7.000% 03/15/24		12/01/2013	Paydown		180	180	184	183	0	(4)	0	(4)	0	180	0	0	0	7	11/19/2016
36224M-T6-2	GNMA 1 POOL NO 332773 7.500% 03/15/24		12/01/2013	Paydown		41	41	43	43	0	(1)	0	(1)	0	41	0	0	0	2	10/15/2016
36224M-UY-9	GNMA 1 POOL NO 332799 7.500% 12/15/22		12/01/2013	Paydown		8,217	8,217	8,309	8,285	0	(68)	0	(68)	0	8,217	0	0	0	484	09/10/2016
36224N-3C-5	GNMA POOL NO 333895 8.500% 08/15/22		12/01/2013	Paydown		515	515	542	534	0	(19)	0	(19)	0	515	0	0	0	24	03/28/2017
36224N-3Q-4	GNMA POOL NO 333907 8.000% 09/15/22		12/01/2013	Paydown		904	904	920	916	0	(12)	0	(12)	0	904	0	0	0	40	08/29/2016
36224N-BS-1	GNMA POOL NO 333149 7.000% 12/15/22		12/01/2013	Paydown		920	920	893	893	0	27	0	27	0	920	0	0	0	35	07/28/2017
36224N-D8-3	GNMA POOL NO 333227 7.000% 12/15/22		12/01/2013	Paydown		75	75	72	73	0	3	0	3	0	75	0	0	0	3	12/05/2016
36224N-DC-4	GNMA POOL NO 333199 8.000% 11/15/22		12/01/2013	Paydown		6,210	6,210	6,322	6,292	0	(82)	0	(82)	0	6,210	0	0	0	270	12/23/2016
36224N-GL-1	GNMA POOL NO 333303 8.000% 08/15/22		12/01/2013	Paydown		1,334	1,334	1,358	1,351	0	(17)	0	(17)	0	1,334	0	0	0	58	01/16/2017
36224N-HW-6	GNMA POOL NO 333345 7.000% 11/15/22		12/01/2013	Paydown		1,181	1,181	1,189	1,186	0	(5)	0	(5)	0	1,181	0	0	0	45	06/12/2017
36224N-KY-8	GNMA POOL NO 333411 8.000% 11/15/22		12/01/2013	Paydown		2,741	2,741	2,790	2,777	0	(36)	0	(36)	0	2,741	0	0	0	120	12/03/2016
36224N-TQ-6	GNMA POOL NO 333659 7.000% 01/15/23		12/01/2013	Paydown		1,005	1,005	992	993	0	12	0	12	0	1,005	0	0	0	38	06/28/2016
36224N-UY-7	GNMA POOL NO 333699 8.000% 09/15/22		12/01/2013	Paydown		1,596	1,596	1,683	1,664	0	(69)	0	(69)	0	1,596	0	0	0	70	08/01/2016
36224N-W3-3	GNMA POOL NO 333766 7.000% 11/15/22		12/01/2013	Paydown		10,902	10,902	11,062	11,012	0	(110)	0	(110)	0	10,902	0	0	0	417	02/07/2017
36224N-WY-5	GNMA POOL NO 333763 7.500% 10/15/22		12/01/2013	Paydown		112	112	116	115	0	(3)	0	(3)	0	112	0	0	0	5	02/13/2017
36224N-XA-6	GNMA POOL NO 333773 7.000% 12/15/22		12/01/2013	Paydown		2,373	2,373	2,408	2,399	0	(26)	0	(26)	0	2,373	0	0	0	82	10/28/2016
36224P-2H-0	GNMA 1 POOL NO 334776 8.000% 08/15/25		12/01/2013	Paydown		634	634	659	657	0	(23)	0	(23)	0	634	0	0	0	28	03/06/2017
36224P-AC-2	GNMA 1 POOL NO 334003 7.000% 09/15/22		12/01/2013	Paydown		92	92	93	93	0	(1)	0	(1)	0	92	0	0	0	4	04/15/2017
36224P-D6-2	GNMA 1 POOL NO 334125 7.000% 10/15/22		12/01/2013	Paydown		3,382	3,382	3,236	3,276	0	106	0	106	0	3,382	0	0	0	130	07/18/2017
36224P-GN-2	GNMA 1 POOL NO 334205 8.500% 02/15/23		07/25/2013	Stephens Inc.		2,383	2,090	2,212	2,190	0	(3)	0	(3)	0	2,187	0	195	195	118	10/21/2016
36224P-GN-2	GNMA 1 POOL NO 334205 8.500% 02/15/23		07/01/2013	Paydown		80	80	85	84	0	(4)	0	(4)	0	80	0	0	0	2	10/21/2016
36224P-KS-6	GNMA 1 POOL NO 334305 7.500% 06/15/23		12/01/2013	Paydown		423	423	426	425	0	(2)	0	(2)	0	423	0	0	0	17	02/09/2017
36224P-RH-3	GNMA 1 POOL NO 334488 7.000% 11/15/22		12/01/2013	Paydown		12,785	12,785	12,247	12,399	0	386	0	386	0	12,785	0	0	0	569	07/03/2017
36224P-YK-8	GNMA 1 POOL NO 334714 8.000% 08/15/23		12/01/2013	Paydown		929	929	972	963	0	(34)	0	(34)	0	929	0	0	0	41	05/10/2017
36224Q-C9-5	GNMA 1 POOL NO 334996 7.000% 11/15/22		12/01/2013	Paydown		254	254	257	256	0	(2)	0	(2)	0	254	0	0	0	10	02/09/2017
36224Q-CB-0	GNMA 1 POOL NO 334966 7.500% 09/15/22		12/01/2013	Paydown		182	182	188	187	0	(5)	0	(5)	0	182	0	0	0	8	08/06/2016
36224Q-CR-5	GNMA 1 POOL NO 334980 7.000% 10/15/22		12/01/2013	Paydown		2,876	2,876	2,766	2,789	0	88	0	88	0	2,876	0	0	0	163	11/08/2016
36224Q-DC-7	GNMA 1 POOL NO 334999 7.500% 11/15/22		12/01/2013	Paydown		11,933	11,933	12,145	12,095	0	(161)	0	(161)	0	11,933	0	0	0	584	04/30/2016
36224Q-DM-5	GNMA 1 POOL NO 335008 7.000% 11/15/22		12/01/2013	Paydown		1,049	1,049	1,078	1,070	0	(20)	0	(20)	0	1,049	0	0	0	40	02/16/2017
36224Q-MA-1	GNMA 1 POOL NO 335253 7.500% 01/15/24		12/01/2013	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	2	05/03/2017
36224Q-VT-0	GNMA 1 POOL NO 335526 8.500% 12/15/22		09/01/2013	Paydown		5,602	5,602	5,792	5,745	0	(143)	0	(143)	0	5,602	0	0	0	348	04/23/2017
36224Q-W8-5	GNMA 1 POOL NO 335571 7.500% 11/15/22		12/01/2013	Paydown		3,216	3,216	3,250	3,242	0	(27)	0	(27)	0	3,216	0	0	0	132	05/05/2016
36224Q-X2-7	GNMA 1 POOL NO 335597 7.000% 12/15/22		12/01/2013	Paydown		2,397	2,397	2,432	2,420	0	(23)	0	(23)	0	2,397	0	0	0	92	06/02/2017
36224Q-X5-0	GNMA 1 POOL NO 335600 7.000% 12/15/22		12/01/2013	Paydown		1,013	1,013	1,030	1,025	0	(11)	0	(11)	0	1,013	0	0	0	39	04/09/2017
36224Q-X8-4	GNMA 1 POOL NO 335603 7.500% 12/15/22		12/01/2013	Paydown		12,228	12,228	12,443	12,387	0	(159)	0	(159)	0	12,228	0	0	0	176	09/28/2016
36224Q-XN-1	GNMA 1 POOL NO 335585 7.000% 11/15/22		12/01/2013	Paydown		6,026	6,026	6,117	6,087	0	(60)	0	(60)	0	6,026	0	0	0	231	04/30/2017
36224Q-Z2-5	GNMA 1 POOL NO 335661 7.500% 04/15/23		12/01/2013	Paydown		537	537	513	518	0	19	0	19	0	537	0	0	0	23	12/29/2016
36224Q-ZH-2	GNMA 1 POOL NO 335644 8.500% 03/15/23		12/01/2013	Paydown		932	932	958	951	0	(19)	0	(19)	0	932	0	0	0	43	06/27/2017
36224R-3D-4	GNMA 1 POOL NO 336596 7.000% 10/15/22		12/01/2013	Paydown		57	57	51	53	0	5	0	5	0	57	0	0	0	2	03/17/2017
36224R-C4-4	GNMA 1 POOL NO 335891 7.000% 11/15/22		12/01/2013	Paydown		338	338	343	342	0	(3)	0	(3)	0	338	0	0	0	13	04/29/2017
36224R-CF-9	GNMA 1 POOL NO 335870 7.000% 09/15/22		12/01/2013	Paydown		752	752	761	758	0	(6)	0	(6)	0	752	0	0	0	29	06/22/2017
36224R-EW-0	GNMA 1 POOL NO 335949 7.000% 10/15/22		12/01/2013	Paydown		262	262	266	265	0	(3)	0	(3)	0	262	0	0	0	10	10/27/2016
36224R-LC-6	GNMA 1 POOL NO 336123 7.500% 01/15/23		01/01/2013	Paydown		1,102	1,102	1,114	1,112	0	(10)	0	(10)	0	1,102	0	0	0	7	07/23/2016
36224R-Y2-4	GNMA 1 POOL NO 336529 8.500% 09/15/22		12/01/2013	Paydown		695	695	715	710	0	(15)	0	(15)	0	695	0	0	0	32	09/15/2017
36224R-YT-5	GNMA 1 POOL NO 336522 7.000% 12/15/22		12/01/2013	Paydown		526	526	532	530	0	(5)	0	(5)	0	526	0	0	0	20	05/20/2017
36224S-2B-7	GNMA POOL NO 337470 7.000% 07/15/23		12/01/2013	Paydown		1,314	1,314	1,297	1,299	0	15	0	15	0	1,314	0	0	0	48	02/18/2017
36224S-4Y-5	GNMA POOL NO 337539 7.000% 07/15/23		12/01/2013	Paydown		3,128	3,128	3,086	3,094	0	34	0	34	0	3,128	0	0	0	162	03/17/2017
36224S-4Z-2	GNMA POOL NO 337540 7.000% 08/15/23		12/01/2013	Paydown		4,197	4,197	4,143	4,149	0	49	0	49	0	4,197	0	0	0	84	10/16/2016
36224S-CN-0	GNMA POOL NO 336777 7.000% 11/15/22		12/01/2013	Paydown		2,318	2,318	2,351	2,341	0	(22)	0	(22)	0	2,318	0	0	0	82	12/20/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224S-HG-0	GNMA POOL NO 336931 8.000% 03/15/23		12/01/2013	Paydown		552	552	578	572	0	(21)	0	(21)	0	552	0	0	0	23	11/18/2016
36224S-KS-0	GNMA POOL NO 337005 8.000% 12/15/22		12/01/2013	Paydown		8,520	8,520	8,894	8,802	0	(282)	0	(282)	0	8,520	0	0	0	529	11/19/2016
36224S-KV-3	GNMA POOL NO 337008 8.500% 12/15/22		12/01/2013	Paydown		201	201	213	210	0	(9)	0	(9)	0	201	0	0	0	9	12/03/2016
36224S-PN-6	GNMA POOL NO 337129 8.000% 08/15/22		12/01/2013	Paydown		998	998	1,046	1,034	0	(36)	0	(36)	0	998	0	0	0	44	11/21/2016
36224S-WD-0	GNMA POOL NO 337344 7.000% 08/15/23		12/01/2013	Paydown		583	583	575	577	0	7	0	7	0	583	0	0	0	23	11/23/2016
36224S-WX-6	GNMA POOL NO 337362 8.500% 03/15/23		12/01/2013	Paydown		85	85	88	87	0	(2)	0	(2)	0	85	0	0	0	4	12/15/2016
36224S-ZQ-8	GNMA POOL NO 337451 7.500% 05/15/23		12/01/2013	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	05/26/2016
36224T-2A-7	GNMA 1 POOL NO 338369 7.000% 12/15/22		12/01/2013	Paydown		444	444	441	442	0	3	0	3	0	444	0	0	0	26	10/08/2016
36224T-BY-5	GNMA 1 POOL NO 337655 7.000% 11/15/22		12/01/2013	Paydown		442	442	447	445	0	(4)	0	(4)	0	442	0	0	0	17	06/07/2017
36224T-F4-7	GNMA 1 POOL NO 337787 8.000% 11/15/22		12/01/2013	Paydown		5,707	5,707	5,799	5,781	0	(74)	0	(74)	0	5,707	0	0	0	251	01/13/2017
36224T-GM-6	GNMA 1 POOL NO 337804 7.000% 11/15/22		12/01/2013	Paydown		7,272	7,272	7,379	7,345	0	(73)	0	(73)	0	7,272	0	0	0	178	01/27/2017
36224T-KN-9	GNMA 1 POOL NO 337901 7.000% 12/15/22		12/01/2013	Paydown		1,517	1,517	1,538	1,531	0	(15)	0	(15)	0	1,517	0	0	0	58	04/29/2017
36224T-KP-4	GNMA 1 POOL NO 337902 7.000% 12/15/22		12/01/2013	Paydown		569	569	577	575	0	(5)	0	(5)	0	569	0	0	0	22	02/22/2017
36224T-KU-3	GNMA 1 POOL NO 337907 8.000% 12/15/22		12/01/2013	Paydown		851	851	866	862	0	(11)	0	(11)	0	851	0	0	0	37	04/08/2017
36224T-KW-9	GNMA 1 POOL NO 337909 7.000% 12/15/22		12/01/2013	Paydown		3,852	3,852	3,909	3,888	0	(36)	0	(36)	0	3,852	0	0	0	144	08/01/2017
36224T-QM-5	GNMA 1 POOL NO 338060 7.500% 02/15/23		12/01/2013	Paydown		86	86	86	86	0	0	0	0	0	86	0	0	0	4	04/30/2017
36224T-U5-7	GNMA 1 POOL NO 338204 7.000% 02/15/23		12/01/2013	Paydown		2,041	2,041	2,014	2,019	0	22	0	22	0	2,041	0	0	0	63	03/02/2017
36224T-UC-2	GNMA 1 POOL NO 338179 7.000% 12/15/22		12/01/2013	Paydown		304	304	308	307	0	(3)	0	(3)	0	304	0	0	0	12	12/05/2016
36224T-UG-3	GNMA 1 POOL NO 338183 7.000% 12/15/22		12/01/2013	Paydown		11,677	11,677	11,846	11,796	0	(120)	0	(120)	0	11,677	0	0	0	346	10/26/2016
36224T-UK-4	GNMA 1 POOL NO 338186 7.000% 12/15/22		12/01/2013	Paydown		66	66	67	67	0	(1)	0	(1)	0	66	0	0	0	2	11/05/2016
36224T-VQ-0	GNMA 1 POOL NO 338223 8.500% 11/15/22		12/01/2013	Paydown		288	288	301	297	0	(9)	0	(9)	0	288	0	0	0	14	04/10/2017
36224T-W8-9	GNMA 1 POOL NO 338271 7.000% 11/15/22		12/01/2013	Paydown		293	293	297	296	0	(3)	0	(3)	0	293	0	0	0	11	01/31/2017
36224T-WA-4	GNMA 1 POOL NO 338241 7.000% 11/15/22		12/01/2013	Paydown		559	559	568	565	0	(6)	0	(6)	0	559	0	0	0	21	02/16/2017
36224T-WK-2	GNMA 1 POOL NO 338250 7.000% 11/15/22		12/01/2013	Paydown		5,033	5,033	4,815	4,862	0	171	0	171	0	5,033	0	0	0	130	12/22/2016
36224T-WQ-9	GNMA 1 POOL NO 338255 7.500% 11/15/22		12/01/2013	Paydown		4,019	4,019	4,100	4,078	0	(59)	0	(59)	0	4,019	0	0	0	150	01/12/2017
36224T-WS-5	GNMA 1 POOL NO 338257 8.500% 11/15/22		12/01/2013	Paydown		650	650	680	672	0	(23)	0	(23)	0	650	0	0	0	30	02/21/2017
36224T-WW-6	GNMA 1 POOL NO 338261 7.000% 11/15/22		12/01/2013	Paydown		1,373	1,373	1,383	1,380	0	(7)	0	(7)	0	1,373	0	0	0	53	01/19/2017
36224T-XK-1	GNMA 1 POOL NO 338282 7.000% 12/15/22		12/01/2013	Paydown		6,014	6,014	6,062	6,048	0	(34)	0	(34)	0	6,014	0	0	0	173	12/23/2016
36224T-XL-9	GNMA 1 POOL NO 338283 7.000% 12/15/22		12/01/2013	Paydown		3,549	3,549	3,602	3,587	0	(39)	0	(39)	0	3,549	0	0	0	143	11/21/2016
36224T-Y6-1	GNMA 1 POOL NO 338333 7.000% 11/15/22		12/01/2013	Paydown		900	900	913	909	0	(9)	0	(9)	0	900	0	0	0	35	01/08/2017
36224T-YE-4	GNMA 1 POOL NO 338309 7.000% 12/15/22		12/01/2013	Paydown		1,901	1,901	1,776	1,801	0	100	0	100	0	1,901	0	0	0	55	10/07/2016
36224T-ZK-9	GNMA 1 POOL NO 338346 7.000% 12/15/22		12/01/2013	Paydown		3,638	3,638	3,578	3,589	0	48	0	48	0	3,638	0	0	0	124	02/09/2017
36224T-ZV-5	GNMA 1 POOL NO 338356 7.000% 12/15/22		12/01/2013	Paydown		7,843	7,843	7,505	7,576	0	267	0	267	0	7,843	0	0	0	316	11/27/2016
36224U-3J-4	GNMA POOL NO 339301 7.000% 11/15/22		12/01/2013	Paydown		3,843	3,843	3,897	3,881	0	(38)	0	(38)	0	3,843	0	0	0	154	12/04/2016
36224U-7H-4	GNMA POOL NO 339396 7.000% 11/15/22		12/01/2013	Paydown		813	813	824	821	0	(8)	0	(8)	0	813	0	0	0	31	01/18/2017
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		07/25/2013	Stephens Inc.		13,346	12,023	12,171	12,132	0	(5)	0	(5)	0	12,127	0	1,218	1,218	559	02/19/2017
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		12/01/2013	Paydown		559	559	563	562	0	(3)	0	(3)	0	559	0	0	0	14	02/19/2017
36224U-BN-6	GNMA POOL NO 338545 7.000% 12/15/22		12/01/2013	Paydown		8,907	8,907	9,030	8,989	0	(81)	0	(81)	0	8,907	0	0	0	117	04/25/2017
36224U-M3-8	GNMA POOL NO 338878 7.000% 11/15/22		12/01/2013	Paydown		171	171	164	166	0	5	0	5	0	171	0	0	0	7	04/21/2017
36224U-NS-2	GNMA POOL NO 338901 7.000% 01/15/23		05/01/2013	Paydown		3,418	3,418	3,373	3,383	0	35	0	35	0	3,418	0	0	0	99	08/12/2017
36224U-P9-2	GNMA POOL NO 338948 7.500% 11/15/22		12/01/2013	Paydown		526	526	541	536	0	(10)	0	(10)	0	526	0	0	0	22	09/22/2017
36224U-Y3-5	GNMA POOL NO 339230 7.500% 03/15/23		12/01/2013	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/06/2016
36224V-DG-7	GNMA 1 POOL NO 339503 7.000% 11/15/22		12/01/2013	Paydown		2,606	2,606	2,670	2,648	0	(43)	0	(43)	0	2,606	0	0	0	100	06/08/2017
36224V-QY-4	GNMA 1 POOL NO 339871 7.000% 12/15/22		12/01/2013	Paydown		417	417	399	403	0	14	0	14	0	417	0	0	0	6	03/06/2017
36224V-TV-7	GNMA 1 POOL NO 339964 8.000% 12/15/22		12/01/2013	Paydown		2,799	2,799	2,849	2,832	0	(33)	0	(33)	0	2,799	0	0	0	123	07/21/2017
36224V-TW-5	GNMA 1 POOL NO 339965 7.000% 11/15/22		12/01/2013	Paydown		130	130	131	131	0	(1)	0	(1)	0	130	0	0	0	5	11/09/2016
36224V-WX-9	GNMA 1 POOL NO 340062 7.000% 12/15/22		12/01/2013	Paydown		236	236	230	231	0	6	0	6	0	236	0	0	0	10	09/14/2016
36224V-XU-4	GNMA 1 POOL NO 340091 7.000% 12/15/22		12/01/2013	Paydown		93	93	88	89	0	3	0	3	0	93	0	0	0	4	01/13/2017
36224V-XY-6	GNMA 1 POOL NO 340095 8.500% 12/15/22		12/01/2013	Paydown		5,453	5,453	5,764	5,690	0	(237)	0	(237)	0	5,453	0	0	0	355	05/15/2016
36224V-ZD-0	GNMA 1 POOL NO 340140 8.000% 07/15/23		12/01/2013	Paydown		1,701	1,701	1,777	1,755	0	(54)	0	(54)	0	1,701	0	0	0	75	09/02/2017
36224W-EE-9	GNMA 1 POOL NO 340433 7.500% 12/15/22		12/01/2013	Paydown		1,583	1,583	1,632	1,623	0	(40)	0	(40)	0	1,583	0	0	0	65	04/09/2017
36224W-MA-8	GNMA 1 POOL NO 340653 8.000% 02/15/23		12/01/2013	Paydown		33,993	33,993	35,516	35,307	0	(1,314)	0	(1,314)	0	33,993	0	0	0	1,444	10/31/2016
36224W-V5-9	GNMA 1 POOL NO 340936 7.000% 05/15/23		12/01/2013	Paydown		895	895	883	885	0	10	0	10	0	895	0	0	0	34	12/28/2016
36224W-WV-1	GNMA 1 POOL NO 340960 7.000% 04/15/24		12/01/2013	Paydown		541	541	557	553	0	(12)	0	(12)	0	541	0	0	0	21	07/07/2017
36224X-5N-7	GNMA 1 POOL NO 342053 8.000% 11/15/22		12/01/2013	Paydown		2,509	2,509	2,554	2,541	0	(32)	0	(32)	0	2,509	0	0	0	110	03/28/2017
36224X-BY-6	GNMA 1 POOL NO 341255 7.500% 11/15/22		12/01/2013	Paydown		3,469	3,469	3,533	3,514	0	(45)	0	(45)	0	3,469	0	0	0	143	03/23/2017
36224X-DZ-1	GNMA 1 POOL NO 341320 7.000% 11/15/22		12/01/2013	Paydown		1,530	1,530	1,550	1,546	0	(16)	0	(16)	0	1,530	0	0	0	59	08/02/2017
36224X-GU-9	GNMA 1 POOL NO 341411 7.500% 12/15/22		12/01/2013	Paydown		181	181	187	185	0	(4)	0	(4)	0	181	0	0	0	8	05/03/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224X-Y8-8	GNMA 1 POOL NO 341935 8.000% 07/15/23		12/01/2013	Paydown		976	976	1,018	1,007	0	(31)	0	(31)	0	976	0	0	0	43	05/17/2017
36224Y-4X-4	GNMA 1 POOL NO 342938 7.000% 11/15/22		12/01/2013	Paydown		747	747	714	723	0	24	0	24	0	747	0	0	0	29	07/21/2017
36224Y-HK-8	GNMA 1 POOL NO 342334 7.500% 04/15/23		12/01/2013	Paydown		44	44	43	43	0	0	0	0	0	44	0	0	0	2	03/14/2017
36224Y-K9-9	GNMA 1 POOL NO 342420 7.000% 10/15/23		12/01/2013	Paydown		631	631	623	624	0	7	0	7	0	631	0	0	0	24	05/05/2017
36224Y-LH-0	GNMA 1 POOL NO 342428 7.000% 12/15/22		12/01/2013	Paydown		1,635	1,635	1,656	1,650	0	(14)	0	(14)	0	1,635	0	0	0	63	02/03/2017
36224Y-LJ-6	GNMA 1 POOL NO 342429 7.000% 12/15/22		12/01/2013	Paydown		1,052	1,052	1,067	1,062	0	(10)	0	(10)	0	1,052	0	0	0	35	01/29/2017
36224Y-M2-2	GNMA 1 POOL NO 342477 7.000% 12/15/22		12/01/2013	Paydown		18,096	18,096	18,061	18,055	0	40	0	40	0	18,096	0	0	0	800	10/22/2016
36224Y-M3-0	GNMA 1 POOL NO 342478 7.000% 12/15/22		12/01/2013	Paydown		2,296	2,296	2,183	2,203	0	92	0	92	0	2,296	0	0	0	69	10/29/2016
36224Y-M4-8	GNMA 1 POOL NO 342479 7.500% 11/15/22		12/01/2013	Paydown		311	311	315	314	0	(3)	0	(3)	0	311	0	0	0	12	05/11/2016
36224Y-M5-5	GNMA 1 POOL NO 342480 7.500% 12/15/22		12/01/2013	Paydown		1,596	1,596	1,660	1,646	0	(50)	0	(50)	0	1,596	0	0	0	51	08/26/2016
36224Y-M7-1	GNMA 1 POOL NO 342482 8.000% 12/15/22		12/01/2013	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	2	07/05/2016
36224Y-PL-7	GNMA 1 POOL NO 342527 7.500% 02/15/23		12/01/2013	Paydown		8,114	8,114	8,213	8,187	0	(73)	0	(73)	0	8,114	0	0	0	372	12/08/2016
36224Y-QF-9	GNMA 1 POOL NO 342554 8.000% 03/15/23		12/01/2013	Paydown		2,774	2,774	2,917	2,890	0	(116)	0	(116)	0	2,774	0	0	0	119	07/26/2016
36224Y-QN-2	GNMA 1 POOL NO 342561 8.000% 08/15/24		12/01/2013	Paydown		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	2	10/23/2016
36224Y-ZE-2	GNMA 1 POOL NO 342841 8.500% 12/15/22		12/01/2013	Paydown		189	189	198	196	0	(7)	0	(7)	0	189	0	0	0	9	10/25/2016
36224Y-ZJ-1	GNMA 1 POOL NO 342845 8.500% 01/15/23		12/01/2013	Paydown		95	95	98	97	0	(2)	0	(2)	0	95	0	0	0	5	12/01/2016
36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28		12/01/2013	Paydown		691	691	670	672	0	19	0	19	0	691	0	0	0	28	02/01/2017
36225A-7K-0	GNMA 1 POOL NO 780898 7.000% 11/15/28		12/01/2013	Paydown		5,463	5,463	5,303	5,315	0	148	0	148	0	5,463	0	0	0	196	03/02/2017
36225A-A8-3	GNMA 1 POOL NO 780031 7.000% 07/15/24		12/01/2013	Paydown		6,398	6,398	6,441	6,429	0	(31)	0	(31)	0	6,398	0	0	0	237	03/22/2017
36225A-AR-1	GNMA 1 POOL NO 780016 8.500% 12/15/21		12/01/2013	Paydown		1,425	1,425	1,465	1,454	0	(29)	0	(29)	0	1,425	0	0	0	66	09/02/2016
36225A-AY-6	GNMA 1 POOL NO 780023 7.000% 09/15/24		12/01/2013	Paydown		11,371	11,371	11,448	11,428	0	(56)	0	(56)	0	11,371	0	0	0	423	03/23/2017
36225A-B2-5	GNMA 1 POOL NO 780057 7.500% 02/15/25		12/01/2013	Paydown		231	231	240	239	0	(7)	0	(7)	0	231	0	0	0	10	02/11/2017
36225A-B3-3	GNMA 1 POOL NO 780058 7.000% 01/15/25		12/01/2013	Paydown		2,392	2,392	2,431	2,424	0	(32)	0	(32)	0	2,392	0	0	0	87	03/07/2017
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		07/25/2013	Stephens Inc.		24,965	22,093	22,918	22,809	0	(14)	0	(14)	0	22,795	0	2,170	2,170	1,173	12/15/2016
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		12/01/2013	Paydown		5,783	5,783	5,993	5,965	0	(183)	0	(183)	0	5,783	0	0	0	247	12/15/2016
36225A-C6-5	GNMA 1 POOL NO 780093 6.500% 07/15/24		12/01/2013	Paydown		5,485	5,485	5,286	5,322	0	163	0	163	0	5,485	0	0	0	209	04/14/2017
36225A-DA-5	GNMA 1 POOL NO 780097 8.000% 04/15/25		12/01/2013	Paydown		532	532	554	551	0	(19)	0	(19)	0	532	0	0	0	20	01/11/2017
36225A-DJ-6	GNMA 1 POOL NO 780105 7.000% 01/15/25		12/01/2013	Paydown		519	519	531	529	0	(10)	0	(10)	0	519	0	0	0	19	04/04/2017
36225A-DU-1	GNMA 1 POOL NO 780115 8.500% 04/15/25		12/01/2013	Paydown		48,598	48,598	49,841	49,695	0	(1,097)	0	(1,097)	0	48,598	0	0	0	2,159	11/07/2016
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		07/25/2013	Stephens Inc.		4,619	4,162	4,258	4,242	0	(2)	0	(2)	0	4,240	0	379	379	193	03/23/2017
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		12/01/2013	Paydown		754	754	771	768	0	(14)	0	(14)	0	754	0	0	0	19	03/23/2017
36225A-F6-2	GNMA 1 POOL NO 780189 7.000% 07/15/25		12/01/2013	Paydown		2,470	2,470	2,517	2,508	0	(38)	0	(38)	0	2,470	0	0	0	92	04/16/2017
36225A-FB-1	GNMA 1 POOL NO 780162 8.500% 06/15/25		12/01/2013	Paydown		11,756	11,756	12,066	12,018	0	(263)	0	(263)	0	11,756	0	0	0	557	12/25/2016
36225A-FH-8	GNMA 1 POOL NO 780168 6.500% 05/15/24		12/01/2013	Paydown		157	157	156	156	0	1	0	1	0	157	0	0	0	5	04/22/2017
36225A-GH-7	GNMA 1 POOL NO 780200 8.500% 07/15/25		12/01/2013	Paydown		61,101	61,101	62,715	62,485	0	(1,383)	0	(1,383)	0	61,101	0	0	0	2,847	11/16/2016
36225A-HD-5	GNMA 1 POOL NO 780228 8.000% 12/15/23		12/01/2013	Paydown		288	288	298	296	0	(8)	0	(8)	0	288	0	0	0	14	10/30/2016
36225A-HF-0	GNMA 1 POOL NO 780230 7.500% 12/15/22		12/01/2013	Paydown		2,035	2,035	2,072	2,063	0	(28)	0	(28)	0	2,035	0	0	0	82	10/25/2016
36225A-KD-1	GNMA 1 POOL NO 780292 8.000% 12/15/23		12/01/2013	Paydown		608	608	612	611	0	(3)	0	(3)	0	608	0	0	0	27	12/01/2016
36225A-LU-2	GNMA 1 POOL NO 780339 8.000% 12/15/23		12/01/2013	Paydown		439	439	456	454	0	(15)	0	(15)	0	439	0	0	0	20	11/26/2016
36225A-MB-3	GNMA 1 POOL NO 780354 6.500% 12/15/23		12/01/2013	Paydown		376	376	377	377	0	(1)	0	(1)	0	376	0	0	0	13	03/08/2017
36225A-MU-1	GNMA 1 POOL NO 780371 8.000% 11/15/22		12/01/2013	Paydown		488	488	497	495	0	(7)	0	(7)	0	488	0	0	0	23	08/28/2016
36225A-MX-5	GNMA 1 POOL NO 780374 7.500% 12/15/23		12/01/2013	Paydown		3,876	3,876	3,931	3,919	0	(43)	0	(43)	0	3,876	0	0	0	159	11/19/2016
36225A-N5-5	GNMA 1 POOL NO 780412 7.500% 08/15/26		07/25/2013	Stephens Inc.		843	752	780	777	0	0	0	0	0	776	0	66	66	37	01/10/2017
36225A-N5-5	GNMA 1 POOL NO 780412 7.500% 08/15/26		07/01/2013	Paydown		107	107	111	110	0	(3)	0	(3)	0	107	0	0	0	3	01/10/2017
36225A-NB-2	GNMA 1 POOL NO 780386 7.000% 12/15/23		12/01/2013	Paydown		1,230	1,230	1,239	1,236	0	(6)	0	(6)	0	1,230	0	0	0	44	11/25/2016
36225A-NN-6	GNMA 1 POOL NO 780397 8.000% 12/15/22		12/01/2013	Paydown		6,945	6,945	7,070	7,041	0	(96)	0	(96)	0	6,945	0	0	0	282	09/02/2016
36225A-NX-4	GNMA 1 POOL NO 780406 7.000% 12/15/23		12/01/2013	Paydown		4,570	4,570	4,602	4,593	0	(24)	0	(24)	0	4,570	0	0	0	171	12/25/2016
36225A-Q3-7	GNMA 1 POOL NO 780474 7.500% 12/15/23		12/01/2013	Paydown		2,904	2,904	2,922	2,917	0	(14)	0	(14)	0	2,904	0	0	0	110	10/16/2016
36225A-QT-0	GNMA 1 POOL NO 780466 7.500% 12/15/23		12/01/2013	Paydown		30,046	30,046	30,217	30,173	0	(128)	0	(128)	0	30,046	0	0	0	1,141	10/30/2016
36225A-QV-5	GNMA 1 POOL NO 780468 7.000% 12/15/23		12/01/2013	Paydown		5,884	5,884	5,925	5,914	0	(30)	0	(30)	0	5,884	0	0	0	218	12/23/2016
36225A-R6-9	GNMA 1 POOL NO 780509 6.500% 02/15/27		12/01/2013	Paydown		68,774	68,774	69,935	69,760	0	(986)	0	(986)	0	68,774	0	0	0	2,225	05/12/2017
36225A-U2-4	GNMA 1 POOL NO 780601 7.000% 07/15/27		12/01/2013	Paydown		5,646	5,646	5,745	5,732	0	(85)	0	(85)	0	5,646	0	0	0	220	03/26/2017
36225A-UA-6	GNMA 1 POOL NO 780577 7.000% 12/15/23		12/01/2013	Paydown		8,116	8,116	8,173	8,159	0	(43)	0	(43)	0	8,116	0	0	0	310	11/13/2016
36225A-UH-1	GNMA 1 POOL NO 780584 7.000% 06/15/27		12/01/2013	Paydown		1,767	1,767	1,798	1,796	0	(29)	0	(29)	0	1,767	0	0	0	63	03/03/2017
36225A-UK-4	GNMA 1 POOL NO 780586 7.000% 09/15/24		12/01/2013	Paydown		25,742	25,742	25,918	25,876	0	(134)	0	(134)	0	25,742	0	0	0	921	01/24/2017
36225A-UN-8	GNMA 1 POOL NO 780589 7.000% 06/15/27		12/01/2013	Paydown		3,491	3,491	3,546	3,539	0	(48)	0	(48)	0	3,491	0	0	0	132	02/22/2017
36225A-VT-4	GNMA 1 POOL NO 780626 7.000% 08/15/27		12/01/2013	Paydown		2,268	2,268	2,310	2,305	0	(37)	0	(37)	0	2,268	0	0	0	82	03/14/2017
36225B-2X-5	GNMA POOL NO 781690 6.000% 12/15/33		12/01/2013	Paydown		82,912	82,912	84,225	84,156	0	(1,245)	0	(1,245)	0	82,912	0	0	0	2,500	07/25/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36225B-3M-8	GNMA POOL NO 781704 6.500% 04/15/33		12/01/2013	Paydown		3,032	3,032	3,168	3,160	0	(129)	0	(129)	0	3,032	0	0	0	100	03/16/2017
36225B-3V-8	GNMA POOL NO 781712 6.000% 01/15/34		12/01/2013	Paydown		22,097	22,097	22,451	22,429	0	(332)	0	(332)	0	22,097	0	0	0	666	08/21/2017
36225B-4W-5	GNMA POOL NO 781737 5.500% 04/15/34		12/01/2013	Paydown		29,935	29,935	29,222	29,252	0	683	0	683	0	29,935	0	0	0	831	12/31/2017
36225B-AC-2	GNMA POOL NO 780903 8.000% 12/15/22		12/01/2013	Paydown		245,229	245,229	247,031	246,545	0	(1,316)	0	(1,316)	0	245,229	0	0	0	10,882	09/06/2016
36225B-AK-4	GNMA POOL NO 780910 8.000% 11/15/28		12/01/2013	Paydown		709	709	736	735	0	(26)	0	(26)	0	709	0	0	0	20	01/01/2017
36225B-BU-1	GNMA POOL NO 780951 7.000% 01/15/29		12/01/2013	Paydown		1,771	1,771	1,718	1,722	0	49	0	49	0	1,771	0	0	0	62	02/02/2017
36225B-D8-8	GNMA POOL NO 781027 7.000% 04/15/29		12/01/2013	Paydown		827	827	818	819	0	8	0	8	0	827	0	0	0	36	12/31/2016
36225B-DY-1	GNMA POOL NO 781019 7.000% 03/15/29		12/01/2013	Paydown		3,672	3,672	3,563	3,571	0	101	0	101	0	3,672	0	0	0	135	02/08/2017
36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29		12/01/2013	Paydown		268	268	260	260	0	8	0	8	0	268	0	0	0	10	10/26/2016
36225B-HM-3	GNMA POOL NO 781136 7.000% 12/15/28		12/01/2013	Paydown		1,808	1,808	1,788	1,790	0	18	0	18	0	1,808	0	0	0	62	01/12/2017
36225B-WZ-7	GNMA POOL NO 781564 6.000% 02/15/33		12/01/2013	Paydown		330,377	330,377	335,655	335,362	0	(4,985)	0	(4,985)	0	330,377	0	0	0	9,480	04/27/2017
36225B-Y9-3	GNMA POOL NO 781636 5.500% 07/15/33		12/01/2013	Paydown		477,473	477,473	479,114	478,935	0	(1,462)	0	(1,462)	0	477,473	0	0	0	12,897	11/04/2017
36225C-4V-5	GNMA 2 POOL NO 080835 1.625% 02/20/34		12/01/2013	Paydown		142,925	142,925	149,656	149,560	0	(6,634)	0	(6,634)	0	142,925	0	0	0	1,313	01/31/2019
36230S-KD-5	GNMA POOL NO 757492 4.000% 01/15/42		12/01/2013	Paydown		230,735	230,735	247,031	246,630	0	(15,895)	0	(15,895)	0	230,735	0	0	0	5,346	04/07/2019
36241K-DR-6	GNMA POOL NO 781912 6.500% 11/15/34		12/01/2013	Paydown		11,270	11,270	11,776	11,747	0	(477)	0	(477)	0	11,270	0	0	0	372	01/19/2018
36241K-FC-7	GNMA POOL NO 781963 6.500% 06/15/35		12/01/2013	Paydown		151,429	151,429	158,225	157,864	0	(6,436)	0	(6,436)	0	151,429	0	0	0	4,662	12/11/2017
36241K-ZA-9	GNMA POOL NO 782537 5.500% 12/15/38		12/01/2013	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/23/2016
36290Q-JV-8	GNMA 1 POOL NO 614176 6.000% 07/15/34		12/01/2013	Paydown		8,310	8,310	8,573	8,563	0	(252)	0	(252)	0	8,310	0	0	0	272	08/10/2018
36290Q-TH-8	GNMA 1 POOL NO 614452 6.000% 06/15/33		12/01/2013	Paydown		4,094	4,094	4,158	4,155	0	(61)	0	(61)	0	4,094	0	0	0	134	05/11/2018
36290Q-WD-3	GNMA 1 POOL NO 614544 6.000% 06/15/33		12/01/2013	Paydown		99,561	99,561	99,347	99,346	0	215	0	215	0	99,561	0	0	0	4,816	12/28/2016
36290R-HU-0	GNMA POOL NO 615043 5.500% 05/15/34		12/01/2013	Paydown		1,163	1,163	1,135	1,136	0	27	0	27	0	1,163	0	0	0	35	04/28/2017
36290R-RP-0	GNMA POOL NO 615294 6.500% 07/15/33		12/01/2013	Paydown		2,147	2,147	2,243	2,236	0	(89)	0	(89)	0	2,147	0	0	0	76	01/15/2019
36290S-2L-4	GNMA 1 POOL NO 616479 5.500% 06/15/34		12/01/2013	Paydown		126,563	126,563	123,548	123,698	0	2,866	0	2,866	0	126,563	0	0	0	2,979	07/18/2018
36290S-6R-7	GNMA 1 POOL NO 616580 5.500% 08/15/34		12/01/2013	Paydown		28,406	28,406	27,729	27,774	0	632	0	632	0	28,406	0	0	0	1,134	05/03/2020
36290S-CU-3	GNMA 1 POOL NO 615783 6.000% 09/15/33		12/01/2013	Paydown		61,802	61,802	62,756	62,704	0	(901)	0	(901)	0	61,802	0	0	0	2,067	07/24/2018
36290S-K5-9	GNMA 1 POOL NO 616016 5.000% 10/15/33		12/01/2013	Paydown		1,059,922	1,059,922	1,044,396	1,045,535	0	14,387	0	14,387	0	1,059,922	0	0	0	24,365	10/25/2018
36290S-MS-7	GNMA 1 POOL NO 616069 6.000% 11/15/33		12/01/2013	Paydown		20,226	20,226	20,536	20,519	0	(293)	0	(293)	0	20,226	0	0	0	633	03/29/2019
36290S-PT-2	GNMA 1 POOL NO 616134 6.000% 12/15/33		12/01/2013	Paydown		118,926	118,926	119,075	119,050	0	(123)	0	(123)	0	118,926	0	0	0	3,930	03/25/2019
36290S-QK-0	GNMA 1 POOL NO 616158 6.000% 12/15/33		12/01/2013	Paydown		22,119	22,119	22,461	22,450	0	(331)	0	(331)	0	22,119	0	0	0	807	09/08/2017
36290S-TH-4	GNMA 1 POOL NO 616252 5.500% 02/15/34		12/01/2013	Paydown		50,788	50,788	49,470	49,551	0	1,236	0	1,236	0	50,788	0	0	0	1,349	10/07/2018
36290S-U6-6	GNMA 1 POOL NO 616305 5.500% 03/15/34		12/01/2013	Paydown		78,379	78,379	76,512	76,614	0	1,765	0	1,765	0	78,379	0	0	0	1,491	02/10/2019
36290T-CW-7	GNMA POOL NO 616685 5.500% 10/15/34		12/01/2013	Paydown		51,857	51,857	50,621	50,693	0	1,164	0	1,164	0	51,857	0	0	0	1,373	04/30/2019
36290T-QA-0	GNMA POOL NO 617049 5.500% 04/15/36		12/01/2013	Paydown		58,154	58,154	56,754	56,859	0	1,295	0	1,295	0	58,154	0	0	0	2,112	02/12/2022
36290U-AW-6	GNMA POOL NO 617521 6.000% 05/15/37		12/01/2013	Paydown		238,004	238,004	236,181	236,234	0	1,770	0	1,770	0	238,004	0	0	0	7,296	02/13/2019
36290V-6R-0	GNMA POOL NO 619280 5.500% 01/15/35		12/01/2013	Paydown		36,207	36,207	35,345	35,429	0	778	0	778	0	36,207	0	0	0	1,127	06/17/2023
36290V-VQ-4	GNMA POOL NO 619023 6.500% 07/15/34		10/01/2013	Paydown		15,870	15,870	16,582	16,548	0	(679)	0	(679)	0	15,870	0	0	0	850	04/12/2019
36290V-XL-3	GNMA POOL NO 619083 5.500% 09/15/34		12/01/2013	Paydown		33,815	33,815	33,009	33,052	0	763	0	763	0	33,815	0	0	0	988	02/16/2019
36290W-4P-4	GNMA 1 POOL NO 620130 5.500% 01/15/35		12/01/2013	Paydown		25,059	25,059	24,462	24,485	0	574	0	574	0	25,059	0	0	0	501	03/15/2018
36290X-P8-7	GNMA 1 POOL NO 620647 6.000% 07/15/33		12/01/2013	Paydown		64,633	64,633	65,635	65,604	0	(971)	0	(971)	0	64,633	0	0	0	734	06/21/2017
36290Y-2E-7	GNMA 1 POOL NO 621873 5.500% 02/15/34		12/01/2013	Paydown		220,548	220,548	215,293	215,488	0	5,060	0	5,060	0	220,548	0	0	0	6,199	09/18/2017
36290Y-F8-6	GNMA 1 POOL NO 621291 6.000% 10/15/33		12/01/2013	Paydown		18,078	18,078	18,358	18,352	0	(274)	0	(274)	0	18,078	0	0	0	223	01/09/2017
36290Y-Y4-4	GNMA 1 POOL NO 621831 6.000% 12/15/33		12/01/2013	Paydown		36,251	36,251	36,832	36,805	0	(554)	0	(554)	0	36,251	0	0	0	363	02/20/2016
36291A-CD-9	GNMA POOL NO 622068 6.000% 07/15/34		12/01/2013	Paydown		130,752	130,752	130,445	130,445	0	307	0	307	0	130,752	0	0	0	1,993	08/07/2017
36291A-H8-5	GNMA POOL NO 622255 5.500% 02/15/35		12/01/2013	Paydown		10,590	10,590	10,337	10,347	0	243	0	243	0	10,590	0	0	0	386	12/14/2017
36291A-UZ-0	GNMA POOL NO 622600 6.000% 11/15/33		12/01/2013	Paydown		4,081	4,081	4,145	4,143	0	(61)	0	(61)	0	4,081	0	0	0	131	12/31/2017
36291B-QX-8	GNMA POOL NO 623370 5.500% 01/15/34		12/01/2013	Paydown		25,724	25,724	25,111	25,141	0	583	0	583	0	25,724	0	0	0	614	06/03/2018
36291B-RH-2	GNMA POOL NO 623388 5.500% 02/15/34		12/01/2013	Paydown		42,711	42,711	41,693	41,742	0	969	0	969	0	42,711	0	0	0	993	09/03/2018
36291C-Q2-4	GNMA POOL NO 624273 5.500% 03/15/34		12/01/2013	Paydown		46,624	46,624	45,513	45,555	0	1,068	0	1,068	0	46,624	0	0	0	757	01/12/2017
36291C-UF-0	GNMA POOL NO 624382 5.500% 03/15/34		12/01/2013	Paydown		24,262	24,262	23,684	23,707	0	555	0	555	0	24,262	0	0	0	1,095	08/04/2017
36291D-6M-0	GNMA POOL NO 625576 5.500% 12/15/33		12/01/2013	Paydown		40,817	40,817	39,844	39,891	0	926	0	926	0	40,817	0	0	0	990	03/08/2018
36291E-BU-4	GNMA POOL NO 625651 5.500% 01/15/34		12/01/2013	Paydown		35,002	35,002	34,168	34,206	0	796	0	796	0	35,002	0	0	0	865	04/04/2018
36291F-H5-0	GNMA POOL NO 626752 5.500% 03/15/35		12/01/2013	Paydown		50,592	50,592	49,386	49,443	0	1,148	0	1,148	0	50,592	0	0	0	1,661	02/22/2019
36291F-M7-0	GNMA POOL NO 626882 5.500% 06/15/34		12/01/2013	Paydown		21,767	21,767	21,248	21,274	0	493	0	493	0	21,767	0	0	0	845	11/20/2018
36291F-TZ-1	GNMA POOL NO 627068 5.500% 03/15/34		12/01/2013	Paydown		21,079	21,079	20,577	20,595	0	485	0	485	0	21,079	0	0	0	598	05/06/2017
36291F-UR-7	GNMA POOL NO 627092 5.500% 02/15/34		12/01/2013	Paydown		35,714	35,714	34,863	34,900	0	814	0	814	0	35,714	0	0	0	1,086	03/01/2018
36291F-V5-4	GNMA POOL NO 627136 5.500% 03/15/34		12/01/2013	Paydown		33,848	33,848	33,042	33,072	0	777	0	777	0	33,848	0	0	0	1,024	04/24/2017
36291G-SJ-6	GNMA POOL NO 627921 6.000% 02/15/34		12/01/2013	Paydown		1,378	1,378	1,400	1,399	0	(21)	0	(21)	0	1,378	0	0	0	45	11/20/2017
36291G-UQ-7	GNMA POOL NO 627991 6.000% 03/15/34		12/01/2013	Paydown		4,468	4,468	4,537	4,536	0	(68)	0	(68)	0	4,468	0	0	0	43	01/26/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36291G-YM-2	GNMA POOL NO 628116 5.500% 05/15/34		12/01/2013	Paydown		32,872	32,872	32,089	32,128	0	744	0	744	0	32,872	0	0	0	1,166	12/23/2018
36291J-7E-4	GNMA POOL NO 630093 5.500% 06/15/34		12/01/2013	Paydown		2,549	2,549	2,488	2,490	0	59	0	59	0	2,549	0	0	0	78	07/13/2017
36291J-7J-3	GNMA POOL NO 630097 5.500% 06/15/34		12/01/2013	Paydown		40,267	40,267	39,307	39,344	0	923	0	923	0	40,267	0	0	0	957	08/22/2017
36291J-FP-0	GNMA POOL NO 629374 5.500% 03/15/34		12/01/2013	Paydown		32,073	32,073	31,309	31,344	0	730	0	730	0	32,073	0	0	0	730	05/27/2018
36291K-4N-4	GNMA POOL NO 630929 5.500% 05/15/34		12/01/2013	Paydown		41,747	41,747	40,752	40,809	0	938	0	938	0	41,747	0	0	0	1,104	05/29/2019
36291K-A3-1	GNMA POOL NO 630126 5.500% 06/15/34		12/01/2013	Paydown		41,149	41,149	40,169	40,213	0	936	0	936	0	41,149	0	0	0	891	04/11/2018
36291K-AF-4	GNMA POOL NO 630106 5.500% 06/15/34		12/01/2013	Paydown		57,584	57,584	56,212	56,281	0	1,304	0	1,304	0	57,584	0	0	0	1,424	04/04/2018
36291L-EN-1	GNMA POOL NO 631141 6.000% 09/15/34		12/01/2013	Paydown		189,715	189,715	189,952	189,924	0	(209)	0	(209)	0	189,715	0	0	0	8,289	11/19/2017
36291L-TQ-8	GNMA POOL NO 631559 5.500% 08/15/34		12/01/2013	Paydown		30,303	30,303	29,581	29,629	0	674	0	674	0	30,303	0	0	0	514	07/08/2020
36291L-VN-2	GNMA POOL NO 631621 5.500% 08/15/34		12/01/2013	Paydown		22,791	22,791	22,248	22,272	0	519	0	519	0	22,791	0	0	0	461	06/11/2018
36291L-Z6-5	GNMA POOL NO 631765 5.500% 10/15/34		12/01/2013	Paydown		47,951	47,951	46,808	46,852	0	1,099	0	1,099	0	47,951	0	0	0	1,184	05/15/2017
36291M-ST-1	GNMA POOL NO 632430 6.000% 08/15/34		12/01/2013	Paydown		5,524	5,524	5,747	5,730	0	(206)	0	(206)	0	5,524	0	0	0	185	04/04/2019
36291N-2C-4	GNMA POOL NO 633571 6.000% 08/15/34		12/01/2013	Paydown		12,569	12,569	12,540	12,540	0	29	0	29	0	12,569	0	0	0	412	11/16/2019
36291N-M7-3	GNMA POOL NO 633182 5.500% 06/15/34		12/01/2013	Paydown		22,045	22,045	21,520	21,544	0	501	0	501	0	22,045	0	0	0	549	06/13/2018
36291N-PZ-8	GNMA POOL NO 633240 5.500% 09/15/34		12/01/2013	Paydown		50,328	50,328	49,128	49,189	0	1,139	0	1,139	0	50,328	0	0	0	1,972	02/05/2019
36291N-UN-9	GNMA POOL NO 633389 6.000% 01/15/36		12/01/2013	Paydown		2,158	2,158	2,153	2,153	0	5	0	5	0	2,158	0	0	0	83	04/24/2018
36291P-CY-0	GNMA POOL NO 633787 5.500% 10/15/34		12/01/2013	Paydown		12,858	12,858	12,551	12,564	0	294	0	294	0	12,858	0	0	0	358	02/09/2018
36291P-XA-9	GNMA POOL NO 634373 5.500% 09/15/34		12/01/2013	Paydown		21,547	21,547	21,034	21,056	0	491	0	491	0	21,547	0	0	0	608	05/08/2018
36291Q-EW-0	GNMA POOL NO 634749 6.000% 08/15/34		12/01/2013	Paydown		137,455	137,455	142,996	142,444	0	(4,989)	0	(4,989)	0	137,455	0	0	0	7,243	11/09/2019
36291R-3M-2	GNMA POOL NO 636304 5.500% 04/15/35		12/01/2013	Paydown		27,840	27,840	27,177	27,197	0	643	0	643	0	27,840	0	0	0	761	09/18/2016
36291R-LR-1	GNMA POOL NO 635836 5.500% 10/15/34		12/01/2013	Paydown		79,418	79,418	77,526	77,601	0	1,818	0	1,818	0	79,418	0	0	0	1,957	10/19/2016
36291R-NV-0	GNMA POOL NO 635904 6.000% 11/15/34		12/01/2013	Paydown		278,663	278,663	289,896	289,099	0	(10,437)	0	(10,437)	0	278,663	0	0	0	6,408	08/26/2018
36291R-PW-6	GNMA POOL NO 635937 6.500% 11/15/34		11/01/2013	Paydown		27,421	27,421	28,652	28,596	0	(1,175)	0	(1,175)	0	27,421	0	0	0	1,620	04/17/2019
36291R-X7-2	GNMA POOL NO 636202 5.500% 02/15/35		12/01/2013	Paydown		67,284	67,284	65,681	65,743	0	1,541	0	1,541	0	67,284	0	0	0	1,286	10/07/2017
36291T-AC-2	GNMA POOL NO 637303 5.500% 11/15/34		12/01/2013	Paydown		98,705	98,705	96,353	96,486	0	2,219	0	2,219	0	98,705	0	0	0	3,657	06/10/2019
36291T-YZ-5	GNMA POOL NO 638028 6.500% 07/15/35		08/01/2013	Paydown		5,688	5,688	5,943	5,933	0	(245)	0	(245)	0	5,688	0	0	0	245	11/16/2016
36291V-J8-7	GNMA POOL NO 639387 6.000% 05/15/35		12/01/2013	Paydown		140,770	140,770	139,692	139,723	0	1,048	0	1,048	0	140,770	0	0	0	3,345	04/10/2017
36291W-E2-3	GNMA POOL NO 640153 5.500% 02/15/35		12/01/2013	Paydown		70,895	70,895	69,205	69,300	0	1,595	0	1,595	0	70,895	0	0	0	1,881	10/08/2019
36291W-GW-5	GNMA POOL NO 640213 5.500% 03/15/35		12/01/2013	Paydown		24,172	24,172	23,596	23,620	0	552	0	552	0	24,172	0	0	0	596	05/06/2018
36291X-B8-1	GNMA POOL NO 640963 6.500% 05/15/35		12/01/2013	Paydown		555	555	580	579	0	(24)	0	(24)	0	555	0	0	0	20	07/28/2017
36291X-BE-8	GNMA POOL NO 640937 6.500% 05/15/35		12/01/2013	Paydown		112	112	117	116	0	(5)	0	(5)	0	112	0	0	0	4	02/26/2017
36291Y-3Y-1	GNMA POOL NO 642615 5.500% 03/15/36		12/01/2013	Paydown		1,933	1,933	1,887	1,889	0	44	0	44	0	1,933	0	0	0	58	06/03/2021
36292B-DU-7	GNMA POOL NO 643715 6.000% 08/15/35		12/01/2013	Paydown		5,971	5,971	5,957	5,957	0	14	0	14	0	5,971	0	0	0	176	12/06/2018
36292F-K7-1	GNMA POOL NO 647518 6.000% 01/15/36		12/01/2013	Paydown		88,424	88,424	88,217	88,217	0	207	0	207	0	88,424	0	0	0	4,610	10/18/2019
36292F-K8-9	GNMA POOL NO 647519 6.000% 01/15/36		12/01/2013	Paydown		152,203	152,203	151,846	151,846	0	357	0	357	0	152,203	0	0	0	5,557	02/23/2018
36292F-PQ-4	GNMA POOL NO 647631 6.000% 12/15/36		12/01/2013	Paydown		442,811	442,811	441,773	441,773	0	1,038	0	1,038	0	442,811	0	0	0	13,146	12/03/2016
36292F-PR-2	GNMA POOL NO 647632 6.000% 12/15/36		12/01/2013	Paydown		270,292	270,292	269,659	269,659	0	634	0	634	0	270,292	0	0	0	8,601	10/15/2018
36292G-TE-5	GNMA POOL NO 648649 5.500% 01/15/36		12/01/2013	Paydown		3,849	3,849	3,757	3,760	0	89	0	89	0	3,849	0	0	0	155	11/13/2017
36292H-LX-9	GNMA POOL NO 649342 5.500% 01/15/36		12/01/2013	Paydown		1,188	1,188	1,160	1,160	0	28	0	28	0	1,188	0	0	0	33	02/16/2017
36292H-MS-9	GNMA POOL NO 649369 5.500% 01/15/36		12/01/2013	Paydown		38,613	38,613	37,684	37,725	0	888	0	888	0	38,613	0	0	0	561	09/05/2018
36292J-D4-8	GNMA POOL NO 650023 5.500% 02/15/36		12/01/2013	Paydown		83,672	83,672	81,658	81,743	0	1,929	0	1,929	0	83,672	0	0	0	515	08/17/2018
36292J-JD-2	GNMA POOL NO 650160 5.500% 04/15/36		12/01/2013	Paydown		33,766	33,766	32,954	32,990	0	776	0	776	0	33,766	0	0	0	759	09/23/2019
36292K-6L-5	GNMA POOL NO 651675 5.500% 01/15/36		12/01/2013	Paydown		650,494	650,494	634,355	634,959	0	15,535	0	15,535	0	650,494	0	0	0	19,323	10/19/2017
36292K-6M-3	GNMA POOL NO 651676 6.000% 01/15/36		12/01/2013	Paydown		5,283	5,283	5,270	5,270	0	12	0	12	0	5,283	0	0	0	153	10/21/2016
36292K-MY-9	GNMA POOL NO 651175 5.500% 01/15/36		12/01/2013	Paydown		270,209	270,209	263,707	264,022	0	6,187	0	6,187	0	270,209	0	0	0	5,018	02/03/2019
36292K-P6-7	GNMA POOL NO 651245 5.500% 02/15/36		12/01/2013	Paydown		152,853	152,853	149,175	149,331	0	3,522	0	3,522	0	152,853	0	0	0	4,772	05/31/2018
36292K-P7-5	GNMA POOL NO 651246 5.500% 02/15/36		12/01/2013	Paydown		75,410	75,410	73,595	73,672	0	1,738	0	1,738	0	75,410	0	0	0	1,608	05/25/2018
36292L-AC-8	GNMA POOL NO 651703 5.500% 02/15/36		12/01/2013	Paydown		37,242	37,242	36,354	36,396	0	846	0	846	0	37,242	0	0	0	1,397	10/22/2019
36292L-AL-8	GNMA POOL NO 651711 5.500% 02/15/36		12/01/2013	Paydown		29,751	29,751	29,042	29,076	0	675	0	675	0	29,751	0	0	0	718	02/18/2019
36292L-BN-3	GNMA POOL NO 651745 5.500% 03/15/36		12/01/2013	Paydown		39,955	39,955	38,994	39,055	0	900	0	900	0	39,955	0	0	0	785	07/10/2020
36292L-BZ-6	GNMA POOL NO 651756 5.500% 03/15/36		12/01/2013	Paydown		100,292	100,292	97,879	97,978	0	2,314	0	2,314	0	100,292	0	0	0	2,607	04/22/2018
36292L-CH-5	GNMA POOL NO 651772 5.500% 04/15/36		12/01/2013	Paydown		77,249	77,249	75,390	75,483	0	1,767	0	1,767	0	77,249	0	0	0	2,048	02/09/2020
36292L-DN-1	GNMA POOL NO 651809 6.000% 05/15/36		12/01/2013	Paydown		23,039	23,039	22,862	22,867	0	171	0	171	0	23,039	0	0	0	633	06/09/2018
36292N-HV-5	GNMA POOL NO 653744 5.500% 03/15/36		12/01/2013	Paydown		112,092	112,092	109,395	109,543	0	2,549	0	2,549	0	112,092	0	0	0	2,513	03/05/2020
36292N-KS-8	GNMA POOL NO 653805 5.500% 04/15/36		12/01/2013	Paydown		40,141	40,141	39,175	39,217	0	923	0	923	0	40,141	0	0	0	855	12/10/2017
36292N-KU-3	GNMA POOL NO 653807 5.500% 04/15/36		12/01/2013	Paydown		48,220	48,220	47,059	47,124	0	1,095	0	1,095	0	48,220	0	0	0	1,304	10/13/2019
36294N-S4-1	GNMA POOL NO 654939 6.000% 08/15/36		12/01/2013	Paydown		42,312	42,312	42,221	42,220	0	91	0	91	0	42,312	0	0	0	1,250	10/13/2017
36294P-DQ-3	GNMA POOL NO 655411 6.000% 06/15/36		12/01/2013	Paydown		468	468	467	467	0	1	0	1	0	468	0	0	0	15	08/14/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36294X-AH-9	GNMA POOL NO 662508 6.000% 07/15/37		12/01/2013	Paydown		20,289	20,289	20,242	20,242	0	48	0	48	0	20,289	0	0	0	600	05/22/2018
36295Q-BH-2	GNMA POOL NO 676940 5.000% 04/15/38		12/01/2013	Paydown		3,130,673	3,130,673	3,088,115	3,089,027	0	41,646	0	41,646	0	3,130,673	0	0	0	57,262	08/27/2016
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		12/01/2013	Paydown		2,697	2,697	3,061	3,054	0	(357)	0	(357)	0	2,697	0	0	0	88	08/14/2016
36296N-YU-4	GNMA POOL NO 696523 5.500% 08/15/38		12/01/2013	Paydown		140,424	140,424	157,772	157,535	0	(17,110)	0	(17,110)	0	140,424	0	0	0	813	05/28/2017
36296R-PJ-0	GNMA POOL NO 698925 5.500% 08/20/38		12/01/2013	Paydown		699,846	699,846	781,946	780,896	0	(81,050)	0	(81,050)	0	699,846	0	0	0	21,595	01/08/2016
62889K-AA-9	NCUA GUARANTEED NOTES NGN_11-M CORP FLOA		06/12/2013	Maturity		60,900,000	60,900,000	60,900,000	60,900,000	0	0	0	0	0	60,900,000	0	0	0	68,731	01/12/2014
83162C-HX-4	SMALL BUSINESS ADMINISTRATION SERIES 19		12/01/2013	Paydown		10,988	10,988	10,577	10,985	0	3	0	3	0	10,988	0	0	0	566	01/08/2015
912803-AY-9	United States Treasury STRIP		11/13/2013	Various		33,287,085	40,600,000	33,297,278	33,998,300	0	454,921	0	454,921	0	34,453,221	0	(1,166,136)	(1,166,136)	0	11/14/2021
912803-BA-0	United States Treasury STRIP		07/30/2013	Citigroup Capital Markets Inc		78,728,164	99,900,000	54,240,137	65,262,344	0	1,654,534	0	1,654,534	0	66,916,877	0	11,811,287	11,811,287	0	12/31/2013
912803-DG-5	United States Treasury STRIP		07/25/2013	Barclays Capital Inc		29,399,035	78,500,000	22,640,185	26,029,962	0	627,877	0	627,877	0	26,657,839	0	2,741,196	2,741,196	0	05/14/2039
912803-DH-3	United States Treasury STRIP		07/30/2013	Barclays Capital Inc		90,266,800	240,000,000	59,745,900	68,905,187	0	1,883,868	0	1,883,868	0	70,789,056	0	19,477,744	19,477,744	0	08/14/2039
912803-DS-9	United States Treasury STRIP		11/19/2013	Deutsche Bank Securities Inc		7,408,060	22,000,000	8,805,720	9,108,068	0	254,347	0	254,347	0	9,362,415	0	(1,954,355)	(1,954,355)	0	12/31/2013
912803-DV-2	United States Treasury STRIP		11/13/2013	Barclays Capital Inc		5,273,820	16,600,000	5,981,478	6,129,932	0	185,056	0	185,056	0	6,314,987	0	(1,041,167)	(1,041,167)	0	02/14/2042
912803-DX-8	United States Treasury STRIP		11/13/2013	Barclays Capital Inc		5,181,825	16,500,000	6,829,020	6,908,758	0	180,350	0	180,350	0	7,089,108	0	(1,907,283)	(1,907,283)	0	05/14/2042
912803-DZ-3	United States Treasury STRIP		11/13/2013	Barclays Capital Inc		30,756,995	100,300,000	38,698,749	38,739,850	0	1,087,613	0	1,087,613	0	39,827,464	0	(9,070,469)	(9,070,469)	0	11/14/2042
912810-DT-2	UNITED STATES TREASURY BOND		07/24/2013	Morgan Stanley & Co, Inc		1,362,944	1,120,000	1,561,142	1,239,128	0	(21,921)	0	(21,921)	0	1,217,206	0	145,737	145,737	76,639	11/15/2015
912810-DZ-8	UNITED STATES TREASURY BOND		01/30/2013	Prudential Invst Mgmt		30,923,530	22,700,000	29,502,906	25,332,780	0	(37,635)	0	(37,635)	0	25,295,145	0	5,628,385	5,628,385	919,720	08/15/2017
912810-EB-0	UNITED STATES TREASURY BOND		01/30/2013	Prudential Invst Mgmt		26,908,300	18,570,000	24,327,937	21,169,049	0	(30,342)	0	(30,342)	0	21,138,706	0	5,769,594	5,769,594	350,881	11/15/2018
912810-EW-4	UNITED STATES TREASURY BOND		11/26/2013	Various		15,642,911	11,435,000	15,135,406	14,806,902	0	(75,737)	0	(75,737)	0	14,731,166	0	911,746	911,746	615,163	02/14/2026
912810-FJ-2	UNITED STATES TREASURY BOND		07/30/2013	Goldman Sachs & Co		4,112,227	3,000,000	3,539,895	3,465,901	0	(10,770)	0	(10,770)	0	3,455,131	0	657,096	657,096	176,136	08/15/2029
912810-FM-5	UNITED STATES TREASURY BOND		11/14/2013	Goldman Sachs & Co		22,358,134	16,304,000	25,645,687	25,618,842	0	(384,827)	0	(384,827)	0	25,234,015	0	(2,875,881)	(2,875,881)	1,019,000	05/15/2030
912810-PT-9	UNITED STATES TREASURY TREASURY		07/24/2013	Barclays Capital Inc		678,366	560,000	566,125	565,560	0	(59)	0	(59)	0	565,500	0	112,865	112,865	25,057	02/14/2037
912810-PU-6	UNITED STATES TREASURY TREASURY		07/24/2013	Citigroup Capital Markets Inc		563,994	450,000	476,631	474,381	0	(317)	0	(317)	0	474,064	0	89,930	89,930	15,591	05/14/2037
912810-PX-0	UNITED STATES TREASURY TREASURY		11/14/2013	Morgan Stanley & Co, Inc		12,511,641	11,000,000	14,822,500	14,815,934	0	(93,146)	0	(93,146)	0	14,722,787	0	(2,211,147)	(2,211,147)	495,000	05/14/2038
912810-QQ-4	UNITED STATES TREASURY TREASURY		05/30/2013	CRT Inc.		53,728,125	44,000,000	53,332,388	53,114,042	0	(81,870)	0	(81,870)	0	53,032,172	0	695,953	695,953	1,046,196	05/14/2041
912810-QX-9	UNITED STATES TREASURY TREASURY		04/30/2013	Various		53,848,778	55,895,000	53,621,788	53,637,086	0	14,169	0	14,169	0	53,651,255	0	197,523	197,523	1,031,327	08/14/2042
912828-HQ-6	UNITED STATES TREASURY TREASURY		01/31/2013	Maturity		290,000	290,000	291,507	290,019	0	(19)	0	(19)	0	290,000	0	0	0	4,169	01/31/2014
912828-HR-4	UNITED STATES TREASURY TREASURY		03/21/2013	Merrill Lynch,Pierce,Fenner &		2,544,082	2,250,000	2,480,537	2,413,327	0	(6,642)	0	(6,642)	0	2,406,685	0	137,397	137,397	46,989	02/15/2018
912828-MK-3	UNITED STATES TREASURY TREASURY		03/21/2013	Goldman Sachs & Co		4,720,930	4,300,000	4,448,484	4,401,975	0	(5,257)	0	(5,257)	0	4,396,718	0	324,212	324,212	85,748	01/31/2017
912828-RJ-1	UNITED STATES TREASURY TREASURY		03/21/2013	Barclays Capital Inc		3,002,662	2,950,000	2,943,041	2,944,679	0	314	0	314	0	2,944,993	0	57,669	57,669	14,021	09/30/2016
912828-RX-0	UNITED STATES TREASURY TREASURY		03/21/2013	Goldman Sachs & Co		1,397,412	1,380,000	1,378,167	1,378,526	0	77	0	77	0	1,378,603	0	18,809	18,809	2,702	12/31/2016
912828-TY-6	UNITED STATES TREASURY TREASURY		02/19/2013	Various		897,468	930,000	922,597	922,594	0	93	0	93	0	922,687	0	(25,219)	(25,219)	4,008	11/13/2022
912828-UA-6	UNITED STATES TREASURY TREASURY		01/02/2013	HSBC Securities (USA) Inc		218,651	220,000	220,138	220,136	0	0	0	0	0	220,136	0	(1,485)	(1,485)	128	11/30/2017
912833-4T-4	UNITED STATES TREASURY STRIP		11/18/2013	Merrill Lynch,Pierce,Fenner &		11,196,570	22,200,000	11,973,348	12,327,385	0	339,584	0	339,584	0	12,666,969	0	(1,470,399)	(1,470,399)	0	02/15/2032
912833-4X-5	UNITED STATES TREASURY STRIP		11/18/2013	Merrill Lynch,Pierce,Fenner &		10,498,898	22,750,000	11,473,658	11,791,802	0	328,373	0	328,373	0	12,120,175	0	(1,621,277)	(1,621,277)	0	02/15/2034
912833-7F-1	UNITED STATES TREASURY STRIP		11/18/2013	Various		26,515,187	65,200,000	23,108,310	25,358,481	0	769,631	0	769,631	0	26,128,112	0	387,074	387,074	0	02/14/2037
912833-7R-5	UNITED STATES TREASURY STRIP		11/18/2013	Merrill Lynch,Pierce,Fenner &		8,476,710	17,000,000	7,758,630	8,864,423	0	267,148	0	267,148	0	9,131,571	0	(654,861)	(654,861)	0	05/15/2032
912833-7S-3	UNITED STATES TREASURY STRIP		11/18/2013	Merrill Lynch,Pierce,Fenner &		11,212,730	23,000,000	12,009,220	12,419,505	0	344,893	0	344,893	0	12,764,398	0	(1,551,668)	(1,551,668)	0	11/15/2032
912833-7U-8	UNITED STATES TREASURY STRIP		11/18/2013	Merrill Lynch,Pierce,Fenner &		20,968,650	45,000,000	22,330,260	22,928,843	0	663,625	0	663,625	0	23,592,468	0	(2,623,818)	(2,623,818)	0	11/15/2033
912833-7V-6	UNITED STATES TREASURY STRIP		11/18/2013	Merrill Lynch,Pierce,Fenner &		7,302,720	16,000,000	7,743,900	7,969,837	0	232,905	0	232,905	0	8,202,742	0	(900,022)	(900,022)	0	05/15/2034
912833-KX-7	UNITED STATES TREASURY STRIP (INT)		09/26/2013	Various		79,287,405	89,845,000	54,732,813	66,717,981	0	1,949,303	0	1,949,303	0	68,667,284	0	10,620,121	10,620,121	0	12/31/2013
912833-LD-0	UNITED STATES TREASURY STRIP		11/26/2013	Barclays Capital Inc		8,414,700	10,000,000	4,323,500	6,538,532	0	307,484	0	307,484	0	6,846,015	0	1,568,685	1,568,685	0	05/14/2021
912833-LE-8	UNITED STATES TREASURY STRIP		07/25/2013	Deutsche Bank Securities Inc		144,534,500	175,000,000	129,517,720	136,723,692	0	2,220,035	0	2,220,035	0	138,943,727	0	5,590,773	5,590,773	0	08/14/2021
912833-LF-5	UNITED STATES TREASURY STRIP		07/09/2013	Barclays Capital Inc		75,753,346	93,290,000	59,180,528	66,175,324	0	1,357,718	0	1,357,718	0	67,533,042	0	8,220,304	8,220,304	0	11/14/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912833-LG-3	UNITED STATES TREASURY STRIP		11/14/2013	Goldman Sachs & Co		6,582,105	8,090,000	6,963,225	7,014,238	0	96,351	0	96,351	0	7,110,589	0	(528,484)	(528,484)	0	02/15/2022
912833-LL-2	UNITED STATES TREASURY STRIP		02/12/2013	Citigroup Capital Markets Inc		37,175,820	46,000,000	35,415,860	36,292,704	0	99,284	0	99,284	0	36,391,988	0	783,832	783,832	0	02/15/2023
912833-LZ-1	UNITED STATES TREASURY STRIP		11/15/2013	Various		37,672,584	56,650,000	36,729,266	38,209,163	0	881,583	0	881,583	0	39,090,746	0	(1,418,163)	(1,418,163)	0	05/14/2026
912833-PE-4	UNITED STATES TREASURY STRIP		04/29/2013	Goldman Sachs & Co		27,204,870	38,500,000	26,269,320	26,292,169	0	227,665	0	227,665	0	26,519,835	0	685,036	685,036	0	08/14/2027
912833-QB-9	UNITED STATES TREASURY STRIP		08/29/2013	Barclays Capital Inc		37,119,555	61,500,000	30,179,780	33,396,246	0	922,787	0	922,787	0	34,319,033	0	2,800,522	2,800,522	0	11/14/2027
912833-WR-7	UNITED STATES TREASURY STRIP		09/10/2013	Barclays Capital Inc		13,114,424	23,220,000	11,533,374	13,301,672	0	328,218	0	328,218	0	13,629,890	0	(515,466)	(515,466)	0	11/15/2028
912833-X8-8	UNITED STATES TREASURY STRIP		11/13/2013	Deutsche Bank Securities Inc		11,985,960	28,000,000	13,417,880	13,694,743	0	385,975	0	385,975	0	14,080,718	0	(2,094,758)	(2,094,758)	0	05/15/2035
912833-X9-6	UNITED STATES TREASURY STRIP		11/15/2013	Deutsche Bank Securities Inc		16,362,348	38,800,000	17,707,304	18,333,215	0	536,411	0	536,411	0	18,869,626	0	(2,507,278)	(2,507,278)	0	11/15/2035
912833-XZ-8	UNITED STATES TREASURY STRIP		08/21/2013	Barclays Capital Inc		38,179,500	75,000,000	34,089,450	37,267,130	0	934,355	0	934,355	0	38,201,486	0	(21,986)	(21,986)	0	02/15/2031
912833-Y2-0	UNITED STATES TREASURY STRIP		11/13/2013	Citigroup Capital Markets Inc		3,284,880	8,000,000	3,579,397	3,688,073	0	107,781	0	107,781	0	3,795,854	0	(510,974)	(510,974)	0	05/14/2036
912833-Y3-8	UNITED STATES TREASURY STRIP		11/12/2013	Barclays Capital Inc		3,968,900	10,000,000	3,594,900	4,148,853	0	134,649	0	134,649	0	4,283,501	0	(314,601)	(314,601)	0	11/14/2036
912833-Y4-6	UNITED STATES TREASURY STRIP		11/13/2013	Deutsche Bank Securities Inc		2,932,950	7,500,000	2,646,900	3,054,779	0	99,466	0	99,466	0	3,154,245	0	(221,295)	(221,295)	0	05/14/2037
912833-Z5-2	UNITED STATES TREASURY STRIP		11/19/2013	Barclays Capital Inc		11,183,970	28,500,000	11,972,865	12,488,519	0	376,391	0	376,391	0	12,864,910	0	(1,680,940)	(1,680,940)	0	08/14/2037
912833-Z6-0	UNITED STATES TREASURY STRIP		11/19/2013	Deutsche Bank Securities Inc		15,381,200	40,000,000	16,860,784	17,502,369	0	517,758	0	517,758	0	18,020,128	0	(2,638,928)	(2,638,928)	0	02/14/2038
912834-AD-0	UNITED STATES TREASURY STRIP		11/14/2013	Various		53,392,500	138,600,000	61,918,870	63,580,178	0	1,757,033	0	1,757,033	0	65,337,211	0	(11,944,711)	(11,944,711)	0	11/14/2037
912834-AE-8	UNITED STATES TREASURY STRIP		11/19/2013	Various		31,617,575	81,605,000	30,298,915	32,294,810	0	824,068	0	824,068	0	33,118,878	0	(1,501,303)	(1,501,303)	0	05/14/2038
912834-AT-5	UNITED STATES TREASURY STRIP		11/18/2013	JP Morgan Securities, Inc		7,507,727	20,000,000	8,232,331	8,473,399	0	254,626	0	254,626	0	8,728,025	0	(1,220,299)	(1,220,299)	0	08/14/2038
912834-AU-2	UNITED STATES TREASURY STRIP		11/13/2013	Various		26,188,881	73,100,000	23,748,153	25,822,530	0	775,675	0	775,675	0	26,598,205	0	(409,324)	(409,324)	0	02/14/2039
912834-DV-7	UNITED STATES TREASURY STRIP		11/12/2013	Merrill Lynch,Pierce,Fenner &		7,636,155	21,500,000	8,801,240	9,128,014	0	260,640	0	260,640	0	9,388,654	0	(1,752,499)	(1,752,499)	0	05/14/2039
912834-EP-9	UNITED STATES TREASURY STRIP		07/30/2013	Barclays Capital Inc		40,878,200	110,000,000	25,704,394	29,522,137	0	859,070	0	859,070	0	30,381,208	0	10,496,992	10,496,992	0	08/14/2039
912834-EV-6	UNITED STATES TREASURY STRIP		11/14/2013	JP Morgan Securities, Inc		32,744,790	92,400,000	34,884,180	35,961,786	0	1,117,616	0	1,117,616	0	37,079,402	0	(4,334,612)	(4,334,612)	0	11/14/2039
912834-FB-9	UNITED STATES TREASURY STRIP		11/13/2013	Jefferies & Co, Inc		8,021,483	23,250,000	9,978,900	10,027,149	0	274,007	0	274,007	0	10,301,157	0	(2,279,674)	(2,279,674)	0	02/14/2040
912834-HV-3	UNITED STATES TREASURY STRIP		11/15/2013	Deutsche Bank Securities Inc		16,324,800	47,500,000	21,291,400	21,453,364	0	555,591	0	555,591	0	22,008,956	0	(5,684,156)	(5,684,156)	0	05/14/2040
912834-JB-5	UNITED STATES TREASURY STRIP		11/15/2013	Deutsche Bank Securities Inc		7,067,632	20,800,000	7,998,016	8,251,808	0	246,819	0	246,819	0	8,498,628	0	(1,430,996)	(1,430,996)	0	08/14/2040
912834-JH-2	UNITED STATES TREASURY STRIP		11/15/2013	Deutsche Bank Securities Inc		14,925,504	44,400,000	17,849,888	18,181,619	0	518,449	0	518,449	0	18,700,067	0	(3,774,563)	(3,774,563)	0	11/14/2040
912834-KH-0	UNITED STATES TREASURY STRIP		11/15/2013	Deutsche Bank Securities Inc		8,207,000	25,000,000	10,730,750	10,831,396	0	284,856	0	284,856	0	11,116,252	0	(2,909,252)	(2,909,252)	0	05/14/2041
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		12/01/2013	Paydown		124,862	124,862	86,078	103,685	0	21,177	0	21,177	0	124,862	0	0	0	5,082	02/05/2020
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO		12/01/2013	Paydown		13,154	13,154	12,626	12,868	0	286	0	286	0	13,154	0	0	0	535	07/27/2019
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		12/01/2013	Paydown		1,127,880	1,127,880	1,010,130	1,072,485	0	55,395	0	55,395	0	1,127,880	0	0	0	53,987	12/13/2018
999070-AC-9	FHA REILLY PROJ POOL 48 120102 PUT		12/01/2013	Paydown		43,757	43,757	40,747	41,963	0	1,794	0	1,794	0	43,757	0	0	0	1,781	05/31/2019
999070-AF-2	FHA REILLY PROJ POOL 64		05/01/2013	Paydown		177,575	177,575	169,951	172,828	0	4,746	0	4,746	0	177,575	0	0	0	5,441	02/24/2020
999070-AJ-4	FHA REILLY PROJ POOL 87 SEC 236		12/01/2013	Paydown		241,448	241,448	207,745	234,967	0	6,481	0	6,481	0	241,448	0	0	0	9,002	01/19/2015
999070-AL-9	FHA BANCO PROJ POOL 5 100199 PUT		12/01/2013	Paydown		31,424	31,424	23,485	25,721	0	5,703	0	5,703	0	31,424	0	0	0	1,236	01/04/2018
999070-AP-0	FHA GMAC PROJ POOL 56 70101 PUT		12/01/2013	Paydown		28,278	28,278	23,616	26,141	0	2,137	0	2,137	0	28,278	0	0	0	1,151	12/31/2018
999070-AS-4	FHA FEDERAL HSG ADMIN BANCO PROJ P		12/01/2013	Paydown		14,205	14,205	13,900	13,978	0	227	0	227	0	14,205	0	0	0	219	02/03/2018
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2013	Paydown		25,459	25,459	21,845	23,872	0	1,587	0	1,587	0	25,459	0	0	0	1,036	08/05/2018
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2013	Paydown		6,491	6,491	5,532	6,033	0	459	0	459	0	6,491	0	0	0	264	04/23/2019
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ		12/01/2013	Paydown		148,095	148,095	135,338	139,981	0	8,114	0	8,114	0	148,095	0	0	0	2,234	07/08/2019
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO		12/01/2013	Paydown		54,339	54,339	34,789	43,708	0	10,632	0	10,632	0	54,339	0	0	0	2,212	09/04/2019
999070-BB-0	FHA FEDERAL HSG ADMIN CITICORP PRO		12/01/2013	Paydown		78,086	78,086	68,154	73,409	0	4,677	0	4,677	0	78,086	0	0	0	3,178	04/23/2019
999070-BF-1	FHA FEDERAL HSG ADMIN PROJ POOL		12/01/2013	Paydown		350,429	350,429	309,835	331,096	0	19,333	0	19,333	0	350,429	0	0	0	15,984	02/08/2019
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER		12/01/2013	Paydown		38,281	38,281	31,473	34,884	0	3,397	0	3,397	0	38,281	0	0	0	1,558	09/23/2019
0599999. Subtotal - Bonds - U.S. Governments						1,593,328,299	2,714,034,519	1,480,461,717	1,556,495,707	0	25,999,102	0	25,999,102	0	1,582,494,831	0	10,833,464	10,833,464	8,225,180	XXX
Bonds - All Other Governments																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	12/03/2013	Various		2,511,937	2,088,916	2,500,422	2,540,820	0	(4,181)	0	(4,181)	(48,664)	2,421,846	(66,128)	90,091	23,963	61,070	06/01/2041
135087-ZU-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	09/18/2013	Natl BK of Canada Financial		1,006,893	995,968	1,098,628	1,118,684	0	(6,244)	0	(6,244)	(24,174)	1,076,147	(12,119)	(69,254)	(81,373)	22,190	06/01/2022
135087-ZV-9	CANADIAN GOVERNMENT GOVT FOREIGN	C	03/12/2013	National Bank Financial		294,630	292,184	298,678	303,234	0	(88)	0	(88)	(4,770)	293,976	(4,399)	653	(3,746)	2,357	02/28/2017
135087-ZY-3	CANADIAN GOVERNMENT GOVT FOREIGN	C	04/02/2013	HSBC Securities (USA) Inc		588,417	590,087	588,892	599,365	0	595	7,151	(6,556)	(3,917)	588,428	(463)	(12)	(475)	1,879	05/01/2014
448814-ED-1	HYDRO-QUEBEC GOVT FOREIGN	A	02/01/2013	Maturity		25,698,000	25,698,000	29,186,643	25,760,583	0	(62,583)	0	(62,583)	0	25,698,000	0	0	0	1,027,920	01/01/2014
563469-TJ-4	MANITOBA PROV CDA GOVT FOREIGN	A	04/22/2013	Maturity		8,000,000	8,000,000	7,993,840	7,999,170	0	830	0	830	0	8,000,000	0	0	0	85,000	01/22/2014
642866-DT-1	PROV OF NEW BRUNSWICK GOVT FOREIGN	A	02/15/2013	Maturity		1,215,000	1,215,000	1,312,254	1,215,914	0	(914)	0	(914)	0	1,215,000	0	0	0	46,322	01/15/2014
669827-DQ-7	NOVA SCOTIA PROV CDA GOVT FOREIGN	A	07/27/2013	Maturity		9,028,000	9,028,000	8,935,138	9,019,617	0	8,383	0	8,383	0	9,028,000	0	0	0	654,530	01/27/2014
683234-VR-6	ONTARIO (PROVINCE OF) CORP FOREIGN	C	05/23/2013	Various		3,238,007	2,467,227	2,144,457	2,659,926	0	(385)	0	(385)	(526,113)	2,613,299	479,872	624,708	1,104,580	27,039	02/01/2036
683234-YD-4	ONTARIO (PROVINCE OF) CORP FOREIGN	C	06/24/2013	Various		2,721,277	2,391,745	2,113,023	2,453,539	0	420	0	420	(336,035)	2,338,560	220,636	382,717	603,353	60,727	06/02/2037
803854-FG-8	SASKATCHEWAN PROV CDA GOVT FOREIGN	A	02/01/2013	Maturity		13,000,000	13,000,000	13,754,148	13,005,977	0	(5,977)	0	(5,977)	0	13,000,000	0	0	0	520,000	01/01/2014
803854-FL-7	SASKATCHEWAN PROV CDA GOVT FOREIGN	A	07/15/2013	Maturity		21,240,000	21,240,000	21,855,070	21,271,716	0	(31,716)	0	(31,716)	0	21,240,000	0	0	0	1,566,450	01/15/2014
C1573C-AA-3	CANADA (GOVERNMENT OF) GOVT FOREIGN	T	02/25/2013	JP Morgan Securities, Inc		152,890	131,620	150,075	149,663	0	(382)	0	(382)	(1,288)	149,029	1,036	3,861	4,897	5,252	01/12/2020
168863-AS-7	CHILE REPUBLIC OF NT GOVT FOREIGN	F	01/15/2013	Maturity		1,260,000	1,260,000	1,249,589	1,259,872	0	128	0	128	0	1,260,000	0	0	0	34,650	01/15/2014
221597-AK-3	BANCO CENTRAL COSTA RICA GOVT FOREIGN	F	01/31/2013	Maturity		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	96,600	01/31/2014
455780-AP-1	REPUBLIC OF INDONESIA GOVT FOREIGN	F	09/26/2013	Standard Chartered Bank London		3,272,000	3,200,000	3,271,625	3,215,914	0	(10,061)	0	(10,061)	0	3,205,854	0	66,146	66,146	228,600	03/11/2014
455780-AQ-9	REPUBLIC OF INDONESIA GOVT FOREIGN	F	10/25/2013	Barclays Capital Inc		1,861,920	1,724,000	1,808,045	1,757,130	0	(11,303)	0	(11,303)	0	1,745,827	0	116,093	116,093	128,462	04/21/2015
46513E-FD-9	AID-ISRAEL GOVT FOREIGN	F	06/15/2013	Maturity		5,760,000	5,760,000	5,712,598	5,757,027	0	2,973	0	2,973	0	5,760,000	0	0	0	133,200	01/14/2014
593048-BA-8	UNITED MEXICAN STATES GOVT FOREIGN	F	07/24/2013	Morgan Stanley & Co, Inc		2,486,270	1,903,000	2,030,111	1,951,089	0	(6,528)	0	(6,528)	0	1,944,561	0	541,709	541,709	188,807	09/14/2016
637193-BB-8	NATIONAL POWER CORPORATION GOVT FOREIGN	F	11/05/2013	CRT Inc.		1,416,000	1,200,000	1,344,000	1,268,910	0	(13,454)	0	(13,454)	0	1,255,456	0	160,544	160,544	90,440	12/15/2016
718286-AT-4	REPUBLIC OF PHILIPPINES GOVT FOREIGN	F	02/15/2013	Maturity		2,650,000	2,650,000	2,899,513	2,657,174	0	(7,174)	0	(7,174)	0	2,650,000	0	0	0	119,250	01/15/2014
74727P-AK-7	STATE OF QATAR GOVT FOREIGN	F	01/25/2013	Goldman Sachs & Co		192,000	160,000	178,400	176,111	0	(160)	0	(160)	0	175,951	0	16,049	16,049	4,433	01/20/2020
74727P-AL-5	STATE OF QATAR GOVT FOREIGN	F	01/25/2013	Goldman Sachs & Co		333,600	240,000	239,484	239,467	0	6	0	6	0	239,473	0	94,127	94,127	8,107	12/31/2013
78307A-AG-8	RUSSIAN FEDERATION GOVT FOREIGN	F	07/24/2013	JP Morgan Redemption 100.0000		721,740	523,000	282,973	327,073	0	7,394	0	7,394	0	334,467	0	387,273	387,273	58,329	07/24/2018
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	F	09/30/2013			1,196,578	1,196,578	805,258	934,690	0	261,888	0	261,888	0	1,196,578	0	0	0	67,308	11/28/2019
900123-AR-1	REPUBLIC OF TURKEY GOVT FOREIGN	F	01/14/2013	Maturity		8,795,000	8,795,000	9,851,731	8,801,101	0	(6,101)	0	(6,101)	0	8,795,000	0	0	0	483,725	01/13/2014
903724-AA-0	UKRAINE GOVERNMENT GOVT FOREIGN	F	06/11/2013	Maturity		1,070,000	1,070,000	1,070,000	1,070,000	0	0	0	0	0	1,070,000	0	0	0	40,928	01/11/2014
91086Q-AK-4	UNITED MEXICAN STATES GOVT FOREIGN	F	01/16/2013	Maturity		1,520,000	1,520,000	1,492,210	1,519,711	0	289	0	289	0	1,520,000	0	0	0	48,450	01/16/2014
922646-BM-5	REPUBLIC OF VENEZUELA GOVT FOREIGN	F	06/24/2013	Merrill Lynch,Pierce,Fenner &		6,181,810	6,373,000	5,937,849	6,258,023	0	29,261	0	29,261	0	6,287,284	0	(105,474)	(105,474)	389,727	10/08/2014
D20658-7X-8	BUNDESOBLIGATION GOVT FOREIGN	D	09/24/2013	Various		156,857	157,435	158,937	160,711	0	(20)	0	(20)	(1,784)	159,898	992	(3,041)	(2,049)	1,108	09/02/2022
D20658-D5-2	BUNDESOBLIGATION GOVT FOREIGN	D	09/26/2013	Various		1,421,863	1,348,630	1,393,261	1,366,444	0	(13,463)	0	(13,463)	31,607	1,383,041	(1,547)	38,822	37,275	52,658	07/04/2015
D20658-JB-3	BUNDESOBLIGATION GOVT FOREIGN	D	01/10/2013	Morgan Stanley United Kingdom		142,343	97,823	142,262	147,210	0	(104)	0	(104)	(5,281)	145,529	3,704	(3,186)	518	5,669	01/01/2028
D20658-PR-1	BUNDESOBLIGATION GOVT FOREIGN	D	04/25/2013	Royal Bank of Scotland		238,161	155,946	215,571	210,130	0	(763)	0	(763)	1,956	206,382	(4,940)	31,778	26,838	11,336	01/04/2031
D20658-UR-5	BUNDESOBLIGATION 4.750% 07/04/34	D	04/25/2013	Barclays Bank PLC-Lond Brk/Dlr		190,151	129,955	185,912	190,045	0	(674)	0	(674)	(4,649)	186,647	1,925	3,505	5,430	5,074	06/29/2034
D20659-2A-1	BUNDESOBLIGATION GOVT FOREIGN	D	09/18/2013	Barclays Bank PLC-Lond Brk/Dlr		686,202	687,474	670,175	688,839	0	(657)	0	(657)	(19,097)	696,773	27,689	(10,572)	17,117	16,916	07/02/2022
F40404-GJ-2	GOVT OF FRANCE BONDS 8.500% 04/25/23	D	01/15/2013	Barclays Bank PLC-Lond Brk/Dlr		751,763	474,493	737,291	616,260	0	(570)	0	(570)	70,980	624,249	(62,421)	127,514	65,093	29,614	04/25/2023
G92450-SD-1	UNITED KINGDOM GOVERNMENT UK TREASURY	D	09/03/2013	Barclays Bank PLC-Lond Brk/Dlr		187,406	155,640	204,267	213,182	0	(863)	0	(863)	(10,079)	203,252	1,012	(15,846)	(14,834)	5,609	12/07/2038
G92450-UG-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	02/19/2013	Barclays Bank PLC-Lond Brk/Dlr		93,549	77,398	100,040	100,981	0	(358)	0	(358)	(1,084)	95,818	(3,720)	(2,269)	(5,989)	1,686	03/05/2020
J2615Q-EV-3	JAPAN TREASURY DISC BILL GOVT FOREIGN	D	09/27/2013	Mizuho Securities USA, Inc.		151,733	151,584	178,263	173,716	0	(38)	0	(38)	4,546	151,757	(26,467)	(24)	(26,491)	318	09/19/2017
J26160-2W-0	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Barclays Bank PLC-Lond Brk/Dlr		829,054	717,498	909,191	880,325	0	(2,976)	0	(2,976)	19,886	766,668	(130,566)	62,387	(68,179)	16,579	09/17/2026
J26160-3V-1	JAPAN GOVERNMENT GOVT FOREIGN	D	09/24/2013	Barclays Bank PLC-Lond Brk/Dlr		1,621,189	1,544,151	1,447,942	1,802,204	0	(6,040)	0	(6,040)	(388,994)	1,572,132	164,962	49,057	214,019	28,662	09/19/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
J26160-8S-3	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Citigroup Capital Markets Inc		1,389,444	1,192,461	1,543,570	1,482,592	0	(5,662)	0	(5,662)	44,052	1,290,656	(230,326)	98,787	(131,539)	21,725	06/16/2027
J26160-HW-4	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Barclays Bank PLC-Lond Brk/Dlr		832,291	751,857	669,644	855,703	0	234	0	234	(184,698)	747,958	76,719	84,333	161,052	10,720	06/17/2023
J26160-R6-0	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Mizuho Securities USA, Inc.		645,626	552,777	519,433	650,632	0	(704)	0	(704)	(135,152)	567,733	52,958	77,893	130,851	13,354	03/16/2026
J26161-4D-8	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Citigroup Capital Markets Inc		943,383	909,504	1,152,106	1,035,944	0	203	0	203	116,368	905,347	(247,168)	38,036	(209,132)	16,240	09/16/2031
J26161-B4-0	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Goldman Sachs & Co		431,994	404,224	530,084	472,007	0	(211)	0	(211)	57,808	412,266	(117,337)	19,728	(97,609)	8,491	09/13/2040
J26161-BK-4	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Mizuho Securities USA, Inc.		791,129	677,075	805,313	837,255	0	(1,533)	0	(1,533)	(35,185)	730,292	(70,245)	60,837	(9,408)	17,779	09/14/2037
J26161-H2-8	JAPAN GOVERNMENT GOVT FOREIGN	D	04/02/2013	Royal Bank of Scotland		759,312	750,590	753,412	819,344	0	(891)	146,168	(147,059)	81,127	759,552	6,140	(240)	5,900	1,090	12/20/2015
J26161-HN-2	JAPAN GOVERNMENT JGB #103 20YR	D	09/27/2013	Citigroup Capital Markets Inc		1,121,872	967,106	1,098,514	1,169,907	0	(2,822)	0	(2,822)	(78,010)	1,019,863	(69,211)	102,009	32,798	17,619	06/16/2028
J2S39K-BS-4	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Mizuho Securities USA, Inc.		323,529	303,168	392,086	357,812	0	(227)	0	(227)	34,174	312,468	(79,291)	11,061	(68,230)	6,368	03/12/2042
J2S39K-BU-9	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Barclays Bank PLC-Lond Brk/Dlr		423,591	404,224	501,219	468,558	0	(208)	0	(208)	32,482	409,249	(91,583)	14,342	(77,241)	7,642	03/15/2032
J2S39K-BY-1	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Mizuho Securities USA, Inc.		1,037,886	1,010,560	1,280,091	1,167,638	0	(958)	0	(958)	111,792	1,019,497	(258,976)	18,389	(240,587)	9,553	03/17/2022
J2S39K-CW-4	JAPAN GOVERNMENT GOVT FOREIGN	D	09/27/2013	Mizuho Securities USA, Inc.		2,327,891	2,324,289	2,929,702	2,661,628	0	(294)	0	(294)	267,949	2,325,446	(603,836)	2,445	(601,391)	3,669	06/18/2017
Q0819A-CW-8	AUSTRALIAN GOVERNMENT GOVT FOREIGN	D	09/19/2013	Toronto Dominion Bank		498,573	439,427	547,779	540,558	0	(3,914)	0	(3,914)	3,162	483,295	(56,511)	15,279	(41,232)	22,422	05/13/2021
Q0819A-EL-0	AUSTRALIAN GOVERNMENT GOVT FOREIGN	D	09/19/2013	JP Morgan Securities, Inc		265,872	233,738	315,470	313,437	0	(3,595)	0	(3,595)	770	279,036	(31,576)	(13,164)	(44,740)	16,711	07/13/2022
R3551X-AC-9	NORWEGIAN GOVERNMENT GOVT FOREIGN	D	09/24/2013	RBC Capital Markets		235,379	219,541	248,072	261,923	0	(4,306)	0	(4,306)	(19,453)	241,798	3,634	(6,419)	(2,785)	12,772	05/18/2017
W9478G-QW-6	SWEDEN GOVT GOVT FOREIGN	D	09/24/2013	Skandinaviska Enskilda Banken		294,469	281,937	281,218	295,033	0	(3,544)	0	(3,544)	(18,428)	296,777	23,716	(2,308)	21,408	9,843	07/11/2016
W9478G-ZC-0	SWEDEN GOVT GOVT FOREIGN	D	09/24/2013	Skandinaviska Enskilda Banken		170,188	156,632	166,400	179,973	0	(1,768)	0	(1,768)	(14,759)	181,424	17,978	(11,236)	6,742	7,032	05/29/2022
X1761R-AX-9	CZECH REPUBLIC GOVT FOREIGN	D	09/24/2013	HSBC Securities (USA) Inc		346,618	311,707	311,635	328,093	0	(2,003)	0	(2,003)	(19,021)	322,344	15,275	24,275	39,550	13,659	04/10/2017
X6650P-QP-6	POLAND GOVERNMENT BOND GOVT FOREIGN	D	09/24/2013	HSBC Securities (USA) Inc		158,378	159,655	148,015	154,005	0	5,133	0	5,133	(905)	157,296	(937)	1,082	145	0	01/29/2014
1099999. Subtotal - Bonds - All Other Governments						149,279,665	144,861,824	153,041,529	148,293,589	0	91,320	153,319	(61,999)	(1,002,881)	146,157,179	(1,071,519)	3,122,485	2,050,966	6,593,670	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		11/01/2013	Redemption 100.0000		193,000	193,000	132,285	133,301	0	59,699	0	59,699	0	193,000	0	0	0	5,411	05/28/2025
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						193,000	193,000	132,285	133,301	0	59,699	0	59,699	0	193,000	0	0	0	5,411	XXX
Bonds - U.S. Special Revenues																				
186103-AC-1	Cleveland Cuyahoga County Port Senior No		12/01/2013	Redemption 100.0000		821,331	821,331	821,331	821,331	0	0	0	0	0	821,331	0	0	0	32,591	09/01/2015
186103-AD-9	Cleveland Cuyahoga County Port Senior No		12/01/2013	Redemption 100.0000		266,419	266,419	266,419	266,419	0	0	0	0	0	266,419	0	0	0	10,931	09/01/2015
186103-AE-7	Cleveland Cuyahoga County Port Senior No		12/01/2013	Redemption 100.0000		96,973	96,973	96,973	96,973	0	0	0	0	0	96,973	0	0	0	3,777	02/19/2015
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI		01/30/2013	Prudential Invst Mgmt		12,065,101	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	2,065,101	2,065,101	101,906	02/20/2033
31282Y-DS-5	FREDDIEMAC STRIP FHSTR_232		12/01/2013	Paydown		0	0	477,121	396,077	0	(396,077)	0	(396,077)	0	0	0	0	0	47,299	03/06/2020
31283G-6D-4	FHLMC GOLD POOL NO G00868		12/01/2013	Paydown		63,735	63,735	65,707	65,508	0	(1,773)	0	(1,773)	0	63,735	0	0	0	2,411	08/27/2016
31283G-6L-6	FHLMC GOLD POOL NO G00875		12/01/2013	Paydown		465,203	465,203	474,871	473,763	0	(8,560)	0	(8,560)	0	465,203	0	0	0	15,547	10/11/2016
31283G-DA-2	FHLMC GOLD POOL NO G00097		12/01/2013	Paydown		151	151	156	155	0	(4)	0	(4)	0	151	0	0	0	6	08/25/2016
31283G-EQ-6	FHLMC GOLD POOL NO G00143		12/01/2013	Paydown		240	240	249	247	0	(7)	0	(7)	0	240	0	0	0	11	09/26/2016
31283G-GE-1	FHLMC GOLD POOL NO G00197		12/01/2013	Paydown		15,905	15,905	16,525	16,404	0	(499)	0	(499)	0	15,905	0	0	0	598	11/21/2016
31283G-JR-9	FHLMC GOLD POOL NO G00272		12/01/2013	Paydown		41,908	41,908	41,165	41,259	0	650	0	650	0	41,908	0	0	0	2,267	11/19/2016
31283G-K2-2	FHLMC GOLD POOL NO G00313		12/01/2013	Paydown		6,917	6,917	7,107	7,078	0	(160)	0	(160)	0	6,917	0	0	0	230	10/03/2016
31283G-KS-5	FHLMC GOLD POOL NO G00305		12/01/2013	Paydown		1,024	1,024	980	984	0	40	0	40	0	1,024	0	0	0	39	01/08/2017
31283G-LZ-8	FHLMC GOLD POOL NO G00344		12/01/2013	Paydown		9,725	9,725	9,148	9,206	0	519	0	519	0	9,725	0	0	0	339	01/20/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31283G-Q2-6	FHLMC GOLD POOL NO G00473		12/01/2013	Paydown		7,033	7,033	7,206	7,195	0	(162)	0	(162)	0	7,033	0	0	0	261	09/04/2016
31283G-XZ-5	FHLMC GOLD POOL NO G00696		12/01/2013	Paydown		2,896	2,896	2,969	2,961	0	(65)	0	(65)	0	2,896	0	0	0	123	09/14/2016
31283G-ZU-4	FHLMC GOLD POOL NO G00755		12/01/2013	Paydown		7,743	7,743	7,991	7,967	0	(224)	0	(224)	0	7,743	0	0	0	276	08/17/2016
31283H-5J-0	FHLMC POOL NO G01749 5.500% 01/01/35		12/01/2013	Paydown		413,649	413,649	450,053	449,450	0	(35,801)	0	(35,801)	0	413,649	0	0	0	10,849	08/07/2017
31283H-HW-8	FHLMC POOL NO G01145 7.000% 11/01/30		12/01/2013	Paydown		1,929	1,929	2,021	2,016	0	(86)	0	(86)	0	1,929	0	0	0	80	03/08/2016
31283H-N4-3	FHLMC POOL NO G01311 7.000% 09/01/31		12/01/2013	Paydown		331,156	331,156	346,886	345,987	0	(14,831)	0	(14,831)	0	331,156	0	0	0	11,676	05/16/2016
31283H-PA-7	FHLMC POOL NO G01317 7.000% 10/01/31		12/01/2013	Paydown		323,649	323,649	339,022	338,171	0	(14,522)	0	(14,522)	0	323,649	0	0	0	11,045	03/22/2016
31283H-Q3-2	FHLMC POOL NO G01374 7.000% 03/01/32		12/01/2013	Paydown		22,677	22,677	23,754	23,692	0	(1,015)	0	(1,015)	0	22,677	0	0	0	866	09/01/2016
31283H-S7-1	FHLMC POOL NO G01442 6.500% 08/01/32		12/01/2013	Paydown		35,368	35,368	37,131	37,034	0	(1,665)	0	(1,665)	0	35,368	0	0	0	1,154	07/14/2016
31283H-S8-9	FHLMC POOL NO G01443 6.500% 08/01/32		12/01/2013	Paydown		60,822	60,822	63,762	63,594	0	(2,772)	0	(2,772)	0	60,822	0	0	0	2,084	07/18/2016
31283H-S9-7	FHLMC POOL NO G01444 6.500% 08/01/32		12/01/2013	Paydown		4,742	4,742	4,908	4,898	0	(156)	0	(156)	0	4,742	0	0	0	162	08/14/2016
31283H-SW-6	FHLMC FGOLD 30YR GIANT		12/01/2013	Paydown		4,766	4,766	5,003	4,990	0	(224)	0	(224)	0	4,766	0	0	0	151	07/01/2016
31283K-4W-5	FHLMC GOLD POOL NO G11737		12/01/2013	Paydown		14,585,565	14,585,565	14,503,521	14,520,908	0	64,657	0	64,657	0	14,585,565	0	0	0	380,495	08/30/2016
31287M-RY-8	FHLMC GOLD POOL NO C62303		12/01/2013	Paydown		69,662	69,662	73,134	72,928	0	(3,267)	0	(3,267)	0	69,662	0	0	0	1,722	07/16/2016
31287M-YW-4	FHLMC GOLD POOL NO C62525		12/01/2013	Paydown		4,574	4,574	4,783	4,778	0	(204)	0	(204)	0	4,574	0	0	0	193	07/15/2016
31287N-SM-1	FHLMC GOLD POOL NO C63224		12/01/2013	Paydown		61,195	61,195	64,245	64,065	0	(2,870)	0	(2,870)	0	61,195	0	0	0	1,658	06/10/2016
31287S-WN-3	FHLMC GOLD FGOLD 30YR 7.000% 05/01/32		12/01/2013	Paydown		75,928	75,928	79,535	79,335	0	(3,406)	0	(3,406)	0	75,928	0	0	0	1,578	07/01/2016
31287T-3G-8	FHLMC GOLD FGOLD 30YR 7.000% 06/01/32		12/01/2013	Paydown		30,491	30,491	31,939	31,864	0	(1,373)	0	(1,373)	0	30,491	0	0	0	1,907	02/27/2016
31287T-SL-0	FHLMC GOLD POOL NO C67723		12/01/2013	Paydown		8,527	8,527	8,932	8,901	0	(374)	0	(374)	0	8,527	0	0	0	297	11/25/2017
31287V-B2-5	FHLMC GOLD POOL NO C69057		12/01/2013	Paydown		1,965	1,965	2,058	2,053	0	(88)	0	(88)	0	1,965	0	0	0	24	07/12/2016
31287X-G5-9	FHLMC GOLD POOL NO C70220		12/01/2013	Paydown		26,113	26,113	27,414	27,336	0	(1,223)	0	(1,223)	0	26,113	0	0	0	711	12/19/2016
31287X-GY-6	FHLMC GOLD POOL NO C70215		12/01/2013	Paydown		46,053	46,053	48,240	48,115	0	(2,062)	0	(2,062)	0	46,053	0	0	0	1,416	11/04/2016
31288A-ML-6	FHLMC GOLD POOL NO C72163		11/01/2013	Paydown		7,190	7,190	7,532	7,513	0	(322)	0	(322)	0	7,190	0	0	0	455	01/01/2017
31288A-X2-6	FHLMC GOLD POOL NO C72497		12/01/2013	Paydown		30,570	30,570	32,094	32,016	0	(1,446)	0	(1,446)	0	30,570	0	0	0	1,392	12/02/2015
31288D-VT-3	FHLMC GOLD POOL NO C75126 - 30YR 5.5		12/01/2013	Paydown		111,742	111,742	122,571	122,427	0	(10,685)	0	(10,685)	0	111,742	0	0	0	594	01/30/2018
31288H-KH-2	FHLMC GOLD POOL NO C78396		12/01/2013	Paydown		781,284	781,284	754,549	756,723	0	24,560	0	24,560	0	781,284	0	0	0	18,052	02/17/2018
31288H-KJ-8	FHLMC GOLD POOL NO C78397		12/01/2013	Paydown		60,848	60,848	58,869	58,991	0	1,858	0	1,858	0	60,848	0	0	0	1,483	08/25/2018
3128CU-CP-9	FHLMC POOL NO G30078 7.500% 08/01/17		12/01/2013	Paydown		297	297	306	302	0	(5)	0	(5)	0	297	0	0	0	13	05/23/2015
3128CU-CW-4	FHLMC POOL NO G30085 7.500% 10/01/17		12/01/2013	Paydown		8,278	8,278	8,519	8,410	0	(132)	0	(132)	0	8,278	0	0	0	325	06/21/2015
3128DY-DU-8	FHLMC POOL NO D94615 7.000% 05/01/21		12/01/2013	Paydown		19,431	19,431	20,353	20,089	0	(658)	0	(658)	0	19,431	0	0	0	1,058	08/30/2016
3128F2-2E-4	FHLMC POOL NO D63473 7.500% 09/01/25		12/01/2013	Paydown		740	740	762	759	0	(19)	0	(19)	0	740	0	0	0	30	12/25/2016
3128F3-CP-6	FHLMC GOLD POOL NO D63678		08/01/2013	Paydown		14,501	14,501	15,190	15,093	0	(592)	0	(592)	0	14,501	0	0	0	650	01/22/2017
3128F4-4A-6	FHLMC POOL NO D65317 7.500% 11/01/25		12/01/2013	Paydown		4,798	4,798	4,927	4,906	0	(108)	0	(108)	0	4,798	0	0	0	46	04/20/2017
3128F4-6F-3	FHLMC POOL NO D65370 6.500% 11/01/25		07/26/2013	Stephens Inc.		4,496	4,282	4,226	4,232	0	0	0	0	0	4,232	0	264	264	185	12/08/2016
3128F4-6F-3	FHLMC POOL NO D65370 6.500% 11/01/25		12/01/2013	Paydown		239	239	236	236	0	3	0	3	0	239	0	0	0	7	12/08/2016
3128F5-DF-2	FHLMC GOLD POOL NO D65502		12/01/2013	Paydown		429	429	440	439	0	(10)	0	(10)	0	429	0	0	0	3	11/18/2016
3128F7-TK-0	FHLMC GOLD POOL NO D67754		12/01/2013	Paydown		881	881	913	908	0	(27)	0	(27)	0	881	0	0	0	36	10/23/2016
3128FB-6Z-3	FHLMC GOLD POOL NO D70888		12/01/2013	Paydown		1,472	1,472	1,522	1,514	0	(41)	0	(41)	0	1,472	0	0	0	62	07/19/2017
3128FB-P9-0	FHLMC GOLD POOL NO D70448		12/01/2013	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	11/09/2016
3128FF-KN-5	FHLMC POOL NO D73901 7.500% 08/01/26		12/01/2013	Paydown		2,073	2,073	2,121	2,116	0	(43)	0	(43)	0	2,073	0	0	0	65	09/29/2016
3128FF-PT-7	FHLMC POOL NO D74034 7.500% 08/01/26		12/01/2013	Paydown		253	253	261	260	0	(7)	0	(7)	0	253	0	0	0	10	11/25/2016
3128FG-DP-6	FHLMC POOL NO D74610 7.500% 09/01/26		12/01/2013	Paydown		339	339	350	349	0	(10)	0	(10)	0	339	0	0	0	12	09/11/2016
3128FG-PX-6	FHLMC POOL NO D74938 7.500% 05/01/26		12/01/2013	Paydown		1,739	1,739	1,788	1,780	0	(41)	0	(41)	0	1,739	0	0	0	72	05/03/2017
3128FW-JZ-3	FHLMC GOLD POOL NO D86580		12/01/2013	Paydown		516	516	532	531	0	(15)	0	(15)	0	516	0	0	0	21	08/30/2016
3128GA-5Z-5	FHLMC GOLD POOL NO E76264		12/01/2013	Paydown		1,936	1,936	1,908	1,926	0	11	0	11	0	1,936	0	0	0	69	03/15/2014
3128GC-3A-8	FHLMC GOLD POOL NO E77993		06/01/2013	Paydown		976	976	961	970	0	5	0	5	0	976	0	0	0	28	08/04/2014
3128GC-FX-5	FHLMC GOLD POOL NO E77382		12/01/2013	Paydown		183	183	181	182	0	1	0	1	0	183	0	0	0	7	03/28/2014
3128GC-MS-8	FHLMC GOLD POOL NO E77569		12/01/2013	Paydown		1,593	1,593	1,570	1,584	0	9	0	9	0	1,593	0	0	0	55	03/29/2014
3128GC-PT-3	FHLMC GOLD POOL NO E77634		12/01/2013	Paydown		1,910	1,910	1,882	1,899	0	11	0	11	0	1,910	0	0	0	68	04/13/2014
3128GC-QD-7	FHLMC GOLD POOL NO E77652		06/01/2013	Paydown		571	571	562	567	0	4	0	4	0	571	0	0	0	13	07/05/2014
3128GC-S8-6	FHLMC GOLD POOL NO E77743		12/01/2013	Paydown		494	494	487	491	0	3	0	3	0	494	0	0	0	18	04/11/2014
3128GC-ST-0	FHLMC GOLD POOL NO E77730		11/01/2013	Paydown		1,253	1,253	1,234	1,245	0	8	0	8	0	1,253	0	0	0	41	12/31/2013
3128GC-TY-8	FHLMC GOLD POOL NO E77767		12/01/2013	Paydown		291	291	286	289	0	2	0	2	0	291	0	0	0	10	04/12/2014
3128GC-UG-5	FHLMC GOLD POOL NO E77783		12/01/2013	Paydown		1,991	1,991	1,961	1,979	0	12	0	12	0	1,991	0	0	0	71	04/11/2014
3128GC-UK-6	FHLMC GOLD POOL NO E77786		12/01/2013	Paydown		867	867	855	863	0	5	0	5	0	867	0	0	0	27	04/14/2014
3128GD-C3-2	FHLMC GOLD POOL NO E78190		12/01/2013	Paydown		7,488	7,488	7,384	7,449	0	39	0	39	0	7,488	0	0	0	277	04/28/2014
3128GD-CG-3	FHLMC GOLD POOL NO E78171		12/01/2013	Paydown		1,302	1,302	1,284	1,295	0	6	0	6	0	1,302	0	0	0	46	04/30/2014
3128GD-DU-1	FHLMC GOLD POOL NO E78215		12/01/2013	Paydown		918	918	904	912	0	6	0	6	0	918	0	0	0	32	12/31/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128GD-F6-2	FHLMC GOLD POOL NO E78289		11/01/2013	Paydown		1,084	1,084	1,067	1,077	0	7	0	7	0	1,084	0	0	0	36	12/31/2013
3128GD-F8-8	FHLMC GOLD POOL NO E78291		02/01/2013	Paydown		363	363	357	360	0	3	0	3	0	363	0	0	0	3	08/27/2014
3128GD-FY-1	FHLMC GOLD POOL NO E78283		07/01/2013	Paydown		327	327	322	325	0	2	0	2	0	327	0	0	0	10	07/05/2014
3128GD-N7-1	FHLMC GOLD POOL NO E78514		11/01/2013	Paydown		2,189	2,189	2,157	2,176	0	13	0	13	0	2,189	0	0	0	88	12/31/2013
3128GD-QS-2	FHLMC GOLD POOL NO E78565		12/01/2013	Paydown		279	279	275	277	0	2	0	2	0	279	0	0	0	10	05/08/2014
3128GD-W7-1	FHLMC GOLD POOL NO E78770		12/01/2013	Paydown		616	616	607	612	0	4	0	4	0	616	0	0	0	22	05/24/2014
3128GE-AN-8	FHLMC GOLD POOL NO E79013		12/01/2013	Paydown		225	225	222	224	0	2	0	2	0	225	0	0	0	7	06/10/2014
3128HV-F2-0	FHLMC FHSTR_232 0.000% 08/01/35		12/01/2013	Paydown		2,074,441	2,074,441	1,578,925	1,838,720	0	235,721	0	235,721	0	2,074,441	0	0	0	0	02/14/2016
3128HV-GN-3	FHLMC CMO PRIN ONLY 0.000% 10/01/35		12/01/2013	Paydown		2,485,358	2,485,358	1,659,364	2,116,438	0	368,920	0	368,920	0	2,485,358	0	0	0	0	05/04/2016
3128JM-FV-4	FHLMC POOL NO 1B2079 2.600% 01/01/35		12/01/2013	Paydown		134,181	134,181	143,634	143,414	0	(9,232)	0	(9,232)	0	134,181	0	0	0	1,236	12/30/2016
3128JN-TL-9	FHLMC POOL NO 1B3354 2.653% 04/01/37		12/01/2013	Paydown		694,450	694,450	748,728	747,324	0	(52,874)	0	(52,874)	0	694,450	0	0	0	5,627	08/16/2016
3128JR-M3-7	FHLMC POOL NO 847578 2.378% 10/01/35		12/01/2013	Paydown		481,969	481,969	508,655	508,203	0	(26,234)	0	(26,234)	0	481,969	0	0	0	7,623	03/30/2018
3128K0-ER-0	FHLMC POOL NO A40144 5.500% 12/01/35		12/01/2013	Paydown		1,299	1,299	1,413	1,411	0	(112)	0	(112)	0	1,299	0	0	0	39	07/16/2019
3128K3-X5-1	FHLMC POOL NO A43400 5.500% 03/01/36		12/01/2013	Paydown		570,955	570,955	566,437	566,583	0	4,372	0	4,372	0	570,955	0	0	0	20,359	05/09/2017
3128K4-LW-3	FHLMC POOL NO A43941 5.500% 03/01/36		12/01/2013	Paydown		182,995	182,995	179,678	179,803	0	3,192	0	3,192	0	182,995	0	0	0	4,037	09/22/2016
3128K4-PS-8	FHLMC POOL NO A44033 5.500% 03/01/36		12/01/2013	Paydown		706,312	706,312	700,723	700,917	0	5,395	0	5,395	0	706,312	0	0	0	17,833	02/27/2017
3128K9-KT-0	FHLMC POOL NO A48406 5.500% 03/01/36		12/01/2013	Paydown		1,009,053	1,009,053	1,001,054	1,001,280	0	7,774	0	7,774	0	1,009,053	0	0	0	26,339	07/22/2016
3128KA-L5-8	FHLMC POOL NO A49348 6.000% 06/01/36		12/01/2013	Paydown		9,425,645	9,425,645	9,321,079	9,324,742	0	100,903	0	100,903	0	9,425,645	0	0	0	299,041	04/11/2017
3128KA-LL-3	FHLMC POOL NO A49331 6.000% 06/01/36		12/01/2013	Paydown		4,968,389	4,968,389	4,913,271	4,915,225	0	53,164	0	53,164	0	4,968,389	0	0	0	146,158	02/18/2017
3128KA-WX-5	FHLMC POOL NO A49662 6.000% 06/01/36		07/26/2013	Nomura Securities Intl		917,232	842,463	827,457	827,958	0	(128)	0	(128)	0	827,831	0	89,401	89,401	33,699	07/24/2016
3128KA-WX-5	FHLMC POOL NO A49662 6.000% 06/01/36		07/01/2013	Paydown		290,062	290,062	284,895	285,068	0	4,994	0	4,994	0	290,062	0	0	0	3,740	07/24/2016
3128KB-AK-5	FHLMC POOL NO A49910 6.000% 06/01/36		07/26/2013	Stephens Inc.		97,582	90,354	88,745	88,798	0	(14)	0	(14)	0	88,784	0	8,798	8,798	3,614	06/12/2016
3128KB-AK-5	FHLMC POOL NO A49910 6.000% 06/01/36		07/01/2013	Paydown		47,645	47,645	46,797	46,825	0	821	0	821	0	47,645	0	0	0	890	06/12/2016
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		12/01/2013	Paydown		3,486,260	3,486,260	3,432,876	3,434,762	0	51,498	0	51,498	0	3,486,260	0	0	0	103,132	10/21/2016
3128KH-DF-0	FHLMC POOL NO A54602 6.000% 05/01/36		12/01/2013	Paydown		2,088,942	2,088,942	2,065,605	2,066,570	0	22,372	0	22,372	0	2,088,942	0	0	0	70,631	03/09/2018
3128KH-DK-9	FHLMC POOL NO A54606 5.500% 04/01/36		12/01/2013	Paydown		357,943	357,943	355,111	355,189	0	2,754	0	2,754	0	357,943	0	0	0	11,139	10/30/2016
3128KR-WX-8	FHLMC POOL NO A61562 5.500% 10/01/36		12/01/2013	Paydown		234,408	234,408	254,992	254,588	0	(20,180)	0	(20,180)	0	234,408	0	0	0	5,821	06/26/2016
3128KU-EW-3	FHLMC POOL NO A63749 5.500% 08/01/37		12/01/2013	Paydown		72,241	72,241	78,585	78,483	0	(6,241)	0	(6,241)	0	72,241	0	0	0	1,945	11/22/2016
3128L0-P7-1	FHLMC POOL NO A68546 5.500% 11/01/37		12/01/2013	Paydown		11,029	11,029	11,998	11,975	0	(946)	0	(946)	0	11,029	0	0	0	242	01/13/2016
3128L0-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		12/01/2013	Paydown		339,852	339,852	375,805	375,427	0	(35,575)	0	(35,575)	0	339,852	0	0	0	9,978	07/13/2018
3128L3-UQ-7	FHLMC POOL NO A70591 5.500% 12/01/37		12/01/2013	Paydown		31,218	31,218	33,959	33,893	0	(2,675)	0	(2,675)	0	31,218	0	0	0	753	01/25/2016
3128LA-FY-1	FHLMC POOL NO A76483 5.500% 04/01/38		12/01/2013	Paydown		258,485	258,485	281,184	280,647	0	(22,162)	0	(22,162)	0	258,485	0	0	0	6,794	12/05/2015
3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35		12/01/2013	Paydown		2,957,835	2,957,835	3,011,019	3,008,743	0	(50,908)	0	(50,908)	0	2,957,835	0	0	0	66,350	08/03/2017
3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35		12/01/2013	Paydown		10,791,661	10,791,661	10,575,828	10,586,769	0	204,892	0	204,892	0	10,791,661	0	0	0	291,010	12/03/2017
3128LX-LC-2	FHLMC POOL NO G02123 5.500% 03/01/36		12/01/2013	Paydown		3,985,618	3,985,618	3,911,821	3,914,761	0	70,857	0	70,857	0	3,985,618	0	0	0	103,557	01/17/2017
3128LX-MK-3	FHLMC POOL NO G02162 5.500% 05/01/36		12/01/2013	Paydown		2,105,386	2,105,386	2,253,421	2,249,645	0	(144,259)	0	(144,259)	0	2,105,386	0	0	0	53,474	02/19/2017
3128LX-NK-2	FHLMC POOL NO G02194 5.500% 06/01/36		12/01/2013	Paydown		427,723	427,723	414,223	414,742	0	12,981	0	12,981	0	427,723	0	0	0	10,913	02/15/2017
3128LX-PC-8	FHLMC POOL NO G02219 6.000% 04/01/36		12/01/2013	Paydown		8,773,946	8,773,946	8,676,610	8,679,917	0	94,029	0	94,029	0	8,773,946	0	0	0	247,188	03/06/2017
3128LX-R5-1	FHLMC POOL NO G02308 5.500% 09/01/36		12/01/2013	Paydown		12,769	12,769	13,891	13,870	0	(1,101)	0	(1,101)	0	12,769	0	0	0	381	11/07/2016
3128LX-TD-2	FHLMC POOL NO G02348 5.500% 10/01/36		12/01/2013	Paydown		3,059,145	3,059,145	3,048,151	3,048,306	0	10,839	0	10,839	0	3,059,145	0	0	0	84,351	11/05/2016
3128M1-GE-3	FHLMC POOL NO G12097 4.500% 02/01/19		12/01/2013	Paydown		823,335	823,335	780,078	794,273	0	29,062	0	29,062	0	823,335	0	0	0	18,568	01/11/2016
3128M1-GF-0	FHLMC POOL NO G12098 4.500% 07/01/19		12/01/2013	Paydown		12,060,562	12,060,562	11,426,848	11,622,992	0	437,570	0	437,570	0	12,060,562	0	0	0	267,686	02/27/2016
3128M1-JN-0	FHLMC POOL NO G12169 6.500% 12/01/14		12/01/2013	Paydown		333,355	333,355	338,292	334,330	0	(974)	0	(974)	0	333,355	0	0	0	10,618	06/19/2014
3128M1-JR-1	FHLMC POOL NO G12172 5.000% 12/01/19		12/01/2013	Paydown		157,331	157,331	152,365	153,786	0	3,545	0	3,545	0	157,331	0	0	0	3,811	04/14/2016
3128M1-ML-0	FHLMC POOL NO G12263 5.500% 07/01/21		12/01/2013	Paydown		315,034	315,034	340,482	339,377	0	(24,343)	0	(24,343)	0	315,034	0	0	0	10,361	07/27/2016
3128M4-E9-0	FHLMC POOL NO G02560 5.000% 12/01/35		12/01/2013	Paydown		2,907,522	2,907,522	2,828,973	2,832,351	0	75,171	0	75,171	0	2,907,522	0	0	0	67,050	05/31/2017
3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36		12/01/2013	Paydown		16,659,921	16,659,921	17,252,780	17,238,217	0	(578,296)	0	(578,296)	0	16,659,921	0	0	0	388,302	04/22/2017
3128M4-ZK-2	FHLMC POOL NO G03146 5.500% 07/01/37		12/01/2013	Paydown		6,835,486	6,835,486	6,783,685	6,784,997	0	50,488	0	50,488	0	6,835,486	0	0	0	181,637	01/11/2017
3128M5-KA-7	FHLMC POOL NO G03589 5.500% 05/01/37		12/01/2013	Paydown		260,210	260,210	261,938	261,864	0	(1,655)	0	(1,655)	0	260,210	0	0	0	6,766	07/26/2016
3128M5-KN-9	FHLMC POOL NO G03601 6.000% 07/01/37		12/01/2013	Paydown		618,200	618,200	645,101	644,071	0	(25,871)	0	(25,871)	0	618,200	0	0	0	19,047	12/08/2017
3128M6-AP-3	FHLMC POOL NO G04214 5.500% 05/01/38		12/01/2013	Paydown		294,937	294,937	294,453	294,448	0	489	0	489	0	294,937	0	0	0	7,326	11/01/2016
3128M6-AU-2	FHLMC POOL NO G04219 5.500% 04/01/38		12/01/2013	Paydown		7,904	7,904	8,598	8,584	0	(681)	0	(681)	0	7,904	0	0	0	196	06/21/2016
3128M6-AV-0	FHLMC POOL NO G04220 5.500% 03/01/38		12/01/2013	Paydown		2,760,484	2,760,484	2,707,000	2,708,442	0	52,042	0	52,042	0	2,760,484	0	0	0	70,615	06/03/2016
3128M6-P2-8	FHLMC POOL NO G04641 6.000% 06/01/38		12/01/2013	Paydown		232,825	232,825	242,956	242,619	0	(9,795)	0	(9,795)	0	232,825	0	0	0	7,090	04/05/2017
3128M6-R6-7	FHLMC POOL NO G04709 6.000% 10/01/38		12/01/2013	Paydown		343,436	343,436	358,381	357,859	0	(14,422)	0	(14,422)	0	343,436	0	0	0	11,800	11/01/2017
3128M7-4L-7	FHLMC POOL NO G05927 4.500% 07/01/40		12/01/2013	Paydown		6,715,492	6,715,492	7,164,695	7,160,639	0	(445,147)	0	(445,147)	0	6,715,492	0	0	0	153,278	09/03/2019
3128M7-TA-4	FHLMC POOL NO G05645 4.500% 10/01/39		12/01/2013	Paydown		19,697,399	19,697,399	20,916,175	20,894,981	0	(1,197,582)	0	(1,197,582)	0	19,697,399	0	0	0	384,981	09/04/2017
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		12/01/2013	Paydown		5,744,668	5,744,668	5,920,406	5,917,002	0	(172,334)	0	(172,334)	0	5,744,668	0	0	0	93,523	10/13/2018

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3128M8-NW-0	FHLMC POOL NO G06405 4.500% 04/01/41		12/01/2013	Paydown		3,233,868	3,233,868	3,341,495	3,339,213	0	(105,345)	0	(105,345)	0	3,233,868	0	0	0	69,123	06/28/2018
3128M8-R3-0	FHLMC POOL NO G06506 4.000% 12/01/40		12/01/2013	Paydown		552,508	552,508	551,019	551,027	0	1,481	0	1,481	0	552,508	0	0	0	9,167	01/31/2018
3128MB-GS-0	FHLMC POOL NO G12709 5.000% 07/01/22		12/01/2013	Paydown		576,800	576,800	559,967	561,938	0	14,862	0	14,862	0	576,800	0	0	0	13,516	03/19/2016
3128MB-HT-7	FHLMC POOL NO G12742 5.000% 08/01/22		12/01/2013	Paydown		1,794,505	1,794,505	1,738,076	1,744,853	0	49,653	0	49,653	0	1,794,505	0	0	0	43,853	03/13/2016
3128MJ-AQ-3	FHLMC POOL NO G08014 5.000% 10/01/34		12/01/2013	Paydown		158,714	158,714	148,982	149,424	0	9,290	0	9,290	0	158,714	0	0	0	3,586	01/27/2018
3128MJ-AT-7	FHLMC POOL NO G08017 6.500% 10/01/34		12/01/2013	Paydown		50,549	50,549	53,068	52,894	0	(2,346)	0	(2,346)	0	50,549	0	0	0	1,875	01/30/2018
3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35		12/01/2013	Paydown		10,833,058	10,833,058	10,617,243	10,628,128	0	204,930	0	204,930	0	10,833,058	0	0	0	285,511	11/19/2017
3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35		12/01/2013	Paydown		5,023,201	5,023,201	4,922,737	4,927,508	0	95,693	0	95,693	0	5,023,201	0	0	0	129,074	10/12/2017
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		12/01/2013	Paydown		2,686,495	2,686,495	2,586,801	2,590,994	0	95,501	0	95,501	0	2,686,495	0	0	0	70,817	03/31/2017
3128MJ-MN-7	FHLMC POOL NO G08364 4.500% 09/01/39		12/01/2013	Paydown		14,145,693	14,145,693	15,020,958	15,005,667	0	(859,974)	0	(859,974)	0	14,145,693	0	0	0	267,890	08/14/2017
3128MJ-Q9-4	FHLMC POOL NO G08479 3.500% 03/01/42		12/01/2013	Citigroup Capital Markets Inc		4,111,096	4,083,025	4,288,452	4,285,515	0	1,392	0	1,392	0	4,286,907	0	(175,811)	(175,811)	146,875	04/04/2018
3128MJ-Q9-4	FHLMC POOL NO G08479 3.500% 03/01/42		12/01/2013	Paydown		950,463	950,463	998,283	997,599	0	(47,136)	0	(47,136)	0	950,463	0	0	0	12,272	04/04/2018
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		12/01/2013	Paydown		241,480	241,480	251,253	251,129	0	(9,649)	0	(9,649)	0	241,480	0	0	0	3,208	03/12/2019
3128MJ-RM-4	FHLMC POOL NO G08491 3.500% 05/01/42		12/01/2013	Various		13,649,459	13,289,500	14,002,009	13,993,727	0	940	0	940	0	13,994,667	0	(345,208)	(345,208)	329,497	11/04/2018
3128MJ-RM-4	FHLMC POOL NO G08491 3.500% 05/01/42		12/01/2013	Paydown		6,667,827	6,667,827	7,045,800	7,041,603	0	(373,776)	0	(373,776)	0	6,667,827	0	0	0	82,251	11/04/2018
3128MM-DQ-3	FHLMC POOL NO G18110 5.500% 04/01/21		12/01/2013	Paydown		248,309	248,309	245,981	246,348	0	1,960	0	1,960	0	248,309	0	0	0	6,677	03/25/2016
3128NC-BT-0	FHLMC POOL NO 1G0050 2.573% 02/01/35		12/01/2013	Paydown		15,129	15,129	16,197	16,172	0	(1,043)	0	(1,043)	0	15,129	0	0	0	213	03/02/2017
3128NC-VB-7	FHLMC POOL NO 1G0610 2.572% 12/01/35		12/01/2013	Paydown		147,679	147,679	147,194	147,177	0	501	0	501	0	147,679	0	0	0	2,542	11/01/2016
3128P7-AU-7	FHLMC POOL NO C90919 5.500% 09/01/25		12/01/2013	Paydown		4,472	4,472	4,864	4,851	0	(380)	0	(380)	0	4,472	0	0	0	127	05/03/2017
3128P7-CZ-4	FHLMC POOL NO C90988 5.500% 09/01/26		12/01/2013	Paydown		21,725	21,725	23,632	23,577	0	(1,852)	0	(1,852)	0	21,725	0	0	0	480	10/24/2016
3128P7-D7-5	FHLMC POOL NO C91026 5.500% 04/01/27		12/01/2013	Paydown		504,763	504,763	549,088	547,847	0	(43,084)	0	(43,084)	0	504,763	0	0	0	14,012	07/03/2016
3128P7-JM-6	FHLMC POOL NO C91168 5.500% 04/01/28		12/01/2013	Paydown		33,174	33,174	36,087	36,008	0	(2,834)	0	(2,834)	0	33,174	0	0	0	792	03/31/2016
3128P7-KT-9	FHLMC POOL NO C91206 5.500% 08/01/28		12/01/2013	Paydown		20,858	20,858	22,690	22,637	0	(1,779)	0	(1,779)	0	20,858	0	0	0	505	01/06/2016
3128PB-EA-8	FHLMC POOL NO J00129 5.500% 10/01/20		12/01/2013	Paydown		255,278	255,278	276,030	274,772	0	(19,494)	0	(19,494)	0	255,278	0	0	0	7,294	12/01/2016
3128PB-WG-5	FHLMC POOL NO J00647 5.500% 12/01/20		12/01/2013	Paydown		136,130	136,130	147,196	146,632	0	(10,502)	0	(10,502)	0	136,130	0	0	0	3,506	08/26/2016
3128PC-FH-0	FHLMC POOL NO J01068 5.500% 01/01/21		12/01/2013	Paydown		197,710	197,710	213,680	212,843	0	(15,134)	0	(15,134)	0	197,710	0	0	0	4,096	09/25/2016
3128PC-SA-1	FHLMC POOL NO J01413 5.000% 03/01/21		12/01/2013	Paydown		365,607	365,607	394,181	392,798	0	(27,191)	0	(27,191)	0	365,607	0	0	0	8,945	08/12/2016
3128PD-QH-6	FHLMC POOL NO J02256 5.500% 07/01/20		12/01/2013	Paydown		104,332	104,332	112,813	112,341	0	(8,008)	0	(8,008)	0	104,332	0	0	0	4,058	07/21/2016
3128PD-QJ-2	FHLMC POOL NO J02257 5.500% 07/01/20		12/01/2013	Paydown		69,890	69,890	75,571	75,218	0	(5,329)	0	(5,329)	0	69,890	0	0	0	1,577	11/16/2016
3128PD-SD-3	FHLMC POOL NO J02316 5.500% 07/01/20		12/01/2013	Paydown		36,249	36,249	39,195	39,026	0	(2,778)	0	(2,778)	0	36,249	0	0	0	1,082	08/30/2016
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		12/01/2013	Paydown		569,946	569,946	615,631	613,795	0	(43,849)	0	(43,849)	0	569,946	0	0	0	16,660	12/08/2016
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		12/01/2013	Paydown		214,944	214,944	231,560	230,985	0	(16,042)	0	(16,042)	0	214,944	0	0	0	4,768	09/05/2016
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		12/01/2013	Paydown		108,103	108,103	116,459	116,237	0	(8,135)	0	(8,135)	0	108,103	0	0	0	4,208	02/04/2016
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		12/01/2013	Paydown		1,189,061	1,189,061	1,280,980	1,277,182	0	(88,121)	0	(88,121)	0	1,189,061	0	0	0	35,856	07/03/2017
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		12/01/2013	Paydown		834,728	834,728	899,256	896,758	0	(62,030)	0	(62,030)	0	834,728	0	0	0	22,800	05/22/2017
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		12/01/2013	Paydown		723,260	723,260	770,223	768,660	0	(45,400)	0	(45,400)	0	723,260	0	0	0	13,119	07/04/2017
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		12/01/2013	Paydown		1,412,359	1,412,359	1,504,066	1,501,796	0	(89,437)	0	(89,437)	0	1,412,359	0	0	0	28,871	04/18/2016
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		12/01/2013	Paydown		2,300,280	2,300,280	2,449,642	2,445,734	0	(145,454)	0	(145,454)	0	2,300,280	0	0	0	63,056	09/11/2016
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		12/01/2013	Paydown		609,763	609,763	649,357	648,212	0	(38,448)	0	(38,448)	0	609,763	0	0	0	12,698	03/12/2017
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		12/01/2013	Paydown		717,511	717,511	764,101	762,904	0	(45,393)	0	(45,393)	0	717,511	0	0	0	16,224	07/22/2016
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		12/01/2013	Paydown		1,136,175	1,136,175	1,198,321	1,196,534	0	(60,360)	0	(60,360)	0	1,136,175	0	0	0	19,406	01/22/2017
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		12/01/2013	Paydown		629,005	629,005	663,410	662,265	0	(33,259)	0	(33,259)	0	629,005	0	0	0	13,041	12/21/2017
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		12/01/2013	Paydown		787,540	787,540	830,617	829,056	0	(41,516)	0	(41,516)	0	787,540	0	0	0	15,691	04/27/2018
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		12/01/2013	Paydown		1,773,713	1,773,713	1,826,925	1,822,882	0	(49,169)	0	(49,169)	0	1,773,713	0	0	0	35,967	04/10/2017
3128QG-FP-2	FHLMC POOL NO 1N0174 2.129% 07/01/36		12/01/2013	Paydown		121,523	121,523	130,502	130,268	0	(8,745)	0	(8,745)	0	121,523	0	0	0	1,371	10/04/2016
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G		12/01/2013	Paydown		20,924	20,924	20,528	20,727	0	196	0	196	0	20,924	0	0	0	1,102	07/21/2016
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E		12/16/2013	Paydown		3,049	3,049	2,993	3,003	0	45	0	45	0	3,049	0	0	0	20	06/30/2016
312927-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38		12/01/2013	Paydown		846,833	846,833	865,623	864,881	0	(18,047)	0	(18,047)	0	846,833	0	0	0	23,164	01/17/2016
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		12/01/2013	Paydown		1,656,334	1,656,334	1,802,396	1,801,042	0	(144,708)	0	(144,708)	0	1,656,334	0	0	0	52,620	05/04/2018
312929-RW-4	FHLMC POOL NO A83201 5.500% 11/01/38		12/01/2013	Paydown		23,344	23,344	25,394	25,347	0	(2,003)	0	(2,003)	0	23,344	0	0	0	332	11/30/2015
31292G-2S-4	FHLMC GOLD POOL NO C00785		07/26/2013	Stephens Inc.		97,839	88,542	85,824	86,001	0	(1)	0	(1)	0	86,000	0	11,839	11,839	3,837	12/03/2016
31292G-2S-4	FHLMC GOLD POOL NO C00785		12/01/2013	Paydown		81,162	81,162	82,318	82,207	0	(1,045)	0	(1,045)	0	81,162	0	0	0	2,452	12/03/2016
31292G-DM-5	FHLMC GOLD POOL NO C00108		12/01/2013	Paydown		93	93	96	95	0	(2)	0	(2)	0	93	0	0	0	4	07/03/2016
31292G-FG-6	FHLMC GOLD POOL NO C00167		12/01/2013	Paydown		413	413	429	427	0	(13)	0	(13)	0	413	0	0	0	19	08/03/2016
31292G-G3-4	FHLMC GOLD POOL NO C00218		12/01/2013	Paydown		1,105	1,105	1,101	1,101	0	4	0	4	0	1,105	0	0	0	58	09/22/2016
31292G-GA-8	FHLMC GOLD POOL NO C00193		12/01/2013	Paydown		1,560	1,560	1,623	1,609	0	(49)	0	(49)	0	1,560	0	0	0	63	08/08/2016
31292G-GP-5	FHLMC GOLD POOL NO C00206		12/01/2013	Paydown		1,362	1,362	1,399	1,392	0	(30)	0	(30)	0	1,362	0	0	0	56	09/06/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31292G-GS-9	FHLMC GOLD POOL NO C00209		12/01/2013	Paydown		210	210	203	204	0	6	0	6	0	210	0	0	0	8	09/07/2016
31292G-HE-9	FHLMC GOLD POOL NO C00229		12/01/2013	Paydown		3,699	3,699	3,839	3,809	0	(110)	0	(110)	0	3,699	0	0	0	151	09/30/2016
31292G-KV-7	FHLMC GOLD POOL NO C00308		12/01/2013	Paydown		590	590	571	574	0	16	0	16	0	590	0	0	0	27	12/18/2016
31292G-L3-8	FHLMC GOLD POOL NO C00346		12/01/2013	Paydown		252	252	262	260	0	(8)	0	(8)	0	252	0	0	0	14	11/16/2016
31292G-L8-7	FHLMC GOLD POOL NO C00351		12/01/2013	Paydown		196	196	202	202	0	(6)	0	(6)	0	196	0	0	0	8	11/07/2016
31292G-LQ-7	FHLMC GOLD POOL NO C00335		12/01/2013	Paydown		41,783	41,783	43,429	43,118	0	(1,335)	0	(1,335)	0	41,783	0	0	0	1,563	12/09/2016
31292G-LU-8	FHLMC GOLD POOL NO C00339		12/01/2013	Paydown		4,536	4,536	4,475	4,483	0	53	0	53	0	4,536	0	0	0	199	11/07/2016
31292G-QM-1	FHLMC GOLD POOL NO C00460		12/01/2013	Paydown		6,540	6,540	6,751	6,723	0	(183)	0	(183)	0	6,540	0	0	0	254	12/06/2016
31292G-XD-3	FHLMC GOLD POOL NO C00676		12/01/2013	Paydown		3,082	3,082	2,947	2,955	0	127	0	127	0	3,082	0	0	0	102	12/11/2016
31292G-Z5-8	FHLMC GOLD POOL NO C00764		12/01/2013	Paydown		156,352	156,352	155,521	155,565	0	786	0	786	0	156,352	0	0	0	4,341	02/27/2017
31292H-4F-8	FHLMC POOL NO C01722 7.000% 09/01/33		12/01/2013	Paydown		2,258	2,258	2,365	2,360	0	(102)	0	(102)	0	2,258	0	0	0	72	01/24/2017
31292H-6A-7	FHLMC FGOLD 30YR 7.000% 11/01/33		12/01/2013	Paydown		30,414	30,414	31,859	31,773	0	(1,359)	0	(1,359)	0	30,414	0	0	0	1,790	05/02/2017
31292H-7J-7	FHLMC POOL NO C01797 144A		12/01/2013	Paydown		358,266	358,266	346,221	346,752	0	11,514	0	11,514	0	358,266	0	0	0	9,303	02/07/2018
31292H-GC-2	FHLMC POOL NO C01095 7.000% 11/01/30		12/01/2013	Paydown		5,412	5,412	5,669	5,654	0	(242)	0	(242)	0	5,412	0	0	0	229	05/05/2016
31292H-GL-2	FHLMC POOL NO C01103 7.500% 12/01/30		12/01/2013	Paydown		960	960	1,000	997	0	(37)	0	(37)	0	960	0	0	0	42	06/18/2016
31292H-L9-3	FHLMC POOL NO C01252 6.500% 11/01/31		07/26/2013	Stephens Inc.		180,790	163,611	166,086	165,993	0	(39)	0	(39)	0	165,953	0	14,837	14,837	7,090	07/10/2016
31292H-L9-3	FHLMC POOL NO C01252 6.500% 11/01/31		12/01/2013	Paydown		585,269	585,269	595,815	595,135	0	(9,866)	0	(9,866)	0	585,269	0	0	0	18,476	07/10/2016
31292H-LZ-5	FHLMC POOL NO C01244 6.500% 10/01/31		12/01/2013	Paydown		46,586	46,586	48,234	48,137	0	(1,551)	0	(1,551)	0	46,586	0	0	0	1,433	06/30/2016
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31		12/01/2013	Paydown		6,764	6,764	6,736	6,738	0	27	0	27	0	6,764	0	0	0	203	09/03/2016
31292H-N3-4	FHLMC POOL NO C01310 6.500% 03/01/32		12/01/2013	Paydown		35,561	35,561	37,334	37,227	0	(1,666)	0	(1,666)	0	35,561	0	0	0	1,227	10/19/2016
31292H-W6-7	FHLMC POOL NO C01569 7.000% 03/01/33		12/01/2013	Paydown		1,724	1,724	1,806	1,802	0	(78)	0	(78)	0	1,724	0	0	0	67	11/15/2016
31292H-YK-4	FHLMC POOL NO C01614 4.500% 08/01/33		12/01/2013	Paydown		520,434	520,434	502,625	504,233	0	16,201	0	16,201	0	520,434	0	0	0	10,732	09/19/2018
31292J-AK-6	FHLMC POOL NO C01810 6.500% 02/01/34		12/01/2013	Paydown		300,624	300,624	315,608	314,690	0	(14,067)	0	(14,067)	0	300,624	0	0	0	8,222	08/06/2017
31292J-B7-4	FHLMC POOL NO C01862 6.500% 05/01/34		12/01/2013	Paydown		35,446	35,446	37,213	37,102	0	(1,656)	0	(1,656)	0	35,446	0	0	0	1,142	10/10/2017
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		12/01/2013	Paydown		11,268,562	11,268,562	10,816,059	10,846,889	0	421,673	0	421,673	0	11,268,562	0	0	0	255,273	03/23/2018
31292J-BQ-2	FHLMC MBS 5.500% 06/01/34		12/01/2013	Paydown		559,283	559,283	540,480	541,302	0	17,981	0	17,981	0	559,283	0	0	0	14,568	01/23/2018
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		12/01/2013	Various		37,819,919	36,565,581	38,543,143	38,519,423	0	1,915	0	1,915	0	38,521,338	0	(701,419)	(701,419)	791,469	11/11/2018
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		12/01/2013	Paydown		15,069,919	15,069,919	15,937,572	15,927,961	0	(858,041)	0	(858,041)	0	15,069,919	0	0	0	183,846	11/11/2018
31292S-AH-3	FHLMC POOL NO C09008 3.000% 08/01/42		11/13/2013	Morgan Stanley & Co, Inc		8,442,395	8,755,685	9,027,932	9,025,449	0	(1,442)	0	(1,442)	0	9,024,007	0	(581,611)	(581,611)	249,537	03/26/2022
31292S-AH-3	FHLMC POOL NO C09008 3.000% 08/01/42		11/01/2013	Paydown		934,636	934,636	963,697	963,432	0	(28,796)	0	(28,796)	0	934,636	0	0	0	10,924	03/26/2022
31292Y-SY-4	FHLMC GOLD POOL NO C14135		12/01/2013	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	08/20/2016
31292Y-XH-5	FHLMC GOLD POOL NO C14280		12/01/2013	Paydown		267	267	279	278	0	(11)	0	(11)	0	267	0	0	0	5	04/21/2016
31293G-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		12/01/2013	Paydown		900,328	900,328	960,551	960,040	0	(59,712)	0	(59,712)	0	900,328	0	0	0	17,826	04/11/2018
31293B-AQ-9	FHLMC GOLD POOL NO C15415		12/01/2013	Paydown		43,798	43,798	45,823	45,592	0	(1,795)	0	(1,795)	0	43,798	0	0	0	2,054	10/16/2017
31293E-FL-9	FHLMC GOLD POOL NO C18271		12/01/2013	Paydown		106	106	111	111	0	(5)	0	(5)	0	106	0	0	0	4	02/08/2017
31293H-SW-4	FHLMC GOLD POOL NO C20533		12/01/2013	Paydown		79	79	79	79	0	0	0	0	0	79	0	0	0	3	09/04/2016
31293N-TW-0	FHLMC GOLD POOL NO C25065		12/01/2013	Paydown		1,939	1,939	1,961	1,958	0	(19)	0	(19)	0	1,939	0	0	0	85	10/27/2017
31293T-F7-7	FHLMC GOLD POOL NO C29190		12/01/2013	Paydown		218	218	222	222	0	(3)	0	(3)	0	218	0	0	0	6	12/22/2016
31293T-F9-3	FHLMC GOLD POOL NO C29192		12/01/2013	Paydown		407	407	426	424	0	(17)	0	(17)	0	407	0	0	0	13	04/20/2017
31293V-FH-0	FHLMC GOLD POOL NO C30168		12/01/2013	Paydown		1,009	1,009	1,011	1,011	0	(2)	0	(2)	0	1,009	0	0	0	35	08/08/2016
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		12/01/2013	Paydown		1,980,144	1,980,144	2,034,598	2,032,655	0	(52,511)	0	(52,511)	0	1,980,144	0	0	0	43,059	05/10/2020
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		12/01/2013	Paydown		1,481,310	1,481,310	1,484,782	1,484,591	0	(3,281)	0	(3,281)	0	1,481,310	0	0	0	33,257	05/18/2019
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		12/01/2013	Paydown		7,382,828	7,382,828	7,537,406	7,532,895	0	(150,067)	0	(150,067)	0	7,382,828	0	0	0	150,961	04/17/2018
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		12/01/2013	Paydown		3,730,803	3,730,803	3,980,359	3,978,177	0	(247,374)	0	(247,374)	0	3,730,803	0	0	0	77,242	01/05/2019
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		12/01/2013	Paydown		2,204,666	2,204,666	2,352,138	2,350,812	0	(146,146)	0	(146,146)	0	2,204,666	0	0	0	43,789	12/20/2018
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		12/01/2013	Paydown		1,213,190	1,213,190	1,301,500	1,300,763	0	(87,573)	0	(87,573)	0	1,213,190	0	0	0	27,442	10/27/2021
312943-CW-1	FHLMC POOL NO A94585 4.000% 10/01/40		06/21/2013	WELLS FARGO SEC LLC		8,847,425	8,533,422	8,905,426	8,897,638	0	288	0	288	0	8,897,926	0	(50,501)	(50,501)	192,476	12/10/2018
312943-CW-1	FHLMC POOL NO A94585 4.000% 10/01/40		06/01/2013	Paydown		1,716,034	1,716,034	1,790,842	1,789,276	0	(73,242)	0	(73,242)	0	1,716,034	0	0	0	19,456	12/10/2018
312943-UG-6	FHLMC POOL NO A95083 4.000% 11/01/40		12/01/2013	Paydown		6,885,818	6,885,818	7,120,367	7,112,763	0	(226,945)	0	(226,945)	0	6,885,818	0	0	0	126,320	05/10/2020
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		12/01/2013	Paydown		2,345,149	2,345,149	2,442,986	2,441,022	0	(95,873)	0	(95,873)	0	2,345,149	0	0	0	34,149	02/06/2017
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		12/01/2013	Paydown		917,542	917,542	930,302	929,967	0	(12,425)	0	(12,425)	0	917,542	0	0	0	19,195	06/02/2020
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		12/01/2013	Paydown		3,969	3,969	4,426	4,419	0	(451)	0	(451)	0	3,969	0	0	0	131	07/11/2017
31294J-YR-3	FHLMC GOLD POOL NO E00720		12/01/2013	Paydown		23,605	23,605	23,966	23,653	0	(49)	0	(49)	0	23,605	0	0	0	715	04/12/2014
31294K-ZS-7	FHLMC POOL NO E01653 4.500% 06/01/19		12/01/2013	Paydown		221,285	221,285	236,475	235,415	0	(14,130)	0	(14,130)	0	221,285	0	0	0	4,910	03/24/2016
31295V-KX-7	FHLMC GOLD POOL NO A00310		12/01/2013	Paydown		14	14	15	15	0	0	0	0	0	14	0	0	0	0	08/08/2015
31295V-SS-0	FHLMC GOLD POOL NO A00529		12/01/2013	Paydown		314	314	335	331	0	(17)	0	(17)	0	314	0	0	0	16	02/08/2016
31295V-TU-4	FHLMC GOLD POOL NO A00563		12/01/2013	Paydown		688	688	725	715	0	(27)	0	(27)	0	688	0	0	0	36	10/24/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31295V-WE-6	FHLMC GOLD POOL NO A00645		12/01/2013	Paydown		3,608	3,608	3,819	3,780	0	(172)	0	(172)	0	3,608	0	0	0	187	05/26/2016
31295V-WX-4	FHLMC GOLD POOL NO A00662		12/01/2013	Paydown		244	244	254	249	0	(5)	0	(5)	0	244	0	0	0	11	03/23/2015
31295W-H2-7	FHLMC GOLD POOL NO A01149		12/01/2013	Paydown		373	373	384	380	0	(7)	0	(7)	0	373	0	0	0	17	09/26/2015
31295W-ZU-5	FHLMC GOLD POOL NO A01655		06/01/2013	Paydown		722	722	743	734	0	(12)	0	(12)	0	722	0	0	0	18	03/31/2015
31295X-A5-5	FHLMC GOLD POOL NO A01828		12/01/2013	Paydown		1,421	1,421	1,461	1,441	0	(20)	0	(20)	0	1,421	0	0	0	46	03/11/2015
31296S-QS-8	FHLMC POOL NO B13165 4.500% 04/01/19		12/01/2013	Paydown		65,131	65,131	69,602	69,279	0	(4,148)	0	(4,148)	0	65,131	0	0	0	872	03/09/2016
31296N-NW-3	FHLMC POOL NO A14005 5.500% 10/01/33		12/01/2013	Paydown		170,382	170,382	172,379	172,224	0	(1,842)	0	(1,842)	0	170,382	0	0	0	7,532	05/13/2017
31296P-U2-6	FHLMC POOL NO A15101 7.000% 10/01/33		10/01/2013	Paydown		42,387	42,387	44,400	44,300	0	(1,914)	0	(1,914)	0	42,387	0	0	0	1,870	12/31/2013
31296P-U6-7	FHLMC POOL NO A15105 5.500% 10/01/33		12/01/2013	Paydown		67,317	67,317	66,602	66,655	0	663	0	663	0	67,317	0	0	0	1,412	05/31/2019
31296Q-4R-8	FHLMC POOL NO A16232 5.500% 11/01/33		12/01/2013	Paydown		521,637	521,637	522,134	522,046	0	(409)	0	(409)	0	521,637	0	0	0	12,050	05/11/2017
31296S-4A-1	FHLMC POOL NO A18017 5.500% 01/01/34		12/01/2013	Paydown		9,398	9,398	9,518	9,507	0	(109)	0	(109)	0	9,398	0	0	0	283	12/16/2018
31296S-6H-4	FHLMC POOL NO A18072 5.500% 01/01/34		12/01/2013	Paydown		4,462	4,462	4,519	4,515	0	(53)	0	(53)	0	4,462	0	0	0	135	07/19/2017
31296S-HZ-2	FHLMC POOL NO A17448 5.500% 01/01/34		12/01/2013	Paydown		147,642	147,642	149,533	149,382	0	(1,740)	0	(1,740)	0	147,642	0	0	0	752	03/06/2017
31296S-JT-4	FHLMC POOL NO A17474 5.500% 01/01/34		12/01/2013	Paydown		94,668	94,668	95,881	95,760	0	(1,092)	0	(1,092)	0	94,668	0	0	0	1,766	11/23/2018
31296S-MH-6	FHLMC POOL NO A17560 6.500% 01/01/34		12/01/2013	Paydown		73,544	73,544	76,475	76,290	0	(2,746)	0	(2,746)	0	73,544	0	0	0	1,318	09/11/2017
31296S-U5-3	FHLMC POOL NO A17804 5.500% 01/01/34		12/01/2013	Paydown		34,481	34,481	34,885	34,846	0	(365)	0	(365)	0	34,481	0	0	0	743	06/19/2018
31296S-U6-1	FHLMC POOL NO A17805 5.500% 01/01/34		12/01/2013	Paydown		101,119	101,119	102,340	102,290	0	(1,171)	0	(1,171)	0	101,119	0	0	0	1,753	01/14/2018
31296T-FY-5	FHLMC POOL NO A18283 5.500% 02/01/34		12/01/2013	Paydown		341,172	341,172	345,290	345,050	0	(3,878)	0	(3,878)	0	341,172	0	0	0	2,399	08/15/2018
31296T-SW-5	FHLMC POOL NO A18633 5.500% 02/01/34		12/01/2013	Paydown		8,867	8,867	8,980	8,971	0	(104)	0	(104)	0	8,867	0	0	0	267	05/04/2018
31296U-CY-5	FHLMC POOL NO A19087 5.500% 02/01/34		12/01/2013	Paydown		107,643	107,643	109,022	108,905	0	(1,262)	0	(1,262)	0	107,643	0	0	0	2,287	01/27/2018
31296U-FV-8	FHLMC POOL NO A19180 5.500% 03/01/34		12/01/2013	Paydown		110,177	110,177	111,589	111,460	0	(1,283)	0	(1,283)	0	110,177	0	0	0	972	06/07/2018
31296U-MH-1	FHLMC POOL NO A19360 5.500% 01/01/34		12/01/2013	Paydown		5,876	5,876	5,951	5,943	0	(67)	0	(67)	0	5,876	0	0	0	109	12/11/2018
31296W-RN-9	FHLMC POOL NO A20493 5.000% 04/01/34		12/01/2013	Paydown		528,240	528,240	523,094	523,358	0	4,882	0	4,882	0	528,240	0	0	0	8,634	10/04/2017
31296W-YT-8	FHLMC POOL NO A20722 5.500% 04/01/34		12/01/2013	Paydown		198,129	198,129	200,368	200,193	0	(2,064)	0	(2,064)	0	198,129	0	0	0	2,255	03/30/2019
31296X-5V-3	FHLMC POOL NO A21760 5.000% 05/01/34		12/01/2013	Paydown		234,057	234,057	230,729	230,951	0	3,106	0	3,106	0	234,057	0	0	0	5,415	02/10/2018
31296X-F3-4	FHLMC POOL NO A21086 5.500% 04/01/34		12/01/2013	Paydown		1,115,431	1,115,431	1,128,764	1,127,818	0	(12,387)	0	(12,387)	0	1,115,431	0	0	0	26,202	01/13/2017
31296X-SN-6	FHLMC POOL NO. A12425 5.500% 05/01/34		12/01/2013	Paydown		338,062	338,062	326,696	327,108	0	10,954	0	10,954	0	338,062	0	0	0	8,581	03/01/2017
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		12/01/2013	Paydown		436,528	436,528	409,760	410,859	0	25,669	0	25,669	0	436,528	0	0	0	11,478	06/03/2017
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		12/01/2013	Paydown		2,499,491	2,499,491	2,399,121	2,404,174	0	95,316	0	95,316	0	2,499,491	0	0	0	55,530	06/03/2017
312970-2A-3	FHLMC POOL NO B17969 5.500% 03/01/20		12/01/2013	Paydown		27,437	27,437	29,667	29,534	0	(2,097)	0	(2,097)	0	27,437	0	0	0	825	07/27/2016
312970-CX-2	FHLMC POOL NO B17286 4.500% 11/01/19		12/01/2013	Paydown		219,925	219,925	235,184	234,693	0	(14,768)	0	(14,768)	0	219,925	0	0	0	5,765	04/24/2016
312970-KJ-4	FHLMC POOL NO B17497 4.500% 12/01/19		12/01/2013	Paydown		102,033	102,033	109,113	108,886	0	(6,852)	0	(6,852)	0	102,033	0	0	0	2,359	04/30/2016
312971-LX-0	FHLMC POOL NO B18442 5.000% 05/01/20		12/01/2013	Paydown		371,859	371,859	401,140	399,430	0	(27,571)	0	(27,571)	0	371,859	0	0	0	8,711	07/01/2016
312972-R2-0	FHLMC POOL NO B19505 5.000% 07/01/20		12/01/2013	Paydown		149,550	149,550	161,326	160,621	0	(11,071)	0	(11,071)	0	149,550	0	0	0	3,986	08/20/2016
312972-R3-8	FHLMC POOL NO B19506 5.000% 07/01/20		12/01/2013	Paydown		343,180	343,180	370,203	368,622	0	(25,442)	0	(25,442)	0	343,180	0	0	0	9,342	08/19/2016
312972-R4-6	FHLMC POOL NO B19507 5.000% 07/01/20		12/01/2013	Paydown		173,904	173,904	187,597	186,875	0	(12,971)	0	(12,971)	0	173,904	0	0	0	3,590	06/08/2016
31297A-X3-3	FHLMC POOL NO A23398 5.500% 06/01/34		12/01/2013	Paydown		2,434,701	2,434,701	2,450,420	2,449,318	0	(14,616)	0	(14,616)	0	2,434,701	0	0	0	53,718	09/16/2017
31297B-4V-1	FHLMC POOL NO A24436 5.500% 07/01/34		12/01/2013	Paydown		136,545	136,545	137,441	137,363	0	(818)	0	(818)	0	136,545	0	0	0	2,360	10/14/2017
31297B-JC-7	FHLMC POOL NO A23859 5.000% 06/01/34		12/01/2013	Paydown		18,044	18,044	17,948	17,952	0	92	0	92	0	18,044	0	0	0	361	03/23/2017
31297C-QX-1	FHLMC POOL NO A24970 6.500% 07/01/34		12/01/2013	Paydown		10,608	10,608	11,137	11,109	0	(501)	0	(501)	0	10,608	0	0	0	580	03/02/2017
31297C-ZU-7	FHLMC POOL NO A25255 6.500% 08/01/34		12/01/2013	Paydown		977	977	1,025	1,023	0	(46)	0	(46)	0	977	0	0	0	35	10/15/2016
31297E-TE-6	FHLMC POOL NO A26849 6.500% 09/01/34		12/01/2013	Paydown		83,998	83,998	88,185	87,829	0	(3,830)	0	(3,830)	0	83,998	0	0	0	3,585	12/09/2018
31297E-TS-5	FHLMC POOL NO A26861 6.500% 09/01/34		12/01/2013	Paydown		82,308	82,308	86,990	86,634	0	(4,325)	0	(4,325)	0	82,308	0	0	0	2,220	09/14/2018
31297K-FD-9	FHLMC POOL NO A30164 6.500% 12/01/34		12/01/2013	Paydown		386,431	386,431	401,888	400,519	0	(14,088)	0	(14,088)	0	386,431	0	0	0	11,505	05/07/2019
31297K-JQ-6	FHLMC POOL NO A30271 6.500% 12/01/34		12/01/2013	Paydown		124,112	124,112	129,076	128,751	0	(4,639)	0	(4,639)	0	124,112	0	0	0	1,225	06/10/2018
31297U-S5-0	FHLMC POOL NO A38640 5.500% 10/01/35		12/01/2013	Paydown		637,714	637,714	693,713	692,719	0	(55,005)	0	(55,005)	0	637,714	0	0	0	13,373	04/29/2017
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		12/01/2013	Paydown		97,024	97,024	106,452	106,270	0	(9,247)	0	(9,247)	0	97,024	0	0	0	1,613	12/31/2018
31298D-CA-3	FHLMC GOLD POOL NO C44565		12/01/2013	Paydown		59	59	62	62	0	(3)	0	(3)	0	59	0	0	0	2	01/15/2016
31298E-W5-0	FHLMC GOLD POOL NO C46068		12/01/2013	Paydown		3,295	3,295	3,452	3,443	0	(148)	0	(148)	0	3,295	0	0	0	118	01/26/2016
31298M-AW-7	FHLMC GOLD POOL NO C50921		12/01/2013	Paydown		1,017	1,017	1,033	1,032	0	(15)	0	(15)	0	1,017	0	0	0	36	08/08/2016
31298Q-F3-7	FHLMC GOLD POOL NO C53786		12/01/2013	Paydown		374	374	392	391	0	(16)	0	(16)	0	374	0	0	0	17	04/29/2016
31298R-ZR-0	FHLMC GOLD POOL NO C55252		12/01/2013	Paydown		1,233	1,233	1,290	1,289	0	(55)	0	(55)	0	1,233	0	0	0	26	01/20/2016
31298T-R3-8	FHLMC GOLD POOL NO C56806		12/01/2013	Paydown		960	960	976	975	0	(15)	0	(15)	0	960	0	0	0	46	03/02/2016
31298T-TX-0	FHLMC GOLD POOL NO C56866		12/01/2013	Paydown		17,499	17,499	18,303	18,277	0	(778)	0	(778)	0	17,499	0	0	0	611	06/20/2016
31298U-S9-1	FHLMC GOLD POOL NO C57744		12/01/2013	Paydown		9,231	9,231	9,371	9,366	0	(135)	0	(135)	0	9,231	0	0	0	488	04/09/2016
31298V-EA-1	FHLMC GOLD POOL NO C58229		08/01/2013	Paydown		91,967	91,967	93,357	93,307	0	(1,340)	0	(1,340)	0	91,967	0	0	0	3,889	02/04/2017
31298V-FX-0	FHLMC GOLD POOL NO C58282		12/01/2013	Paydown		104	104	109	108	0	(4)	0	(4)	0	104	0	0	0	3	12/30/2016
31298W-4X-0	FHLMC GOLD POOL NO C59838		12/01/2013	Paydown		30,541	30,541	31,028	30,991	0	(450)	0	(450)	0	30,541	0	0	0	1,456	08/24/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31298W-AB-1	FHLMC GOLD POOL NO C59002		12/01/2013	Paydown		155	155	157	157	0	(2)	0	(2)	0	155	0	0	0	5	04/02/2016
31298W-JP-1	FHLMC GOLD POOL NO C59270		12/01/2013	Paydown		2,646	2,646	2,772	2,765	0	(118)	0	(118)	0	2,646	0	0	0	102	07/20/2016
31298W-L6-0	FHLMC GOLD FGOLD 30YR 7.000% 10/01/31		12/01/2013	Paydown		10,166	10,166	10,630	10,618	0	(453)	0	(453)	0	10,166	0	0	0	298	03/28/2016
31298W-SM-8	FHLMC GOLD POOL NO C59524		12/01/2013	Paydown		780	780	816	815	0	(35)	0	(35)	0	780	0	0	0	28	09/28/2016
31298Y-EM-9	FHLMC GOLD POOL NO C60140		12/01/2013	Paydown		299	299	298	298	0	1	0	1	0	299	0	0	0	9	02/17/2016
31298Y-HN-4	FHLMC GOLD POOL NO C60237		01/01/2013	Paydown		6,927	6,927	6,898	6,899	0	27	0	27	0	6,927	0	0	0	35	11/30/2015
31298Y-KZ-3	FHLMC GOLD POOL NO C60312		12/01/2013	Paydown		48,771	48,771	48,566	48,579	0	192	0	192	0	48,771	0	0	0	1,115	10/05/2016
31298Y-MX-6	FHLMC GOLD POOL NO C60374		12/01/2013	Paydown		1,863	1,863	1,856	1,856	0	7	0	7	0	1,863	0	0	0	36	03/06/2018
31298Y-PP-0	FHLMC GOLD POOL NO C60430		12/01/2013	Paydown		839	839	851	851	0	(12)	0	(12)	0	839	0	0	0	30	03/26/2017
31298Y-S4-4	FHLMC GOLD POOL NO C60539		12/01/2013	Paydown		343,453	343,453	347,102	346,823	0	(3,371)	0	(3,371)	0	343,453	0	0	0	11,129	05/27/2016
3132GL-Q4-9	FHLMC POOL NO Q05275 4.000% 12/01/41		12/01/2013	Paydown		1,908,255	1,908,255	2,015,594	2,013,060	0	(104,805)	0	(104,805)	0	1,908,255	0	0	0	42,272	05/17/2022
31335G-AL-9	FHLMC GOLD POOL NO C80011		12/02/2013	Paydown		31	31	31	31	0	1	0	1	0	31	0	0	0	1	02/18/2019
31335G-BR-5	FHLMC GOLD POOL NO C80048		12/01/2013	Paydown		71,011	71,011	71,291	71,198	0	(188)	0	(188)	0	71,011	0	0	0	3,128	10/13/2016
31335G-CL-7	FHLMC GOLD POOL NO C80075		12/01/2013	Paydown		2,964	2,964	3,084	3,056	0	(91)	0	(91)	0	2,964	0	0	0	131	03/26/2017
31335G-E7-6	FHLMC GOLD POOL NO C80158		12/01/2013	Paydown		463	463	451	452	0	10	0	10	0	463	0	0	0	18	12/06/2016
31335G-FA-8	FHLMC GOLD POOL NO C80161		12/01/2013	Paydown		7,718	7,718	7,852	7,826	0	(107)	0	(107)	0	7,718	0	0	0	401	10/12/2016
31335G-FL-4	FHLMC GOLD POOL NO C80171		12/01/2013	Paydown		989	989	1,029	1,021	0	(32)	0	(32)	0	989	0	0	0	41	01/06/2017
31335G-FP-5	FHLMC GOLD POOL NO C80174		12/01/2013	Paydown		1,656	1,656	1,725	1,713	0	(57)	0	(57)	0	1,656	0	0	0	78	11/03/2016
31335G-FS-9	FHLMC GOLD POOL NO C80177		12/01/2013	Paydown		2,456	2,456	2,558	2,539	0	(83)	0	(83)	0	2,456	0	0	0	118	11/26/2016
31335G-GM-1	FHLMC GOLD POOL NO C80204		12/01/2013	Paydown		4,374	4,374	4,509	4,489	0	(115)	0	(115)	0	4,374	0	0	0	141	10/04/2016
31335G-HE-8	FHLMC GOLD POOL NO C80229		12/01/2013	Paydown		309	309	313	312	0	(3)	0	(3)	0	309	0	0	0	12	10/22/2016
31335G-JR-7	FHLMC GOLD POOL NO C80272		12/01/2013	Paydown		98	98	100	100	0	(2)	0	(2)	0	98	0	0	0	4	07/04/2016
31335G-KG-9	FHLMC GOLD POOL NO C80295		12/01/2013	Paydown		14,091	14,091	14,567	14,531	0	(440)	0	(440)	0	14,091	0	0	0	461	08/18/2016
31335G-L6-0	FHLMC GOLD POOL NO C80349		12/01/2013	Paydown		8,294	8,294	8,518	8,486	0	(192)	0	(192)	0	8,294	0	0	0	358	10/31/2016
31335G-LH-6	FHLMC GOLD POOL NO C80328		12/01/2013	Paydown		1,703	1,703	1,758	1,751	0	(48)	0	(48)	0	1,703	0	0	0	71	10/12/2016
31335G-LZ-6	FHLMC GOLD POOL NO C80344		12/01/2013	Paydown		3,291	3,291	3,397	3,382	0	(91)	0	(91)	0	3,291	0	0	0	131	09/29/2016
31335G-MF-9	FHLMC GOLD POOL NO C80358		12/01/2013	Paydown		2,791	2,791	2,863	2,852	0	(61)	0	(61)	0	2,791	0	0	0	112	11/21/2016
31335G-MW-2	FHLMC GOLD POOL NO C80373		12/01/2013	Paydown		1,142	1,142	1,169	1,166	0	(24)	0	(24)	0	1,142	0	0	0	38	11/01/2016
31335G-NC-5	FHLMC GOLD POOL NO C80387		12/01/2013	Paydown		85	85	85	85	0	0	0	0	0	85	0	0	0	3	01/01/2017
31335G-PL-3	FHLMC GOLD POOL NO C80427		12/01/2013	Paydown		106	106	109	109	0	(2)	0	(2)	0	106	0	0	0	3	09/01/2016
31335H-AG-8	FHLMC GOLD POOL NO C90007		01/01/2013	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	01/29/2014
31335H-J5-3	FHLMC GOLD FGOLD 20YR 7.000% 06/01/19		12/01/2013	Paydown		962	962	1,008	994	0	(32)	0	(32)	0	962	0	0	0	32	11/19/2015
31335H-M5-9	FHLMC GOLD POOL NO C90380		12/01/2013	Paydown		4,475	4,475	4,687	4,647	0	(172)	0	(172)	0	4,475	0	0	0	199	09/09/2015
31335H-MP-5	FHLMC GOLD POOL NO C90366		12/01/2013	Paydown		577	577	605	600	0	(23)	0	(23)	0	577	0	0	0	22	08/31/2015
31335H-Q3-0	FHLMC GOLD POOL NO C90474		12/01/2013	Paydown		67,057	67,057	70,242	69,578	0	(2,522)	0	(2,522)	0	67,057	0	0	0	2,885	02/20/2016
31335H-QB-2	FHLMC GOLD POOL NO C90450		12/01/2013	Paydown		5,259	5,259	5,508	5,457	0	(198)	0	(198)	0	5,259	0	0	0	177	02/14/2016
31335H-QK-2	FHLMC GOLD POOL NO C90458		12/01/2013	Paydown		25,931	25,931	27,163	26,916	0	(985)	0	(985)	0	25,931	0	0	0	919	02/19/2016
31335H-RT-2	FHLMC GOLD POOL NO C90498		12/01/2013	Paydown		3,775	3,775	4,106	4,090	0	(315)	0	(315)	0	3,775	0	0	0	85	05/22/2016
31335H-SN-4	FHLMC GOLD POOL NO C90525		12/01/2013	Paydown		1,893	1,893	1,983	1,964	0	(71)	0	(71)	0	1,893	0	0	0	58	05/10/2016
31336K-DL-6	FHLMC GOLD POOL NO F80107		12/01/2013	Paydown		927	927	963	940	0	(13)	0	(13)	0	927	0	0	0	38	10/10/2014
31401-PL-9	FHLMC POOL NO 170110 12.000% 01/01/15		12/01/2013	Paydown		813	813	781	794	0	19	0	19	0	813	0	0	0	45	07/31/2014
31401-PM-7	FHLMC POOL NO 170111 12.500% 01/01/15		12/01/2013	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	1	07/31/2014
31401-RF-0	FHLMC POOL NO 170129 11.500% 06/01/15		12/01/2013	Paydown		25	25	24	24	0	0	0	0	0	25	0	0	0	1	10/01/2014
31340B-E5-4	FHLMC POOL NO 141056 9.000% 10/01/16		12/01/2013	Paydown		8,531	8,531	8,896	8,658	0	(127)	0	(127)	0	8,531	0	0	0	421	06/01/2015
31340B-GT-0	FHLMC POOL NO 141110 9.000% 02/01/17		12/01/2013	Paydown		12,280	12,280	12,761	12,510	0	(229)	0	(229)	0	12,280	0	0	0	619	07/11/2015
31340V-5R-2	FHLMC POOL NO 188956 11.500% 07/01/14		12/01/2013	Paydown		127	127	124	125	0	2	0	2	0	127	0	0	0	8	12/31/2013
31340Y-DS-5	FREDDIE MAC SERIES 1988 14 CLASS B		12/15/2013	Paydown		19,359	19,359	18,186	18,938	0	421	0	421	0	19,359	0	0	0	940	10/21/2015
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D		12/15/2013	Paydown		19,917	19,917	19,077	19,567	0	350	0	350	0	19,917	0	0	0	992	12/11/2015
31341D-ET-7	FHLMC POOL NO 252846 11.500% 03/01/15		11/01/2013	Paydown		564	564	554	556	0	9	0	9	0	564	0	0	0	32	09/06/2014
31349U-HL-5	FHLMC POOL NO 782935 2.375% 12/01/34		12/01/2013	Paydown		518,604	518,604	555,425	554,869	0	(36,265)	0	(36,265)	0	518,604	0	0	0	5,302	07/21/2018
31356D-3U-8	FHLMC GOLD POOL NO D51711		12/01/2013	Paydown		872	872	847	851	0	21	0	21	0	872	0	0	0	37	02/23/2017
31356D-K7-0	FHLMC GOLD POOL NO D51218		12/01/2013	Paydown		101	101	103	103	0	(2)	0	(2)	0	101	0	0	0	4	04/24/2017
31356D-L9-5	FHLMC GOLD POOL NO D51252		12/01/2013	Paydown		461	461	460	460	0	1	0	1	0	461	0	0	0	18	05/26/2017
31356D-W6-9	FHLMC GOLD POOL NO D51569		12/01/2013	Paydown		1,044	1,044	1,009	1,016	0	28	0	28	0	1,044	0	0	0	43	06/03/2017
31356D-Y8-3	FHLMC GOLD POOL NO D51635		12/01/2013	Paydown		349	349	348	348	0	1	0	1	0	349	0	0	0	13	08/20/2017
31356E-3G-7	FHLMC GOLD POOL NO D52599		12/01/2013	Paydown		1,233	1,233	1,198	1,203	0	30	0	30	0	1,233	0	0	0	31	08/21/2016
31356E-6S-8	FHLMC GOLD POOL NO D52681		12/01/2013	Paydown		36	36	35	35	0	1	0	1	0	36	0	0	0	2	12/16/2016
31356F-AQ-4	FHLMC GOLD POOL NO D52715		12/01/2013	Paydown		211	211	200	201	0	9	0	9	0	211	0	0	0	9	01/17/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31356F-B3-4	FHLMC GOLD POOL NO D52758		12/01/2013	Paydown		696	696	725	721	0	(25)	0	(25)	0	696	0	0	0	29	07/09/2016
31356F-LF-6	FHLMC GOLD POOL NO D53026		12/01/2013	Paydown		268	268	267	267	0	1	0	1	0	268	0	0	0	11	07/19/2017
31356F-MY-4	FHLMC GOLD POOL NO D53075		12/01/2013	Paydown		515	515	502	504	0	11	0	11	0	515	0	0	0	21	02/08/2017
31356F-MZ-1	FHLMC GOLD POOL NO D53076		12/01/2013	Paydown		1,715	1,715	1,674	1,683	0	32	0	32	0	1,715	0	0	0	70	01/17/2018
31356F-PY-1	FHLMC GOLD POOL NO D53139		12/01/2013	Paydown		443	443	433	434	0	9	0	9	0	443	0	0	0	18	10/27/2017
31356G-4S-5	FHLMC GOLD POOL NO D54433		12/01/2013	Paydown		121	121	118	118	0	2	0	2	0	121	0	0	0	5	09/02/2017
31356G-AQ-2	FHLMC GOLD POOL NO D53615		12/01/2013	Paydown		455	455	445	446	0	9	0	9	0	455	0	0	0	19	10/17/2016
31356G-ER-6	FHLMC GOLD POOL NO D53744		12/01/2013	Paydown		335	335	327	328	0	8	0	8	0	335	0	0	0	14	12/27/2016
31356G-GR-4	FHLMC GOLD POOL NO D53808		12/01/2013	Paydown		1,866	1,866	1,934	1,915	0	(49)	0	(49)	0	1,866	0	0	0	77	12/25/2017
31356G-QC-6	FHLMC GOLD POOL NO D54051		12/01/2013	Paydown		202	202	194	196	0	6	0	6	0	202	0	0	0	8	08/15/2017
31356G-QG-7	FHLMC GOLD POOL NO D54055		12/01/2013	Paydown		1,309	1,309	1,271	1,278	0	31	0	31	0	1,309	0	0	0	54	06/25/2017
31356G-WE-5	FHLMC GOLD POOL NO D54245		08/01/2013	Paydown		7,541	7,541	7,517	7,517	0	24	0	24	0	7,541	0	0	0	368	12/19/2016
31356H-DW-4	FHLMC GOLD POOL NO D54617		12/01/2013	Paydown		846	846	869	865	0	(19)	0	(19)	0	846	0	0	0	35	04/06/2017
31356H-LG-0	FHLMC GOLD POOL NO D54827		12/01/2013	Paydown		552	552	571	567	0	(16)	0	(16)	0	552	0	0	0	23	02/13/2017
31356H-U8-8	FHLMC GOLD POOL NO D55107		12/01/2013	Paydown		638	638	636	636	0	2	0	2	0	638	0	0	0	26	03/29/2017
31356J-EQ-2	FHLMC GOLD POOL NO D55543		12/01/2013	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	11/26/2016
31356J-TG-8	FHLMC GOLD POOL NO D55951		12/01/2013	Paydown		8,465	8,465	8,254	8,287	0	178	0	178	0	8,465	0	0	0	263	08/12/2016
31356J-WL-3	FHLMC GOLD POOL NO D56051		12/01/2013	Paydown		919	919	956	946	0	(27)	0	(27)	0	919	0	0	0	38	12/24/2017
31356K-S6-8	FHLMC GOLD POOL NO D56841		12/01/2013	Paydown		6,220	6,220	6,211	6,209	0	11	0	11	0	6,220	0	0	0	256	11/27/2017
31356L-VF-2	FHLMC GOLD POOL NO D57814		12/01/2013	Paydown		82	82	82	82	0	0	0	0	0	82	0	0	0	3	05/15/2017
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M		12/01/2013	Paydown		43	43	1,345	1,345	0	(1,303)	0	(1,303)	0	43	0	0	0	299	03/11/2016
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G		12/01/2013	Paydown		41,470	41,470	40,381	40,907	0	563	0	563	0	41,470	0	0	0	2,038	08/14/2016
313602-HY-3	FANNIE MAE SERIES 1988 30 CLASS D		12/01/2013	Paydown		15,063	15,063	14,439	14,859	0	204	0	204	0	15,063	0	0	0	819	05/13/2015
31360C-JH-6	FNMA POOL NO 002064 12.000%		01/01/2013	Paydown		239	239	230	237	0	2	0	2	0	239	0	0	0	2	03/26/2014
31360E-3N-6	FNMA POOL NO 004405 4.114%		07/01/19	Paydown		3,336	3,336	3,100	3,268	0	67	0	67	0	3,336	0	0	0	83	12/02/2016
31360G-B3-6	FNMA POOL NO 005458 12.000%		03/01/14	Paydown		79	79	76	78	0	1	0	1	0	79	0	0	0	5	02/24/2014
31360M-WW-6	FNMA POOL NO 010561 12.000%		01/01/15	Paydown		6,819	6,819	6,555	6,722	0	97	0	97	0	6,819	0	0	0	447	07/22/2014
313611-6E-0	FNMA POOL NO 047669 8.000%		05/01/17	Paydown		4,798	4,798	4,912	4,841	0	(44)	0	(44)	0	4,798	0	0	0	211	08/01/2015
313614-3X-5	FNMA POOL NO 050314 10.000%		06/01/20	Paydown		142	142	153	150	0	(8)	0	(8)	0	142	0	0	0	5	01/03/2016
313614-CJ-6	FNMA POOL NO 049573 8.000%		06/01/17	Paydown		909	909	928	917	0	(7)	0	(7)	0	909	0	0	0	40	08/02/2015
313614-XS-3	FNMA POOL NO 050189 10.000%		05/01/19	Paydown		55	55	60	59	0	(3)	0	(3)	0	55	0	0	0	3	11/15/2015
313615-B4-7	FNMA POOL NO 050459 10.000%		05/01/21	Paydown		19	19	21	21	0	(1)	0	(1)	0	19	0	0	0	1	03/12/2016
313615-C3-8	FNMA POOL NO 050490 10.000%		08/01/21	Paydown		59	59	64	63	0	(4)	0	(4)	0	59	0	0	0	3	03/31/2016
313615-GJ-9	FNMA POOL NO 050601 8.500%		07/01/22	Paydown		1,776	1,776	1,828	1,816	0	(40)	0	(40)	0	1,776	0	0	0	79	07/18/2016
313615-K2-1	FNMA POOL NO 050713 8.500%		02/01/23	Paydown		612	612	631	628	0	(15)	0	(15)	0	612	0	0	0	30	06/27/2016
313615-M9-4	FNMA POOL NO 050784 8.000%		06/01/23	Paydown		219	219	215	216	0	4	0	4	0	219	0	0	0	12	03/22/2016
313615-R7-3	FNMA POOL NO 050910 7.000%		09/01/13	Paydown		3,078	3,078	3,065	3,064	0	14	0	14	0	3,078	0	0	0	85	01/25/2014
313615-TA-4	FNMA POOL NO 050945 6.000%		12/01/23	Paydown		30,329	30,329	29,567	29,716	0	613	0	613	0	30,329	0	0	0	878	05/05/2017
313616-YV-0	FNMA POOL NO 052024 7.000%		07/01/17	Paydown		658	658	664	660	0	(2)	0	(2)	0	658	0	0	0	25	06/23/2015
313619-JP-4	FNMA POOL NO 054270 10.000%		08/01/17	Paydown		144	144	155	151	0	(7)	0	(7)	0	144	0	0	0	5	09/03/2015
313619-Z7-6	FNMA POOL NO 054766 8.000%		09/01/17	Paydown		615	615	627	619	0	(4)	0	(4)	0	615	0	0	0	27	10/30/2015
31361U-QT-1	FNMA POOL NO 041866 8.500%		02/01/17	Paydown		378	378	376	376	0	2	0	2	0	378	0	0	0	19	06/08/2015
31362L-E7-1	FNMA POOL NO 064058 10.000%		08/01/18	Paydown		1,124	1,124	1,237	1,183	0	(59)	0	(59)	0	1,124	0	0	0	62	01/10/2016
31362M-NJ-3	FNMA POOL NO 065193 10.000%		09/01/18	Paydown		520	520	561	545	0	(25)	0	(25)	0	520	0	0	0	29	11/28/2015
31362T-JH-7	FNMA POOL NO 070464 10.000%		01/01/20	Paydown		79	79	85	83	0	(4)	0	(4)	0	79	0	0	0	4	01/11/2016
31362T-PY-3	FNMA POOL NO 070639 10.000%		11/01/20	Paydown		71	71	77	75	0	(5)	0	(5)	0	71	0	0	0	3	02/04/2016
31362T-XX-6	FNMA POOL NO 070894 8.000%		03/01/21	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	03/30/2016
31363F-KE-1	FNMA POOL NO 087593 10.000%		02/01/20	Paydown		379	379	412	399	0	(20)	0	(20)	0	379	0	0	0	19	06/27/2016
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO		12/01/2013	Paydown		13,874	13,874	10,908	10,068	0	3,806	0	3,806	0	13,874	0	0	0	0	03/09/2017
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO		12/01/2013	Paydown		0	0	2,382	0	0	0	0	0	0	0	0	0	0	497	09/15/2017
31365D-6P-5	FNMA POOL NO 125178 8.000%		01/01/23	Paydown		163	163	159	159	0	3	0	3	0	163	0	0	0	5	08/22/2016
31365D-A5-4	FNMA POOL NO 124328 8.000%		04/01/22	Paydown		476	476	473	473	0	2	0	2	0	476	0	0	0	19	07/01/2016
31365D-JE-6	FNMA POOL NO 124561 7.500%		11/01/22	Paydown		779	779	799	795	0	(16)	0	(16)	0	779	0	0	0	26	08/20/2016
31365D-JK-2	FNMA POOL NO 124566 8.000%		11/01/22	Paydown		101	101	99	99	0	2	0	2	0	101	0	0	0	4	08/20/2016
31365D-R4-9	FNMA POOL NO 124807 8.000%		06/01/21	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	05/25/2016
31365D-SX-4	FNMA POOL NO 124834 8.000%		04/01/23	Paydown		486	486	499	497	0	(11)	0	(11)	0	486	0	0	0	23	08/08/2016
31365D-WF-8	FNMA POOL NO 124946 7.000%		07/01/13	Paydown		90	90	93	90	0	0	0	0	0	90	0	0	0	2	01/25/2014
31365D-X9-1	FNMA POOL NO 125004 8.500%		09/01/21	Paydown		4,774	4,774	4,905	4,872	0	(98)	0	(98)	0	4,774	0	0	0	271	04/07/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31365D-ZT-5	FNMA POOL NO 125054 8.000% 01/01/22		12/01/2013	Paydown		131	131	129	129	0	2	0	2	0	131	0	0	0	6	06/05/2016
31365K-HS-1	FNMA POOL NO 129941 8.000% 10/01/18		12/01/2013	Paydown		179	179	179	179	0	0	0	0	0	179	0	0	0	8	06/26/2016
31366A-4M-9	FNMA POOL NO 143128 10.000% 04/01/19		12/01/2013	Paydown		246	246	265	257	0	(11)	0	(11)	0	246	0	0	0	14	04/21/2016
31367H-DP-6	FNMA POOL NO 169410 10.000% 10/01/14		12/01/2013	Paydown		188	188	201	190	0	(3)	0	(3)	0	188	0	0	0	10	05/28/2014
31367Q-RC-0	FNMA POOL NO 176083 10.000% 10/01/19		12/01/2013	Paydown		206	206	221	217	0	(11)	0	(11)	0	206	0	0	0	11	02/16/2016
31367W-ZD-6	FNMA POOL NO 181740 8.000% 10/01/22		12/01/2013	Paydown		532	532	536	535	0	(3)	0	(3)	0	532	0	0	0	23	06/16/2016
31367Y-CN-5	FNMA POOL NO 182877 10.000% 07/01/18		12/01/2013	Paydown		451	451	483	469	0	(18)	0	(18)	0	451	0	0	0	25	12/29/2015
31368D-4A-7	FNMA POOL NO 187217 7.000% 11/01/22		12/01/2013	Paydown		127	127	120	121	0	6	0	6	0	127	0	0	0	5	08/23/2016
31368F-4L-8	FNMA POOL NO 189027 7.500% 11/01/22		12/01/2013	Paydown		785	785	786	785	0	1	0	1	0	785	0	0	0	32	10/08/2016
31368F-BC-0	FNMA POOL NO 188235 7.000% 12/01/22		12/01/2013	Paydown		1,230	1,230	1,163	1,180	0	50	0	50	0	1,230	0	0	0	47	08/03/2017
31368G-BX-2	FNMA POOL NO 189154 7.500% 11/01/22		12/01/2013	Paydown		594	594	610	606	0	(12)	0	(12)	0	594	0	0	0	21	10/28/2016
31368H-5P-4	FNMA POOL NO 190854 6.500% 06/01/24		12/01/2013	Paydown		107,239	107,239	101,533	102,461	0	4,778	0	4,778	0	107,239	0	0	0	2,778	02/05/2017
31368H-7K-3	FNMA POOL NO 190898 8.000% 07/01/24		12/01/2013	Paydown		894	894	929	924	0	(29)	0	(29)	0	894	0	0	0	43	08/24/2016
31368H-A8-6	FNMA POOL NO 190031 8.000% 12/01/19		12/01/2013	Paydown		110	110	112	111	0	(2)	0	(2)	0	110	0	0	0	4	03/30/2016
31368H-EB-5	FNMA POOL NO 190130 6.000% 11/01/23		12/01/2013	Paydown		611	611	585	590	0	21	0	21	0	611	0	0	0	17	05/06/2017
31368H-FZ-1	FNMA POOL NO 190184 8.000% 12/01/23		12/01/2013	Paydown		362	362	356	357	0	5	0	5	0	362	0	0	0	17	09/24/2016
31368H-GL-1	FNMA POOL NO 190203 8.000% 02/01/23		12/01/2013	Paydown		58	58	60	59	0	(1)	0	(1)	0	58	0	0	0	2	08/22/2016
31368H-H4-8	FNMA POOL NO 190251 8.000% 11/01/23		12/01/2013	Paydown		971	971	995	990	0	(19)	0	(19)	0	971	0	0	0	42	10/04/2016
31368H-HN-6	FNMA POOL NO 190237 8.000% 08/01/23		12/01/2013	Paydown		411	411	420	419	0	(8)	0	(8)	0	411	0	0	0	16	09/12/2016
31368H-KA-0	FNMA POOL NO 190289 7.000% 11/01/27		12/01/2013	Paydown		1,178	1,178	1,183	1,183	0	(5)	0	(5)	0	1,178	0	0	0	38	10/03/2016
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		12/01/2013	Paydown		401,556	401,556	430,606	429,716	0	(28,160)	0	(28,160)	0	401,556	0	0	0	10,682	07/14/2017
31368J-4M-8	FNMA POOL NO 191728 8.000% 12/01/22		12/01/2013	Paydown		219	219	210	211	0	7	0	7	0	219	0	0	0	10	11/14/2016
31368J-DH-9	FNMA POOL NO 191004 7.000% 11/01/22		12/01/2013	Paydown		2,697	2,697	2,559	2,591	0	106	0	106	0	2,697	0	0	0	35	01/05/2017
31368K-AT-3	FNMA POOL NO 191818 7.000% 12/01/22		12/01/2013	Paydown		463	463	439	443	0	20	0	20	0	463	0	0	0	18	02/18/2017
31368N-A3-4	FNMA POOL NO 194526 8.000% 12/01/22		12/01/2013	Paydown		5,753	5,753	5,897	5,855	0	(103)	0	(103)	0	5,753	0	0	0	252	02/20/2017
31368P-NB-7	FNMA POOL NO 195786 7.500% 12/01/22		12/01/2013	Paydown		2,365	2,365	2,431	2,406	0	(41)	0	(41)	0	2,365	0	0	0	97	10/02/2017
31368Q-VN-0	FNMA POOL NO 196921 7.000% 12/01/22		12/01/2013	Paydown		743	743	671	691	0	52	0	52	0	743	0	0	0	28	09/18/2017
31368U-HD-9	FNMA POOL NO 200128 8.500% 01/01/23		12/01/2013	Paydown		7,858	7,858	8,109	8,050	0	(192)	0	(192)	0	7,858	0	0	0	360	10/30/2016
31368X-XD-5	FNMA POOL NO 203276 8.000% 02/01/23		12/01/2013	Paydown		69	69	67	67	0	2	0	2	0	69	0	0	0	3	12/17/2016
31369C-XY-4	FNMA POOL NO 206895 8.000% 03/01/23		12/01/2013	Paydown		6,135	6,135	6,307	6,249	0	(114)	0	(114)	0	6,135	0	0	0	275	07/11/2017
31369Q-MM-1	FNMA POOL NO 217364 8.000% 01/01/22		09/01/2013	Paydown		1,532	1,532	1,523	1,524	0	9	0	9	0	1,532	0	0	0	87	05/19/2017
3136A4-TX-7	FANNIE MAE CMBS 2.717% 02/25/22		11/19/2013	Jefferies & Co, Inc		19,768,750	20,000,000	20,198,660	20,179,318	0	(19,430)	0	(19,430)	0	20,159,889	0	(391,139)	(391,139)	529,815	12/16/2021
3136A8-G6-1	FANNIEMAE-ACES CMBS 2.377% 05/25/22		11/19/2013	Jefferies & Co, Inc		15,486,188	16,200,000	16,361,401	16,356,904	0	(15,711)	0	(15,711)	0	16,341,193	0	(855,006)	(855,006)	375,447	05/25/2022
3136FA-3A-6	FANNIEMAE STRIP FNSTR_340		12/01/2013	Paydown		0	0	416,254	374,395	0	(374,395)	0	(374,395)	0	0	0	0	0	43,838	03/22/2019
3136FC-GR-1	FNMA FNSTR_350 5.500% 03/01/34		12/01/2013	Paydown		0	0	54,341	48,820	0	(48,820)	0	(48,820)	0	0	0	0	0	7,189	10/26/2017
31370P-TX-9	FNMA POOL NO 237366 6.000% 10/01/23		12/01/2013	Paydown		1,306	1,306	1,249	1,260	0	46	0	46	0	1,306	0	0	0	33	01/06/2017
31370W-AW-6	FNMA POOL NO 243121 6.000% 10/01/23		12/01/2013	Paydown		2,478	2,478	2,449	2,454	0	24	0	24	0	2,478	0	0	0	27	03/07/2017
31370W-MH-6	FNMA POOL NO 243460 7.000% 10/01/23		09/01/2013	Paydown		284	284	277	277	0	6	0	6	0	284	0	0	0	9	12/31/2013
31370X-DP-6	FNMA POOL NO 244110 7.000% 08/01/22		12/01/2013	Paydown		2,044	2,044	1,981	1,993	0	51	0	51	0	2,044	0	0	0	78	09/20/2016
31371A-AQ-6	FNMA POOL NO 245815 6.000% 11/01/23		04/01/2013	Paydown		34,865	34,865	33,416	33,736	0	1,129	0	1,129	0	34,865	0	0	0	679	01/10/2018
31371C-ZZ-5	FNMA POOL NO 248360 6.500% 04/01/24		12/01/2013	Paydown		17,421	17,421	16,567	16,659	0	762	0	762	0	17,421	0	0	0	574	02/14/2017
31371E-2V-6	FNMA POOL NO 250188 8.000% 01/01/25		12/01/2013	Paydown		2,187	2,187	2,236	2,232	0	(45)	0	(45)	0	2,187	0	0	0	107	08/25/2016
31371E-6V-2	FNMA POOL NO 250284 8.000% 06/01/25		12/01/2013	Paydown		14,344	14,344	14,694	14,642	0	(298)	0	(298)	0	14,344	0	0	0	474	09/20/2016
31371E-TP-0	FNMA POOL NO 249958 7.000% 11/01/22		12/01/2013	Paydown		49	49	48	48	0	1	0	1	0	49	0	0	0	2	11/21/2016
31371E-U5-2	FNMA POOL NO 250004 6.500% 04/01/24		12/01/2013	Paydown		52,686	52,686	49,900	50,373	0	2,313	0	2,313	0	52,686	0	0	0	1,601	02/14/2017
31371E-VW-2	FNMA POOL NO 250029 6.500% 05/01/24		12/01/2013	Paydown		49,879	49,879	47,313	47,687	0	2,193	0	2,193	0	49,879	0	0	0	1,862	02/09/2017
31371E-WV-3	FNMA POOL NO 250060 7.500% 06/01/24		12/01/2013	Paydown		3,650	3,650	3,762	3,741	0	(91)	0	(91)	0	3,650	0	0	0	156	10/22/2016
31371E-ZG-3	FNMA POOL NO 250143 7.500% 09/01/24		12/01/2013	Paydown		1,457	1,457	1,496	1,489	0	(32)	0	(32)	0	1,457	0	0	0	65	09/06/2016
31371E-ZT-5	FNMA POOL NO 250154 8.000% 12/01/24		12/01/2013	Paydown		116	116	119	118	0	(3)	0	(3)	0	116	0	0	0	5	10/13/2016
31371F-7D-8	FNMA POOL NO 251192 8.000% 09/01/27		12/01/2013	Paydown		3,442	3,442	3,522	3,512	0	(70)	0	(70)	0	3,442	0	0	0	147	01/18/2017
31371F-AG-7	FNMA POOL NO 250307 7.500% 07/01/25		12/01/2013	Paydown		1,223	1,223	1,257	1,252	0	(30)	0	(30)	0	1,223	0	0	0	62	09/27/2016
31371F-BH-4	FNMA POOL NO 250340 7.500% 09/01/25		12/01/2013	Paydown		7,180	7,180	7,342	7,322	0	(141)	0	(141)	0	7,180	0	0	0	259	10/23/2016
31371F-C5-9	FNMA POOL NO 250392 7.000% 08/01/15		12/01/2013	Paydown		64	64	64	64	0	0	0	0	0	64	0	0	0	2	10/06/2014
31371F-LJ-9	FNMA POOL NO 250629 8.500% 07/01/26		12/01/2013	Paydown		684	684	707	705	0	(21)	0	(21)	0	684	0	0	0	22	09/04/2016
31371F-MY-5	FNMA POOL NO 250675 8.000% 09/01/26		12/01/2013	Paydown		1,183	1,183	1,212	1,208	0	(24)	0	(24)	0	1,183	0	0	0	58	11/28/2016
31371F-NR-9	FNMA POOL NO 250700 8.000% 10/01/26		12/01/2013	Paydown		2,514	2,514	2,573	2,566	0	(52)	0	(52)	0	2,514	0	0	0	94	10/14/2016
31371F-PW-6	FNMA POOL NO 250737 8.000% 11/01/26		12/01/2013	Paydown		17,675	17,675	17,899	17,884	0	(209)	0	(209)	0	17,675	0	0	0	954	10/08/2016
31371F-UQ-3	FNMA POOL NO 250891 7.000% 02/01/17		12/01/2013	Paydown		4,186	4,186	4,170	4,168	0	18	0	18	0	4,186	0	0	0	139	05/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371F-W9-9	FNMA POOL NO 250972 8.000% 06/01/27		12/01/2013	Paydown		2,497	2,497	2,533	2,529	0	(31)	0	(31)	0	2,497	0	0	0	129	08/30/2016
31371F-WA-6	FNMA POOL NO 250941 8.000% 03/01/17		12/01/2013	Paydown		123	123	126	125	0	(2)	0	(2)	0	123	0	0	0	5	05/03/2015
31371G-7J-3	FNMA POOL NO 252097 6.000% 11/01/13		10/01/2013	Paydown		3,134	3,134	3,154	3,128	0	6	0	6	0	3,134	0	0	0	76	03/02/2014
31371G-FK-1	FNMA POOL NO 251370 7.500% 11/01/17		12/01/2013	Paydown		2,301	2,301	2,363	2,333	0	(32)	0	(32)	0	2,301	0	0	0	81	07/09/2015
31371G-GU-8	FNMA POOL NO 251411 8.000% 01/01/28		12/01/2013	Paydown		1,240	1,240	1,265	1,264	0	(24)	0	(24)	0	1,240	0	0	0	38	10/30/2016
31371G-MU-1	FNMA POOL NO 251571 6.500% 03/01/13		02/01/2013	Paydown		455	455	456	453	0	2	0	2	0	455	0	0	0	3	02/09/2014
31371G-PA-2	FNMA POOL NO 251617 6.000% 03/01/13		03/01/2013	Paydown		271	271	268	269	0	1	0	1	0	271	0	0	0	2	01/25/2014
31371G-PB-0	FNMA POOL NO 251618 6.500% 04/01/13		04/01/2013	Paydown		536	536	532	533	0	2	0	2	0	536	0	0	0	5	01/25/2014
31371G-TQ-3	FNMA POOL NO 251759 6.000% 05/01/13		04/01/2013	Paydown		1,330	1,330	1,350	1,328	0	2	0	2	0	1,330	0	0	0	14	02/09/2014
31371G-TS-9	FNMA POOL NO 251761 6.500% 06/01/13		05/01/2013	Paydown		526	526	522	523	0	2	0	2	0	526	0	0	0	7	02/09/2014
31371G-UY-4	FNMA POOL NO 251799 8.000% 05/01/28		12/01/2013	Paydown		2,491	2,491	2,523	2,519	0	(27)	0	(27)	0	2,491	0	0	0	101	05/25/2017
31371G-VD-9	FNMA POOL NO 251812 6.500% 07/01/13		06/01/2013	Paydown		1,485	1,485	1,476	1,479	0	7	0	7	0	1,485	0	0	0	24	02/09/2014
31371H-4J-4	FNMA POOL NO 252925 7.500% 12/01/29		12/01/2013	Paydown		1,769	1,769	1,709	1,712	0	56	0	56	0	1,769	0	0	0	69	09/23/2016
31371H-D8-8	FNMA POOL NO 252227 6.500% 12/01/28		12/01/2013	Paydown		466,731	466,731	474,680	473,533	0	(6,802)	0	(6,802)	0	466,731	0	0	0	13,850	09/11/2017
31371H-DS-4	FNMA POOL NO 252213 6.000% 01/01/14		12/01/2013	Paydown		3,410	3,410	3,255	3,370	0	40	0	40	0	3,410	0	0	0	91	01/25/2014
31371H-E5-3	FNMA POOL NO 252256 7.000% 02/01/29		12/01/2013	Paydown		8,717	8,717	8,719	8,716	0	1	0	1	0	8,717	0	0	0	420	02/07/2017
31371H-E8-7	FNMA POOL NO 252259 5.500% 02/01/14		12/01/2013	Paydown		35,605	35,605	33,261	35,047	0	558	0	558	0	35,605	0	0	0	924	02/09/2014
31371H-E9-5	FNMA POOL NO 252260 6.000% 02/01/14		12/01/2013	Paydown		1,693	1,693	1,721	1,696	0	(3)	0	(3)	0	1,693	0	0	0	49	02/09/2014
31371H-HU-5	FNMA POOL NO 252343 7.000% 03/01/29		12/01/2013	Paydown		8,666	8,666	8,709	8,702	0	(36)	0	(36)	0	8,666	0	0	0	185	02/04/2017
31371H-HV-3	FNMA POOL NO 252344 5.500% 03/01/14		12/01/2013	Paydown		1,190	1,190	1,088	1,163	0	27	0	27	0	1,190	0	0	0	32	02/24/2014
31371H-HX-9	FNMA POOL NO 252346 6.500% 03/01/14		12/01/2013	Paydown		276	274	271	274	0	2	0	2	0	276	0	0	0	9	02/24/2014
31371H-J2-5	FNMA POOL NO 252381 5.500% 04/01/14		12/01/2013	Paydown		7,109	7,109	6,804	7,025	0	84	0	84	0	7,109	0	0	0	188	03/11/2014
31371H-J3-3	FNMA POOL NO 252382 6.000% 04/01/14		12/01/2013	Paydown		8,427	8,427	8,453	8,405	0	22	0	22	0	8,427	0	0	0	247	03/11/2014
31371H-LQ-9	FNMA POOL NO 252435 6.000% 05/01/14		12/01/2013	Paydown		2,283	2,283	2,179	2,251	0	32	0	32	0	2,283	0	0	0	67	03/24/2014
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29		12/01/2013	Paydown		902	902	906	906	0	(4)	0	(4)	0	902	0	0	0	35	12/26/2016
31371H-NK-0	FNMA POOL NO 252494 6.000% 06/01/14		12/01/2013	Paydown		2,701	2,701	2,746	2,708	0	(8)	0	(8)	0	2,701	0	0	0	82	04/08/2014
31371H-P9-3	FNMA POOL NO 252548 7.500% 04/01/14		12/01/2013	Paydown		8,271	8,271	8,279	8,240	0	31	0	31	0	8,271	0	0	0	332	03/12/2014
31371H-QT-8	FNMA POOL NO 252566 6.000% 07/01/14		12/01/2013	Paydown		86,326	86,326	88,079	86,547	0	(221)	0	(221)	0	86,326	0	0	0	2,514	04/22/2014
31371H-QU-5	FNMA POOL NO 252567 6.500% 07/01/14		12/01/2013	Paydown		4,477	4,477	4,407	4,440	0	37	0	37	0	4,477	0	0	0	142	04/22/2014
31371H-QX-9	FNMA POOL NO 252570 6.500% 07/01/29		07/24/2013	Stephens Inc.		2,621	2,359	2,273	2,278	0	0	0	0	0	2,278	0	343	343	101	12/24/2016
31371H-QX-9	FNMA POOL NO 252570 6.500% 07/01/29		07/01/2013	Paydown		480	480	462	463	0	16	0	16	0	480	0	0	0	10	12/24/2016
31371H-S4-1	FNMA POOL NO 252639 6.000% 08/01/14		12/01/2013	Paydown		5,741	5,741	5,839	5,760	0	(20)	0	(20)	0	5,741	0	0	0	168	05/07/2014
31371H-S5-8	FNMA POOL NO 252640 6.500% 08/01/14		12/01/2013	Paydown		188	188	184	186	0	2	0	2	0	188	0	0	0	6	05/06/2014
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31		12/01/2013	Paydown		4,847	4,847	4,921	4,916	0	(69)	0	(69)	0	4,847	0	0	0	164	07/19/2016
31371J-6Q-2	FNMA POOL NO 253879 6.000% 07/01/16		12/01/2013	Paydown		17,905	17,905	18,179	18,001	0	(96)	0	(96)	0	17,905	0	0	0	558	02/06/2015
31371J-6U-3	FNMA POOL NO 253883 6.000% 08/01/16		12/01/2013	Paydown		475	475	482	477	0	(3)	0	(3)	0	475	0	0	0	15	02/20/2015
31371J-6V-1	FNMA POOL NO 253884 6.500% 08/01/16		12/01/2013	Paydown		5,700	5,700	5,829	5,757	0	(57)	0	(57)	0	5,700	0	0	0	189	02/15/2015
31371J-A8-7	FNMA POOL NO 253031 6.500% 01/01/15		12/01/2013	Paydown		2,061	2,061	1,987	2,029	0	32	0	32	0	2,061	0	0	0	73	07/12/2014
31371J-F9-0	FNMA POOL NO 253192 7.000% 04/01/15		12/01/2013	Paydown		2,173	2,173	2,245	2,194	0	(21)	0	(21)	0	2,173	0	0	0	82	08/18/2014
31371J-TR-5	FNMA POOL NO 253560 6.500% 11/01/15		12/01/2013	Paydown		2,284	2,284	2,245	2,259	0	25	0	25	0	2,284	0	0	0	77	11/13/2014
31371J-V2-7	FNMA POOL NO 253633 6.500% 01/01/16		12/01/2013	Paydown		346	346	340	342	0	4	0	4	0	346	0	0	0	12	11/15/2014
31371J-XF-6	FNMA POOL NO 253678 6.500% 02/01/16		12/01/2013	Paydown		586	586	600	592	0	(6)	0	(6)	0	586	0	0	0	21	12/05/2014
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		12/01/2013	Paydown		922,599	922,599	1,003,614	1,001,319	0	(78,720)	0	(78,720)	0	922,599	0	0	0	24,474	07/20/2017
31371K-3L-3	FNMA POOL NO 254703 6.000% 03/01/18		12/01/2013	Paydown		13,857	13,857	14,091	13,994	0	(137)	0	(137)	0	13,857	0	0	0	458	09/18/2015
31371K-4K-4	FNMA POOL NO 254726 5.500% 05/01/33		12/01/2013	Paydown		818,718	818,718	828,072	827,667	0	(8,949)	0	(8,949)	0	818,718	0	0	0	22,204	08/09/2017
31371K-5U-1	FNMA POOL NO 254759 4.500% 06/01/18		12/01/2013	Paydown		35,030	35,030	34,226	34,526	0	505	0	505	0	35,030	0	0	0	782	11/18/2015
31371K-7E-5	FNMA POOL NO 254793 5.000% 07/01/33		12/01/2013	Paydown		1,666	1,666	1,646	1,647	0	19	0	19	0	1,666	0	0	0	40	10/27/2017
31371K-7M-7	FNMA POOL NO 254800 5.500% 07/01/23		12/01/2013	Paydown		1,378,276	1,378,276	1,432,868	1,419,861	0	(41,585)	0	(41,585)	0	1,378,276	0	0	0	36,155	01/03/2017
31371K-BK-6	FNMA POOL NO 253942 6.000% 09/01/16		12/01/2013	Paydown		100,601	100,601	102,129	101,200	0	(599)	0	(599)	0	100,601	0	0	0	3,350	02/20/2015
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		07/24/2013	Stephens Inc.		449	404	410	409	0	0	0	0	0	409	0	39	39	17	07/18/2016
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		12/01/2013	Paydown		3,447	3,447	3,497	3,494	0	(48)	0	(48)	0	3,447	0	0	0	100	07/18/2016
31371K-DG-3	FNMA POOL NO 254003 6.000% 10/01/16		12/01/2013	Paydown		16,632	16,632	16,798	16,710	0	(78)	0	(78)	0	16,632	0	0	0	503	03/13/2015
31371K-EU-1	FNMA POOL NO 254047 6.000% 11/01/16		12/01/2013	Paydown		5,497	5,497	5,581	5,529	0	(31)	0	(31)	0	5,497	0	0	0	168	03/25/2015
31371K-EV-9	FNMA POOL NO 254048 6.500% 11/01/16		12/01/2013	Paydown		2,376	2,376	2,429	2,400	0	(25)	0	(25)	0	2,376	0	0	0	81	03/18/2015
31371K-F6-3	FNMA POOL NO 254089 6.000% 12/01/16		12/01/2013	Paydown		673	673	698	685	0	(12)	0	(12)	0	673	0	0	0	21	03/27/2015
31371K-F9-7	FNMA POOL NO 254092 6.500% 12/01/31		12/01/2013	Paydown		41,550	41,550	42,186	42,131	0	(582)	0	(582)	0	41,550	0	0	0	1,430	10/18/2016
31371K-H9-5	FNMA POOL NO 254156 6.500% 11/01/31		12/01/2013	Paydown		57,113	57,113	57,987	57,912	0	(799)	0	(799)	0	57,113	0	0	0	1,512	07/28/2016
31371K-HR-5	FNMA POOL NO 254140 5.500% 01/01/17		12/01/2013	Paydown		771	771	790	779	0	(9)	0	(9)	0	771	0	0	0	21	04/20/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31371K-HS-3	FNMA POOL NO 254141 6.000% 01/01/17		12/01/2013	Paydown		15,926	15,926	16,140	16,032	0	(106)	0	(106)	0	15,926	0	0	0	503	04/16/2015
31371K-KH-3	FNMA POOL NO 254196 6.000% 02/01/17		12/01/2013	Paydown		12,089	12,089	12,210	12,148	0	(59)	0	(59)	0	12,089	0	0	0	381	05/01/2015
31371K-LQ-2	FNMA POOL NO 254235 6.000% 03/01/17		12/01/2013	Paydown		102,953	102,953	104,708	103,886	0	(934)	0	(934)	0	102,953	0	0	0	3,117	05/07/2015
31371K-NY-3	FNMA POOL NO 254307 6.000% 05/01/17		12/01/2013	Paydown		944	944	960	953	0	(9)	0	(9)	0	944	0	0	0	29	05/21/2015
31371K-P3-9	FNMA POOL NO 254342 6.000% 06/01/17		12/01/2013	Paydown		39,415	39,415	40,842	40,140	0	(725)	0	(725)	0	39,415	0	0	0	1,233	05/28/2015
31371K-RY-9	FNMA POOL NO 254403 6.000% 08/01/17		12/01/2013	Paydown		7,245	7,245	7,370	7,317	0	(72)	0	(72)	0	7,245	0	0	0	231	06/17/2015
31371K-Y8-8	FNMA POOL NO 254635 6.000% 02/01/23		12/01/2013	Paydown		94,504	94,504	98,764	97,812	0	(3,307)	0	(3,307)	0	94,504	0	0	0	2,848	08/17/2016
31371K-Z6-1	FNMA POOL NO 254665 6.000% 02/01/18		12/01/2013	Paydown		1,922	1,922	1,954	1,940	0	(18)	0	(18)	0	1,922	0	0	0	57	09/30/2015
31371K-ZA-2	FNMA POOL NO 254637 5.500% 02/01/33		12/01/2013	Paydown		4,294	4,294	4,223	4,227	0	67	0	67	0	4,294	0	0	0	116	05/17/2017
31371L-CA-5	FNMA POOL NO 254865 4.500% 09/01/18		12/01/2013	Paydown		231,877	231,877	231,999	231,669	0	208	0	208	0	231,877	0	0	0	5,193	12/31/2015
31371L-FY-0	FNMA POOL NO 254983 5.500% 12/01/33		12/01/2013	Paydown		171,898	171,898	169,078	169,230	0	2,668	0	2,668	0	171,898	0	0	0	4,710	10/14/2017
31371L-GH-6	FNMA POOL NO 255000 4.500% 11/01/33		12/01/2013	Paydown		37,573	37,573	35,589	35,755	0	1,818	0	1,818	0	37,573	0	0	0	810	01/08/2019
31371L-HX-0	FNMA POOL NO 255046 6.000% 12/01/18		12/01/2013	Paydown		43,394	43,394	43,977	43,746	0	(352)	0	(352)	0	43,394	0	0	0	1,423	01/09/2016
31371L-K8-1	FNMA POOL NO 255119 6.000% 02/01/19		12/01/2013	Paydown		13,622	13,622	13,845	13,757	0	(136)	0	(136)	0	13,622	0	0	0	482	02/20/2016
31371L-KE-8	FNMA POOL NO 255093 6.000% 01/01/19		12/01/2013	Paydown		20,282	20,282	20,615	20,487	0	(205)	0	(205)	0	20,282	0	0	0	599	01/22/2016
31371L-LP-2	FNMA POOL NO 255134 6.500% 01/01/24		12/01/2013	Paydown		117,950	117,950	124,419	122,936	0	(4,986)	0	(4,986)	0	117,950	0	0	0	4,381	04/28/2017
31371L-MR-7	FNMA POOL NO 255168 7.000% 02/01/34		12/01/2013	Paydown		7,624	7,624	7,848	7,836	0	(211)	0	(211)	0	7,624	0	0	0	290	02/20/2017
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		12/01/2013	Paydown		5,327,875	5,327,875	5,271,683	5,273,979	0	53,896	0	53,896	0	5,327,875	0	0	0	146,224	01/25/2018
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		12/01/2013	Paydown		8,889,191	8,889,191	8,535,608	8,558,467	0	330,724	0	330,724	0	8,889,191	0	0	0	214,714	03/14/2018
31371L-XE-4	FNMA POOL NO 255477 6.000% 09/01/19		12/01/2013	Paydown		13,905	13,905	14,144	14,064	0	(159)	0	(159)	0	13,905	0	0	0	488	03/29/2016
31371L-ZM-4	FNMA POOL NO 255548 5.000% 01/01/20		12/01/2013	Paydown		137,266	137,266	134,735	135,281	0	1,985	0	1,985	0	137,266	0	0	0	3,288	04/23/2016
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		12/01/2013	Paydown		2,192,253	2,192,253	2,265,728	2,262,018	0	(69,765)	0	(69,765)	0	2,192,253	0	0	0	51,065	09/25/2017
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		12/01/2013	Paydown		1,617,737	1,617,737	1,671,957	1,669,133	0	(51,396)	0	(51,396)	0	1,617,737	0	0	0	36,774	10/10/2017
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		12/01/2013	Paydown		2,535,929	2,535,929	2,495,413	2,497,155	0	38,773	0	38,773	0	2,535,929	0	0	0	71,007	10/19/2017
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		12/01/2013	Paydown		9,358,442	9,358,442	9,162,500	9,171,201	0	187,241	0	187,241	0	9,358,442	0	0	0	257,633	08/21/2017
31371M-LY-1	FNMA POOL NO 256043 4.500% 11/01/15		12/01/2013	Paydown		3,995	3,995	3,872	3,929	0	66	0	66	0	3,995	0	0	0	86	11/21/2014
31371M-MK-0	FNMA POOL NO 256062 5.500% 01/01/21		12/01/2013	Paydown		65,862	65,862	66,012	65,939	0	(77)	0	(77)	0	65,862	0	0	0	1,681	07/03/2016
31371M-NW-3	FNMA POOL NO 256105 5.500% 02/01/21		12/01/2013	Paydown		250,427	250,427	250,999	250,759	0	(333)	0	(333)	0	250,427	0	0	0	6,159	04/07/2016
31371M-PW-1	FNMA POOL NO 256137 6.000% 02/01/16		12/01/2013	Paydown		13,569	13,569	13,791	13,652	0	(83)	0	(83)	0	13,569	0	0	0	466	01/04/2015
31371M-R7-4	FNMA POOL NO 256210 6.000% 04/01/21		12/01/2013	Paydown		376,399	376,399	382,638	380,948	0	(4,548)	0	(4,548)	0	376,399	0	0	0	10,479	08/27/2016
31371M-TY-3	FNMA POOL NO 256267 4.500% 04/01/16		12/01/2013	Paydown		10,869	10,869	10,535	10,679	0	191	0	191	0	10,869	0	0	0	262	01/26/2015
31371N-4H-5	FNMA POOL NO 257424 5.500% 10/01/28		12/01/2013	Paydown		59,518	59,518	64,206	64,008	0	(4,490)	0	(4,490)	0	59,518	0	0	0	1,635	01/28/2016
31371N-KY-0	FNMA POOL NO 256911 6.000% 09/01/17		12/01/2013	Paydown		4,613	4,613	4,689	4,655	0	(42)	0	(42)	0	4,613	0	0	0	148	07/18/2015
31372A-K9-2	FNMA POOL NO 266820 6.000% 01/01/24		12/01/2013	Paydown		84	84	83	84	0	1	0	1	0	84	0	0	0	3	10/01/2017
31372C-U2-2	FNMA POOL NO 268901 6.500% 01/01/24		12/01/2013	Paydown		12,981	12,981	12,313	12,406	0	575	0	575	0	12,981	0	0	0	454	11/21/2016
31372E-5D-2	FNMA POOL NO 270944 7.000% 06/01/23		12/01/2013	Paydown		283	283	273	274	0	9	0	9	0	283	0	0	0	11	12/03/2016
31372K-F8-8	FNMA POOL NO 274791 6.000% 02/01/24		12/01/2013	Paydown		14,291	14,291	13,673	13,791	0	500	0	500	0	14,291	0	0	0	757	11/22/2016
31372N-W8-3	FNMA POOL NO 277971 8.000% 06/01/24		12/01/2013	Paydown		7,377	7,377	7,566	7,531	0	(153)	0	(153)	0	7,377	0	0	0	57	11/14/2016
31372R-F3-4	FNMA POOL NO 280186 6.500% 04/01/24		12/01/2013	Paydown		80,832	80,832	76,548	77,515	0	3,317	0	3,317	0	80,832	0	0	0	1,507	09/12/2017
31372R-VW-2	FNMA POOL NO 280629 6.500% 11/01/22		12/01/2013	Paydown		8,972	8,972	8,419	8,549	0	423	0	423	0	8,972	0	0	0	251	03/05/2017
31372S-PL-1	FNMA POOL NO 281327 7.000% 05/01/24		12/01/2013	Paydown		475	475	462	464	0	11	0	11	0	475	0	0	0	18	05/11/2017
31372T-Y6-2	FNMA POOL NO 282533 8.500% 10/01/21		12/01/2013	Paydown		177	177	177	177	0	1	0	1	0	177	0	0	0	8	12/22/2016
31372V-DQ-6	FNMA POOL NO 283711 7.500% 05/01/24		12/01/2013	Paydown		494	494	507	505	0	(11)	0	(11)	0	494	0	0	0	19	03/30/2017
31372V-VS-2	FNMA POOL NO 284225 6.500% 05/01/24		12/01/2013	Paydown		5,824	5,824	5,511	5,560	0	264	0	264	0	5,824	0	0	0	213	01/04/2017
31373A-L6-6	FNMA POOL NO 287549 6.500% 06/01/24		12/01/2013	Paydown		3,805	3,805	3,614	3,635	0	170	0	170	0	3,805	0	0	0	135	05/23/2017
31373B-SX-8	FNMA POOL NO 288634 8.000% 07/01/24		12/01/2013	Paydown		253	253	260	258	0	(5)	0	(5)	0	253	0	0	0	12	02/10/2017
31373D-NE-1	FNMA POOL NO 290289 8.000% 10/01/24		12/01/2013	Paydown		272	272	279	278	0	(6)	0	(6)	0	272	0	0	0	12	04/06/2017
31373E-5D-1	FNMA POOL NO 291644 8.000% 09/01/22		12/01/2013	Paydown		769	769	789	785	0	(15)	0	(15)	0	769	0	0	0	34	09/10/2016
31373E-7A-5	FNMA POOL NO 291689 8.500% 02/01/25		06/01/2013	Paydown		256	256	266	265	0	(9)	0	(9)	0	256	0	0	0	8	04/30/2016
31373G-6C-7	FNMA POOL NO 293467 8.000% 09/01/24		12/01/2013	Paydown		93	93	95	95	0	(2)	0	(2)	0	93	0	0	0	4	12/25/2016
31373L-E9-4	FNMA POOL NO 296360 9.000% 12/01/24		12/01/2013	Paydown		190	190	197	196	0	(5)	0	(5)	0	190	0	0	0	9	01/27/2017
31373L-QP-5	FNMA POOL NO 296662 9.000% 11/01/24		12/01/2013	Paydown		201	201	209	208	0	(7)	0	(7)	0	201	0	0	0	10	11/21/2016
31373M-MY-8	FNMA POOL NO 297475 9.000% 11/01/24		12/01/2013	Paydown		586	586	604	600	0	(14)	0	(14)	0	586	0	0	0	29	07/15/2017
31373P-UQ-9	FNMA POOL NO 299491 9.000% 12/01/24		12/01/2013	Paydown		546	546	564	562	0	(15)	0	(15)	0	546	0	0	0	19	10/02/2016
31373Q-B8-8	FNMA POOL NO 299863 9.000% 12/01/24		08/01/2013	Paydown		13,013	13,013	13,437	13,348	0	(336)	0	(336)	0	13,013	0	0	0	767	01/14/2018
31373T-2K-5	FNMA POOL NO 303278 7.000% 01/01/25		12/01/2013	Paydown		520	520	512	513	0	7	0	7	0	520	0	0	0	20	01/22/2017
31373T-5M-8	FNMA POOL NO 303352 8.000% 06/01/25		12/01/2013	Paydown		6,177	6,177	6,325	6,303	0	(126)	0	(126)	0	6,177	0	0	0	270	09/30/2016
31373T-6J-4	FNMA POOL NO 303373 8.500% 08/01/23		12/01/2013	Paydown		41,313	41,313	42,551	42,287	0	(975)	0	(975)	0	41,313	0	0	0	1,731	11/07/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31373T-7E-4	FNMA POOL NO 303393 6.000% 09/01/24		12/01/2013	Paydown		3,644	3,644	3,650	3,645	0	(1)	0	(1)	0	3,644	0	0	0	94	03/13/2017
31373T-SK-7	FNMA POOL NO 303022 8.000% 09/01/24		12/01/2013	Paydown		433	433	444	442	0	(9)	0	(9)	0	433	0	0	0	20	11/27/2016
31373T-T6-7	FNMA POOL NO 303073 8.000% 11/01/24		12/01/2013	Paydown		191	191	196	195	0	(4)	0	(4)	0	191	0	0	0	7	08/28/2016
31373T-WR-7	FNMA POOL NO 303156 7.000% 12/01/23		12/01/2013	Paydown		39,638	39,638	41,173	40,838	0	(1,200)	0	(1,200)	0	39,638	0	0	0	1,578	12/05/2016
31373T-XP-0	FNMA POOL NO 303186 8.000% 02/01/25		12/01/2013	Paydown		5,046	5,046	5,167	5,148	0	(102)	0	(102)	0	5,046	0	0	0	208	09/27/2016
31373T-Y3-8	FNMA POOL NO 303230 8.000% 12/01/22		12/01/2013	Paydown		3,678	3,678	3,766	3,746	0	(68)	0	(68)	0	3,678	0	0	0	134	08/01/2016
31373T-Y7-9	FNMA POOL NO 303234 8.000% 01/01/25		12/01/2013	Paydown		176	176	180	180	0	(4)	0	(4)	0	176	0	0	0	8	12/11/2016
31373T-Y9-5	FNMA POOL NO 303236 8.000% 04/01/25		12/01/2013	Paydown		2,220	2,220	2,270	2,265	0	(46)	0	(46)	0	2,220	0	0	0	106	12/15/2016
31373U-4S-3	FNMA POOL NO 304233 8.500% 01/01/25		12/01/2013	Paydown		472	472	491	489	0	(16)	0	(16)	0	472	0	0	0	22	01/30/2017
31373U-EF-0	FNMA POOL NO 303534 8.000% 11/01/23		12/01/2013	Paydown		23,304	23,304	23,826	23,728	0	(424)	0	(424)	0	23,304	0	0	0	1,006	08/08/2016
31373U-ET-0	FNMA POOL NO 303546 7.000% 10/01/25		12/01/2013	Paydown		469	469	471	470	0	(2)	0	(2)	0	469	0	0	0	17	01/15/2017
31373U-EY-9	FNMA POOL NO 303551 8.000% 10/01/25		12/01/2013	Paydown		156	156	161	160	0	(4)	0	(4)	0	156	0	0	0	7	11/14/2016
31373U-HH-3	FNMA POOL NO 303632 8.500% 07/01/25		12/01/2013	Paydown		3,253	3,253	3,402	3,381	0	(129)	0	(129)	0	3,253	0	0	0	114	10/19/2016
31373U-ST-5	FNMA POOL NO 303930 8.000% 06/01/26		12/01/2013	Paydown		1,310	1,310	1,341	1,338	0	(28)	0	(28)	0	1,310	0	0	0	57	12/05/2016
31373U-UC-9	FNMA POOL NO 303979 8.000% 01/01/26		12/01/2013	Paydown		1,229	1,229	1,261	1,257	0	(28)	0	(28)	0	1,229	0	0	0	51	10/30/2016
31373V-LD-5	FNMA POOL NO 304624 8.500% 04/01/25		12/01/2013	Paydown		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	2	06/30/2016
31373V-U5-2	FNMA POOL NO 304904 9.000% 02/01/25		12/01/2013	Paydown		1,302	1,302	1,344	1,338	0	(36)	0	(36)	0	1,302	0	0	0	115	12/31/2013
31373W-6Q-1	FNMA POOL NO 306079 8.000% 06/01/25		06/01/2013	Paydown		22,208	22,208	22,737	22,644	0	(435)	0	(435)	0	22,208	0	0	0	880	03/13/2017
31373W-AK-9	FNMA POOL NO 305210 6.000% 11/01/25		12/01/2013	Paydown		600	600	601	601	0	(1)	0	(1)	0	600	0	0	0	12	09/13/2016
31373W-WW-9	FNMA POOL NO 305861 8.500% 06/01/25		12/01/2013	Paydown		243	243	253	252	0	(9)	0	(9)	0	243	0	0	0	11	02/02/2017
31373Y-UQ-0	FNMA POOL NO 307591 9.000% 03/01/25		12/01/2013	Paydown		162	162	168	167	0	(6)	0	(6)	0	162	0	0	0	8	08/10/2016
31373Y-WS-4	FNMA POOL NO 307657 8.000% 03/01/25		04/01/2013	Paydown		4,465	4,465	4,579	4,564	0	(100)	0	(100)	0	4,465	0	0	0	118	11/07/2016
31374A-SL-5	FNMA POOL NO 308423 9.000% 04/01/25		12/01/2013	Paydown		425	425	441	439	0	(13)	0	(13)	0	425	0	0	0	21	12/11/2016
31374C-AU-0	FNMA POOL NO 309719 8.500% 05/01/25		12/01/2013	Paydown		365	365	380	378	0	(13)	0	(13)	0	365	0	0	0	17	10/14/2016
31374C-B8-8	FNMA POOL NO 309763 8.500% 05/01/25		12/01/2013	Paydown		187	187	195	194	0	(7)	0	(7)	0	187	0	0	0	9	08/16/2016
31374C-BD-7	FNMA POOL NO 309736 8.000% 05/01/25		12/01/2013	Paydown		273	273	279	279	0	(6)	0	(6)	0	273	0	0	0	12	07/27/2016
31374D-PJ-7	FNMA POOL NO 311025 8.000% 05/01/25		12/01/2013	Paydown		629	629	643	642	0	(13)	0	(13)	0	629	0	0	0	28	06/14/2016
31374E-E2-4	FNMA POOL NO 311653 8.500% 06/01/25		12/01/2013	Paydown		228	228	237	236	0	(8)	0	(8)	0	228	0	0	0	11	03/21/2017
31374F-4J-5	FNMA POOL NO 313225 8.000% 12/01/26		12/01/2013	Paydown		854	854	873	872	0	(18)	0	(18)	0	854	0	0	0	40	09/20/2016
31374F-5F-2	FNMA POOL NO 313246 8.500% 11/01/26		12/01/2013	Paydown		1,477	1,477	1,523	1,518	0	(41)	0	(41)	0	1,477	0	0	0	68	11/16/2016
31374F-KG-3	FNMA POOL NO 312695 8.500% 06/01/25		12/01/2013	Paydown		340	340	354	353	0	(12)	0	(12)	0	340	0	0	0	16	01/20/2017
31374F-WA-3	FNMA POOL NO 313041 8.000% 08/01/26		12/01/2013	Paydown		752	752	772	770	0	(17)	0	(17)	0	752	0	0	0	35	11/11/2016
31374F-XH-7	FNMA POOL NO 313080 8.000% 07/01/26		12/01/2013	Paydown		1,066	1,066	1,091	1,088	0	(22)	0	(22)	0	1,066	0	0	0	47	10/20/2016
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27		12/01/2013	Paydown		222	222	228	227	0	(5)	0	(5)	0	222	0	0	0	9	09/23/2016
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27		12/01/2013	Paydown		765	765	768	768	0	(3)	0	(3)	0	765	0	0	0	27	10/04/2016
31374G-SR-9	FNMA POOL NO 313828 7.000% 10/01/27		12/01/2013	Paydown		4,440	4,440	4,459	4,456	0	(16)	0	(16)	0	4,440	0	0	0	179	08/26/2016
31374G-X4-4	FNMA POOL NO 313999 6.000% 02/01/13		01/01/2013	Paydown		97	97	99	97	0	0	0	0	0	97	0	0	0	0	02/09/2014
31374J-FS-5	FNMA POOL NO 315277 8.500% 06/01/25		12/01/2013	Paydown		87	87	91	90	0	(3)	0	(3)	0	87	0	0	0	4	05/26/2016
31374K-CR-7	FNMA POOL NO 316080 8.000% 07/01/25		12/01/2013	Paydown		866	866	888	885	0	(19)	0	(19)	0	866	0	0	0	39	05/30/2017
31374K-MB-1	FNMA POOL NO 316354 8.000% 07/01/25		12/01/2013	Paydown		4,679	4,679	4,793	4,775	0	(96)	0	(96)	0	4,679	0	0	0	239	11/22/2016
31374K-PY-8	FNMA POOL NO 316439 9.000% 06/01/25		12/01/2013	Paydown		851	851	879	873	0	(22)	0	(22)	0	851	0	0	0	42	11/07/2017
31374K-UX-4	FNMA POOL NO 316598 8.500% 07/01/25		12/01/2013	Paydown		404	404	420	418	0	(14)	0	(14)	0	404	0	0	0	19	08/11/2017
31374M-QK-3	FNMA POOL NO 318258 7.000% 07/01/25		12/01/2013	Paydown		4,008	4,008	3,960	3,967	0	41	0	41	0	4,008	0	0	0	154	04/04/2018
31374N-JD-5	FNMA POOL NO 318960 8.000% 08/01/25		12/01/2013	Paydown		257	257	264	263	0	(6)	0	(6)	0	257	0	0	0	11	03/21/2017
31374P-H8-3	FNMA POOL NO 319855 8.500% 08/01/25		12/01/2013	Paydown		827	827	861	856	0	(29)	0	(29)	0	827	0	0	0	39	02/23/2017
31374P-N7-8	FNMA POOL NO 320014 8.000% 08/01/25		12/01/2013	Paydown		122	122	125	125	0	(3)	0	(3)	0	122	0	0	0	5	08/09/2016
31374P-R3-3	FNMA POOL NO 320106 8.000% 10/01/25		12/01/2013	Paydown		1,495	1,495	1,528	1,525	0	(30)	0	(30)	0	1,495	0	0	0	55	01/27/2017
31374Q-JC-0	FNMA POOL NO 320759 7.500% 11/01/25		12/01/2013	Paydown		5,925	5,925	6,076	6,053	0	(127)	0	(127)	0	5,925	0	0	0	394	09/11/2016
31374S-4U-2	FNMA POOL NO 323135 6.000% 05/01/13		04/01/2013	Paydown		3,586	3,586	3,648	3,581	0	5	0	5	0	3,586	0	0	0	31	02/09/2014
31374S-6A-4	FNMA POOL NO 323165 6.000% 06/01/13		05/01/2013	Paydown		47,459	47,459	47,324	47,279	0	180	0	180	0	47,459	0	0	0	562	02/09/2014
31374S-6C-0	FNMA POOL NO 323167 7.500% 05/01/13		04/01/2013	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	02/09/2014
31374S-YR-6	FNMA POOL NO 323020 6.500% 02/01/13		01/01/2013	Paydown		121	121	121	121	0	1	0	1	0	121	0	0	0	1	02/09/2014
31374S-ZL-8	FNMA POOL NO 323047 7.500% 12/01/24		12/01/2013	Paydown		629	629	645	643	0	(13)	0	(13)	0	629	0	0	0	28	12/07/2016
31374S-ZW-4	FNMA POOL NO 323057 6.500% 03/01/13		02/01/2013	Paydown		91	91	91	91	0	0	0	0	0	91	0	0	0	1	02/09/2014
31374T-2M-0	FNMA POOL NO 323980 6.000% 04/01/14		12/01/2013	Paydown		7,014	7,014	7,131	7,029	0	(15)	0	(15)	0	7,014	0	0	0	205	03/12/2014
31374T-5M-7	FNMA POOL NO 324052 7.000% 09/01/25		12/01/2013	Paydown		1,264	1,264	1,258	1,258	0	6	0	6	0	1,264	0	0	0	47	11/10/2016
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28		12/01/2013	Paydown		1,026	1,026	1,052	1,050	0	(25)	0	(25)	0	1,026	0	0	0	36	11/30/2016
31374T-B4-0	FNMA POOL NO 323259 6.000% 08/01/13		07/01/2013	Paydown		187	187	190	187	0	0	0	0	0	187	0	0	0	3	02/09/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31374T-C3-1	FNMA FNMA 15YR 6.000% 09/01/13		08/01/2013	Paydown		5,714	5,714	5,812	5,714	0	0	0	0	0	5,714	0	0	0	90	02/09/2014
31374T-D2-2	FNMA POOL NO 323321 6.500% 10/01/13		09/01/2013	Paydown		586	586	582	583	0	3	0	3	0	586	0	0	0	12	12/31/2013
31374T-D3-0	FNMA POOL NO 323322 6.000% 10/01/13		09/01/2013	Paydown		407	407	413	407	0	0	0	0	0	407	0	0	0	8	02/23/2014
31374T-D8-9	FNMA POOL NO 323327 7.000% 10/01/28		12/01/2013	Paydown		2,619	2,619	2,574	2,577	0	42	0	42	0	2,619	0	0	0	95	11/26/2016
31374T-DN-6	FNMA POOL NO 323309 6.000% 09/01/13		08/01/2013	Paydown		6,133	6,133	6,238	6,133	0	0	0	0	0	6,133	0	0	0	77	02/08/2014
31374T-DY-2	FNMA POOL NO 323319 7.000% 10/01/28		12/01/2013	Paydown		6,557	6,557	6,588	6,583	0	(26)	0	(26)	0	6,557	0	0	0	229	12/02/2016
31374T-F5-3	FNMA POOL NO 323388 6.000% 11/01/13		10/01/2013	Paydown		2,191	2,191	2,224	2,192	0	0	0	0	0	2,191	0	0	0	40	03/02/2014
31374T-FC-8	FNMA POOL NO 323363 6.000% 11/01/13		11/01/2013	Paydown		8,161	8,161	8,177	8,136	0	25	0	25	0	8,161	0	0	0	179	01/25/2014
31374T-FU-8	FNMA POOL NO 323379 6.000% 11/01/13		10/01/2013	Paydown		1,375	1,375	1,399	1,376	0	(1)	0	(1)	0	1,375	0	0	0	28	02/23/2014
31374T-MH-9	FNMA POOL NO 323560 5.500% 01/01/14		12/01/2013	Paydown		81,178	81,178	80,330	80,759	0	419	0	419	0	81,178	0	0	0	1,922	01/25/2014
31374T-N9-6	FNMA POOL NO 323616 7.000% 02/01/14		12/01/2013	Paydown		2,550	2,550	2,545	2,541	0	9	0	9	0	2,550	0	0	0	77	02/09/2014
31374T-NR-6	FNMA POOL NO 323600 8.000% 11/01/28		12/01/2013	Paydown		2,623	2,623	2,681	2,675	0	(52)	0	(52)	0	2,623	0	0	0	133	12/20/2016
31374T-Q6-9	FNMA POOL NO 323677 8.000% 08/01/28		12/01/2013	Paydown		16,953	16,953	17,367	17,327	0	(374)	0	(374)	0	16,953	0	0	0	681	11/24/2016
31374T-QF-9	FNMA POOL NO 323654 6.500% 04/01/14		12/01/2013	Paydown		108,932	108,932	111,690	109,181	0	(249)	0	(249)	0	108,932	0	0	0	3,212	03/09/2014
31374T-SD-2	FNMA POOL NO 323716 6.000% 05/01/14		12/01/2013	Paydown		850	850	865	852	0	(2)	0	(2)	0	850	0	0	0	25	03/27/2014
31374T-TQ-2	FNMA POOL NO 323759 8.000% 12/01/23		12/01/2013	Paydown		64,896	64,896	66,212	65,958	0	(1,061)	0	(1,061)	0	64,896	0	0	0	2,744	09/03/2016
31374T-UG-2	FNMA POOL NO 323783 6.000% 06/01/14		12/01/2013	Paydown		3,627	3,627	3,563	3,600	0	27	0	27	0	3,627	0	0	0	107	04/09/2014
31374T-UM-9	FNMA POOL NO 323788 6.500% 06/01/14		12/01/2013	Paydown		5,060	5,060	4,971	5,019	0	41	0	41	0	5,060	0	0	0	149	04/07/2014
31374T-UN-7	FNMA POOL NO 323789 6.000% 06/01/14		12/01/2013	Paydown		1,197	1,197	1,217	1,200	0	(3)	0	(3)	0	1,197	0	0	0	34	04/08/2014
31374T-V2-2	FNMA POOL NO 323833 6.000% 07/01/14		12/01/2013	Paydown		423	423	405	417	0	7	0	7	0	423	0	0	0	13	04/23/2014
31374T-VE-6	FNMA POOL NO 323813 7.000% 06/01/29		12/01/2013	Paydown		4,988	4,988	5,013	5,009	0	(22)	0	(22)	0	4,988	0	0	0	183	11/15/2016
31374T-XQ-7	FNMA POOL NO 323887 6.000% 12/01/13		12/01/2013	Paydown		787	787	800	787	0	(1)	0	(1)	0	787	0	0	0	16	01/25/2014
31374T-YZ-6	FNMA POOL NO 323928 7.000% 09/01/14		12/01/2013	Paydown		190	190	186	188	0	2	0	2	0	190	0	0	0	6	05/16/2014
31374U-JY-3	FNMA POOL NO 324379 7.500% 05/01/24		12/01/2013	Paydown		169	169	174	173	0	(4)	0	(4)	0	169	0	0	0	7	06/23/2017
31374V-HR-8	FNMA POOL NO 325240 7.000% 10/01/25		12/01/2013	Paydown		56	56	56	56	0	0	0	0	0	56	0	0	0	2	09/17/2016
31374V-LN-2	FNMA POOL NO 325333 8.000% 12/01/25		12/01/2013	Paydown		754	754	774	771	0	(17)	0	(17)	0	754	0	0	0	33	05/14/2017
31374W-BJ-0	FNMA POOL NO 325941 8.000% 10/01/25		12/01/2013	Paydown		144	144	147	146	0	(3)	0	(3)	0	144	0	0	0	6	08/16/2016
31374Y-2M-9	FNMA POOL NO 328480 8.500% 12/01/25		12/01/2013	Paydown		464	464	483	481	0	(17)	0	(17)	0	464	0	0	0	22	03/01/2017
31374Y-T4-0	FNMA POOL NO 328271 8.000% 11/01/25		12/01/2013	Paydown		610	610	624	623	0	(13)	0	(13)	0	610	0	0	0	27	02/02/2017
31375B-A2-3	FNMA POOL NO 329525 7.500% 11/01/25		12/01/2013	Paydown		712	712	732	729	0	(17)	0	(17)	0	712	0	0	0	30	08/05/2016
31375B-QC-4	FNMA POOL NO 329951 7.500% 11/01/25		12/01/2013	Paydown		624	624	642	639	0	(15)	0	(15)	0	624	0	0	0	26	12/31/2016
31375B-UQ-8	FNMA POOL NO 330091 8.000% 02/01/23		12/01/2013	Paydown		42,917	42,917	43,901	43,657	0	(740)	0	(740)	0	42,917	0	0	0	1,043	11/04/2016
31375F-VL-9	FNMA POOL NO 333719 8.500% 08/01/25		12/01/2013	Paydown		1,525	1,525	1,586	1,574	0	(50)	0	(50)	0	1,525	0	0	0	71	02/01/2018
31375K-5G-8	FNMA POOL NO 337547 6.500% 04/01/24		12/01/2013	Paydown		2,081	2,081	2,012	2,024	0	57	0	57	0	2,081	0	0	0	77	03/14/2017
31375K-5K-9	FNMA POOL NO 337550 8.000% 01/01/23		12/01/2013	Paydown		2,062	2,062	2,115	2,105	0	(43)	0	(43)	0	2,062	0	0	0	118	08/31/2016
31375Q-ST-2	FNMA POOL NO 341730 8.000% 12/01/25		12/01/2013	Paydown		4,626	4,626	4,799	4,774	0	(149)	0	(149)	0	4,626	0	0	0	203	12/30/2016
31375T-E3-8	FNMA POOL NO 344054 8.000% 01/01/26		12/01/2013	Paydown		404	404	420	418	0	(14)	0	(14)	0	404	0	0	0	15	11/28/2016
31375V-AS-2	FNMA POOL NO 345717 8.000% 08/01/26		12/01/2013	Paydown		397	397	406	405	0	(8)	0	(8)	0	397	0	0	0	17	08/28/2016
31375W-QS-3	FNMA POOL NO 347065 8.500% 08/01/26		02/01/2013	Paydown		254	254	262	262	0	(7)	0	(7)	0	254	0	0	0	4	01/20/2017
31375X-VH-9	FNMA POOL NO 348116 7.000% 09/01/24		12/01/2013	Paydown		54	54	53	53	0	0	0	0	0	54	0	0	0	2	12/27/2016
31375Y-DM-6	FNMA POOL NO 348508 8.000% 06/01/26		12/01/2013	Paydown		69	69	71	71	0	(2)	0	(2)	0	69	0	0	0	3	11/12/2016
31376A-YY-8	FNMA POOL NO 350027 7.500% 04/01/16		07/01/2013	Paydown		496	496	509	501	0	(5)	0	(5)	0	496	0	0	0	11	02/28/2015
31376C-RB-2	FNMA POOL NO 351582 8.000% 05/01/25		12/01/2013	Paydown		10,457	10,457	10,727	10,669	0	(212)	0	(212)	0	10,457	0	0	0	458	08/26/2017
31376F-W7-8	FNMA POOL NO 354470 8.500% 07/01/25		12/01/2013	Paydown		446	446	460	457	0	(12)	0	(12)	0	446	0	0	0	21	01/02/2018
31376G-FF-7	FNMA POOL NO 354866 8.500% 08/01/26		12/01/2013	Paydown		1,140	1,140	1,176	1,171	0	(31)	0	(31)	0	1,140	0	0	0	53	01/23/2018
31376H-2L-6	FNMA POOL NO 356379 8.000% 01/01/27		12/01/2013	Paydown		1,120	1,120	1,135	1,132	0	(12)	0	(12)	0	1,120	0	0	0	49	01/24/2017
31376H-RE-5	FNMA POOL NO 356085 8.000% 09/01/26		12/01/2013	Paydown		72,039	72,039	73,124	72,937	0	(898)	0	(898)	0	72,039	0	0	0	4,412	02/08/2017
31376J-VF-3	FNMA POOL NO 357114 6.000% 04/01/16		12/01/2013	Paydown		572	572	581	575	0	(3)	0	(3)	0	572	0	0	0	17	01/02/2015
31376J-VP-1	FNMA POOL NO 357122 6.000% 05/01/16		12/01/2013	Paydown		586	586	596	590	0	(4)	0	(4)	0	586	0	0	0	16	01/19/2015
31376J-VS-5	FNMA POOL NO 357125 6.000% 05/01/16		12/01/2013	Paydown		3,802	3,802	3,860	3,824	0	(22)	0	(22)	0	3,802	0	0	0	131	12/29/2014
31376K-CL-8	FNMA POOL NO 357475 4.500% 01/01/19		12/01/2013	Paydown		964,753	964,753	938,741	945,737	0	19,016	0	19,016	0	964,753	0	0	0	21,894	01/12/2016
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		12/01/2013	Paydown		2,617,215	2,617,215	2,512,935	2,519,244	0	97,971	0	97,971	0	2,617,215	0	0	0	63,745	02/20/2018
31376K-GQ-3	FNMA POOL NO 357607 5.000% 08/01/19		12/01/2013	Paydown		119,222	119,222	129,208	128,583	0	(9,362)	0	(9,362)	0	119,222	0	0	0	2,861	02/22/2016
31376K-UB-0	FNMA POOL NO 357978 5.000% 09/01/20		12/01/2013	Paydown		460,390	460,390	499,687	497,485	0	(37,095)	0	(37,095)	0	460,390	0	0	0	11,363	08/30/2016
31376L-QT-4	FNMA POOL NO 358766 8.000% 09/01/26		12/01/2013	Paydown		3,160	3,160	3,254	3,240	0	(80)	0	(80)	0	3,160	0	0	0	139	03/03/2017
31376M-TE-2	FNMA POOL NO 359749 8.000% 10/01/26		12/01/2013	Paydown		68,405	68,405	69,363	69,201	0	(796)	0	(796)	0	68,405	0	0	0	3,267	03/11/2017
31376R-6D-8	FNMA POOL NO 363668 8.000% 11/01/26		12/01/2013	Paydown		51,186	51,186	51,880	51,750	0	(565)	0	(565)	0	51,186	0	0	0	2,637	06/27/2017
31376R-6M-8	FNMA POOL NO 363676 8.000% 11/01/26		12/01/2013	Paydown		3,513	3,513	3,566	3,558	0	(45)	0	(45)	0	3,513	0	0	0	154	04/08/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31376W-HS-2	FNMA POOL NO 367541 8.000% 12/01/26		12/01/2013	Paydown		4,696	4,696	4,756	4,747	0	(51)	0	(51)	0	4,696	0	0	0	206	12/26/2016
31376Z-6J-7	FNMA POOL NO 370873 8.000% 02/01/27		12/01/2013	Paydown		131,080	131,080	132,867	132,482	0	(1,401)	0	(1,401)	0	131,080	0	0	0	6,830	11/15/2017
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27		12/01/2013	Paydown		363	363	372	371	0	(8)	0	(8)	0	363	0	0	0	17	02/11/2017
31377B-QR-9	FNMA POOL NO 372264 8.000% 06/01/27		12/01/2013	Paydown		561	561	571	570	0	(9)	0	(9)	0	561	0	0	0	25	03/13/2017
31377B-ZP-3	FNMA POOL NO 372550 8.000% 03/01/27		12/01/2013	Paydown		3,376	3,376	3,427	3,420	0	(44)	0	(44)	0	3,376	0	0	0	148	03/31/2017
31377D-AU-5	FNMA POOL NO 373619 8.500% 03/01/27		12/01/2013	Paydown		2,863	2,863	2,946	2,935	0	(73)	0	(73)	0	2,863	0	0	0	126	05/09/2017
31377D-PZ-8	FNMA POOL NO 374040 7.500% 08/01/27		12/01/2013	Paydown		847	847	869	866	0	(20)	0	(20)	0	847	0	0	0	34	04/19/2017
31377G-5W-0	FNMA POOL NO 377161 7.000% 04/01/17		12/01/2013	Paydown		1,266	1,266	1,261	1,260	0	5	0	5	0	1,266	0	0	0	49	04/28/2015
31377G-XV-1	FNMA POOL NO 376992 7.500% 08/01/27		12/01/2013	Paydown		8,397	8,397	8,606	8,578	0	(181)	0	(181)	0	8,397	0	0	0	275	03/15/2017
31377K-VN-2	FNMA POOL NO 379621 6.000% 04/01/28		12/01/2013	Paydown		171	171	166	167	0	4	0	4	0	171	0	0	0	5	06/21/2016
31377K-X5-9	FNMA POOL NO 379700 6.500% 05/01/27		12/01/2013	Paydown		2,343	2,343	2,265	2,272	0	72	0	72	0	2,343	0	0	0	83	01/20/2018
31377K-X6-7	FNMA POOL NO 379701 7.000% 05/01/27		12/01/2013	Paydown		623	623	621	621	0	2	0	2	0	623	0	0	0	18	06/20/2016
31378A-AG-1	FNMA POOL NO 392507 7.500% 08/01/27		12/01/2013	Paydown		174	174	178	178	0	(4)	0	(4)	0	174	0	0	0	8	07/13/2016
31378A-AL-0	FNMA POOL NO 392511 7.500% 09/01/27		12/01/2013	Paydown		238	238	244	243	0	(6)	0	(6)	0	238	0	0	0	10	10/12/2016
31378A-AW-6	FNMA POOL NO 392521 7.500% 09/01/27		12/01/2013	Paydown		163	163	167	167	0	(4)	0	(4)	0	163	0	0	0	7	02/07/2017
31378B-CR-3	FNMA POOL NO 393480 8.000% 07/01/27		12/01/2013	Paydown		386	386	396	395	0	(9)	0	(9)	0	386	0	0	0	13	05/27/2016
31378B-KR-4	FNMA POOL NO 393704 8.000% 08/01/27		12/01/2013	Paydown		76	76	78	78	0	(2)	0	(2)	0	76	0	0	0	3	01/27/2017
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27		12/01/2013	Paydown		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	2	09/06/2016
31378D-BM-1	FNMA POOL NO 395244 6.500% 06/01/19		12/01/2013	Paydown		20,552	20,552	20,197	20,292	0	259	0	259	0	20,552	0	0	0	731	04/23/2016
31378D-GQ-7	FNMA POOL NO 395407 8.000% 10/01/27		12/01/2013	Paydown		621	621	635	634	0	(13)	0	(13)	0	621	0	0	0	27	06/14/2017
31378D-QR-4	FNMA POOL NO 395664 8.000% 08/01/27		12/01/2013	Paydown		113	113	116	116	0	(3)	0	(3)	0	113	0	0	0	7	04/13/2016
31378E-AM-0	FNMA POOL NO 396112 8.000% 10/01/27		12/01/2013	Paydown		367	367	374	374	0	(6)	0	(6)	0	367	0	0	0	16	09/22/2016
31378E-BE-7	FNMA POOL NO 396137 7.000% 10/01/27		12/01/2013	Paydown		290	290	289	289	0	1	0	1	0	290	0	0	0	11	07/15/2017
31378E-GJ-1	FNMA POOL NO 396301 7.500% 08/01/27		12/01/2013	Paydown		43	43	45	45	0	(1)	0	(1)	0	43	0	0	0	2	05/09/2016
31378E-GS-1	FNMA POOL NO 396309 8.000% 08/01/27		12/01/2013	Paydown		350	350	357	356	0	(7)	0	(7)	0	350	0	0	0	15	12/03/2016
31378F-D6-9	FNMA POOL NO 397125 8.000% 03/01/17		12/01/2013	Paydown		3,735	3,735	3,798	3,759	0	(24)	0	(24)	0	3,735	0	0	0	164	05/18/2015
31378F-VC-6	FNMA POOL NO 397611 8.000% 09/01/27		12/01/2013	Paydown		216	216	221	221	0	(4)	0	(4)	0	216	0	0	0	10	08/08/2016
31378F-Y9-0	FNMA POOL NO 397736 8.000% 10/01/27		12/01/2013	Paydown		116	116	119	119	0	(3)	0	(3)	0	116	0	0	0	5	02/05/2017
31378G-2C-6	FNMA POOL NO 398671 8.000% 09/01/27		12/01/2013	Paydown		242	242	248	247	0	(5)	0	(5)	0	242	0	0	0	11	02/23/2018
31378G-M3-4	FNMA POOL NO 398278 5.500% 03/01/13		03/01/2013	Paydown		272	272	261	271	0	2	0	2	0	272	0	0	0	3	01/25/2014
31378G-N4-1	FNMA POOL NO 398311 6.000% 03/01/13		03/01/2013	Paydown		1,037	1,037	1,051	1,034	0	2	0	2	0	1,037	0	0	0	10	01/25/2014
31378G-NQ-2	FNMA POOL NO 398299 6.000% 03/01/13		03/01/2013	Paydown		186	186	189	185	0	0	0	0	0	186	0	0	0	2	01/25/2014
31378G-TG-8	FNMA POOL NO 398451 6.500% 02/01/13		01/01/2013	Paydown		121	121	122	120	0	0	0	0	0	121	0	0	0	1	02/09/2014
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27		12/01/2013	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	01/31/2017
31378H-7B-1	FNMA POOL NO 399690 7.500% 09/01/27		12/01/2013	Paydown		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	2	09/12/2016
31378H-HW-4	FNMA POOL NO 399045 7.500% 09/01/27		12/01/2013	Paydown		226	226	231	231	0	(5)	0	(5)	0	226	0	0	0	9	10/21/2016
31378J-D4-6	FNMA POOL NO 399823 8.000% 09/01/27		12/01/2013	Paydown		33	33	33	33	0	(1)	0	(1)	0	33	0	0	0	2	11/25/2016
31378J-D5-3	FNMA POOL NO 399824 7.500% 09/01/27		12/01/2013	Paydown		213	213	218	217	0	(5)	0	(5)	0	213	0	0	0	9	09/12/2016
31378J-LH-8	FNMA POOL NO 400028 6.500% 02/01/13		02/01/2013	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	01/25/2014
31378K-K7-8	FNMA POOL NO 400918 8.000% 11/01/27		03/01/2013	Paydown		16,100	16,100	16,658	16,584	0	(484)	0	(484)	0	16,100	0	0	0	321	08/10/2017
31378K-KD-5	FNMA POOL NO 400892 8.000% 10/01/27		12/01/2013	Paydown		2,137	2,137	2,164	2,159	0	(23)	0	(23)	0	2,137	0	0	0	99	07/14/2017
31378L-3G-5	FNMA POOL NO 402299 6.000% 04/01/13		02/01/2013	Paydown		128	128	128	128	0	0	0	0	0	128	0	0	0	1	02/23/2014
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27		12/01/2013	Paydown		85	85	88	87	0	(2)	0	(2)	0	85	0	0	0	3	03/05/2017
31378M-NK-2	FNMA POOL NO 402794 8.000% 11/01/27		12/01/2013	Paydown		846	846	861	861	0	(15)	0	(15)	0	846	0	0	0	37	12/09/2016
31378M-UK-4	FNMA POOL NO 402986 8.000% 09/01/26		12/01/2013	Paydown		75,512	75,512	76,748	76,364	0	(852)	0	(852)	0	75,512	0	0	0	4,339	12/07/2018
31378M-VX-5	FNMA POOL NO 403030 8.000% 10/01/27		12/01/2013	Paydown		493	493	505	504	0	(11)	0	(11)	0	493	0	0	0	22	05/12/2017
31378N-AX-6	FNMA POOL NO 403322 8.000% 01/01/28		12/01/2013	Paydown		68	68	69	69	0	(2)	0	(2)	0	68	0	0	0	3	05/31/2017
31378N-HE-1	FNMA POOL NO 403529 6.500% 03/01/13		03/01/2013	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	01/25/2014
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27		12/01/2013	Paydown		67	67	68	68	0	(2)	0	(2)	0	67	0	0	0	3	09/04/2016
31378P-M8-3	FNMA POOL NO 404583 8.000% 11/01/27		12/01/2013	Paydown		275	275	284	284	0	(9)	0	(9)	0	275	0	0	0	12	07/09/2016
31378P-M9-1	FNMA POOL NO 404584 8.000% 11/01/27		12/01/2013	Paydown		1,139	1,139	1,159	1,158	0	(19)	0	(19)	0	1,139	0	0	0	52	06/23/2017
31378Q-VE-8	FNMA POOL NO 405713 6.500% 02/01/13		01/01/2013	Paydown		150	150	149	149	0	1	0	1	0	150	0	0	0	1	02/09/2014
31378T-DZ-5	FNMA POOL NO 407920 7.500% 12/01/17		12/01/2013	Paydown		21,033	21,033	21,518	21,229	0	(196)	0	(196)	0	21,033	0	0	0	1,260	08/26/2015
31378U-G4-8	FNMA POOL NO 408919 8.000% 12/01/27		12/01/2013	Paydown		53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	2	10/15/2016
31378U-G7-1	FNMA POOL NO 408922 6.500% 02/01/13		01/01/2013	Paydown		178	178	178	177	0	1	0	1	0	178	0	0	0	1	02/09/2014
31378U-L2-6	FNMA POOL NO 409045 8.000% 12/01/27		11/01/2013	Paydown		6,846	6,846	6,978	6,971	0	(125)	0	(125)	0	6,846	0	0	0	495	02/20/2017
31378W-R4-2	FNMA POOL NO 411007 6.500% 02/01/13		02/01/2013	Paydown		80	80	79	79	0	0	0	0	0	80	0	0	0	1	01/25/2014
31378W-R6-7	FNMA POOL NO 411009 6.500% 02/01/13		02/01/2013	Paydown		54	54	53	53	0	0	0	0	0	54	0	0	0	0	01/25/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31378X-7C-4	FNMA POOL NO 412291 6.500% 02/01/13		01/01/2013	Paydown		48	48	48	48	0	0	0	0	0	48	0	0	0	0	02/09/2014
31378X-DG-8	FNMA POOL NO 411503 6.500% 04/01/13		04/01/2013	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	0	01/25/2014
31378X-RQ-1	FNMA POOL NO 411895 5.500% 03/01/13		03/01/2013	Paydown		1,543	1,543	1,477	1,535	0	8	0	8	0	1,543	0	0	0	14	01/25/2014
31378X-RT-5	FNMA POOL NO 411898 5.500% 04/01/13		04/01/2013	Paydown		93	93	89	92	0	1	0	1	0	93	0	0	0	1	01/25/2014
31378Y-MH-4	FNMA POOL NO 412660 6.000% 03/01/28		12/01/2013	Paydown		1,823	1,823	1,775	1,780	0	43	0	43	0	1,823	0	0	0	58	11/12/2017
31378Y-SM-7	FNMA POOL NO 412824 6.500% 03/01/13		01/01/2013	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	0	02/23/2014
31379A-ST-3	FNMA POOL NO 413730 6.500% 01/01/13		01/01/2013	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	0	01/25/2014
31379B-HC-0	FNMA POOL NO 414327 6.500% 02/01/13		01/01/2013	Paydown		154	154	153	153	0	1	0	1	0	154	0	0	0	1	02/09/2014
31379B-LD-3	FNMA POOL NO 414424 8.000% 05/01/26		12/01/2013	Paydown		7,066	7,066	7,204	7,173	0	(107)	0	(107)	0	7,066	0	0	0	285	03/10/2018
31379B-PV-9	FNMA POOL NO 414536 8.000% 05/01/26		12/01/2013	Paydown		14,073	14,073	14,415	14,350	0	(277)	0	(277)	0	14,073	0	0	0	618	09/02/2017
31379C-5P-2	FNMA POOL NO 415854 8.000% 01/01/28		12/01/2013	Paydown		445	445	455	454	0	(9)	0	(9)	0	445	0	0	0	18	06/19/2016
31379C-HV-6	FNMA POOL NO 415244 6.500% 02/01/13		01/01/2013	Paydown		213	213	212	212	0	1	0	1	0	213	0	0	0	1	02/09/2014
31379C-VX-6	FNMA POOL NO 415630 6.500% 02/01/13		01/01/2013	Paydown		84	84	84	83	0	0	0	0	0	84	0	0	0	0	02/09/2014
31379D-3E-7	FNMA POOL NO 416697 7.000% 12/01/28		12/01/2013	Paydown		1,435	1,435	1,443	1,441	0	(6)	0	(6)	0	1,435	0	0	0	55	03/03/2018
31379D-FY-0	FNMA POOL NO 416083 6.500% 02/01/13		01/01/2013	Paydown		106	106	105	105	0	0	0	0	0	106	0	0	0	1	02/09/2014
31379D-LJ-6	FNMA POOL NO 416229 8.000% 12/01/27		12/01/2013	Paydown		3,446	3,446	3,517	3,508	0	(61)	0	(61)	0	3,446	0	0	0	151	07/24/2017
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28		12/01/2013	Paydown		248	248	247	247	0	1	0	1	0	248	0	0	0	6	08/28/2016
31379E-QW-0	FNMA POOL NO 417269 6.500% 02/01/13		01/01/2013	Paydown		307	307	308	306	0	1	0	1	0	307	0	0	0	2	02/09/2014
31379E-SX-6	FNMA POOL NO 417334 6.000% 03/01/28		12/01/2013	Paydown		5,213	5,213	4,984	5,003	0	211	0	211	0	5,213	0	0	0	112	10/31/2016
31379E-X2-8	FNMA POOL NO 417497 6.500% 03/01/13		02/01/2013	Paydown		129	129	129	128	0	0	0	0	0	129	0	0	0	1	02/09/2014
31379E-ZD-2	FNMA POOL NO 417540 6.000% 03/01/28		12/01/2013	Paydown		287	287	275	276	0	12	0	12	0	287	0	0	0	9	06/08/2017
31379E-ZJ-9	FNMA POOL NO 417545 8.000% 08/01/26		12/01/2013	Paydown		862	862	876	874	0	(12)	0	(12)	0	862	0	0	0	38	04/02/2017
31379F-2W-3	FNMA POOL NO 418489 5.500% 06/01/13		06/01/2013	Paydown		55	55	53	55	0	0	0	0	0	55	0	0	0	1	01/25/2014
31379F-D2-7	FNMA POOL NO 417821 6.000% 03/01/28		12/01/2013	Paydown		6,143	6,143	5,873	5,905	0	237	0	237	0	6,143	0	0	0	90	02/04/2018
31379F-QV-9	FNMA POOL NO 418168 6.000% 03/01/13		02/01/2013	Paydown		632	632	638	630	0	2	0	2	0	632	0	0	0	4	02/09/2014
31379G-BY-7	FNMA POOL NO 418655 6.500% 04/01/13		03/01/2013	Paydown		133	133	131	132	0	1	0	1	0	133	0	0	0	1	02/09/2014
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28		12/01/2013	Paydown		279	279	260	261	0	17	0	17	0	279	0	0	0	9	07/09/2017
31379H-RB-8	FNMA POOL NO 419982 6.500% 04/01/13		02/01/2013	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	0	02/23/2014
31379H-SN-1	FNMA POOL NO 420025 6.500% 04/01/13		03/01/2013	Paydown		234	234	233	233	0	1	0	1	0	234	0	0	0	3	02/09/2014
31379H-VS-6	FNMA POOL NO 420125 8.000% 05/01/26		12/01/2013	Paydown		803	803	824	820	0	(17)	0	(17)	0	803	0	0	0	53	07/15/2017
31379H-Z6-0	FNMA POOL NO 420265 6.500% 03/01/13		02/01/2013	Paydown		343	343	340	342	0	2	0	2	0	343	0	0	0	2	02/09/2014
31379J-2V-7	FNMA POOL NO 421188 6.500% 04/01/13		04/01/2013	Paydown		65	65	65	65	0	0	0	0	0	65	0	0	0	1	01/25/2014
31379J-3L-8	FNMA POOL NO 421203 6.500% 04/01/13		04/01/2013	Paydown		1,535	1,535	1,521	1,528	0	7	0	7	0	1,535	0	0	0	18	01/25/2014
31379J-4H-6	FNMA POOL NO 421224 6.500% 05/01/13		05/01/2013	Paydown		191	191	190	190	0	1	0	1	0	191	0	0	0	3	01/25/2014
31379J-5J-1	FNMA POOL NO 421249 6.000% 03/01/13		02/01/2013	Paydown		701	701	713	699	0	2	0	2	0	701	0	0	0	6	02/09/2014
31379J-BA-3	FNMA POOL NO 420433 6.500% 03/01/13		02/01/2013	Paydown		1,924	1,924	1,913	1,916	0	9	0	9	0	1,924	0	0	0	17	02/09/2014
31379J-BL-9	FNMA POOL NO 420443 6.500% 03/01/13		02/01/2013	Paydown		96	96	96	95	0	0	0	0	0	96	0	0	0	1	02/09/2014
31379J-J5-6	FNMA POOL NO 420684 6.500% 04/01/13		04/01/2013	Paydown		185	185	184	184	0	1	0	1	0	185	0	0	0	1	01/25/2014
31379J-MM-5	FNMA POOL NO 420764 6.000% 06/01/13		06/01/2013	Paydown		432	432	436	431	0	1	0	1	0	432	0	0	0	7	01/25/2014
31379J-NW-2	FNMA POOL NO 420805 6.000% 06/01/13		06/01/2013	Paydown		1,061	1,061	1,079	1,060	0	1	0	1	0	1,061	0	0	0	16	01/25/2014
31379J-S9-8	FNMA POOL NO 420944 6.500% 03/01/13		01/01/2013	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	0	02/23/2014
31379K-L3-5	FNMA POOL NO 421646 6.000% 03/01/28		12/01/2013	Paydown		19,764	19,764	20,380	20,318	0	(555)	0	(555)	0	19,764	0	0	0	473	03/26/2018
31379K-S7-9	FNMA POOL NO 421842 6.500% 04/01/13		03/01/2013	Paydown		651	651	647	648	0	3	0	3	0	651	0	0	0	8	02/09/2014
31379L-Q9-5	FNMA POOL NO 422680 6.500% 04/01/13		02/01/2013	Paydown		147	147	146	147	0	1	0	1	0	147	0	0	0	1	02/24/2014
31379L-WB-3	FNMA POOL NO 422842 6.500% 04/01/13		03/01/2013	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	0	02/09/2014
31379L-YR-6	FNMA POOL NO 422920 5.500% 04/01/13		04/01/2013	Paydown		113	113	109	113	0	1	0	1	0	113	0	0	0	1	01/25/2014
31379N-VE-4	FNMA POOL NO 424613 6.500% 06/01/13		05/01/2013	Paydown		172	172	172	171	0	1	0	1	0	172	0	0	0	3	02/09/2014
31379N-Z7-5	FNMA POOL NO 424766 8.000% 01/01/26		12/01/2013	Paydown		38	38	38	38	0	0	0	0	0	38	0	0	0	2	09/02/2016
31379P-3B-6	FNMA POOL NO 425694 6.000% 06/01/13		04/01/2013	Paydown		1,179	1,179	1,190	1,177	0	2	0	2	0	1,179	0	0	0	15	02/24/2014
31379P-UZ-3	FNMA POOL NO 425500 5.500% 06/01/13		06/01/2013	Paydown		1,660	1,660	1,589	1,648	0	12	0	12	0	1,660	0	0	0	26	01/25/2014
31379Q-A8-3	FNMA POOL NO 425831 7.000% 04/01/28		12/01/2013	Paydown		515	515	512	512	0	3	0	3	0	515	0	0	0	20	04/05/2017
31379Q-NG-1	FNMA POOL NO 426191 8.000% 11/01/26		12/01/2013	Paydown		526	526	545	543	0	(16)	0	(16)	0	526	0	0	0	22	02/08/2017
31379Q-W2-2	FNMA POOL NO 426465 6.000% 12/01/13		12/01/2013	Paydown		1,475	1,475	1,414	1,459	0	16	0	16	0	1,475	0	0	0	37	01/25/2014
31379Q-W3-0	FNMA POOL NO 426466 5.500% 12/01/13		12/01/2013	Paydown		603	603	573	595	0	8	0	8	0	603	0	0	0	16	01/25/2014
31379Q-WL-0	FNMA POOL NO 426451 5.500% 11/01/13		11/01/2013	Paydown		256	256	234	251	0	5	0	5	0	256	0	0	0	6	01/25/2014
31379R-2Q-0	FNMA POOL NO 427483 6.500% 05/01/13		04/01/2013	Paydown		242	242	243	241	0	1	0	1	0	242	0	0	0	3	02/09/2014
31379R-6N-3	FNMA POOL NO 427577 6.500% 05/01/13		04/01/2013	Paydown		188	188	186	187	0	1	0	1	0	188	0	0	0	2	02/09/2014
31379R-E3-8	FNMA POOL NO 426854 8.000% 11/01/13		02/01/2013	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	05/24/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31379R-JY-5	FNMA POOL NO 426979 8.000% 05/01/28		12/01/2013	Paydown		20,530	20,530	20,873	20,816	0	(286)	0	(286)	0	20,530	0	0	0	814	11/17/2017
31379T-W5-9	FNMA POOL NO 429168 6.000% 05/01/13		03/01/2013	Paydown		153	153	156	153	0	0	0	0	0	153	0	0	0	2	02/24/2014
31379T-Y6-5	FNMA POOL NO 429233 6.500% 05/01/13		04/01/2013	Paydown		173	173	172	172	0	1	0	1	0	173	0	0	0	3	02/09/2014
31379U-KU-4	FNMA POOL NO 429707 6.500% 05/01/13		04/01/2013	Paydown		1,515	1,515	1,506	1,508	0	7	0	7	0	1,515	0	0	0	21	02/09/2014
31379V-LV-9	FNMA POOL NO 430640 6.000% 07/01/13		07/01/2013	Paydown		1,740	1,740	1,725	1,732	0	8	0	8	0	1,740	0	0	0	35	01/25/2014
31379V-XF-1	FNMA POOL NO 430978 6.000% 06/01/13		04/01/2013	Paydown		1,212	1,212	1,223	1,209	0	2	0	2	0	1,212	0	0	0	15	02/23/2014
31379W-A4-9	FNMA POOL NO 431227 6.500% 06/01/13		05/01/2013	Paydown		139	139	138	138	0	1	0	1	0	139	0	0	0	2	02/09/2014
31379W-LK-1	FNMA POOL NO 431530 6.000% 09/01/28		12/01/2013	Paydown		948	948	922	924	0	23	0	23	0	948	0	0	0	14	01/26/2017
31379X-D9-3	FNMA POOL NO 432228 6.500% 10/01/13		03/01/2013	Paydown		1,419	1,419	1,411	1,413	0	6	0	6	0	1,419	0	0	0	19	05/08/2014
31379X-ER-2	FNMA POOL NO 432244 6.500% 06/01/13		06/01/2013	Paydown		5,802	5,802	5,812	5,779	0	23	0	23	0	5,802	0	0	0	98	01/25/2014
31379X-GA-7	FNMA POOL NO 432293 6.000% 06/01/13		04/01/2013	Paydown		2,837	2,837	2,884	2,834	0	4	0	4	0	2,837	0	0	0	38	02/24/2014
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28		12/01/2013	Paydown		122	122	125	125	0	(3)	0	(3)	0	122	0	0	0	5	01/20/2018
31379X-UN-3	FNMA POOL NO 432689 6.500% 07/01/13		05/01/2013	Paydown		472	472	469	470	0	2	0	2	0	472	0	0	0	7	02/23/2014
31379Y-FF-5	FNMA POOL NO 433166 6.500% 07/01/13		07/01/2013	Paydown		354	354	352	353	0	2	0	2	0	354	0	0	0	7	01/25/2014
31379Y-W8-2	FNMA POOL NO 433671 5.500% 10/01/13		10/01/2013	Paydown		5,258	5,258	4,748	5,164	0	95	0	95	0	5,258	0	0	0	133	01/25/2014
31379Y-WM-1	FNMA POOL NO 433652 5.500% 10/01/13		10/01/2013	Paydown		276	276	264	273	0	3	0	3	0	276	0	0	0	6	01/25/2014
31379Y-WW-9	FNMA POOL NO 433661 6.500% 10/01/13		06/01/2013	Paydown		589	589	585	586	0	3	0	3	0	589	0	0	0	11	03/23/2014
3137A2-B2-6	FREDDIE MAC CMBS 3.808% 08/25/20		02/14/2013	Deutsche Bank Securities Inc		9,547,455	8,526,000	9,345,295	9,265,177	0	(12,650)	0	(12,650)	0	9,252,527	0	294,928	294,928	71,247	07/18/2020
3137A6-B2-7	FHLMC MULTIFAMILY STRUCTURED P CMBS		11/13/2013	Deutsche Bank Securities Inc		97,974,528	88,671,000	100,159,314	99,137,586	0	(1,121,881)	0	(1,121,881)	0	98,015,705	0	(41,177)	(41,177)	3,703,371	09/09/2020
3137A7-NU-0	FHLMC MULTIFAMILY STRUCTURED P CMBS		11/12/2013	Jefferies & Co, Inc		44,376,500	40,900,000	45,615,266	45,205,801	0	(448,565)	0	(448,565)	0	44,757,235	0	(380,735)	(380,735)	1,596,118	11/03/2020
3137AH-6C-7	FHLMC MULTIFAMILY STRUCTURED P CMBS		11/13/2013	Credit Suisse First Boston Cor		10,564,623	10,285,000	11,271,717	11,244,143	0	(95,055)	0	(95,055)	0	11,149,088	0	(584,464)	(584,464)	320,209	06/01/2021
3137AM-E6-0	FHLMC MULTIFAMILY STRUCTURED P CMBS		11/12/2013	BPN Paribas Securities		23,823,750	24,000,000	25,807,500	25,785,566	0	(169,439)	0	(169,439)	0	25,616,128	0	(1,792,378)	(1,792,378)	658,875	09/25/2021
3137AP-P6-1	FREDDIE MAC CMBS 2.789% 01/25/22		11/15/2013	Various		60,727,239	61,175,000	62,091,707	62,032,245	0	(88,207)	0	(88,207)	0	61,944,038	0	(1,216,799)	(1,216,799)	1,654,038	10/30/2021
3137AS-NJ-9	FREDDIE MAC CMBS 2.272% 03/25/22		11/12/2013	BPN Paribas Securities		9,428,125	10,000,000	10,047,656	10,045,892	0	(5,342)	0	(5,342)	0	10,040,551	0	(612,426)	(612,426)	217,102	01/31/2022
3137AU-PE-3	FHLMC MULTIFAMILY STRUCTURED P CMBS		11/19/2013	Various		62,009,375	65,000,000	66,296,620	66,276,894	0	(119,213)	0	(119,213)	0	66,157,681	0	(4,148,306)	(4,148,306)	1,509,147	05/07/2022
3137AV-XN-2	FREDDIE MAC CMBS 2.355% 07/25/22		11/12/2013	BPN Paribas Securities		15,839,000	16,850,000	17,186,040	17,184,125	0	(30,338)	0	(30,338)	0	17,153,787	0	(1,314,787)	(1,314,787)	379,181	06/25/2022
31380A-FP-2	FNMA POOL NO 434074 6.000% 07/01/13		07/01/2013	Paydown		43	43	43	43	0	0	0	0	0	43	0	0	0	0	01/25/2014
31380A-MX-7	FNMA POOL NO 434274 5.500% 09/01/13		03/01/2013	Paydown		2,778	2,778	2,659	2,753	0	25	0	25	0	2,778	0	0	0	34	04/22/2014
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28		12/01/2013	Paydown		294	294	281	282	0	12	0	12	0	294	0	0	0	8	12/02/2016
31380B-UW-8	FNMA POOL NO 435397 8.000% 07/01/28		12/01/2013	Paydown		4,072	4,072	4,138	4,130	0	(58)	0	(58)	0	4,072	0	0	0	313	01/08/2017
31380C-TC-2	FNMA POOL NO 436247 6.500% 08/01/13		07/01/2013	Paydown		80	80	79	80	0	0	0	0	0	80	0	0	0	2	02/09/2014
31380D-7B-6	FNMA POOL NO 437490 6.500% 07/01/13		07/01/2013	Paydown		348	348	346	347	0	2	0	2	0	348	0	0	0	6	01/25/2014
31380D-F2-7	FNMA POOL NO 436785 6.500% 05/01/13		05/01/2013	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	01/25/2014
31380D-S2-3	FNMA POOL NO 437137 6.000% 08/01/28		12/01/2013	Paydown		1,650	1,650	1,577	1,585	0	65	0	65	0	1,650	0	0	0	54	11/16/2017
31380E-DD-3	FNMA POOL NO 437600 6.000% 07/01/28		12/01/2013	Paydown		127	127	122	122	0	5	0	5	0	127	0	0	0	4	03/16/2016
31380E-UK-8	FNMA POOL NO 438086 7.500% 08/01/23		12/01/2013	Paydown		8,411	8,411	8,634	8,592	0	(181)	0	(181)	0	8,411	0	0	0	177	07/18/2016
31380E-YJ-7	FNMA POOL NO 438213 6.500% 08/01/13		06/01/2013	Paydown		534	534	531	532	0	2	0	2	0	534	0	0	0	9	02/23/2014
31380F-ZT-1	FNMA POOL NO 439154 8.000% 04/01/28		12/01/2013	Paydown		1,011	1,011	1,037	1,035	0	(24)	0	(24)	0	1,011	0	0	0	40	11/05/2016
31380G-GP-8	FNMA POOL NO 439506 6.000% 08/01/28		12/01/2013	Paydown		1,019	1,019	968	972	0	47	0	47	0	1,019	0	0	0	33	07/17/2017
31380G-WR-6	FNMA POOL NO 439956 5.500% 11/01/13		11/01/2013	Paydown		630	630	596	622	0	9	0	9	0	630	0	0	0	11	01/25/2014
31380H-JD-0	FNMA POOL NO 440460 6.000% 09/01/28		12/01/2013	Paydown		639	639	609	611	0	28	0	28	0	639	0	0	0	21	09/26/2016
31380H-W5-2	FNMA POOL NO 440868 6.000% 11/01/13		10/01/2013	Paydown		4,930	4,930	4,706	4,873	0	57	0	57	0	4,930	0	0	0	129	03/02/2014
31380H-XJ-1	FNMA POOL NO 440881 5.500% 12/01/13		10/01/2013	Paydown		6,656	6,656	6,249	6,566	0	90	0	90	0	6,656	0	0	0	153	03/02/2014
31380J-H8-9	FNMA POOL NO 441355 6.000% 10/01/28		12/01/2013	Paydown		481	481	482	482	0	0	0	0	0	481	0	0	0	16	06/23/2017
31380K-5T-3	FNMA POOL NO 442858 6.500% 02/01/14		08/01/2013	Paydown		1,467	1,467	1,472	1,463	0	4	0	4	0	1,467	0	0	0	45	04/22/2014
31380L-3J-5	FNMA POOL NO 443701 6.000% 09/01/28		12/01/2013	Paydown		5,453	5,453	5,461	5,457	0	(5)	0	(5)	0	5,453	0	0	0	186	07/21/2017
31380L-AG-3	FNMA POOL NO 442907 6.000% 09/01/28		12/01/2013	Paydown		16,453	16,453	16,007	16,083	0	369	0	369	0	16,453	0	0	0	296	08/18/2018
31380M-J4-9	FNMA POOL NO 444083 7.000% 11/01/28		12/01/2013	Paydown		299	299	298	298	0	1	0	1	0	299	0	0	0	11	10/04/2016
31380M-LR-5	FNMA POOL NO 444136 7.000% 12/01/28		12/01/2013	Paydown		439	439	437	437	0	2	0	2	0	439	0	0	0	17	01/21/2018
31380M-R7-3	FNMA POOL NO 444310 6.000% 11/01/13		11/01/2013	Paydown		5,318	5,318	5,409	5,321	0	(3)	0	(3)	0	5,318	0	0	0	119	01/25/2014
31380N-DU-5	FNMA POOL NO 444815 6.500% 09/01/13		08/01/2013	Paydown		216	216	221	216	0	0	0	0	0	216	0	0	0	5	02/09/2014
31380N-MP-6	FNMA POOL NO 445066 7.000% 09/01/27		12/01/2013	Paydown		154	154	153	153	0	1	0	1	0	154	0	0	0	6	08/22/2017
31380N-R8-9	FNMA POOL NO 445211 6.500% 09/01/13		09/01/2013	Paydown		976	976	970	971	0	4	0	4	0	976	0	0	0	26	01/25/2014
31380N-S3-9	FNMA POOL NO 445238 5.500% 10/01/13		09/01/2013	Paydown		2,718	2,718	2,602	2,694	0	25	0	25	0	2,718	0	0	0	58	03/16/2014
31380N-ST-2	FNMA POOL NO 445230 5.500% 09/01/13		08/01/2013	Paydown		1,200	1,200	1,097	1,181	0	19	0	19	0	1,200	0	0	0	25	02/09/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31380N-TK-0	FNMA POOL NO 445254 5.500% 12/01/13		11/01/2013	Paydown		3,170	3,170	2,862	3,108	0	61	0	61	0	3,170	0	0	0	79	02/18/2014
31380N-WQ-3	FNMA POOL NO 445355 6.500% 12/01/13		12/01/2013	Paydown		1,702	1,702	1,702	1,696	0	7	0	7	0	1,702	0	0	0	42	01/25/2014
31380P-5S-4	FNMA POOL NO 446457 5.500% 10/01/13		10/01/2013	Paydown		2,561	2,561	2,390	2,524	0	37	0	37	0	2,561	0	0	0	63	01/25/2014
31380P-5X-3	FNMA POOL NO 446462 5.500% 10/01/13		10/01/2013	Paydown		565	565	541	560	0	5	0	5	0	565	0	0	0	12	01/25/2014
31380P-7A-1	FNMA POOL NO 446489 5.500% 11/01/13		11/01/2013	Paydown		1,118	1,118	1,057	1,104	0	14	0	14	0	1,118	0	0	0	27	01/25/2014
31380P-HQ-5	FNMA POOL NO 445839 5.500% 11/01/13		08/01/2013	Paydown		510	510	489	505	0	6	0	6	0	510	0	0	0	11	03/09/2014
31380P-JA-8	FNMA POOL NO 445857 5.500% 12/01/13		11/01/2013	Paydown		344	344	313	336	0	7	0	7	0	344	0	0	0	9	02/18/2014
31380Q-GA-9	FNMA POOL NO 446693 6.500% 10/01/13		07/01/2013	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	03/09/2014
31380Q-V9-5	FNMA POOL NO 447140 7.500% 11/01/29		12/01/2013	Paydown		6,404	6,404	6,189	6,198	0	207	0	207	0	6,404	0	0	0	43	02/11/2016
31380R-6B-6	FNMA POOL NO 448266 5.500% 10/01/13		10/01/2013	Paydown		3,841	3,841	3,613	3,795	0	47	0	47	0	3,841	0	0	0	82	01/25/2014
31380R-BC-8	FNMA POOL NO 447435 6.000% 01/01/14		10/01/2013	Paydown		500	500	501	499	0	1	0	1	0	500	0	0	0	16	04/27/2014
31380R-BG-9	FNMA POOL NO 447439 6.000% 03/01/14		09/01/2013	Paydown		3,275	3,275	3,142	3,234	0	41	0	41	0	3,275	0	0	0	70	05/11/2014
31380R-RK-3	FNMA POOL NO 447890 5.500% 01/01/14		12/01/2013	Paydown		15,737	15,737	15,090	15,522	0	215	0	215	0	15,737	0	0	0	411	01/25/2014
31380R-RP-2	FNMA POOL NO 447894 6.000% 02/01/14		12/01/2013	Paydown		853	853	867	854	0	(1)	0	(1)	0	853	0	0	0	29	02/09/2014
31380S-4U-4	FNMA POOL NO 449135 5.500% 11/01/13		11/01/2013	Paydown		305	305	279	299	0	6	0	6	0	305	0	0	0	8	01/25/2014
31380S-7E-7	FNMA POOL NO 449193 5.500% 12/01/13		11/01/2013	Paydown		3,033	3,033	2,865	2,990	0	42	0	42	0	3,033	0	0	0	66	02/18/2014
31380S-RP-0	FNMA POOL NO 448794 7.000% 10/01/28		12/01/2013	Paydown		310	310	312	311	0	(1)	0	(1)	0	310	0	0	0	12	04/07/2017
31380S-SC-8	FNMA POOL NO 448815 7.000% 11/01/28		12/01/2013	Paydown		2,406	2,406	2,414	2,413	0	(7)	0	(7)	0	2,406	0	0	0	96	03/09/2017
31380S-TS-2	FNMA POOL NO 448861 6.000% 11/01/13		08/01/2013	Paydown		113	113	108	111	0	1	0	1	0	113	0	0	0	3	03/09/2014
31380S-WS-8	FNMA POOL NO 448957 5.500% 12/01/13		11/01/2013	Paydown		14,558	14,558	13,950	14,357	0	201	0	201	0	14,558	0	0	0	395	02/18/2014
31380S-ZP-1	FNMA POOL NO 449050 5.500% 10/01/13		09/01/2013	Paydown		1,850	1,850	1,771	1,831	0	19	0	19	0	1,850	0	0	0	42	03/16/2014
31380T-CD-1	FNMA POOL NO 449268 6.000% 01/01/14		12/01/2013	Paydown		31,948	31,948	32,377	31,961	0	(14)	0	(14)	0	31,948	0	0	0	902	01/25/2014
31380T-FQ-9	FNMA POOL NO 449375 7.000% 06/01/28		12/01/2013	Paydown		53,528	53,528	53,279	53,289	0	239	0	239	0	53,528	0	0	0	1,975	01/17/2017
31380T-GB-1	FNMA POOL NO 449394 7.000% 11/01/28		12/01/2013	Paydown		38,250	38,250	38,452	38,406	0	(156)	0	(156)	0	38,250	0	0	0	698	11/17/2016
31380U-5D-6	FNMA POOL NO 450944 5.500% 11/01/13		11/01/2013	Paydown		4,079	4,079	3,857	4,031	0	49	0	49	0	4,079	0	0	0	113	01/25/2014
31380U-BB-3	FNMA POOL NO 450134 7.000% 12/01/28		12/01/2013	Paydown		360	360	362	361	0	(1)	0	(1)	0	360	0	0	0	14	01/11/2017
31380U-CK-2	FNMA POOL NO 450174 6.000% 12/01/13		12/01/2013	Paydown		907	907	922	908	0	(1)	0	(1)	0	907	0	0	0	29	01/25/2014
31380U-UU-0	FNMA POOL NO 450695 8.000% 08/01/27		12/01/2013	Paydown		2,718	2,718	2,780	2,770	0	(51)	0	(51)	0	2,718	0	0	0	119	02/15/2018
31380U-ZH-4	FNMA POOL NO 450844 7.000% 11/01/28		12/01/2013	Paydown		291	291	293	292	0	(1)	0	(1)	0	291	0	0	0	11	12/25/2016
31380U-ZJ-0	FNMA POOL NO 450845 7.000% 12/01/28		12/01/2013	Paydown		367	367	369	368	0	(1)	0	(1)	0	367	0	0	0	14	12/11/2016
31380V-CJ-3	FNMA POOL NO 451073 5.500% 02/01/14		11/01/2013	Paydown		17,878	17,878	17,643	17,793	0	85	0	85	0	17,878	0	0	0	456	04/02/2014
31380V-ZY-5	FNMA POOL NO 451759 5.500% 11/01/13		10/01/2013	Paydown		1,032	1,032	970	1,017	0	15	0	15	0	1,032	0	0	0	23	03/02/2014
31380W-BC-7	FNMA POOL NO 451935 5.500% 11/01/13		06/01/2013	Paydown		6,611	6,611	6,256	6,524	0	86	0	86	0	6,611	0	0	0	76	04/04/2014
31380W-GY-4	FNMA POOL NO 452115 7.000% 11/01/28		12/01/2013	Paydown		502	502	499	499	0	3	0	3	0	502	0	0	0	19	02/01/2017
31380W-HP-2	FNMA POOL NO 452138 6.000% 12/01/13		02/01/2013	Paydown		76	76	76	76	0	0	0	0	0	76	0	0	0	0	06/03/2014
31380W-PH-1	FNMA POOL NO 452324 7.000% 12/01/28		12/01/2013	Paydown		11,940	11,940	11,981	11,972	0	(31)	0	(31)	0	11,940	0	0	0	421	05/22/2017
31380W-Q6-4	FNMA POOL NO 452377 6.000% 01/01/14		12/01/2013	Paydown		3,122	3,122	2,992	3,086	0	36	0	36	0	3,122	0	0	0	97	03/30/2014
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29		12/01/2013	Paydown		176	176	177	177	0	(1)	0	(1)	0	176	0	0	0	7	03/01/2018
31380W-XR-0	FNMA POOL NO 452588 7.000% 06/01/29		12/01/2013	Paydown		188	188	189	188	0	(1)	0	(1)	0	188	0	0	0	7	09/14/2016
31380X-5T-5	FNMA POOL NO 453658 7.000% 12/01/28		12/01/2013	Paydown		563	563	580	578	0	(15)	0	(15)	0	563	0	0	0	22	05/22/2017
31380X-LD-2	FNMA POOL NO 453124 6.000% 12/01/13		12/01/2013	Paydown		2,299	2,299	2,337	2,301	0	(2)	0	(2)	0	2,299	0	0	0	73	01/25/2014
31380X-SM-5	FNMA POOL NO 453324 7.000% 02/01/29		12/01/2013	Paydown		150	150	151	151	0	0	0	0	0	150	0	0	0	6	07/14/2017
31380Y-3P-3	FNMA POOL NO 454506 8.000% 08/01/27		12/01/2013	Paydown		17,604	17,604	17,867	17,809	0	(205)	0	(205)	0	17,604	0	0	0	906	04/30/2018
31380Y-DW-7	FNMA POOL NO 453817 6.000% 11/01/13		11/01/2013	Paydown		2,137	2,137	2,048	2,114	0	22	0	22	0	2,137	0	0	0	57	01/25/2014
31381A-7D-7	FNMA POOL NO 455492 6.000% 01/01/29		12/01/2013	Paydown		1,550	1,550	1,437	1,451	0	99	0	99	0	1,550	0	0	0	51	06/24/2018
31381A-GF-2	FNMA POOL NO 454798 7.000% 12/01/28		01/01/2013	Paydown		25,505	25,505	25,596	25,581	0	(76)	0	(76)	0	25,505	0	0	0	149	08/14/2016
31381A-K4-2	FNMA POOL NO 454915 5.500% 04/01/14		12/01/2013	Paydown		2,087	2,087	2,006	2,064	0	22	0	22	0	2,087	0	0	0	57	03/11/2014
31381A-KK-6	FNMA POOL NO 454898 5.500% 02/01/14		12/01/2013	Paydown		21,172	21,172	19,841	20,878	0	294	0	294	0	21,172	0	0	0	601	02/09/2014
31381A-M8-1	FNMA POOL NO 454983 6.000% 01/01/14		11/01/2013	Paydown		1,947	1,947	1,951	1,942	0	6	0	6	0	1,947	0	0	0	60	04/16/2014
31381A-QC-8	FNMA POOL NO 455051 6.000% 12/01/13		07/01/2013	Paydown		1,705	1,705	1,707	1,700	0	5	0	5	0	1,705	0	0	0	38	04/09/2014
31381A-UU-3	FNMA POOL NO 455195 6.000% 01/01/14		12/01/2013	Paydown		717	717	684	707	0	10	0	10	0	717	0	0	0	24	03/30/2014
31381B-5L-9	FNMA POOL NO 456351 6.000% 12/01/13		11/01/2013	Paydown		531	531	540	532	0	0	0	0	0	531	0	0	0	16	02/18/2014
31381B-CB-3	FNMA POOL NO 455566 6.000% 12/01/28		12/01/2013	Paydown		12,119	12,119	11,576	11,630	0	489	0	489	0	12,119	0	0	0	399	06/08/2017
31381B-EM-7	FNMA POOL NO 455640 5.500% 12/01/13		12/01/2013	Paydown		36,472	36,472	34,377	36,003	0	469	0	469	0	36,472	0	0	0	857	01/25/2014
31381B-KQ-1	FNMA POOL NO 455803 7.000% 02/01/29		12/01/2013	Paydown		2,748	2,748	2,757	2,755	0	(7)	0	(7)	0	2,748	0	0	0	105	03/04/2017
31381C-CM-7	FNMA POOL NO 456476 6.500% 02/01/14		12/01/2013	Paydown		1,432	1,432	1,411	1,421	0	10	0	10	0	1,432	0	0	0	45	12/31/2013
31381C-P2-7	FNMA POOL NO 456841 7.000% 02/01/29		12/01/2013	Paydown		239	239	239	239	0	(1)	0	(1)	0	239	0	0	0	9	12/05/2016
31381C-VC-8	FNMA POOL NO 457011 7.000% 01/01/29		12/01/2013	Paydown		3,650	3,650	3,662	3,660	0	(10)	0	(10)	0	3,650	0	0	0	141	04/02/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29		12/01/2013	Paydown		255	255	254	254	0	1	0	1	0	255	0	0	0	10	02/06/2017
31381D-CT-0	FNMA POOL NO 457382 6.000% 01/01/14		11/01/2013	Paydown		410	410	410	408	0	1	0	1	0	410	0	0	0	13	04/16/2014
31381D-QK-4	FNMA POOL NO 457758 7.000% 01/01/29		12/01/2013	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	12/17/2016
31381E-6B-4	FNMA POOL NO 459066 6.000% 01/01/14		12/01/2013	Paydown		7,822	7,822	7,956	7,832	0	(10)	0	(10)	0	7,822	0	0	0	246	03/30/2014
31381E-6D-0	FNMA POOL NO 459068 6.000% 01/01/14		10/01/2013	Paydown		871	871	872	868	0	2	0	2	0	871	0	0	0	25	04/27/2014
31381F-JZ-4	FNMA POOL NO 459380 7.000% 02/01/29		12/01/2013	Paydown		58	58	58	58	0	0	0	0	0	58	0	0	0	2	11/21/2016
31381F-SG-6	FNMA POOL NO 459619 7.000% 01/01/29		12/01/2013	Paydown		857	857	862	861	0	(4)	0	(4)	0	857	0	0	0	33	09/07/2017
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29		12/01/2013	Paydown		387	387	388	388	0	(1)	0	(1)	0	387	0	0	0	15	01/03/2018
31381F-VN-7	FNMA POOL NO 459721 5.500% 02/01/14		12/01/2013	Paydown		958	958	872	935	0	23	0	23	0	958	0	0	0	28	02/09/2014
31381F-XL-9	FNMA POOL NO 459783 7.000% 01/01/28		12/01/2013	Paydown		3,007	3,007	2,995	2,994	0	13	0	13	0	3,007	0	0	0	115	06/17/2017
31381F-XY-1	FNMA POOL NO 459795 6.500% 06/01/29		07/24/2013	Stephens Inc.		4,479	4,031	3,884	3,896	0	1	0	1	0	3,896	0	583	583	173	09/20/2017
31381F-XY-1	FNMA POOL NO 459795 6.500% 06/01/29		07/01/2013	Paydown		657	657	633	635	0	22	0	22	0	657	0	0	0	8	09/20/2017
31381K-4D-8	FNMA POOL NO 463520 4.550% 10/01/19		12/01/2013	Paydown		42,659	42,659	43,406	43,155	0	(495)	0	(495)	0	42,659	0	0	0	1,070	02/08/2017
31381K-E6-2	FNMA POOL NO 462857 4.450% 07/01/19		12/01/2013	Paydown		205,655	205,655	206,940	206,370	0	(715)	0	(715)	0	205,655	0	0	0	4,998	12/15/2016
31381L-AV-9	FNMA POOL NO 463620 4.720% 10/01/19		12/01/2013	Paydown		21,149	21,149	23,921	23,664	0	(2,516)	0	(2,516)	0	21,149	0	0	0	550	02/12/2017
31381L-BS-5	FNMA POOL NO 463649 4.465% 10/01/19		12/01/2013	Paydown		37,502	37,502	42,067	41,644	0	(4,142)	0	(4,142)	0	37,502	0	0	0	923	02/10/2017
31381L-BY-2	FNMA POOL NO 463655 4.490% 10/01/19		12/01/2013	Paydown		269,248	269,248	272,435	271,289	0	(2,041)	0	(2,041)	0	269,248	0	0	0	6,662	02/06/2017
31381L-ER-4	FNMA POOL NO 463744 4.120% 12/01/19		12/01/2013	Paydown		90,507	90,507	88,994	89,344	0	1,163	0	1,163	0	90,507	0	0	0	2,055	03/04/2017
31381L-FJ-1	FNMA POOL NO 463769 4.030% 11/01/19		12/01/2013	Paydown		43,829	43,829	48,139	47,747	0	(3,918)	0	(3,918)	0	43,829	0	0	0	973	02/20/2017
31381L-GR-2	FNMA POOL NO 463808 4.310% 11/01/19		12/01/2013	Paydown		35,231	35,231	35,250	35,216	0	15	0	15	0	35,231	0	0	0	838	02/09/2017
31381L-J7-3	FNMA POOL NO 463886 4.400% 12/01/19		12/01/2013	Paydown		30,011	30,011	30,142	30,080	0	(70)	0	(70)	0	30,011	0	0	0	728	03/10/2017
31381L-LG-0	FNMA POOL NO 463927 4.430% 12/01/19		12/01/2013	Paydown		26,073	26,073	26,141	26,100	0	(27)	0	(27)	0	26,073	0	0	0	637	03/08/2017
31381L-LM-7	FNMA POOL NO 463932 4.320% 12/01/19		12/01/2013	Paydown		14,991	14,991	14,959	14,956	0	35	0	35	0	14,991	0	0	0	357	03/10/2017
31381L-Q4-2	FNMA POOL NO 464075 4.450% 12/01/19		12/01/2013	Paydown		99,849	99,849	100,224	100,035	0	(186)	0	(186)	0	99,849	0	0	0	2,447	03/08/2017
31381L-Q5-9	FNMA POOL NO 464076 4.450% 12/01/19		12/01/2013	Paydown		83,333	83,333	83,636	83,481	0	(148)	0	(148)	0	83,333	0	0	0	2,042	03/08/2017
31381L-Q6-7	FNMA POOL NO 464077 4.450% 12/01/19		12/01/2013	Paydown		60,401	60,401	60,618	60,507	0	(106)	0	(106)	0	60,401	0	0	0	1,480	03/08/2017
31382D-4G-6	FNMA POOL NO 479723 5.500% 01/01/14		08/01/2013	Paydown		3,942	3,942	3,750	3,897	0	46	0	46	0	3,942	0	0	0	88	04/09/2014
31382D-F4-1	FNMA POOL NO 479087 7.000% 01/01/29		12/01/2013	Paydown		2,448	2,448	2,456	2,454	0	(6)	0	(6)	0	2,448	0	0	0	91	02/26/2017
31382D-N6-7	FNMA POOL NO 479313 6.000% 01/01/29		12/01/2013	Paydown		36,499	36,499	33,808	34,143	0	2,356	0	2,356	0	36,499	0	0	0	409	12/16/2017
31382D-QY-3	FNMA POOL NO 479371 5.500% 02/01/14		12/01/2013	Paydown		7,293	7,293	6,846	7,194	0	99	0	99	0	7,293	0	0	0	217	02/09/2014
31382D-RJ-5	FNMA POOL NO 479389 5.500% 02/01/14		12/01/2013	Paydown		7,970	7,970	7,482	7,866	0	104	0	104	0	7,970	0	0	0	182	02/09/2014
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29		12/01/2013	Paydown		838	838	801	802	0	36	0	36	0	838	0	0	0	26	09/04/2016
31382D-VY-7	FNMA POOL NO 479531 6.500% 06/01/29		07/24/2013	Stephens Inc.		3,897	3,507	3,379	3,387	0	1	0	1	0	3,388	0	510	510	151	01/05/2017
31382D-VY-7	FNMA POOL NO 479531 6.500% 06/01/29		07/01/2013	Paydown		73	73	70	70	0	3	0	3	0	73	0	0	0	2	01/05/2017
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29		12/01/2013	Paydown		21	21	20	20	0	1	0	1	0	21	0	0	0	1	06/28/2016
31382D-WM-2	FNMA POOL NO 479552 7.500% 09/01/29		12/01/2013	Paydown		1,370	1,370	1,324	1,326	0	44	0	44	0	1,370	0	0	0	19	05/19/2016
31382E-2P-6	FNMA POOL NO 480582 6.000% 04/01/14		12/01/2013	Paydown		4,843	4,843	4,623	4,782	0	60	0	60	0	4,843	0	0	0	133	03/10/2014
31382E-CD-2	FNMA POOL NO 479868 7.000% 02/01/29		10/01/2013	Paydown		40,175	40,175	40,275	40,262	0	(87)	0	(87)	0	40,175	0	0	0	2,300	12/05/2016
31382E-EF-5	FNMA POOL NO 479934 5.500% 01/01/14		12/01/2013	Paydown		1,517	1,517	1,441	1,497	0	20	0	20	0	1,517	0	0	0	46	03/16/2014
31382E-RJ-3	FNMA POOL NO 480289 7.000% 06/01/29		12/01/2013	Paydown		26,757	26,757	26,892	26,859	0	(102)	0	(102)	0	26,757	0	0	0	1,481	03/30/2018
31382E-VK-5	FNMA POOL NO 480418 6.500% 04/01/14		12/01/2013	Paydown		536	536	548	536	0	(1)	0	(1)	0	536	0	0	0	15	03/10/2014
31382E-YK-2	FNMA POOL NO 480514 6.000% 01/01/14		02/01/2013	Paydown		148	148	141	145	0	2	0	2	0	148	0	0	0	1	06/18/2014
31382E-YW-6	FNMA POOL NO 480525 6.000% 01/01/14		05/01/2013	Paydown		1,487	1,487	1,424	1,469	0	18	0	18	0	1,487	0	0	0	12	05/15/2014
31382E-Z7-0	FNMA POOL NO 480566 6.000% 03/01/14		12/01/2013	Paydown		1,798	1,798	1,726	1,776	0	22	0	22	0	1,798	0	0	0	59	02/24/2014
31382E-ZE-5	FNMA POOL NO 480541 6.000% 02/01/14		12/01/2013	Paydown		1,002	1,002	959	988	0	13	0	13	0	1,002	0	0	0	33	03/30/2014
31382F-2H-1	FNMA POOL NO 481476 7.000% 02/01/29		12/01/2013	Paydown		489	489	491	491	0	(1)	0	(1)	0	489	0	0	0	19	07/19/2017
31382F-6C-8	FNMA POOL NO 481567 6.000% 02/01/29		12/01/2013	Paydown		561	561	521	524	0	37	0	37	0	561	0	0	0	18	01/29/2017
31382F-RE-1	FNMA POOL NO 481185 5.500% 02/01/14		12/01/2013	Paydown		1,833	1,833	1,730	1,805	0	28	0	28	0	1,833	0	0	0	52	03/16/2014
31382F-UF-4	FNMA POOL NO 481282 6.000% 04/01/14		12/01/2013	Paydown		934	934	894	921	0	13	0	13	0	934	0	0	0	23	03/12/2014
31382G-CS-4	FNMA POOL NO 481681 7.000% 03/01/29		12/01/2013	Paydown		3,882	3,882	3,903	3,899	0	(17)	0	(17)	0	3,882	0	0	0	142	04/17/2017
31382G-GB-7	FNMA POOL NO 481794 7.000% 05/01/29		12/01/2013	Paydown		394	394	392	392	0	2	0	2	0	394	0	0	0	15	12/16/2018
31382G-HT-7	FNMA POOL NO 481842 8.000% 10/01/28		12/01/2013	Paydown		284	284	291	290	0	(7)	0	(7)	0	284	0	0	0	12	08/26/2016
31382G-L4-7	FNMA POOL NO 481947 6.000% 02/01/14		12/01/2013	Paydown		1,058	1,058	1,060	1,055	0	3	0	3	0	1,058	0	0	0	31	02/09/2014
31382G-LN-5	FNMA POOL NO 481933 7.000% 02/01/29		12/01/2013	Paydown		932	932	935	935	0	(2)	0	(2)	0	932	0	0	0	36	06/16/2017
31382G-Q8-3	FNMA POOL NO 482079 5.500% 02/01/14		08/01/2013	Paydown		1,842	1,842	1,819	1,832	0	10	0	10	0	1,842	0	0	0	38	04/23/2014
31382G-TQ-0	FNMA POOL NO 482159 7.000% 02/01/29		12/01/2013	Paydown		175	175	176	176	0	0	0	0	0	175	0	0	0	7	02/13/2017
31382G-TW-7	FNMA POOL NO 482165 5.500% 02/01/14		12/01/2013	Paydown		18,700	18,700	18,454	18,606	0	95	0	95	0	18,700	0	0	0	422	02/09/2014
31382G-UG-0	FNMA POOL NO 482183 5.500% 02/01/14		12/01/2013	Paydown		17,653	17,653	16,615	17,438	0	215	0	215	0	17,653	0	0	0	399	02/09/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31382G-XP-7	FNMA POOL NO 482286 7.000% 01/01/29		12/01/2013	Paydown		1,741	1,741	1,733	1,733	0	8	0	8	0	1,741	0	0	0	40	05/26/2017
31382H-3M-5	FNMA POOL NO 483304 5.500% 02/01/14		12/01/2013	Paydown		2,558	2,558	2,525	2,544	0	14	0	14	0	2,558	0	0	0	77	02/09/2014
31382H-3R-4	FNMA POOL NO 483308 5.500% 02/01/14		12/01/2013	Paydown		14,025	14,025	13,120	13,814	0	211	0	211	0	14,025	0	0	0	413	03/16/2014
31382H-5G-6	FNMA POOL NO 483347 5.500% 01/01/14		12/01/2013	Paydown		268	268	254	264	0	4	0	4	0	268	0	0	0	8	03/16/2014
31382H-6Z-3	FNMA POOL NO 483388 7.000% 02/01/29		12/01/2013	Paydown		6,965	6,965	6,999	6,993	0	(29)	0	(29)	0	6,965	0	0	0	46	10/20/2016
31382H-A3-9	FNMA POOL NO 482526 5.500% 01/01/14		12/01/2013	Paydown		1,582	1,582	1,495	1,561	0	21	0	21	0	1,582	0	0	0	38	03/16/2014
31382H-AN-5	FNMA POOL NO 482513 5.500% 01/01/14		12/01/2013	Paydown		6,075	6,075	5,482	5,943	0	132	0	132	0	6,075	0	0	0	164	02/16/2014
31382H-AQ-8	FNMA POOL NO 482515 5.500% 01/01/14		12/01/2013	Paydown		1,586	1,586	1,499	1,564	0	22	0	22	0	1,586	0	0	0	42	01/25/2014
31382H-AR-6	FNMA POOL NO 482516 6.000% 01/01/14		12/01/2013	Paydown		120	120	121	120	0	0	0	0	0	120	0	0	0	4	02/16/2014
31382H-K3-8	FNMA POOL NO 482814 6.000% 01/01/14		10/01/2013	Paydown		833	833	799	823	0	10	0	10	0	833	0	0	0	25	04/27/2014
31382H-Z2-4	FNMA POOL NO 483261 7.000% 02/01/29		12/01/2013	Paydown		45,569	45,569	45,284	45,296	0	273	0	273	0	45,569	0	0	0	1,989	10/21/2016
31382J-J7-7	FNMA POOL NO 483686 8.000% 12/01/28		12/01/2013	Paydown		44,102	44,102	44,884	44,750	0	(648)	0	(648)	0	44,102	0	0	0	3,020	04/20/2018
31382J-UT-6	FNMA POOL NO 483994 6.000% 04/01/14		12/01/2013	Paydown		2,075	2,075	1,987	2,047	0	28	0	28	0	2,075	0	0	0	60	03/10/2014
31382J-W8-0	FNMA POOL NO 484071 7.000% 03/01/29		12/01/2013	Paydown		308	308	306	306	0	1	0	1	0	308	0	0	0	12	12/21/2016
31382J-XQ-9	FNMA POOL NO 484087 5.500% 01/01/14		12/01/2013	Paydown		20,185	20,185	19,944	20,092	0	94	0	94	0	20,185	0	0	0	637	03/16/2014
31382J-Y9-6	FNMA POOL NO 484136 7.000% 02/01/29		12/01/2013	Paydown		407	407	408	408	0	(1)	0	(1)	0	407	0	0	0	16	08/06/2017
31382K-2S-6	FNMA POOL NO 485085 7.500% 10/01/29		12/01/2013	Paydown		759	759	734	735	0	24	0	24	0	759	0	0	0	45	10/28/2016
31382K-4V-7	FNMA POOL NO 485136 7.000% 02/01/29		12/01/2013	Paydown		1,585	1,585	1,590	1,589	0	(4)	0	(4)	0	1,585	0	0	0	60	12/19/2016
31382K-GN-2	FNMA POOL NO 484505 7.000% 02/01/29		05/01/2013	Paydown		3,203	3,203	3,217	3,215	0	(12)	0	(12)	0	3,203	0	0	0	91	06/07/2016
31382K-N5-3	FNMA POOL NO 484712 6.000% 02/01/14		12/01/2013	Paydown		1,802	1,802	1,773	1,789	0	12	0	12	0	1,802	0	0	0	54	02/09/2014
31382K-PW-2	FNMA POOL NO 484737 6.000% 03/01/14		12/01/2013	Paydown		1,023	1,023	977	1,009	0	14	0	14	0	1,023	0	0	0	24	02/23/2014
31382K-RT-7	FNMA POOL NO 484798 6.000% 04/01/14		12/01/2013	Paydown		7,967	7,967	7,602	7,856	0	111	0	111	0	7,967	0	0	0	207	03/10/2014
31382K-UH-9	FNMA POOL NO 484884 7.000% 05/01/29		12/01/2013	Paydown		1,293	1,293	1,299	1,298	0	(5)	0	(5)	0	1,293	0	0	0	46	09/13/2016
31382K-UP-1	FNMA POOL NO 484890 6.000% 05/01/14		12/01/2013	Paydown		13,728	13,728	13,910	13,731	0	(3)	0	(3)	0	13,728	0	0	0	371	03/24/2014
31382K-W9-5	FNMA POOL NO 484972 6.500% 06/01/14		12/01/2013	Paydown		4,305	4,305	4,265	4,280	0	26	0	26	0	4,305	0	0	0	136	04/07/2014
31382K-X6-0	FNMA POOL NO 485001 6.500% 06/01/14		10/01/2013	Paydown		220	220	217	219	0	2	0	2	0	220	0	0	0	8	12/31/2013
31382K-XE-3	FNMA POOL NO 484977 6.500% 06/01/29		07/24/2013	Stephens Inc.		627	565	544	545	0	0	0	0	0	545	0	82	82	24	04/11/2016
31382K-XE-3	FNMA POOL NO 484977 6.500% 06/01/29		07/01/2013	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/11/2016
31382L-2Y-1	FNMA POOL NO 485991 5.500% 02/01/14		12/01/2013	Paydown		41,465	41,465	38,939	40,938	0	528	0	528	0	41,465	0	0	0	1,029	02/09/2014
31382L-5A-0	FNMA POOL NO 486041 5.500% 03/01/14		12/01/2013	Paydown		270	270	256	266	0	4	0	4	0	270	0	0	0	8	02/24/2014
31382L-6W-1	FNMA POOL NO 486085 7.000% 04/01/29		12/01/2013	Paydown		857	857	862	861	0	(4)	0	(4)	0	857	0	0	0	34	06/30/2017
31382L-HB-5	FNMA POOL NO 485426 7.000% 02/01/29		12/01/2013	Paydown		13,975	13,975	14,019	14,009	0	(34)	0	(34)	0	13,975	0	0	0	335	05/16/2017
31382L-P2-6	FNMA POOL NO 485641 6.500% 07/01/29		07/24/2013	Stephens Inc.		2,993	2,693	2,595	2,601	0	1	0	1	0	2,602	0	391	391	116	02/23/2017
31382L-P2-6	FNMA POOL NO 485641 6.500% 07/01/29		07/01/2013	Paydown		1,086	1,086	1,046	1,049	0	37	0	37	0	1,086	0	0	0	29	02/23/2017
31382L-PD-2	FNMA POOL NO 485620 6.000% 05/01/14		12/01/2013	Paydown		765	765	733	754	0	11	0	11	0	765	0	0	0	25	03/24/2014
31382L-Q8-2	FNMA POOL NO 485679 6.000% 03/01/14		12/01/2013	Paydown		223	223	214	220	0	3	0	3	0	223	0	0	0	6	02/24/2014
31382L-QY-5	FNMA POOL NO 485671 6.500% 03/01/14		12/01/2013	Paydown		290	290	285	288	0	2	0	2	0	290	0	0	0	9	02/24/2014
31382L-RK-4	FNMA POOL NO 485690 6.500% 03/01/14		12/01/2013	Paydown		6,433	6,433	6,333	6,382	0	51	0	51	0	6,433	0	0	0	179	02/23/2014
31382L-ZY-5	FNMA POOL NO 485959 7.000% 05/01/29		12/01/2013	Paydown		1,685	1,685	1,694	1,693	0	(7)	0	(7)	0	1,685	0	0	0	65	04/09/2017
31382M-DN-1	FNMA POOL NO 486209 5.500% 03/01/14		12/01/2013	Paydown		11,600	11,600	10,890	11,430	0	170	0	170	0	11,600	0	0	0	353	02/24/2014
31382M-M6-8	FNMA POOL NO 486481 6.000% 02/01/14		12/01/2013	Paydown		1,739	1,739	1,667	1,719	0	21	0	21	0	1,739	0	0	0	54	02/09/2014
31382M-PM-0	FNMA POOL NO 486528 6.000% 02/01/14		12/01/2013	Paydown		1,270	1,270	1,217	1,254	0	16	0	16	0	1,270	0	0	0	37	02/09/2014
31382M-PU-2	FNMA POOL NO 486535 6.000% 02/01/29		12/01/2013	Paydown		2,076	2,076	1,921	1,938	0	139	0	139	0	2,076	0	0	0	68	01/07/2018
31382M-XP-4	FNMA POOL NO 486786 5.500% 03/01/14		12/01/2013	Paydown		5,321	5,321	4,995	5,234	0	87	0	87	0	5,321	0	0	0	163	03/16/2014
31382N-DJ-8	FNMA POOL NO 487105 7.000% 03/01/29		12/01/2013	Paydown		716	716	711	711	0	4	0	4	0	716	0	0	0	27	04/25/2017
31382N-UR-1	FNMA POOL NO 487592 5.500% 02/01/14		12/01/2013	Paydown		11,266	11,266	10,525	11,100	0	166	0	166	0	11,266	0	0	0	342	02/09/2014
31382N-UT-7	FNMA POOL NO 487594 6.000% 03/01/14		12/01/2013	Paydown		7,196	7,196	6,874	7,119	0	77	0	77	0	7,196	0	0	0	221	02/24/2014
31382P-2L-0	FNMA POOL NO 488679 8.000% 09/01/27		12/01/2013	Paydown		18,214	18,214	18,638	18,589	0	(374)	0	(374)	0	18,214	0	0	0	314	12/19/2016
31382P-5F-0	FNMA POOL NO 488746 7.000% 03/01/29		12/01/2013	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	11/16/2016
31382P-DX-2	FNMA POOL NO 488018 6.000% 03/01/14		12/01/2013	Paydown		12,024	12,024	11,485	11,893	0	131	0	131	0	12,024	0	0	0	395	02/24/2014
31382P-GN-1	FNMA POOL NO 488105 5.500% 02/01/14		12/01/2013	Paydown		780	780	738	769	0	11	0	11	0	780	0	0	0	21	02/09/2014
31382P-H7-5	FNMA POOL NO 488154 6.000% 03/01/14		12/01/2013	Paydown		1,377	1,377	1,320	1,359	0	17	0	17	0	1,377	0	0	0	38	02/23/2014
31382P-HD-2	FNMA POOL NO 488128 5.500% 02/01/14		12/01/2013	Paydown		37,943	37,943	35,650	37,512	0	431	0	431	0	37,943	0	0	0	996	02/09/2014
31382P-JD-0	FNMA POOL NO 488160 6.000% 03/01/14		12/01/2013	Paydown		4,142	4,142	3,966	4,092	0	50	0	50	0	4,142	0	0	0	117	02/24/2014
31382P-LZ-8	FNMA POOL NO 488244 6.500% 02/01/14		12/01/2013	Paydown		108	108	106	107	0	1	0	1	0	108	0	0	0	4	02/09/2014
31382P-PV-3	FNMA POOL NO 488336 6.000% 03/01/14		06/01/2013	Paydown		116	116	112	115	0	2	0	2	0	116	0	0	0	2	05/23/2014
31382P-RE-9	FNMA POOL NO 488385 6.000% 03/01/14		12/01/2013	Paydown		384	384	368	379	0	5	0	5	0	384	0	0	0	13	02/23/2014
31382P-RJ-8	FNMA POOL NO 488389 6.000% 03/01/14		12/01/2013	Paydown		3,560	3,560	3,400	3,517	0	43	0	43	0	3,560	0	0	0	94	02/24/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31382Q-AZ-8	FNMA POOL NO 488824 7.000% 03/01/29		12/01/2013	Paydown		192	192	193	192	0	0	0	0	0	192	0	0	0	7	12/09/2016
31382Q-DB-8	FNMA POOL NO 488898 7.000% 05/01/29		12/01/2013	Paydown		375	375	376	376	0	(1)	0	(1)	0	375	0	0	0	14	07/16/2017
31382Q-EK-7	FNMA POOL NO 488938 6.000% 03/01/14		12/01/2013	Paydown		558	558	534	550	0	8	0	8	0	558	0	0	0	18	02/23/2014
31382Q-NZ-4	FNMA POOL NO 489208 6.500% 08/01/29		07/24/2013	Stephens Inc.		3,802	3,421	3,296	3,303	0	1	0	1	0	3,304	0	498	498	147	10/05/2016
31382Q-NZ-4	FNMA POOL NO 489208 6.500% 08/01/29		07/01/2013	Paydown		82	82	79	79	0	3	0	3	0	82	0	0	0	2	10/05/2016
31382Q-S2-2	FNMA POOL NO 489337 6.000% 03/01/29		12/01/2013	Paydown		23,085	23,085	21,499	21,654	0	1,431	0	1,431	0	23,085	0	0	0	186	01/19/2017
31382Q-W8-4	FNMA POOL NO 489471 7.000% 04/01/29		12/01/2013	Paydown		5,326	5,326	5,344	5,340	0	(14)	0	(14)	0	5,326	0	0	0	101	03/04/2017
31382R-4A-8	FNMA POOL NO 490517 7.000% 03/01/29		12/01/2013	Paydown		343	343	344	344	0	(2)	0	(2)	0	343	0	0	0	11	01/24/2017
31382R-C6-8	FNMA POOL NO 489793 7.000% 05/01/29		12/01/2013	Paydown		118	118	118	118	0	0	0	0	0	118	0	0	0	5	12/13/2016
31382R-CP-6	FNMA POOL NO 489778 6.000% 04/01/14		12/01/2013	Paydown		1,220	1,220	1,241	1,223	0	(3)	0	(3)	0	1,220	0	0	0	27	03/09/2014
31382R-EM-1	FNMA POOL NO 489840 6.000% 06/01/14		12/01/2013	Paydown		23,816	23,816	22,713	23,540	0	276	0	276	0	23,816	0	0	0	763	04/10/2014
31382R-HL-0	FNMA POOL NO 489935 6.000% 05/01/14		12/01/2013	Paydown		763	763	731	753	0	10	0	10	0	763	0	0	0	21	03/25/2014
31382R-PB-3	FNMA POOL NO 490118 7.000% 03/01/29		12/01/2013	Paydown		66	66	66	66	0	0	0	0	0	66	0	0	0	2	06/18/2016
31382R-PF-4	FNMA POOL NO 490122 7.000% 03/01/29		12/01/2013	Paydown		16,710	16,710	16,794	16,781	0	(71)	0	(71)	0	16,710	0	0	0	651	07/27/2016
31382R-US-0	FNMA POOL NO 490293 6.000% 03/01/14		12/01/2013	Paydown		127	127	122	126	0	2	0	2	0	127	0	0	0	3	02/24/2014
31382R-VD-2	FNMA POOL NO 490312 6.000% 03/01/14		12/01/2013	Paydown		3,547	3,547	3,407	3,506	0	41	0	41	0	3,547	0	0	0	109	02/24/2014
31382R-YB-3	FNMA POOL NO 490406 7.000% 03/01/29		12/01/2013	Paydown		912	912	915	915	0	(2)	0	(2)	0	912	0	0	0	35	04/29/2018
31382S-2Q-3	FNMA POOL NO 491383 6.000% 07/01/14		12/01/2013	Paydown		909	909	871	896	0	13	0	13	0	909	0	0	0	30	04/23/2014
31382S-F6-3	FNMA POOL NO 490789 5.500% 03/01/14		12/01/2013	Paydown		630	630	592	619	0	11	0	11	0	630	0	0	0	17	02/24/2014
31382S-PM-7	FNMA POOL NO 491028 6.000% 07/01/14		12/01/2013	Paydown		394	394	400	395	0	(1)	0	(1)	0	394	0	0	0	12	04/21/2014
31382S-UG-4	FNMA POOL NO 491183 7.000% 03/01/29		12/01/2013	Paydown		140	140	140	140	0	0	0	0	0	140	0	0	0	5	04/05/2016
31382S-Y2-1	FNMA POOL NO 491329 7.000% 04/01/29		12/01/2013	Paydown		315	315	316	316	0	(1)	0	(1)	0	315	0	0	0	12	02/21/2017
31382S-Z6-1	FNMA POOL NO 491365 6.500% 06/01/14		03/01/2013	Paydown		11	11	10	11	0	0	0	0	0	11	0	0	0	0	07/28/2014
31382S-ZW-4	FNMA POOL NO 491357 5.500% 06/01/14		04/01/2013	Paydown		1,664	1,664	1,600	1,642	0	22	0	22	0	1,664	0	0	0	27	08/08/2014
31382T-FW-4	FNMA POOL NO 491681 6.000% 03/01/14		12/01/2013	Paydown		39,778	39,778	38,061	39,310	0	468	0	468	0	39,778	0	0	0	1,218	02/24/2014
31382T-J4-2	FNMA POOL NO 491783 6.000% 03/01/14		12/01/2013	Paydown		4,614	4,614	4,400	4,556	0	58	0	58	0	4,614	0	0	0	119	02/24/2014
31382T-JA-8	FNMA POOL NO 491757 7.000% 04/01/29		12/01/2013	Paydown		3,764	3,764	3,776	3,774	0	(10)	0	(10)	0	3,764	0	0	0	125	11/18/2016
31382T-QA-0	FNMA POOL NO 491949 7.000% 04/01/29		12/01/2013	Paydown		421	421	423	422	0	(1)	0	(1)	0	421	0	0	0	16	05/05/2017
31382T-TH-2	FNMA POOL NO 492052 6.000% 04/01/14		12/01/2013	Paydown		358	358	343	353	0	5	0	5	0	358	0	0	0	12	03/10/2014
31382T-UA-5	FNMA POOL NO 492077 6.000% 04/01/14		12/01/2013	Paydown		2,384	2,384	2,282	2,353	0	30	0	30	0	2,384	0	0	0	78	03/11/2014
31382T-WK-1	FNMA POOL NO 492150 5.500% 03/01/14		12/01/2013	Paydown		4,340	4,340	4,074	4,268	0	72	0	72	0	4,340	0	0	0	131	02/24/2014
31382U-6A-9	FNMA POOL NO 493265 6.000% 04/01/14		12/01/2013	Paydown		1,243	1,243	1,192	1,227	0	16	0	16	0	1,243	0	0	0	39	03/10/2014
31382U-EM-4	FNMA POOL NO 492540 6.500% 10/01/13		04/01/2013	Paydown		1,618	1,618	1,598	1,608	0	9	0	9	0	1,618	0	0	0	23	04/20/2014
31382U-NQ-5	FNMA POOL NO 492799 6.500% 08/01/14		12/01/2013	Paydown		87	87	85	86	0	1	0	1	0	87	0	0	0	3	05/05/2014
31382U-RV-0	FNMA POOL NO 492900 7.000% 10/01/28		12/01/2013	Paydown		64	64	65	65	0	0	0	0	0	64	0	0	0	2	11/10/2016
31382V-7C-2	FNMA POOL NO 494191 7.000% 03/01/29		12/01/2013	Paydown		15,404	15,404	15,456	15,444	0	(41)	0	(41)	0	15,404	0	0	0	1,062	01/18/2017
31382V-HJ-6	FNMA POOL NO 493533 7.000% 04/01/29		12/01/2013	Paydown		448	448	449	449	0	(1)	0	(1)	0	448	0	0	0	17	07/18/2017
31382V-LU-6	FNMA POOL NO 493639 6.000% 04/01/14		12/01/2013	Paydown		621	621	594	611	0	9	0	9	0	621	0	0	0	20	03/10/2014
31382V-LV-4	FNMA POOL NO 493640 6.000% 04/01/14		12/01/2013	Paydown		125	125	119	123	0	2	0	2	0	125	0	0	0	4	03/10/2014
31382V-MF-8	FNMA POOL NO 493658 6.000% 04/01/29		12/01/2013	Paydown		10,349	10,349	9,600	9,665	0	683	0	683	0	10,349	0	0	0	486	04/22/2017
31382V-N6-7	FNMA POOL NO 493713 7.000% 04/01/29		12/01/2013	Paydown		56	56	57	57	0	0	0	0	0	56	0	0	0	2	06/02/2017
31382V-P7-3	FNMA POOL NO 493746 6.000% 05/01/14		12/01/2013	Paydown		7,365	7,365	7,030	7,262	0	102	0	102	0	7,365	0	0	0	225	03/24/2014
31382W-3X-8	FNMA POOL NO 495014 6.500% 06/01/14		12/01/2013	Paydown		5,723	5,723	5,618	5,677	0	46	0	46	0	5,723	0	0	0	175	04/07/2014
31382W-DX-7	FNMA POOL NO 494318 6.000% 04/01/14		12/01/2013	Paydown		2,354	2,354	2,260	2,326	0	28	0	28	0	2,354	0	0	0	70	03/10/2014
31382W-FH-0	FNMA POOL NO 494368 7.000% 04/01/29		12/01/2013	Paydown		15,464	15,464	15,540	15,522	0	(59)	0	(59)	0	15,464	0	0	0	426	08/23/2017
31382W-UZ-3	FNMA POOL NO 494800 6.000% 05/01/14		12/01/2013	Paydown		1,053	1,053	1,010	1,038	0	14	0	14	0	1,053	0	0	0	35	03/24/2014
31382X-5P-1	FNMA POOL NO 495954 7.000% 05/01/29		12/01/2013	Paydown		7,110	7,110	7,141	7,138	0	(29)	0	(29)	0	7,110	0	0	0	396	02/09/2017
31382X-JP-6	FNMA POOL NO 495370 7.000% 04/01/29		12/01/2013	Paydown		1,147	1,147	1,151	1,150	0	(3)	0	(3)	0	1,147	0	0	0	44	05/08/2018
31382X-QN-3	FNMA POOL NO 495561 7.000% 05/01/29		12/01/2013	Paydown		52	52	53	53	0	0	0	0	0	52	0	0	0	2	03/23/2017
31382Y-3Z-9	FNMA POOL NO 496816 5.500% 06/01/14		12/01/2013	Paydown		1,300	1,300	1,186	1,266	0	33	0	33	0	1,300	0	0	0	40	04/08/2014
31382Y-4A-3	FNMA POOL NO 496817 6.000% 06/01/14		12/01/2013	Paydown		291	291	279	287	0	5	0	5	0	291	0	0	0	10	04/07/2014
31382Y-SG-4	FNMA POOL NO 496519 6.500% 06/01/29		07/24/2013	Stephens Inc.		1,628	1,465	1,412	1,415	0	0	0	0	0	1,415	0	214	214	63	07/14/2016
31382Y-SG-4	FNMA POOL NO 496519 6.500% 06/01/29		07/01/2013	Paydown		29	29	28	28	0	1	0	1	0	29	0	0	0	1	07/14/2016
31382Y-V3-9	FNMA POOL NO 496634 6.000% 05/01/14		12/01/2013	Paydown		1,968	1,968	1,887	1,942	0	26	0	26	0	1,968	0	0	0	57	03/27/2014
31382Y-W9-5	FNMA POOL NO 496672 7.000% 05/01/29		12/01/2013	Paydown		747	747	754	754	0	(7)	0	(7)	0	747	0	0	0	29	03/27/2017
31383A-Y5-2	FNMA POOL NO 497632 6.000% 05/01/14		12/01/2013	Paydown		959	959	919	946	0	13	0	13	0	959	0	0	0	29	03/25/2014
31383B-3C-9	FNMA POOL NO 498595 7.000% 06/01/29		12/01/2013	Paydown		2,919	2,919	3,005	2,998	0	(79)	0	(79)	0	2,919	0	0	0	147	10/25/2016
31383B-3R-6	FNMA POOL NO 498608 7.000% 05/01/29		12/01/2013	Paydown		2,754	2,754	2,763	2,761	0	(8)	0	(8)	0	2,754	0	0	0	106	03/22/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31383B-HE-0	FNMA POOL NO 498029 6.500% 09/01/29		12/01/2013	Paydown		127	127	118	119	0	9	0	9	0	127	0	0	0	5	12/11/2016
31383C-2H-7	FNMA POOL NO 499476 6.000% 05/01/14		02/01/2013	Paydown		360	360	343	353	0	7	0	7	0	360	0	0	0	3	08/01/2014
31383C-2Z-7	FNMA POOL NO 499492 7.000% 06/01/29		12/01/2013	Paydown		233	233	234	234	0	(1)	0	(1)	0	233	0	0	0	9	10/20/2016
31383C-3G-8	FNMA POOL NO 499499 6.000% 06/01/14		12/01/2013	Paydown		6,747	6,747	6,444	6,656	0	92	0	92	0	6,747	0	0	0	192	04/11/2014
31383C-HF-5	FNMA POOL NO 498930 6.500% 06/01/29		12/01/2013	Paydown		273	273	256	257	0	15	0	15	0	273	0	0	0	10	09/02/2016
31383C-NX-9	FNMA POOL NO 499106 6.500% 05/01/29		12/01/2013	Paydown		284	284	266	267	0	17	0	17	0	284	0	0	0	15	01/11/2017
31383C-UB-9	FNMA POOL NO 499278 6.500% 08/01/29		12/01/2013	Paydown		42	42	39	40	0	2	0	2	0	42	0	0	0	2	05/14/2016
31383C-UR-4	FNMA POOL NO 499292 6.500% 08/01/29		07/24/2013	Stephens Inc.		2,664	2,397	2,310	2,315	0	0	0	0	0	2,315	0	349	349	103	11/23/2016
31383C-UR-4	FNMA POOL NO 499292 6.500% 08/01/29		07/01/2013	Paydown		1,954	1,954	1,882	1,887	0	67	0	67	0	1,954	0	0	0	38	11/23/2016
31383C-VY-8	FNMA POOL NO 499331 6.000% 08/01/14		12/01/2013	Paydown		8,975	8,975	9,094	8,979	0	(4)	0	(4)	0	8,975	0	0	0	247	05/06/2014
31383C-VZ-5	FNMA POOL NO 499332 6.500% 08/01/14		12/01/2013	Paydown		726	726	707	718	0	8	0	8	0	726	0	0	0	24	05/05/2014
31383D-4S-9	FNMA POOL NO 500433 6.500% 06/01/14		12/01/2013	Paydown		1,078	1,078	1,030	1,061	0	17	0	17	0	1,078	0	0	0	26	04/08/2014
31383D-5B-5	FNMA POOL NO 500442 7.000% 06/01/29		12/01/2013	Paydown		11,466	11,466	11,523	11,513	0	(47)	0	(47)	0	11,466	0	0	0	583	04/29/2017
31383D-5T-6	FNMA POOL NO 500458 7.000% 06/01/29		12/01/2013	Paydown		964	964	968	967	0	(3)	0	(3)	0	964	0	0	0	38	11/27/2016
31383D-C4-3	FNMA POOL NO 499691 6.000% 05/01/14		12/01/2013	Paydown		1,193	1,193	1,143	1,177	0	16	0	16	0	1,193	0	0	0	38	03/25/2014
31383D-EB-5	FNMA POOL NO 499730 7.000% 06/01/28		12/01/2013	Paydown		74	74	74	74	0	0	0	0	0	74	0	0	0	3	10/28/2016
31383D-MG-5	FNMA POOL NO 499959 7.500% 08/01/29		12/01/2013	Paydown		1,201	1,201	1,160	1,162	0	38	0	38	0	1,201	0	0	0	49	02/01/2017
31383E-2M-2	FNMA POOL NO 501280 6.500% 06/01/29		12/01/2013	Paydown		35,965	35,965	33,744	33,848	0	2,117	0	2,117	0	35,965	0	0	0	1,145	02/01/2017
31383E-7D-7	FNMA POOL NO 501392 6.500% 06/01/14		12/01/2013	Paydown		188	188	185	187	0	2	0	2	0	188	0	0	0	7	04/06/2014
31383E-AD-3	FNMA POOL NO 500504 7.000% 05/01/29		12/01/2013	Paydown		176	176	177	177	0	(1)	0	(1)	0	176	0	0	0	7	01/22/2017
31383E-AH-4	FNMA POOL NO 500508 6.000% 05/01/14		12/01/2013	Paydown		2,161	2,161	2,071	2,134	0	26	0	26	0	2,161	0	0	0	71	03/27/2014
31383E-BT-7	FNMA POOL NO 500550 6.500% 06/01/14		12/01/2013	Paydown		1,951	1,951	1,913	1,936	0	15	0	15	0	1,951	0	0	0	64	04/09/2014
31383E-CB-5	FNMA POOL NO 500566 7.000% 06/01/29		12/01/2013	Paydown		74,183	74,183	74,490	74,398	0	(215)	0	(215)	0	74,183	0	0	0	3,205	05/02/2017
31383E-CS-8	FNMA POOL NO 500581 7.000% 06/01/29		12/01/2013	Paydown		8,925	8,925	8,950	8,948	0	(23)	0	(23)	0	8,925	0	0	0	361	04/26/2017
31383E-HS-3	FNMA POOL NO 500741 6.500% 06/01/29		12/01/2013	Paydown		5,590	5,590	5,254	5,274	0	316	0	316	0	5,590	0	0	0	141	10/28/2016
31383E-RP-8	FNMA POOL NO 500994 6.500% 08/01/29		12/01/2013	Paydown		22	22	21	21	0	1	0	1	0	22	0	0	0	1	08/05/2016
31383E-XX-4	FNMA POOL NO 501194 7.000% 06/01/29		12/01/2013	Paydown		137	137	137	137	0	(1)	0	(1)	0	137	0	0	0	5	05/26/2017
31383E-YC-9	FNMA POOL NO 501207 7.000% 06/01/29		12/01/2013	Paydown		167	167	168	168	0	(1)	0	(1)	0	167	0	0	0	6	11/07/2017
31383E-ZC-8	FNMA POOL NO 501239 7.000% 06/01/29		12/01/2013	Paydown		2,707	2,707	2,690	2,691	0	16	0	16	0	2,707	0	0	0	104	10/18/2016
31383E-ZD-6	FNMA POOL NO 501240 7.000% 06/01/29		12/01/2013	Paydown		1,310	1,310	1,302	1,303	0	8	0	8	0	1,310	0	0	0	50	12/02/2017
31383F-CK-2	FNMA POOL NO 501474 6.500% 09/01/14		12/01/2013	Paydown		69	69	68	69	0	1	0	1	0	69	0	0	0	2	05/19/2014
31383F-PT-9	FNMA POOL NO 501834 6.500% 12/01/14		12/01/2013	Paydown		202	202	198	200	0	2	0	2	0	202	0	0	0	7	06/30/2014
31383G-2Y-1	FNMA POOL NO 503091 7.000% 06/01/29		12/01/2013	Paydown		1,003	1,003	1,008	1,007	0	(4)	0	(4)	0	1,003	0	0	0	37	02/21/2017
31383G-3D-6	FNMA POOL NO 503096 7.000% 06/01/29		12/01/2013	Paydown		2,275	2,275	2,287	2,285	0	(9)	0	(9)	0	2,275	0	0	0	87	08/23/2017
31383G-CG-9	FNMA POOL NO 502371 6.500% 02/01/15		12/01/2013	Paydown		811	811	789	801	0	11	0	11	0	811	0	0	0	29	07/26/2014
31383G-VB-9	FNMA POOL NO 502910 7.000% 06/01/29		12/01/2013	Paydown		8,745	8,745	8,790	8,782	0	(37)	0	(37)	0	8,745	0	0	0	314	05/29/2017
31383G-WR-3	FNMA POOL NO 502956 7.500% 08/01/29		12/01/2013	Paydown		89	89	86	86	0	3	0	3	0	89	0	0	0	4	10/09/2016
31383G-YT-7	FNMA POOL NO 503022 6.500% 06/01/29		07/24/2013	Stephens Inc.		15,299	13,767	13,266	13,308	0	4	0	4	0	13,312	0	1,987	1,987	592	12/12/2017
31383G-YT-7	FNMA POOL NO 503022 6.500% 06/01/29		07/01/2013	Paydown		1,613	1,613	1,555	1,560	0	54	0	54	0	1,613	0	0	0	38	12/12/2017
31383H-5M-2	FNMA POOL NO 504052 7.000% 06/01/29		12/01/2013	Paydown		4,361	4,361	4,395	4,390	0	(29)	0	(29)	0	4,361	0	0	0	194	06/19/2017
31383H-6M-1	FNMA POOL NO 504076 6.500% 06/01/29		07/24/2013	Stephens Inc.		4,486	4,037	3,890	3,899	0	1	0	1	0	3,899	0	587	587	173	10/27/2016
31383H-6M-1	FNMA POOL NO 504076 6.500% 06/01/29		07/01/2013	Paydown		1,026	1,026	989	991	0	35	0	35	0	1,026	0	0	0	21	10/27/2016
31383H-A6-1	FNMA POOL NO 503229 6.500% 07/01/29		12/01/2013	Paydown		2,135	2,135	2,057	2,062	0	73	0	73	0	2,135	0	0	0	83	02/17/2016
31383H-AB-0	FNMA POOL NO 503202 7.000% 06/01/29		12/01/2013	Paydown		498	498	501	500	0	(2)	0	(2)	0	498	0	0	0	19	10/15/2016
31383H-NF-7	FNMA POOL NO 503590 6.500% 07/01/29		12/01/2013	Paydown		131	131	127	127	0	4	0	4	0	131	0	0	0	5	09/13/2017
31383H-TK-0	FNMA POOL NO 503754 6.500% 07/01/29		12/01/2013	Paydown		320	320	308	309	0	11	0	11	0	320	0	0	0	4	11/28/2016
31383H-TN-4	FNMA POOL NO 503757 6.500% 07/01/29		12/01/2013	Paydown		852	852	821	823	0	29	0	29	0	852	0	0	0	18	10/22/2016
31383H-U3-6	FNMA POOL NO 503802 6.500% 07/01/29		12/01/2013	Paydown		1,174	1,174	1,157	1,166	0	9	0	9	0	1,174	0	0	0	42	04/22/2014
31383H-WM-2	FNMA POOL NO 503852 6.500% 07/01/29		07/24/2013	Stephens Inc.		3,837	3,453	3,327	3,335	0	1	0	1	0	3,336	0	501	501	148	03/17/2017
31383H-WM-2	FNMA POOL NO 503852 6.500% 07/01/29		07/01/2013	Paydown		188	188	181	182	0	6	0	6	0	188	0	0	0	4	03/17/2017
31383H-ZF-4	FNMA POOL NO 503942 6.500% 07/01/29		12/01/2013	Paydown		55	55	53	53	0	2	0	2	0	55	0	0	0	2	10/24/2016
31383J-6M-7	FNMA POOL NO 504976 7.500% 07/01/29		12/01/2013	Paydown		227	227	220	220	0	7	0	7	0	227	0	0	0	9	02/25/2017
31383J-7D-6	FNMA POOL NO 504992 6.500% 08/01/14		12/01/2013	Paydown		621	621	598	611	0	10	0	10	0	621	0	0	0	25	12/31/2013
31383J-AA-8	FNMA POOL NO 504101 7.000% 06/01/29		12/01/2013	Paydown		619	619	622	622	0	(3)	0	(3)	0	619	0	0	0	24	05/14/2017
31383J-DZ-0	FNMA POOL NO 504220 6.500% 07/01/29		07/24/2013	Stephens Inc.		2,850	2,564	2,471	2,476	0	1	0	1	0	2,477	0	373	373	110	11/28/2016
31383J-DZ-0	FNMA POOL NO 504220 6.500% 07/01/29		07/01/2013	Paydown		182	182	176	176	0	6	0	6	0	182	0	0	0	5	11/28/2016
31383J-XX-3	FNMA POOL NO 504794 6.500% 06/01/14		12/01/2013	Paydown		130	130	128	129	0	1	0	1	0	130	0	0	0	5	04/08/2014
31383K-AA-5	FNMA POOL NO 505001 7.500% 09/01/29		12/01/2013	Paydown		46	46	45	45	0	2	0	2	0	46	0	0	0	2	04/18/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31383K-CC-9	FNMA POOL NO 505067 6.000% 06/01/14		12/01/2013	Paydown		8,542	8,542	8,187	8,425	0	117	0	117	0	8,542	0	0	0	236	04/08/2014
31383K-EC-7	FNMA POOL NO 505131 6.500% 07/01/29		07/24/2013	Stephens Inc.		5,077	4,568	4,243	4,265	0	0	0	0	0	4,265	812	812	812	196	03/08/2017
31383K-EC-7	FNMA POOL NO 505131 6.500% 07/01/29		12/01/2013	Paydown		2,741	2,741	2,546	2,559	0	182	0	182	0	2,741	0	0	0	59	03/08/2017
31383K-HV-2	FNMA POOL NO 505244 6.500% 07/01/29		07/24/2013	Stephens Inc.		6,595	5,935	5,718	5,735	0	2	0	2	0	5,737	0	858	858	255	10/27/2017
31383K-HV-2	FNMA POOL NO 505244 6.500% 07/01/29		07/01/2013	Paydown		198	198	191	192	0	7	0	7	0	198	0	0	0	4	10/27/2017
31383K-KM-8	FNMA POOL NO 505300 7.500% 08/01/29		12/01/2013	Paydown		10	10	9	9	0	0	0	0	0	10	0	0	0	1	11/01/2016
31383K-R6-6	FNMA POOL NO 505509 6.500% 07/01/29		12/01/2013	Paydown		511	511	492	493	0	18	0	18	0	511	0	0	0	21	05/27/2016
31383K-RB-5	FNMA POOL NO 505482 6.000% 07/01/14		12/01/2013	Paydown		6,273	6,273	6,356	6,279	0	(6)	0	(6)	0	6,273	0	0	0	184	04/21/2014
31383K-RK-5	FNMA POOL NO 505490 6.000% 07/01/14		12/01/2013	Paydown		14,861	14,861	15,059	14,863	0	(1)	0	(1)	0	14,861	0	0	0	438	04/23/2014
31383K-SP-3	FNMA POOL NO 505526 6.500% 07/01/29		07/24/2013	Stephens Inc.		10,079	9,070	8,739	8,764	0	1	0	1	0	8,765	0	1,314	1,314	390	06/27/2017
31383K-SP-3	FNMA POOL NO 505526 6.500% 07/01/29		07/01/2013	Paydown		195	195	187	188	0	7	0	7	0	195	0	0	0	4	06/27/2017
31383K-X3-6	FNMA POOL NO 505698 6.500% 07/01/14		12/01/2013	Paydown		354	354	348	351	0	3	0	3	0	354	0	0	0	13	04/22/2014
31383L-3V-5	FNMA POOL NO 506712 6.500% 09/01/14		12/01/2013	Paydown		381	381	374	377	0	3	0	3	0	381	0	0	0	12	05/21/2014
31383L-HT-5	FNMA POOL NO 506142 6.500% 07/01/14		12/01/2013	Paydown		1,081	1,081	1,060	1,072	0	9	0	9	0	1,081	0	0	0	29	04/21/2014
31383L-NE-1	FNMA POOL NO 506289 6.500% 07/01/29		07/24/2013	Stephens Inc.		9,196	8,275	7,777	7,811	0	3	0	3	0	7,814	0	1,382	1,382	356	05/17/2017
31383L-NE-1	FNMA POOL NO 506289 6.500% 07/01/29		07/01/2013	Paydown		1,372	1,372	1,289	1,295	0	77	0	77	0	1,372	0	0	0	12	05/17/2017
31383L-T7-0	FNMA POOL NO 506474 6.500% 07/01/29		12/01/2013	Paydown		1,281	1,281	1,235	1,238	0	44	0	44	0	1,281	0	0	0	68	08/22/2016
31383L-VZ-5	FNMA POOL NO 506532 6.500% 07/01/29		07/24/2013	Stephens Inc.		4,900	4,410	4,249	4,260	0	0	0	0	0	4,260	0	640	640	189	03/07/2017
31383L-VZ-5	FNMA POOL NO 506532 6.500% 07/01/29		07/01/2013	Paydown		2,186	2,186	2,107	2,112	0	74	0	74	0	2,186	0	0	0	47	03/07/2017
31383L-XV-2	FNMA POOL NO 506592 6.500% 07/01/29		08/01/2013	Paydown		4,628	4,628	4,460	4,470	0	158	0	158	0	4,628	0	0	0	157	10/07/2016
31383M-2L-6	FNMA POOL NO 507579 6.500% 07/01/29		07/24/2013	Stephens Inc.		2,122	1,910	1,840	1,844	0	0	0	0	0	1,844	0	278	278	82	09/26/2016
31383M-2L-6	FNMA POOL NO 507579 6.500% 07/01/29		07/01/2013	Paydown		924	924	890	892	0	32	0	32	0	924	0	0	0	21	09/26/2016
31383M-H7-1	FNMA POOL NO 507054 7.500% 09/01/29		12/01/2013	Paydown		446	446	431	432	0	14	0	14	0	446	0	0	0	18	01/24/2017
31383M-HL-0	FNMA POOL NO 507035 7.500% 08/01/29		12/01/2013	Paydown		35	35	34	34	0	1	0	1	0	35	0	0	0	2	05/26/2017
31383M-LZ-4	FNMA POOL NO 507144 6.000% 10/01/14		01/01/2013	Paydown		2,712	2,712	2,739	2,717	0	(5)	0	(5)	0	2,712	0	0	0	14	10/20/2014
31383M-QC-0	FNMA POOL NO 507251 8.000% 12/01/27		12/01/2013	Paydown		4,212	4,212	4,314	4,300	0	(88)	0	(88)	0	4,212	0	0	0	185	09/21/2017
31383M-TF-0	FNMA POOL NO 507350 6.500% 08/01/29		04/01/2013	Paydown		2,378	2,378	2,291	2,296	0	81	0	81	0	2,378	0	0	0	51	10/01/2016
31383M-VU-4	FNMA POOL NO 507427 7.500% 07/01/29		12/01/2013	Paydown		2,013	2,013	1,946	1,951	0	63	0	63	0	2,013	0	0	0	95	06/08/2017
31383P-5S-1	FNMA POOL NO 509457 7.500% 10/01/29		12/01/2013	Paydown		90	90	87	87	0	3	0	3	0	90	0	0	0	4	09/04/2016
31383P-H7-4	FNMA POOL NO 508854 7.500% 08/01/29		12/01/2013	Paydown		1,357	1,357	1,312	1,315	0	43	0	43	0	1,357	0	0	0	52	04/11/2017
31383P-HA-7	FNMA POOL NO 508825 6.500% 08/01/14		12/01/2013	Paydown		303	303	298	300	0	3	0	3	0	303	0	0	0	11	05/07/2014
31383P-RC-2	FNMA POOL NO 509083 7.500% 09/01/29		12/01/2013	Paydown		406	406	392	393	0	13	0	13	0	406	0	0	0	17	08/10/2016
31383P-SS-6	FNMA POOL NO 509129 5.500% 08/01/14		12/01/2013	Paydown		14,561	14,561	13,679	14,379	0	183	0	183	0	14,561	0	0	0	438	05/09/2014
31383Q-DC-5	FNMA POOL NO 509599 8.000% 08/01/29		04/01/2013	Paydown		18,001	18,001	18,091	18,075	0	(74)	0	(74)	0	18,001	0	0	0	468	06/19/2017
31383Q-FC-3	FNMA POOL NO 509663 7.500% 08/01/29		12/01/2013	Paydown		1,791	1,791	1,731	1,735	0	56	0	56	0	1,791	0	0	0	45	02/27/2017
31383Q-FW-9	FNMA POOL NO 509681 6.500% 08/01/29		12/01/2013	Paydown		700	700	675	676	0	24	0	24	0	700	0	0	0	19	04/25/2016
31383Q-FY-5	FNMA POOL NO 509683 7.500% 08/01/29		12/01/2013	Paydown		2,607	2,607	2,519	2,524	0	82	0	82	0	2,607	0	0	0	51	07/28/2016
31383Q-XV-1	FNMA POOL NO 510192 7.500% 08/01/29		12/01/2013	Paydown		158	158	153	153	0	5	0	5	0	158	0	0	0	6	01/18/2017
31383Q-ZW-7	FNMA POOL NO 510257 7.500% 09/01/29		12/01/2013	Paydown		1,028	1,028	994	995	0	33	0	33	0	1,028	0	0	0	42	01/31/2016
31383Q-ZY-3	FNMA POOL NO 510259 6.500% 08/01/29		07/24/2013	Stephens Inc.		19,878	17,888	17,235	17,290	0	6	0	6	0	17,296	0	2,582	2,582	769	01/30/2018
31383Q-ZY-3	FNMA POOL NO 510259 6.500% 08/01/29		07/01/2013	Paydown		463	463	446	447	0	15	0	15	0	463	0	0	0	10	01/30/2018
31383R-C2-6	FNMA POOL NO 510489 7.500% 08/01/29		12/01/2013	Paydown		72	72	70	70	0	2	0	2	0	72	0	0	0	3	01/27/2016
31383R-H3-9	FNMA POOL NO 510650 6.000% 08/01/14		12/01/2013	Paydown		21,513	21,513	21,799	21,531	0	(18)	0	(18)	0	21,513	0	0	0	619	05/05/2014
31383R-ME-9	FNMA POOL NO 510757 6.500% 08/01/14		12/01/2013	Paydown		257	257	252	255	0	2	0	2	0	257	0	0	0	7	05/07/2014
31383R-X7-2	FNMA POOL NO 511102 6.500% 08/01/29		07/24/2013	Stephens Inc.		15,034	13,529	13,036	13,072	0	4	0	4	0	13,077	0	1,958	1,958	581	09/11/2017
31383R-X7-2	FNMA POOL NO 511102 6.500% 08/01/29		07/01/2013	Paydown		320	320	308	309	0	11	0	11	0	320	0	0	0	7	09/11/2017
31383R-Z4-7	FNMA POOL NO 511163 8.000% 09/01/29		07/01/2013	Paydown		2,752	2,752	2,761	2,761	0	(9)	0	(9)	0	2,752	0	0	0	116	06/12/2016
31383S-5P-1	FNMA POOL NO 512154 6.000% 07/01/14		12/01/2013	Paydown		874	874	890	877	0	(3)	0	(3)	0	874	0	0	0	26	04/22/2014
31383S-C6-5	FNMA POOL NO 511393 7.500% 09/01/29		12/01/2013	Paydown		262	262	253	254	0	8	0	8	0	262	0	0	0	11	12/31/2016
31383S-SY-7	FNMA POOL NO 511835 6.500% 08/01/29		01/01/2013	Paydown		1,628	1,628	1,568	1,572	0	56	0	56	0	1,628	0	0	0	9	11/25/2016
31383T-CB-2	FNMA POOL NO 512266 6.500% 10/01/14		12/01/2013	Paydown		1,383	1,383	1,356	1,371	0	12	0	12	0	1,383	0	0	0	49	05/31/2014
31383T-DP-0	FNMA POOL NO 512310 6.500% 08/01/13		04/01/2013	Paydown		514	514	511	511	0	2	0	2	0	514	0	0	0	7	03/24/2014
31383T-JS-8	FNMA POOL NO 512473 7.500% 09/01/29		12/01/2013	Paydown		1,061	1,061	1,025	1,027	0	34	0	34	0	1,061	0	0	0	45	10/27/2016
31383T-Q6-8	FNMA POOL NO 512677 7.500% 09/01/29		12/01/2013	Paydown		156	156	151	151	0	5	0	5	0	156	0	0	0	9	07/16/2016
31383T-RP-5	FNMA POOL NO 512694 6.500% 09/01/14		12/01/2013	Paydown		176	176	173	174	0	2	0	2	0	176	0	0	0	6	05/20/2014
31383U-2T-1	FNMA POOL NO 513886 7.500% 09/01/29		12/01/2013	Paydown		177	177	171	171	0	6	0	6	0	177	0	0	0	7	12/01/2016
31383U-TH-8	FNMA POOL NO 513652 7.500% 09/01/29		12/01/2013	Paydown		30	30	29	29	0	1	0	1	0	30	0	0	0	2	06/01/2016
31383V-2C-6	FNMA POOL NO 514771 7.000% 12/01/29		12/01/2013	Paydown		385	385	379	380	0	6	0	6	0	385	0	0	0	15	02/26/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31383V-AP-8	FNMA POOL NO 514014 7.500% 10/01/29		12/01/2013	Paydown		992	992	959	960	0	32	0	32	0	992	0	0	0	58	07/04/2016
31383V-LV-3	FNMA POOL NO 514340 7.500% 09/01/29		12/01/2013	Paydown		220	220	213	213	0	7	0	7	0	220	0	0	0	9	09/30/2016
31383V-YN-7	FNMA POOL NO 514717 6.500% 06/01/16		12/01/2013	Paydown		728	728	745	734	0	(6)	0	(6)	0	728	0	0	0	24	02/13/2015
31383W-X7-1	FNMA POOL NO 515602 6.500% 11/01/29		12/01/2013	Paydown		48	48	46	46	0	2	0	2	0	48	0	0	0	2	08/24/2016
31383Y-ED-5	FNMA POOL NO 516832 7.500% 01/01/30		12/01/2013	Paydown		111	111	107	107	0	4	0	4	0	111	0	0	0	5	09/04/2016
31383Y-NE-3	FNMA POOL NO 517089 7.500% 10/01/29		12/01/2013	Paydown		555	555	536	537	0	18	0	18	0	555	0	0	0	19	09/10/2016
31384A-DH-8	FNMA POOL NO 517704 7.000% 07/01/14		12/01/2013	Paydown		21,799	21,799	22,275	21,860	0	(61)	0	(61)	0	21,799	0	0	0	881	04/21/2014
31384A-G7-7	FNMA POOL NO 517822 7.500% 02/01/30		12/01/2013	Paydown		6,699	6,699	6,471	6,482	0	217	0	217	0	6,699	0	0	0	329	07/06/2016
31384C-Q5-6	FNMA POOL NO 519876 7.500% 02/01/30		12/01/2013	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	12/05/2016
31384D-4R-0	FNMA POOL NO 521132 7.000% 12/01/29		12/01/2013	Paydown		89	89	87	87	0	1	0	1	0	89	0	0	0	3	10/18/2016
31384D-5G-3	FNMA POOL NO 521147 7.500% 12/01/29		12/01/2013	Paydown		70	70	68	68	0	2	0	2	0	70	0	0	0	2	08/11/2016
31384D-AF-9	FNMA POOL NO 520306 6.500% 11/01/14		05/01/2013	Paydown		210	210	206	208	0	2	0	2	0	210	0	0	0	5	09/23/2014
31384D-LC-4	FNMA POOL NO 520623 7.500% 11/01/29		12/01/2013	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/18/2016
31384D-RM-6	FNMA POOL NO 520792 6.500% 11/01/29		07/24/2013	Stephens Inc.		14,025	12,621	12,160	12,192	0	4	0	4	0	12,196	0	1,829	1,829	542	08/01/2017
31384D-RM-6	FNMA POOL NO 520792 6.500% 11/01/29		07/01/2013	Paydown		301	301	290	291	0	10	0	10	0	301	0	0	0	7	08/01/2017
31384E-A5-9	FNMA POOL NO 521228 7.000% 12/01/29		12/01/2013	Paydown		47,229	47,229	46,514	46,558	0	671	0	671	0	47,229	0	0	0	2,969	02/11/2017
31384E-DG-2	FNMA POOL NO 521303 6.500% 12/01/14		12/01/2013	Paydown		257	257	253	255	0	2	0	2	0	257	0	0	0	9	07/02/2014
31384F-HC-4	FNMA POOL NO 522327 7.000% 10/01/29		12/01/2013	Paydown		427	427	439	438	0	(12)	0	(12)	0	427	0	0	0	14	06/13/2016
31384F-WD-5	FNMA POOL NO 522744 6.500% 11/01/29		07/24/2013	Stephens Inc.		11,011	9,908	9,547	9,572	0	3	0	3	0	9,575	0	1,436	1,436	426	07/20/2017
31384F-WD-5	FNMA POOL NO 522744 6.500% 11/01/29		07/01/2013	Paydown		293	293	283	283	0	10	0	10	0	293	0	0	0	7	07/20/2017
31384F-XD-4	FNMA POOL NO 522776 7.500% 12/01/29		12/01/2013	Paydown		45	45	44	44	0	1	0	1	0	45	0	0	0	2	05/14/2016
31384F-XG-7	FNMA POOL NO 522779 7.000% 12/01/29		12/01/2013	Paydown		1,673	1,673	1,647	1,648	0	25	0	25	0	1,673	0	0	0	64	01/10/2017
31384F-XH-5	FNMA POOL NO 522780 7.500% 12/01/29		12/01/2013	Paydown		2,004	2,004	1,937	1,940	0	64	0	64	0	2,004	0	0	0	80	06/04/2016
31384F-Y7-6	FNMA POOL NO 522834 6.500% 02/01/15		12/01/2013	Paydown		286	286	280	283	0	3	0	3	0	286	0	0	0	10	07/15/2014
31384F-YN-1	FNMA POOL NO 522817 6.500% 01/01/15		12/01/2013	Paydown		1,358	1,358	1,308	1,337	0	22	0	22	0	1,358	0	0	0	51	07/10/2014
31384F-YR-2	FNMA POOL NO 522820 6.500% 01/01/15		12/01/2013	Paydown		508	508	498	503	0	5	0	5	0	508	0	0	0	18	07/08/2014
31384F-YU-5	FNMA POOL NO 522823 6.500% 01/01/15		12/01/2013	Paydown		226	226	218	223	0	4	0	4	0	226	0	0	0	10	07/08/2014
31384F-YY-7	FNMA POOL NO 522827 6.500% 01/01/15		12/01/2013	Paydown		2,473	2,473	2,429	2,451	0	22	0	22	0	2,473	0	0	0	88	07/08/2014
31384H-3E-1	FNMA POOL NO 524697 6.500% 12/01/14		12/01/2013	Paydown		668	668	656	662	0	6	0	6	0	668	0	0	0	24	06/24/2014
31384H-6Y-4	FNMA POOL NO 524787 7.500% 01/01/30		12/01/2013	Paydown		1,025	1,025	990	991	0	33	0	33	0	1,025	0	0	0	26	03/14/2016
31384H-DS-9	FNMA POOL NO 524013 7.500% 12/01/29		12/01/2013	Paydown		256	256	247	248	0	8	0	8	0	256	0	0	0	11	01/12/2017
31384H-PU-1	FNMA POOL NO 524335 7.500% 05/01/30		12/01/2013	Paydown		29	29	28	28	0	1	0	1	0	29	0	0	0	1	02/17/2016
31384H-SN-4	FNMA POOL NO 524425 6.500% 01/01/15		12/01/2013	Paydown		1,804	1,804	1,736	1,772	0	31	0	31	0	1,804	0	0	0	62	10/17/2014
31384H-ZL-0	FNMA POOL NO 524647 7.500% 01/01/30		12/01/2013	Paydown		1,550	1,550	1,497	1,500	0	50	0	50	0	1,550	0	0	0	63	12/28/2016
31384H-ZN-6	FNMA POOL NO 524649 7.500% 01/01/30		12/01/2013	Paydown		15,772	15,772	15,240	15,265	0	507	0	507	0	15,772	0	0	0	872	06/14/2016
31384J-BE-8	FNMA POOL NO 524837 7.500% 01/01/30		12/01/2013	Paydown		21	21	20	20	0	1	0	1	0	21	0	0	0	1	03/03/2016
31384J-K9-9	FNMA POOL NO 525120 7.500% 01/01/30		12/01/2013	Paydown		2,574	2,574	2,487	2,491	0	83	0	83	0	2,574	0	0	0	191	05/03/2017
31384J-W7-0	FNMA POOL NO 525470 7.500% 02/01/30		12/01/2013	Paydown		7,274	7,274	7,034	7,049	0	225	0	225	0	7,274	0	0	0	343	11/24/2016
31384K-DG-8	FNMA POOL NO 525803 6.500% 12/01/14		12/01/2013	Paydown		2,676	2,676	2,626	2,650	0	26	0	26	0	2,676	0	0	0	95	06/25/2014
31384K-KW-5	FNMA POOL NO 526009 7.500% 01/01/30		12/01/2013	Paydown		640	640	618	619	0	21	0	21	0	640	0	0	0	27	12/31/2015
31384K-T3-0	FNMA POOL NO 526270 7.000% 12/01/29		12/01/2013	Paydown		603	603	594	595	0	9	0	9	0	603	0	0	0	23	10/20/2016
31384L-3X-0	FNMA POOL NO 527414 7.500% 01/01/30		12/01/2013	Paydown		242	242	234	235	0	8	0	8	0	242	0	0	0	10	07/21/2016
31384L-E2-6	FNMA POOL NO 526753 6.500% 12/01/14		12/01/2013	Paydown		409	409	401	405	0	4	0	4	0	409	0	0	0	15	07/02/2014
31384L-GM-0	FNMA POOL NO 526804 6.500% 12/01/14		12/01/2013	Paydown		4,020	4,020	3,945	3,983	0	36	0	36	0	4,020	0	0	0	111	06/24/2014
31384L-QX-5	FNMA POOL NO 527070 5.500% 03/01/14		03/01/2013	Paydown		6,055	6,055	5,461	5,923	0	133	0	133	0	6,055	0	0	0	60	07/15/2014
31384L-XZ-2	FNMA POOL NO 527296 7.000% 11/01/14		12/01/2013	Paydown		6,009	6,009	6,143	6,037	0	(28)	0	(28)	0	6,009	0	0	0	230	06/13/2014
31384L-Z2-3	FNMA POOL NO 527361 6.500% 09/01/14		07/01/2013	Paydown		866	866	843	856	0	10	0	10	0	866	0	0	0	19	08/05/2014
31384M-3S-9	FNMA POOL NO 528309 6.500% 05/01/15		12/01/2013	Paydown		2,463	2,463	2,417	2,438	0	25	0	25	0	2,463	0	0	0	88	08/31/2014
31384M-6W-7	FNMA POOL NO 528385 6.500% 02/01/15		12/01/2013	Paydown		1,151	1,151	1,130	1,140	0	11	0	11	0	1,151	0	0	0	41	07/24/2014
31384M-C4-2	FNMA POOL NO 527591 7.500% 01/01/30		12/01/2013	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	11/25/2015
31384M-H3-9	FNMA POOL NO 527750 7.500% 01/01/30		12/01/2013	Paydown		5,005	5,005	4,835	4,842	0	163	0	163	0	5,005	0	0	0	130	06/23/2016
31384M-PZ-9	FNMA POOL NO 527940 7.500% 01/01/30		12/01/2013	Paydown		206	206	200	200	0	6	0	6	0	206	0	0	0	9	05/16/2017
31384M-QV-7	FNMA POOL NO 527968 7.500% 01/01/30		12/01/2013	Paydown		2,203	2,203	2,129	2,134	0	69	0	69	0	2,203	0	0	0	88	12/23/2017
31384N-FV-7	FNMA POOL NO 528580 6.500% 01/01/15		12/01/2013	Paydown		1,079	1,079	1,059	1,068	0	11	0	11	0	1,079	0	0	0	38	07/05/2014
31384N-LL-2	FNMA POOL NO 528731 7.000% 02/01/30		12/01/2013	Paydown		989	989	1,018	1,016	0	(26)	0	(26)	0	989	0	0	0	38	03/11/2018
31384N-W2-2	FNMA POOL NO 529065 7.500% 03/01/30		12/01/2013	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	05/06/2016
31384P-GD-1	FNMA POOL NO 529496 7.500% 02/01/30		08/01/2013	Paydown		9,008	9,008	8,704	8,718	0	289	0	289	0	9,008	0	0	0	445	09/23/2016
31384P-XM-2	FNMA POOL NO 529984 7.500% 02/01/30		12/01/2013	Paydown		422	422	408	409	0	13	0	13	0	422	0	0	0	17	04/06/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384Q-7E-7	FNMA POOL NO 531093 7.500% 10/01/29		12/01/2013	Paydown		5,002	5,002	4,833	4,843	0	159	0	159	0	5,002	0	0	0	66	08/27/2016
31384R-VZ-1	FNMA POOL NO 531732 7.000% 02/01/30		12/01/2013	Paydown		697	697	664	666	0	30	0	30	0	697	0	0	0	27	01/13/2017
31384R-WE-7	FNMA POOL NO 531745 7.500% 02/01/30		12/01/2013	Paydown		3,494	3,494	3,375	3,380	0	113	0	113	0	3,494	0	0	0	89	07/27/2016
31384S-BG-3	FNMA POOL NO 532039 7.500% 06/01/30		12/01/2013	Paydown		1,052	1,052	1,017	1,019	0	33	0	33	0	1,052	0	0	0	49	04/10/2017
31384S-E2-1	FNMA POOL NO 532153 7.500% 02/01/30		12/01/2013	Paydown		40	40	38	38	0	1	0	1	0	40	0	0	0	2	01/24/2016
31384S-EZ-8	FNMA POOL NO 532152 7.500% 02/01/30		12/01/2013	Paydown		868	868	838	839	0	28	0	28	0	868	0	0	0	37	01/23/2016
31384S-QS-1	FNMA POOL NO 532465 6.500% 02/01/15		02/01/2013	Paydown		1,073	1,073	1,054	1,063	0	11	0	11	0	1,073	0	0	0	11	11/23/2014
31384S-UJ-6	FNMA POOL NO 532585 6.500% 02/01/15		08/01/2013	Paydown		410	410	402	406	0	4	0	4	0	410	0	0	0	12	09/22/2014
31384T-VS-3	FNMA POOL NO 533525 7.500% 03/01/30		11/01/2013	Paydown		179	179	173	173	0	6	0	6	0	179	0	0	0	9	03/27/2017
31384U-7L-2	FNMA POOL NO 534699 7.500% 05/01/30		12/01/2013	Paydown		90	90	87	87	0	3	0	3	0	90	0	0	0	4	09/12/2016
31384U-D3-5	FNMA POOL NO 533922 6.500% 03/01/15		12/01/2013	Paydown		96	96	95	95	0	1	0	1	0	96	0	0	0	3	08/02/2014
31384U-E3-4	FNMA POOL NO 533954 6.500% 06/01/15		09/01/2013	Paydown		868	868	828	849	0	19	0	19	0	868	0	0	0	35	11/24/2014
31384V-2K-7	FNMA POOL NO 535478 6.000% 11/01/14		12/01/2013	Paydown		45,472	45,472	46,083	45,601	0	(130)	0	(130)	0	45,472	0	0	0	1,331	06/12/2014
31384V-KK-7	FNMA POOL NO 534998 6.000% 06/01/14		07/01/2013	Paydown		168	168	171	169	0	(1)	0	(1)	0	168	0	0	0	3	07/13/2014
31384V-LN-0	FNMA POOL NO 535033 7.500% 12/01/29		12/01/2013	Paydown		1,648	1,648	1,592	1,595	0	53	0	53	0	1,648	0	0	0	62	08/07/2016
31384V-LV-2	FNMA POOL NO 535040 7.500% 12/01/29		12/01/2013	Paydown		64	64	62	62	0	2	0	2	0	64	0	0	0	2	08/01/2016
31384V-MB-5	FNMA POOL NO 535054 6.500% 11/01/14		12/01/2013	Paydown		25,195	25,195	25,941	25,346	0	(151)	0	(151)	0	25,195	0	0	0	804	06/18/2014
31384V-MD-1	FNMA POOL NO 535056 6.500% 12/01/14		12/01/2013	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	06/30/2014
31384V-ML-3	FNMA POOL NO 535063 6.500% 12/01/14		12/01/2013	Paydown		111,137	111,137	113,812	111,693	0	(556)	0	(556)	0	111,137	0	0	0	3,592	06/28/2014
31384V-MM-1	FNMA POOL NO 535064 6.500% 12/01/14		12/01/2013	Paydown		202,969	202,969	207,853	203,983	0	(1,013)	0	(1,013)	0	202,969	0	0	0	6,500	06/29/2014
31384V-N7-3	FNMA POOL NO 535114 6.000% 12/01/13		12/01/2013	Paydown		583	583	592	583	0	(1)	0	(1)	0	583	0	0	0	14	01/25/2014
31384V-NU-2	FNMA POOL NO 535103 7.000% 01/01/15		12/01/2013	Paydown		10,497	10,497	10,279	10,383	0	114	0	114	0	10,497	0	0	0	365	07/09/2014
31384V-QX-3	FNMA POOL NO 535170 5.500% 09/01/14		12/01/2013	Paydown		2,692	2,692	2,544	2,644	0	48	0	48	0	2,692	0	0	0	69	05/16/2014
31384V-R2-0	FNMA POOL NO 535205 7.000% 03/01/15		12/01/2013	Paydown		5,697	5,697	5,579	5,634	0	63	0	63	0	5,697	0	0	0	201	08/06/2014
31384V-R5-3	FNMA POOL NO 535208 7.000% 03/01/15		12/01/2013	Paydown		27,324	27,324	26,433	26,832	0	493	0	493	0	27,324	0	0	0	958	08/08/2014
31384V-S2-9	FNMA POOL NO 535237 7.000% 12/01/24		12/01/2013	Paydown		3,495	3,495	3,597	3,582	0	(87)	0	(87)	0	3,495	0	0	0	154	01/03/2017
31384V-VK-5	FNMA POOL NO 535318 7.000% 12/01/29		12/01/2013	Paydown		792	792	815	813	0	(22)	0	(22)	0	792	0	0	0	27	07/01/2016
31384V-ZQ-8	FNMA POOL NO 535451 6.000% 06/01/15		12/01/2013	Paydown		6,845	6,845	6,963	6,885	0	(40)	0	(40)	0	6,845	0	0	0	202	09/16/2014
31384V-ZT-2	FNMA POOL NO 535454 6.000% 02/01/15		12/01/2013	Paydown		2,021	2,021	2,054	2,030	0	(9)	0	(9)	0	2,021	0	0	0	60	07/21/2014
31384W-2A-7	FNMA POOL NO 536369 7.500% 04/01/30		12/01/2013	Paydown		977	977	944	945	0	32	0	32	0	977	0	0	0	39	03/21/2016
31384W-DV-9	FNMA POOL NO 535716 6.500% 06/01/15		12/01/2013	Paydown		83,146	83,146	85,508	83,888	0	(742)	0	(742)	0	83,146	0	0	0	2,712	09/11/2014
31384W-EU-0	FNMA POOL NO 535747 6.000% 12/01/14		12/01/2013	Paydown		108,736	108,736	108,287	108,299	0	437	0	437	0	108,736	0	0	0	3,019	06/25/2014
31384W-EX-4	FNMA POOL NO 535750 6.000% 06/01/15		12/01/2013	Paydown		104,655	104,655	106,339	105,033	0	(378)	0	(378)	0	104,655	0	0	0	2,901	09/02/2014
31384W-GU-8	FNMA POOL NO 535811 6.500% 04/01/31		12/01/2013	Paydown		1,806	1,806	1,834	1,832	0	(25)	0	(25)	0	1,806	0	0	0	57	05/26/2016
31384W-HT-0	FNMA POOL NO 535842 6.000% 04/01/16		12/01/2013	Paydown		1,268	1,268	1,290	1,278	0	(10)	0	(10)	0	1,268	0	0	0	37	01/01/2015
31384W-JP-6	FNMA POOL NO 535870 6.500% 04/01/16		12/01/2013	Paydown		5,151	5,151	5,273	5,202	0	(51)	0	(51)	0	5,151	0	0	0	189	12/22/2014
31384W-L2-4	FNMA POOL NO 535945 6.000% 05/01/16		12/01/2013	Paydown		3,519	3,519	3,650	3,576	0	(57)	0	(57)	0	3,519	0	0	0	106	01/11/2015
31384W-LM-0	FNMA POOL NO 535932 6.000% 05/01/31		12/01/2013	Paydown		3,885	3,885	3,841	3,843	0	42	0	42	0	3,885	0	0	0	117	07/26/2016
31384W-MD-9	FNMA POOL NO 535956 6.500% 05/01/16		12/01/2013	Paydown		13,045	13,045	13,341	13,175	0	(130)	0	(130)	0	13,045	0	0	0	435	01/07/2015
31384X-6J-2	FNMA POOL NO 537373 6.500% 06/01/15		12/01/2013	Paydown		11,594	11,594	11,325	11,459	0	135	0	135	0	11,594	0	0	0	355	09/18/2014
31384X-XW-3	FNMA POOL NO 537193 7.500% 06/01/30		08/01/2013	Paydown		2,191	2,191	2,119	2,122	0	69	0	69	0	2,191	0	0	0	109	07/06/2016
31385A-JL-2	FNMA POOL NO 538567 7.500% 05/01/30		12/01/2013	Paydown		155	155	150	150	0	5	0	5	0	155	0	0	0	6	12/10/2016
31385E-MX-4	FNMA POOL NO 542274 7.500% 06/01/30		12/01/2013	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/25/2016
31385H-3H-3	FNMA POOL NO 545400 5.500% 01/01/17		12/01/2013	Paydown		417	417	428	422	0	(5)	0	(5)	0	417	0	0	0	12	04/13/2015
31385H-N7-3	FNMA POOL NO 545014 6.000% 06/01/16		12/01/2013	Paydown		1,403	1,403	1,426	1,414	0	(12)	0	(12)	0	1,403	0	0	0	43	01/18/2015
31385H-N8-1	FNMA POOL NO 545015 6.000% 06/01/16		12/01/2013	Paydown		8,843	8,843	8,986	8,905	0	(62)	0	(62)	0	8,843	0	0	0	278	01/21/2015
31385H-PM-8	FNMA POOL NO 545028 6.000% 11/01/14		12/01/2013	Paydown		205,904	205,904	204,599	204,932	0	972	0	972	0	205,904	0	0	0	5,241	06/09/2014
31385H-PX-4	FNMA POOL NO 545038 6.000% 09/01/14		12/01/2013	Paydown		19,052	19,052	19,365	19,133	0	(81)	0	(81)	0	19,052	0	0	0	486	05/11/2014
31385H-RA-2	FNMA POOL NO 545081 6.500% 06/01/15		12/01/2013	Paydown		47,495	47,495	48,942	47,933	0	(438)	0	(438)	0	47,495	0	0	0	1,494	09/25/2014
31385H-RK-0	FNMA POOL NO 545090 6.000% 07/01/16		12/01/2013	Paydown		8,178	8,178	8,304	8,225	0	(47)	0	(47)	0	8,178	0	0	0	248	02/01/2015
31385H-SN-3	FNMA POOL NO 545125 6.000% 08/01/16		12/01/2013	Paydown		30,542	30,542	31,066	30,805	0	(263)	0	(263)	0	30,542	0	0	0	959	02/13/2015
31385H-TJ-1	FNMA POOL NO 545153 6.500% 12/01/14		12/01/2013	Paydown		52,317	52,317	53,857	52,636	0	(318)	0	(318)	0	52,317	0	0	0	1,382	06/20/2014
31385H-XY-3	FNMA POOL NO 545295 7.000% 07/01/24		12/01/2013	Paydown		305,874	305,874	317,799	315,912	0	(10,038)	0	(10,038)	0	305,874	0	0	0	12,081	06/12/2016
31385H-XZ-0	FNMA POOL NO 545296 6.000% 11/01/16		12/01/2013	Paydown		448	448	456	452	0	(4)	0	(4)	0	448	0	0	0	14	03/12/2015
31385J-4N-5	FNMA POOL NO 546329 7.000% 06/01/15		06/01/2013	Paydown		37,094	37,094	37,928	37,328	0	(234)	0	(234)	0	37,094	0	0	0	1,077	11/28/2014
31385J-BH-0	FNMA POOL NO 545540 6.000% 11/01/13		11/01/2013	Paydown		178	178	181	178	0	0	0	0	0	178	0	0	0	5	01/25/2014
31385J-RB-6	FNMA POOL NO 545982 6.000% 10/01/17		12/01/2013	Paydown		420	420	427	425	0	(4)	0	(4)	0	420	0	0	0	14	06/27/2015
31385K-NR-2	FNMA POOL NO 546800 6.000% 04/01/16		12/01/2013	Paydown		375	375	381	377	0	(2)	0	(2)	0	375	0	0	0	12	01/06/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31385N-3T-4	FNMA POOL NO 548110 7.000% 08/01/15		12/01/2013	Paydown		589	589	577	581	0	7	0	7	0	589	0	0	0	23	09/27/2014
31385R-BD-1	FNMA POOL NO 550036 6.500% 10/01/15		12/01/2013	Paydown		73	73	71	72	0	1	0	1	0	73	0	0	0	2	11/02/2014
31385U-EV-1	FNMA POOL NO 552848 6.500% 11/01/15		12/01/2013	Paydown		4,744	4,744	4,655	4,694	0	50	0	50	0	4,744	0	0	0	225	11/05/2014
31385W-2P-3	FNMA POOL NO 555282 5.000% 03/01/33		12/01/2013	Paydown		1,960,675	1,960,675	1,899,481	1,903,815	0	56,860	0	56,860	0	1,960,675	0	0	0	40,523	12/30/2017
31385W-5C-9	FNMA POOL NO 555343 6.000% 08/01/17		12/01/2013	Paydown		1,842	1,842	1,873	1,859	0	(17)	0	(17)	0	1,842	0	0	0	55	07/16/2015
31385W-RZ-4	FNMA POOL NO 555004 6.000% 06/01/17		12/01/2013	Paydown		18,189	18,189	18,502	18,368	0	(179)	0	(179)	0	18,189	0	0	0	518	04/04/2015
31385W-TM-1	FNMA POOL NO 555056 6.000% 11/01/17		12/01/2013	Paydown		2,577	2,577	2,620	2,603	0	(27)	0	(27)	0	2,577	0	0	0	82	06/30/2015
31385W-U2-3	FNMA FNMA 15YR 6.000% 10/01/17		12/01/2013	Paydown		1,512	1,512	1,538	1,528	0	(16)	0	(16)	0	1,512	0	0	0	46	06/30/2015
31385W-UV-9	FNMA POOL NO 555096 6.000% 12/01/13		12/01/2013	Paydown		1,152	1,152	1,171	1,153	0	(2)	0	(2)	0	1,152	0	0	0	21	01/25/2014
31385W-XH-7	FNMA POOL NO 555180 6.000% 11/01/17		12/01/2013	Paydown		6,117	6,117	6,222	6,183	0	(65)	0	(65)	0	6,117	0	0	0	187	06/24/2015
31385W-ZD-4	FNMA POOL NO 555240 6.000% 01/01/18		12/01/2013	Paydown		1,474	1,474	1,499	1,490	0	(16)	0	(16)	0	1,474	0	0	0	45	07/18/2015
31385X-A4-9	FNMA POOL NO 555427 6.000% 02/01/18		12/01/2013	Paydown		26,688	26,688	27,147	26,967	0	(279)	0	(279)	0	26,688	0	0	0	856	08/17/2015
31385X-AZ-0	FNMA POOL NO 555424 5.500% 05/01/33		12/01/2013	Paydown		8,811,791	8,811,791	9,583,425	9,561,771	0	(749,981)	0	(749,981)	0	8,811,791	0	0	0	229,958	06/21/2017
31385X-DS-3	FNMA POOL NO 555513 6.000% 05/01/18		12/01/2013	Paydown		7,843	7,843	7,972	7,918	0	(75)	0	(75)	0	7,843	0	0	0	243	10/23/2015
31385X-EC-7	FNMA POOL NO 555531 5.500% 06/01/33		12/01/2013	Paydown		1,367,395	1,367,395	1,481,274	1,476,956	0	(109,560)	0	(109,560)	0	1,367,395	0	0	0	35,714	06/30/2017
31385X-GQ-4	FNMA POOL NO 555607 4.500% 07/01/18		12/01/2013	Paydown		23,912	23,912	23,363	23,563	0	349	0	349	0	23,912	0	0	0	511	11/21/2015
31385X-J8-1	FNMA POOL NO 555687 5.500% 07/01/33		12/01/2013	Paydown		4,988,380	4,988,380	4,910,436	4,915,670	0	72,710	0	72,710	0	4,988,380	0	0	0	143,782	08/19/2018
31385X-KD-8	FNMA POOL NO 555692 5.500% 07/01/33		12/01/2013	Paydown		19,198	19,198	18,877	18,898	0	300	0	300	0	19,198	0	0	0	515	06/11/2018
31385X-M8-7	FNMA POOL NO 555783 4.500% 10/01/33		12/01/2013	Paydown		8,386,883	8,386,883	8,032,279	8,061,060	0	325,823	0	325,823	0	8,386,883	0	0	0	160,132	06/05/2018
31385X-N8-6	FNMA POOL NO 555815 6.000% 08/01/18		12/01/2013	Paydown		2,091	2,091	2,127	2,113	0	(22)	0	(22)	0	2,091	0	0	0	66	10/27/2015
31385X-PB-7	FNMA POOL NO 555818 6.000% 12/01/14		12/01/2013	Paydown		2,723	2,723	2,768	2,731	0	(8)	0	(8)	0	2,723	0	0	0	78	06/25/2014
31385X-TY-3	FNMA POOL NO 555967 5.500% 11/01/33		12/01/2013	Paydown		206,692	206,692	206,563	206,524	0	169	0	169	0	206,692	0	0	0	5,431	07/15/2017
31385Y-LT-0	FNMA POOL NO 556638 6.500% 10/01/15		12/01/2013	Paydown		303	303	298	300	0	4	0	4	0	303	0	0	0	11	09/23/2014
31386A-5W-2	FNMA POOL NO 558061 6.500% 12/01/15		12/01/2013	Paydown		21	21	22	21	0	0	0	0	0	21	0	0	0	1	10/31/2014
31386A-PC-4	FNMA POOL NO 557619 6.500% 12/01/15		12/01/2013	Paydown		93	93	95	94	0	(1)	0	(1)	0	93	0	0	0	3	11/17/2014
31386C-LF-7	FNMA POOL NO 559326 6.500% 10/01/15		12/01/2013	Paydown		4,906	4,906	4,815	4,857	0	49	0	49	0	4,906	0	0	0	174	11/15/2014
31386E-KQ-0	FNMA POOL NO 561103 6.500% 04/01/16		12/01/2013	Paydown		10,582	10,582	10,815	10,668	0	(85)	0	(85)	0	10,582	0	0	0	471	01/05/2015
31386E-R9-1	FNMA POOL NO 561312 6.500% 12/01/15		12/01/2013	Paydown		1,234	1,234	1,211	1,220	0	15	0	15	0	1,234	0	0	0	44	11/08/2014
31386F-6B-6	FNMA POOL NO 562566 6.000% 02/01/31		12/01/2013	Paydown		7,371	7,371	7,288	7,292	0	79	0	79	0	7,371	0	0	0	171	08/28/2016
31386H-VN-8	FNMA POOL NO 564121 6.500% 02/01/31		12/01/2013	Paydown		749	749	760	759	0	(10)	0	(10)	0	749	0	0	0	27	11/07/2017
31386J-KH-9	FNMA POOL NO 564696 6.500% 12/01/15		12/01/2013	Paydown		503	503	494	497	0	6	0	6	0	503	0	0	0	17	10/30/2014
31386J-QX-8	FNMA POOL NO 564870 6.000% 05/01/16		12/01/2013	Paydown		329	329	334	331	0	(2)	0	(2)	0	329	0	0	0	11	01/11/2015
31386L-WH-1	FNMA POOL NO 566848 5.500% 09/01/16		12/01/2013	Paydown		158	158	162	160	0	(2)	0	(2)	0	158	0	0	0	5	02/25/2015
31386N-CE-6	FNMA POOL NO 568069 6.000% 06/01/16		12/01/2013	Paydown		750	750	763	756	0	(6)	0	(6)	0	750	0	0	0	24	02/01/2015
31386N-YE-2	FNMA POOL NO 568709 7.000% 02/01/16		12/01/2013	Paydown		1,581	1,581	1,634	1,605	0	(24)	0	(24)	0	1,581	0	0	0	61	11/28/2014
31386P-L4-3	FNMA POOL NO 569247 6.500% 09/01/16		12/01/2013	Paydown		214	214	219	216	0	(2)	0	(2)	0	214	0	0	0	8	02/28/2015
31386P-LJ-0	FNMA POOL NO 569229 6.500% 08/01/16		10/01/2013	Paydown		425	425	435	430	0	(5)	0	(5)	0	425	0	0	0	12	03/10/2015
31386P-LV-3	FNMA POOL NO 569240 6.500% 09/01/16		12/01/2013	Paydown		1,398	1,398	1,430	1,410	0	(12)	0	(12)	0	1,398	0	0	0	50	03/29/2015
31386Q-KV-2	FNMA POOL NO 570108 6.000% 03/01/31		12/01/2013	Paydown		260	260	257	257	0	3	0	3	0	260	0	0	0	9	09/15/2016
31386R-ZN-2	FNMA POOL NO 571449 6.500% 09/01/31		12/01/2013	Paydown		124	124	125	125	0	(2)	0	(2)	0	124	0	0	0	5	06/27/2016
31386S-CP-0	FNMA POOL NO 571678 6.500% 03/01/31		12/01/2013	Paydown		1,757	1,757	1,784	1,782	0	(25)	0	(25)	0	1,757	0	0	0	52	06/08/2016
31386S-L6-2	FNMA POOL NO 571949 6.500% 07/01/31		12/01/2013	Paydown		3,268	3,268	3,316	3,314	0	(46)	0	(46)	0	3,268	0	0	0	83	02/04/2016
31386S-PE-1	FNMA POOL NO 572021 5.500% 04/01/16		12/01/2013	Paydown		634	634	650	641	0	(6)	0	(6)	0	634	0	0	0	13	12/30/2014
31386T-6F-7	FNMA POOL NO 573370 6.500% 04/01/31		12/01/2013	Paydown		497	497	505	504	0	(7)	0	(7)	0	497	0	0	0	18	11/05/2016
31386T-ER-2	FNMA POOL NO 572644 5.500% 04/01/16		12/01/2013	Paydown		2,162	2,162	2,217	2,178	0	(16)	0	(16)	0	2,162	0	0	0	83	01/31/2015
31386U-2U-5	FNMA POOL NO 574187 6.000% 04/01/16		12/01/2013	Paydown		592	592	602	596	0	(5)	0	(5)	0	592	0	0	0	16	01/05/2015
31386U-5B-4	FNMA POOL NO 574242 6.000% 05/01/16		12/01/2013	Paydown		20,392	20,392	20,705	20,499	0	(107)	0	(107)	0	20,392	0	0	0	682	01/03/2015
31386U-5K-4	FNMA POOL NO 574250 6.500% 08/01/31		12/01/2013	Paydown		1,887	1,887	1,915	1,914	0	(26)	0	(26)	0	1,887	0	0	0	91	04/16/2016
31386U-EX-6	FNMA POOL NO 573550 6.000% 04/01/16		12/01/2013	Paydown		515	515	523	518	0	(3)	0	(3)	0	515	0	0	0	17	12/18/2014
31386V-PW-4	FNMA POOL NO 574737 6.000% 03/01/16		12/01/2013	Paydown		1,281	1,281	1,304	1,292	0	(11)	0	(11)	0	1,281	0	0	0	42	12/20/2014
31386V-TW-0	FNMA POOL NO 574865 6.000% 04/01/16		12/01/2013	Paydown		121	121	123	122	0	(1)	0	(1)	0	121	0	0	0	4	11/21/2014
31386W-RH-3	FNMA POOL NO 575688 6.500% 03/01/31		07/24/2013	Stephens Inc.		12,171	10,952	11,112	11,104	0	(1)	0	(1)	0	11,103	0	1,068	1,068	471	10/31/2016
31386W-RH-3	FNMA POOL NO 575688 6.500% 03/01/31		07/01/2013	Paydown		2,006	2,006	2,035	2,034	0	(28)	0	(28)	0	2,006	0	0	0	71	10/31/2016
31386W-UQ-9	FNMA POOL NO 575791 6.500% 08/01/31		12/01/2013	Paydown		661	661	671	670	0	(9)	0	(9)	0	661	0	0	0	24	11/11/2017
31386X-2D-7	FNMA POOL NO 576872 6.500% 06/01/31		07/24/2013	Stephens Inc.		152,026	136,807	138,801	138,672	0	(19)	0	(19)	0	138,653	0	13,373	13,373	5,879	05/23/2017
31386X-2D-7	FNMA POOL NO 576872 6.500% 06/01/31		07/01/2013	Paydown		2,259	2,259	2,292	2,290	0	(31)	0	(31)	0	2,259	0	0	0	49	05/23/2017
31386X-B6-2	FNMA POOL NO 576161 6.500% 03/01/16		12/01/2013	Paydown		1,382	1,382	1,409	1,395	0	(13)	0	(13)	0	1,382	0	0	0	48	12/22/2014
31386X-BK-1	FNMA POOL NO 576142 6.500% 09/01/31		07/24/2013	Stephens Inc.		1,181	1,062	1,078	1,077	0	0	0	0	0	1,077	0	104	104	46	06/03/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31386X-BK-1	FNMA POOL NO 576142 6.500% 09/01/31		12/01/2013	Paydown		729	729	740	740	0	(10)	0	(10)	0	729	0	0	0	26	06/03/2017
31386X-E2-8	FNMA POOL NO 576253 6.000% 04/01/16		12/01/2013	Paydown		2,250	2,250	2,285	2,264	0	(13)	0	(13)	0	2,250	0	0	0	65	12/22/2014
31386Y-3U-6	FNMA POOL NO 577811 6.000% 04/01/16		12/01/2013	Paydown		12,629	12,629	12,822	12,695	0	(66)	0	(66)	0	12,629	0	0	0	406	12/30/2014
31386Y-4U-5	FNMA POOL NO 577835 6.000% 04/01/16		12/01/2013	Paydown		250	250	254	252	0	(1)	0	(1)	0	250	0	0	0	8	12/30/2014
31386Y-5X-8	FNMA POOL NO 577862 6.500% 04/01/31		12/01/2013	Paydown		30,657	30,657	31,126	31,082	0	(426)	0	(426)	0	30,657	0	0	0	1,120	12/22/2016
31386Y-FJ-8	FNMA POOL NO 577169 6.500% 05/01/31		12/01/2013	Paydown		879	879	893	892	0	(12)	0	(12)	0	879	0	0	0	32	07/13/2016
31386Y-LV-4	FNMA POOL NO 577340 6.000% 04/01/16		12/01/2013	Paydown		34,484	34,484	35,766	35,058	0	(574)	0	(574)	0	34,484	0	0	0	1,153	12/26/2014
31386Y-RC-0	FNMA POOL NO 577483 6.500% 04/01/31		12/01/2013	Paydown		8,787	8,787	8,924	8,910	0	(123)	0	(123)	0	8,787	0	0	0	552	12/03/2016
31386Y-RW-6	FNMA POOL NO 577501 6.500% 05/01/31		12/01/2013	Paydown		5,935	5,935	6,026	6,019	0	(84)	0	(84)	0	5,935	0	0	0	223	02/27/2016
31387A-3Z-6	FNMA POOL NO 578716 6.500% 09/01/16		12/01/2013	Paydown		2,609	2,609	2,668	2,640	0	(31)	0	(31)	0	2,609	0	0	0	93	01/28/2015
31387A-DU-6	FNMA POOL NO 578015 6.500% 05/01/31		12/01/2013	Paydown		3,318	3,318	3,366	3,364	0	(46)	0	(46)	0	3,318	0	0	0	82	08/17/2016
31387A-FR-1	FNMA POOL NO 578076 6.000% 04/01/16		12/01/2013	Paydown		241	241	245	243	0	(1)	0	(1)	0	241	0	0	0	8	01/05/2015
31387B-CM-3	FNMA POOL NO 578876 6.500% 05/01/31		07/24/2013	Stephens Inc.		7,704	6,933	7,033	7,029	0	(1)	0	(1)	0	7,029	0	675	675	298	06/28/2016
31387B-CM-3	FNMA POOL NO 578876 6.500% 05/01/31		07/01/2013	Paydown		115	115	116	116	0	(2)	0	(2)	0	115	0	0	0	2	06/28/2016
31387B-CZ-4	FNMA POOL NO 578888 6.000% 06/01/16		12/01/2013	Paydown		174	174	177	175	0	(1)	0	(1)	0	174	0	0	0	6	01/21/2015
31387B-DA-8	FNMA POOL NO 578897 6.500% 04/01/31		07/24/2013	Stephens Inc.		185	167	169	169	0	0	0	0	0	169	0	16	16	7	05/06/2016
31387B-DA-8	FNMA POOL NO 578897 6.500% 04/01/31		12/01/2013	Paydown		1,167	1,167	1,184	1,184	0	(16)	0	(16)	0	1,167	0	0	0	30	05/06/2016
31387B-N7-4	FNMA POOL NO 579214 6.500% 03/01/31		12/01/2013	Paydown		1,715	1,715	1,742	1,739	0	(25)	0	(25)	0	1,715	0	0	0	79	06/12/2016
31387B-UV-3	FNMA POOL NO 579396 6.500% 05/01/31		12/01/2013	Paydown		1,287	1,287	1,305	1,305	0	(18)	0	(18)	0	1,287	0	0	0	32	11/02/2016
31387C-4P-3	FNMA POOL NO 580530 6.500% 05/01/31		07/24/2013	Stephens Inc.		178,528	160,655	163,025	162,810	0	(23)	0	(23)	0	162,787	0	15,741	15,741	6,904	03/01/2018
31387C-4P-3	FNMA POOL NO 580530 6.500% 05/01/31		07/01/2013	Paydown		23,083	23,083	23,423	23,392	0	(310)	0	(310)	0	23,083	0	0	0	529	03/01/2018
31387C-M2-4	FNMA POOL NO 580077 6.500% 09/01/31		12/01/2013	Paydown		18,703	18,703	18,974	18,967	0	(264)	0	(264)	0	18,703	0	0	0	526	12/19/2015
31387C-QA-2	FNMA POOL NO 580149 6.500% 07/01/31		12/01/2013	Paydown		1,245	1,245	1,263	1,262	0	(18)	0	(18)	0	1,245	0	0	0	38	05/11/2016
31387C-QH-7	FNMA POOL NO 580156 6.000% 08/01/16		12/01/2013	Paydown		15,565	15,565	15,774	15,669	0	(104)	0	(104)	0	15,565	0	0	0	467	02/01/2015
31387C-QT-1	FNMA POOL NO 580166 6.000% 09/01/16		12/01/2013	Paydown		135	135	137	136	0	(1)	0	(1)	0	135	0	0	0	4	02/12/2015
31387C-RL-7	FNMA POOL NO 580191 6.000% 05/01/16		12/01/2013	Paydown		3,099	3,099	3,146	3,117	0	(18)	0	(18)	0	3,099	0	0	0	71	12/31/2014
31387C-X3-0	FNMA POOL NO 580398 6.000% 05/01/16		12/01/2013	Paydown		1,537	1,537	1,560	1,546	0	(10)	0	(10)	0	1,537	0	0	0	50	12/29/2014
31387C-XF-3	FNMA POOL NO 580378 6.500% 04/01/31		07/24/2013	Stephens Inc.		699	629	638	638	0	0	0	0	0	638	0	61	61	27	11/05/2016
31387C-XF-3	FNMA POOL NO 580378 6.500% 04/01/31		12/01/2013	Paydown		323	323	328	327	0	(5)	0	(5)	0	323	0	0	0	11	11/05/2016
31387D-FJ-3	FNMA POOL NO 580769 6.500% 05/01/31		12/01/2013	Paydown		399	399	405	405	0	(6)	0	(6)	0	399	0	0	0	5	03/23/2016
31387D-H6-9	FNMA POOL NO 580853 6.500% 05/01/31		07/24/2013	Stephens Inc.		2,491	2,241	2,274	2,273	0	0	0	0	0	2,273	0	218	218	96	05/16/2016
31387D-H6-9	FNMA POOL NO 580853 6.500% 05/01/31		07/01/2013	Paydown		1,022	1,022	1,037	1,037	0	(14)	0	(14)	0	1,022	0	0	0	17	05/16/2016
31387D-XQ-7	FNMA POOL NO 581287 6.500% 05/01/31		12/01/2013	Paydown		628	628	637	636	0	(9)	0	(9)	0	628	0	0	0	23	07/15/2016
31387E-6X-0	FNMA POOL NO 582386 6.500% 05/01/31		12/01/2013	Paydown		1,648	1,648	1,672	1,671	0	(23)	0	(23)	0	1,648	0	0	0	18	06/27/2016
31387E-XK-8	FNMA POOL NO 582182 6.000% 05/01/16		12/01/2013	Paydown		107	107	108	107	0	(1)	0	(1)	0	107	0	0	0	4	01/11/2015
31387E-ZH-3	FNMA POOL NO 582244 6.000% 06/01/16		12/01/2013	Paydown		575	575	584	577	0	(2)	0	(2)	0	575	0	0	0	19	03/04/2015
31387E-ZZ-3	FNMA POOL NO 582260 6.500% 06/01/16		12/01/2013	Paydown		385	385	393	388	0	(3)	0	(3)	0	385	0	0	0	14	02/09/2015
31387F-3Z-5	FNMA POOL NO 583216 6.500% 05/01/31		12/01/2013	Paydown		144	144	146	146	0	(2)	0	(2)	0	144	0	0	0	5	12/31/2016
31387F-DK-7	FNMA POOL NO 582506 6.500% 05/01/31		12/01/2013	Paydown		8,284	8,284	8,411	8,400	0	(116)	0	(116)	0	8,284	0	0	0	174	08/25/2016
31387F-L7-7	FNMA POOL NO 582750 6.000% 07/01/16		01/01/2013	Paydown		1,086	1,086	1,103	1,093	0	(7)	0	(7)	0	1,086	0	0	0	5	05/03/2015
31387F-WT-7	FNMA POOL NO 583058 6.000% 05/01/16		12/01/2013	Paydown		658	658	669	663	0	(6)	0	(6)	0	658	0	0	0	17	01/01/2015
31387F-ZA-5	FNMA POOL NO 583137 6.500% 05/01/31		12/01/2013	Paydown		69	69	71	70	0	(1)	0	(1)	0	69	0	0	0	3	01/21/2016
31387G-2Y-7	FNMA POOL NO 584091 6.500% 06/01/16		12/01/2013	Paydown		1,355	1,355	1,388	1,370	0	(14)	0	(14)	0	1,355	0	0	0	55	01/04/2015
31387G-4N-9	FNMA POOL NO 584129 6.500% 09/01/31		12/01/2013	Paydown		1,987	1,987	2,016	2,015	0	(28)	0	(28)	0	1,987	0	0	0	71	10/31/2016
31387G-6P-2	FNMA POOL NO 584178 6.000% 06/01/16		12/01/2013	Paydown		647	647	657	650	0	(3)	0	(3)	0	647	0	0	0	20	01/29/2015
31387G-GZ-9	FNMA POOL NO 583516 6.500% 06/01/16		12/01/2013	Paydown		4,842	4,842	4,950	4,880	0	(38)	0	(38)	0	4,842	0	0	0	170	02/22/2015
31387G-P6-3	FNMA POOL NO 583745 6.000% 06/01/16		12/01/2013	Paydown		3,850	3,850	3,902	3,873	0	(23)	0	(23)	0	3,850	0	0	0	114	01/28/2015
31387G-QB-1	FNMA POOL NO 583750 6.500% 06/01/31		12/01/2013	Paydown		8,057	8,057	8,174	8,170	0	(112)	0	(112)	0	8,057	0	0	0	148	02/27/2016
31387G-SM-5	FNMA POOL NO 583824 6.000% 07/01/16		12/01/2013	Paydown		178	178	181	180	0	(1)	0	(1)	0	178	0	0	0	6	02/06/2015
31387H-U6-5	FNMA POOL NO 584805 6.000% 05/01/16		12/01/2013	Paydown		198	198	201	199	0	(1)	0	(1)	0	198	0	0	0	6	12/18/2014
31387H-W6-3	FNMA POOL NO 584869 6.500% 06/01/31		12/01/2013	Paydown		131	131	133	133	0	(2)	0	(2)	0	131	0	0	0	5	10/28/2016
31387H-WV-8	FNMA POOL NO 584860 6.500% 06/01/31		12/01/2013	Paydown		3,534	3,534	3,585	3,583	0	(50)	0	(50)	0	3,534	0	0	0	201	05/19/2016
31387J-6U-5	FNMA POOL NO 585983 6.500% 05/01/16		12/01/2013	Paydown		1,558	1,558	1,593	1,570	0	(12)	0	(12)	0	1,558	0	0	0	58	01/28/2015
31387J-BU-9	FNMA POOL NO 585151 6.500% 07/01/31		12/01/2013	Paydown		2,567	2,567	2,604	2,603	0	(36)	0	(36)	0	2,567	0	0	0	77	06/04/2016
31387J-FB-7	FNMA POOL NO 585262 6.500% 05/01/31		12/01/2013	Paydown		3,185	3,185	3,233	3,229	0	(45)	0	(45)	0	3,185	0	0	0	113	06/07/2016
31387J-L4-6	FNMA POOL NO 585447 6.000% 07/01/16		12/01/2013	Paydown		3,060	3,060	3,107	3,081	0	(21)	0	(21)	0	3,060	0	0	0	101	01/13/2015
31387J-SQ-0	FNMA POOL NO 585627 6.500% 06/01/31		12/01/2013	Paydown		1,567	1,567	1,590	1,589	0	(22)	0	(22)	0	1,567	0	0	0	27	05/22/2016
31387J-VT-0	FNMA POOL NO 585726 6.000% 05/01/16		12/01/2013	Paydown		12,467	12,467	12,658	12,534	0	(67)	0	(67)	0	12,467	0	0	0	365	01/11/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31387J-VU-7	FNMA POOL NO 585727 6.000% 05/01/16		12/01/2013	Paydown		28,721	28,721	29,215	28,962	0	(241)	0	(241)	0	28,721	0	0	0	900	01/10/2015
31387K-BR-3	FNMA POOL NO 586048 6.500% 08/01/16		12/01/2013	Paydown		547	547	560	552	0	(5)	0	(5)	0	547	0	0	0	20	03/15/2015
31387K-HE-6	FNMA POOL NO 586229 6.500% 07/01/31		07/24/2013	Stephens Inc.		318	286	291	290	0	0	0	0	0	290	0	28	28	12	07/04/2016
31387K-HE-6	FNMA POOL NO 586229 6.500% 07/01/31		12/01/2013	Paydown		1,029	1,029	1,044	1,044	0	(14)	0	(14)	0	1,029	0	0	0	39	07/04/2016
31387K-KJ-1	FNMA POOL NO 586297 6.000% 06/01/16		12/01/2013	Paydown		209	209	212	210	0	(1)	0	(1)	0	209	0	0	0	7	01/14/2015
31387L-6T-3	FNMA POOL NO 587782 6.000% 08/01/16		12/01/2013	Paydown		375	375	381	378	0	(3)	0	(3)	0	375	0	0	0	12	02/18/2015
31387M-LV-9	FNMA POOL NO 588140 6.500% 07/01/31		07/24/2013	Stephens Inc.		959	863	876	875	0	0	0	0	0	875	0	84	84	37	03/21/2017
31387M-LV-9	FNMA POOL NO 588140 6.500% 07/01/31		12/01/2013	Paydown		4,264	4,264	4,325	4,322	0	(58)	0	(58)	0	4,264	0	0	0	179	03/21/2017
31387M-S9-1	FNMA POOL NO 588344 6.000% 06/01/16		12/01/2013	Paydown		7,997	7,997	8,120	8,050	0	(52)	0	(52)	0	7,997	0	0	0	295	12/12/2014
31387N-2P-1	FNMA POOL NO 589482 6.000% 07/01/16		12/01/2013	Paydown		10,569	10,569	10,720	10,630	0	(61)	0	(61)	0	10,569	0	0	0	325	02/02/2015
31387N-2W-6	FNMA POOL NO 589489 6.500% 08/01/16		12/01/2013	Paydown		4,839	4,839	4,946	4,889	0	(50)	0	(50)	0	4,839	0	0	0	174	02/14/2015
31387N-NE-3	FNMA POOL NO 589089 6.500% 10/01/31		12/01/2013	Paydown		41,213	41,213	41,844	41,796	0	(583)	0	(583)	0	41,213	0	0	0	1,331	03/19/2016
31387N-V9-5	FNMA POOL NO 589340 6.500% 06/01/31		12/01/2013	Paydown		173	173	176	176	0	(2)	0	(2)	0	173	0	0	0	6	10/29/2016
31387N-WG-8	FNMA POOL NO 589347 6.500% 06/01/16		12/01/2013	Paydown		2,210	2,210	2,259	2,231	0	(21)	0	(21)	0	2,210	0	0	0	75	01/25/2015
31387P-QV-7	FNMA POOL NO 590068 6.000% 06/01/16		12/01/2013	Paydown		23,087	23,087	23,945	23,446	0	(360)	0	(360)	0	23,087	0	0	0	667	01/31/2015
31387P-RE-4	FNMA POOL NO 590085 6.000% 06/01/16		12/01/2013	Paydown		8,547	8,547	8,678	8,591	0	(44)	0	(44)	0	8,547	0	0	0	280	02/04/2015
31387Q-3T-5	FNMA POOL NO 591310 6.500% 08/01/31		12/01/2013	Paydown		5,316	5,316	5,399	5,393	0	(76)	0	(76)	0	5,316	0	0	0	270	03/09/2016
31387Q-JD-3	FNMA POOL NO 590760 6.500% 06/01/31		07/24/2013	Stephens Inc.		7,450	6,704	6,802	6,796	0	0	0	0	0	6,796	0	654	654	288	12/20/2016
31387Q-JD-3	FNMA POOL NO 590760 6.500% 06/01/31		07/01/2013	Paydown		125	125	127	127	0	(2)	0	(2)	0	125	0	0	0	3	12/20/2016
31387Q-KS-8	FNMA POOL NO 590805 6.500% 06/01/31		12/01/2013	Paydown		138	138	140	140	0	(2)	0	(2)	0	138	0	0	0	5	03/23/2016
31387Q-TF-7	FNMA POOL NO 591050 6.500% 08/01/16		12/01/2013	Paydown		2,488	2,488	2,544	2,515	0	(27)	0	(27)	0	2,488	0	0	0	89	02/08/2015
31387R-4Z-8	FNMA POOL NO 592240 6.500% 08/01/31		12/01/2013	Paydown		9,268	9,268	9,402	9,394	0	(126)	0	(126)	0	9,268	0	0	0	332	02/05/2018
31387R-B9-8	FNMA POOL NO 591464 6.500% 09/01/31		07/24/2013	Stephens Inc.		611	550	558	557	0	0	0	0	0	557	0	54	54	24	01/02/2017
31387R-B9-8	FNMA POOL NO 591464 6.500% 09/01/31		12/01/2013	Paydown		4,496	4,496	4,562	4,558	0	(62)	0	(62)	0	4,496	0	0	0	125	01/02/2017
31387R-WV-6	FNMA POOL NO 592060 6.000% 06/01/16		12/01/2013	Paydown		6,674	6,674	6,776	6,712	0	(39)	0	(39)	0	6,674	0	0	0	206	01/17/2015
31387S-GH-3	FNMA POOL NO 592500 6.000% 07/01/16		12/01/2013	Paydown		270	270	274	272	0	(2)	0	(2)	0	270	0	0	0	9	01/26/2015
31387S-M6-0	FNMA POOL NO 592681 6.000% 06/01/16		12/01/2013	Paydown		274	274	278	276	0	(2)	0	(2)	0	274	0	0	0	8	12/24/2014
31387S-ME-3	FNMA POOL NO 592657 6.000% 06/01/16		12/01/2013	Paydown		8,190	8,190	8,310	8,247	0	(58)	0	(58)	0	8,190	0	0	0	277	01/23/2015
31387S-MW-3	FNMA POOL NO 592673 6.000% 07/01/16		12/01/2013	Paydown		9,353	9,353	9,497	9,403	0	(50)	0	(50)	0	9,353	0	0	0	292	02/03/2015
31387S-TZ-9	FNMA POOL NO 592868 6.500% 07/01/31		07/24/2013	Stephens Inc.		18,046	16,239	16,477	16,461	0	(2)	0	(2)	0	16,458	0	1,588	1,588	698	07/01/2017
31387S-TZ-9	FNMA POOL NO 592868 6.500% 07/01/31		07/01/2013	Paydown		412	412	418	418	0	(6)	0	(6)	0	412	0	0	0	9	07/01/2017
31387S-VN-3	FNMA POOL NO 592921 6.500% 07/01/16		12/01/2013	Paydown		910	910	932	918	0	(8)	0	(8)	0	910	0	0	0	32	03/02/2015
31387U-VV-0	FNMA POOL NO 594728 6.500% 07/01/31		12/01/2013	Paydown		1,681	1,681	1,706	1,704	0	(24)	0	(24)	0	1,681	0	0	0	40	09/03/2016
31387V-3C-1	FNMA POOL NO 595795 6.500% 09/01/31		07/24/2013	Stephens Inc.		814	733	743	743	0	0	0	0	0	743	0	71	71	31	07/11/2016
31387V-3C-1	FNMA POOL NO 595795 6.500% 09/01/31		12/01/2013	Paydown		143	143	145	145	0	(2)	0	(2)	0	143	0	0	0	5	07/11/2016
31387V-3K-3	FNMA POOL NO 595802 6.500% 09/01/31		12/01/2013	Paydown		5,318	5,318	5,396	5,392	0	(74)	0	(74)	0	5,318	0	0	0	222	10/19/2016
31387V-3W-7	FNMA POOL NO 595813 6.500% 07/01/16		12/01/2013	Paydown		6,608	6,608	6,758	6,672	0	(64)	0	(64)	0	6,608	0	0	0	197	02/08/2015
31387V-3Y-3	FNMA POOL NO 595815 6.500% 08/01/31		12/01/2013	Paydown		252	252	256	256	0	(4)	0	(4)	0	252	0	0	0	9	08/12/2016
31387V-4A-4	FNMA POOL NO 595817 6.500% 08/01/31		12/01/2013	Paydown		246	246	250	250	0	(3)	0	(3)	0	246	0	0	0	9	05/02/2016
31387V-4D-8	FNMA POOL NO 595820 6.500% 08/01/31		12/01/2013	Paydown		5,164	5,164	5,243	5,237	0	(73)	0	(73)	0	5,164	0	0	0	250	05/15/2016
31387V-P5-2	FNMA POOL NO 595444 6.500% 09/01/31		12/01/2013	Paydown		762	762	773	772	0	(11)	0	(11)	0	762	0	0	0	36	07/19/2016
31387V-PX-1	FNMA POOL NO 595438 6.500% 08/01/16		12/01/2013	Paydown		2,346	2,346	2,398	2,368	0	(22)	0	(22)	0	2,346	0	0	0	68	02/25/2015
31387V-YP-8	FNMA POOL NO 595718 6.000% 08/01/16		12/01/2013	Paydown		31,029	31,029	31,475	31,211	0	(182)	0	(182)	0	31,029	0	0	0	990	02/17/2015
31387W-EE-3	FNMA POOL NO 596033 6.500% 08/01/31		12/01/2013	Paydown		627	627	636	636	0	(9)	0	(9)	0	627	0	0	0	28	01/26/2017
31387W-GN-1	FNMA POOL NO 596105 6.500% 12/01/31		12/01/2013	Paydown		1,130	1,130	1,147	1,146	0	(16)	0	(16)	0	1,130	0	0	0	40	10/21/2017
31387W-JZ-1	FNMA POOL NO 596180 6.500% 09/01/31		07/24/2013	Stephens Inc.		6,444	5,799	5,884	5,879	0	0	0	0	0	5,880	0	564	564	249	09/05/2016
31387W-JZ-1	FNMA POOL NO 596180 6.500% 09/01/31		07/01/2013	Paydown		148	148	150	150	0	(2)	0	(2)	0	148	0	0	0	4	09/05/2016
31387W-T7-2	FNMA POOL NO 596474 6.500% 10/01/31		07/24/2013	Stephens Inc.		7,344	6,609	6,706	6,701	0	(1)	0	(1)	0	6,700	0	644	644	284	11/24/2016
31387W-T7-2	FNMA POOL NO 596474 6.500% 10/01/31		07/01/2013	Paydown		105	105	106	106	0	(1)	0	(1)	0	105	0	0	0	2	11/24/2016
31387W-U9-6	FNMA POOL NO 596508 6.500% 09/01/16		12/01/2013	Paydown		859	859	878	870	0	(11)	0	(11)	0	859	0	0	0	31	01/17/2015
31387W-UA-3	FNMA POOL NO 596477 6.500% 11/01/31		12/01/2013	Paydown		65,537	65,537	66,540	66,462	0	(926)	0	(926)	0	65,537	0	0	0	1,687	09/15/2015
31387W-UX-3	FNMA POOL NO 596498 6.000% 07/01/16		12/01/2013	Paydown		322	322	325	323	0	(2)	0	(2)	0	322	0	0	0	10	01/19/2015
31387W-Z8-3	FNMA POOL NO 596667 6.000% 08/01/16		12/01/2013	Paydown		808	808	822	815	0	(7)	0	(7)	0	808	0	0	0	26	02/14/2015
31387X-JU-0	FNMA POOL NO 597075 6.500% 09/01/16		12/01/2013	Paydown		6,067	6,067	6,205	6,129	0	(62)	0	(62)	0	6,067	0	0	0	180	02/28/2015
31387Y-AN-3	FNMA POOL NO 597713 6.500% 08/01/16		12/01/2013	Paydown		228	228	233	230	0	(2)	0	(2)	0	228	0	0	0	8	03/11/2015
31387Y-B9-3	FNMA POOL NO 597764 6.500% 09/01/16		12/01/2013	Paydown		632	632	648	640	0	(8)	0	(8)	0	632	0	0	0	22	02/01/2015
31387Y-NG-4	FNMA POOL NO 598091 6.500% 10/01/31		07/24/2013	Stephens Inc.		11,830	10,646	10,800	10,791	0	(1)	0	(1)	0	10,790	0	1,041	1,041	458	03/24/2017
31387Y-NG-4	FNMA POOL NO 598091 6.500% 10/01/31		07/01/2013	Paydown		378	378	383	383	0	(5)	0	(5)	0	378	0	0	0	8	03/24/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31387Y-NS-8	FNMA POOL NO 598101 6.500% 10/01/31		04/01/2013	Paydown		3,840	3,840	3,895	3,894	0	(54)	0	(54)	0	3,840	0	0	0	83	01/30/2016
31387Y-UX-9	FNMA POOL NO 598298 6.500% 08/01/31		12/01/2013	Paydown		1,473	1,473	1,496	1,494	0	(20)	0	(20)	0	1,473	0	0	0	51	03/28/2017
31387Y-YQ-0	FNMA POOL NO 598419 6.000% 12/01/16		12/01/2013	Paydown		1,524	1,524	1,550	1,538	0	(14)	0	(14)	0	1,524	0	0	0	48	03/09/2015
31388A-6E-9	FNMA POOL NO 599469 6.500% 11/01/31		12/01/2013	Paydown		158	158	161	161	0	(2)	0	(2)	0	158	0	0	0	5	08/21/2016
31388A-W8-3	FNMA POOL NO 599271 6.500% 09/01/16		12/01/2013	Paydown		5,966	5,966	6,101	6,034	0	(68)	0	(68)	0	5,966	0	0	0	263	01/05/2015
31388B-C7-5	FNMA POOL NO 599594 6.500% 08/01/16		12/01/2013	Paydown		6,600	6,600	6,750	6,671	0	(70)	0	(70)	0	6,600	0	0	0	239	01/24/2015
31388B-GG-1	FNMA POOL NO 599699 6.500% 09/01/31		06/01/2013	Paydown		2,155	2,155	2,186	2,185	0	(30)	0	(30)	0	2,155	0	0	0	70	03/26/2016
31388B-V7-4	FNMA POOL NO 600138 6.500% 08/01/31		12/01/2013	Paydown		525	525	532	532	0	(7)	0	(7)	0	525	0	0	0	19	06/28/2017
31388B-VW-9	FNMA POOL NO 600129 6.500% 08/01/31		12/01/2013	Paydown		180	180	183	183	0	(3)	0	(3)	0	180	0	0	0	6	06/26/2016
31388B-W4-0	FNMA POOL NO 600167 6.000% 07/01/16		12/01/2013	Paydown		351	351	356	353	0	(2)	0	(2)	0	351	0	0	0	12	02/23/2015
31388C-2U-3	FNMA POOL NO 601187 6.500% 10/01/16		12/01/2013	Paydown		155	155	159	157	0	(2)	0	(2)	0	155	0	0	0	4	02/14/2015
31388C-FZ-8	FNMA POOL NO 600584 6.500% 08/01/31		12/01/2013	Paydown		6,106	6,106	6,194	6,192	0	(86)	0	(86)	0	6,106	0	0	0	256	06/08/2016
31388C-GK-0	FNMA POOL NO 600602 6.500% 08/01/31		12/01/2013	Paydown		54	54	55	55	0	(1)	0	(1)	0	54	0	0	0	2	03/06/2016
31388C-MX-5	FNMA POOL NO 600774 6.500% 08/01/31		10/01/2013	Paydown		1,765	1,765	1,792	1,790	0	(25)	0	(25)	0	1,765	0	0	0	95	09/11/2016
31388C-ZW-3	FNMA POOL NO 601157 6.500% 09/01/31		12/01/2013	Paydown		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	2	02/02/2016
31388D-BL-1	FNMA POOL NO 601343 6.500% 09/01/31		03/01/2013	Paydown		5,879	5,879	5,964	5,962	0	(83)	0	(83)	0	5,879	0	0	0	95	04/02/2016
31388D-X5-2	FNMA POOL NO 602000 6.500% 08/01/16		12/01/2013	Paydown		4,467	4,467	4,568	4,513	0	(46)	0	(46)	0	4,467	0	0	0	147	02/12/2015
31388D-YN-2	FNMA POOL NO 602017 6.500% 08/01/16		12/01/2013	Paydown		6,567	6,567	6,716	6,631	0	(64)	0	(64)	0	6,567	0	0	0	179	02/19/2015
31388D-ZB-7	FNMA POOL NO 602038 6.500% 08/01/31		12/01/2013	Paydown		1,418	1,418	1,439	1,438	0	(20)	0	(20)	0	1,418	0	0	0	33	07/13/2016
31388D-ZG-6	FNMA POOL NO 602043 6.500% 08/01/16		12/01/2013	Paydown		4,029	4,029	4,121	4,073	0	(43)	0	(43)	0	4,029	0	0	0	110	02/02/2015
31388E-4K-9	FNMA POOL NO 603026 6.500% 08/01/16		12/01/2013	Paydown		4,515	4,515	4,618	4,562	0	(47)	0	(47)	0	4,515	0	0	0	156	02/08/2015
31388E-FR-2	FNMA POOL NO 602376 6.000% 08/01/16		12/01/2013	Paydown		4,329	4,329	4,404	4,369	0	(40)	0	(40)	0	4,329	0	0	0	159	01/30/2015
31388E-FY-7	FNMA POOL NO 602383 6.500% 08/01/16		12/01/2013	Paydown		4,104	4,104	4,197	4,147	0	(43)	0	(43)	0	4,104	0	0	0	152	02/13/2015
31388E-YD-2	FNMA POOL NO 602908 6.000% 10/01/16		12/01/2013	Paydown		3,275	3,275	3,332	3,302	0	(27)	0	(27)	0	3,275	0	0	0	79	03/22/2015
31388F-QA-4	FNMA POOL NO 603549 6.500% 10/01/31		12/01/2013	Paydown		89	89	90	90	0	(1)	0	(1)	0	89	0	0	0	5	10/03/2016
31388F-T8-6	FNMA POOL NO 603675 6.500% 10/01/31		12/01/2013	Paydown		9,845	9,845	9,987	9,982	0	(137)	0	(137)	0	9,845	0	0	0	162	02/28/2016
31388G-3S-8	FNMA POOL NO 604809 6.500% 09/01/31		12/01/2013	Paydown		217	217	221	220	0	(3)	0	(3)	0	217	0	0	0	8	07/08/2016
31388G-C9-0	FNMA POOL NO 604096 6.500% 09/01/31		12/01/2013	Paydown		4,934	4,934	5,006	5,002	0	(68)	0	(68)	0	4,934	0	0	0	236	08/21/2016
31388G-CC-3	FNMA POOL NO 604067 6.500% 09/01/31		12/01/2013	Paydown		64	64	65	65	0	(1)	0	(1)	0	64	0	0	0	2	05/19/2016
31388G-CP-4	FNMA POOL NO 604078 6.500% 09/01/31		12/01/2013	Paydown		1,964	1,964	1,992	1,991	0	(27)	0	(27)	0	1,964	0	0	0	46	01/27/2016
31388G-CX-7	FNMA POOL NO 604086 6.500% 09/01/31		12/01/2013	Paydown		4,160	4,160	4,220	4,217	0	(57)	0	(57)	0	4,160	0	0	0	103	09/15/2016
31388G-HJ-3	FNMA POOL NO 604233 6.500% 11/01/31		12/01/2013	Paydown		18,743	18,743	19,030	19,006	0	(263)	0	(263)	0	18,743	0	0	0	1,014	09/30/2016
31388G-Q5-3	FNMA POOL NO 604476 6.500% 10/01/31		02/01/2013	Paydown		7,913	7,913	8,037	8,027	0	(114)	0	(114)	0	7,913	0	0	0	86	06/21/2016
31388H-BA-6	FNMA POOL NO 604933 6.000% 10/01/31		12/01/2013	Paydown		45,731	45,731	45,218	45,241	0	490	0	490	0	45,731	0	0	0	1,787	12/23/2016
31388H-G4-5	FNMA POOL NO 605119 6.500% 09/01/16		12/01/2013	Paydown		14,995	14,995	15,326	15,119	0	(123)	0	(123)	0	14,995	0	0	0	529	03/28/2015
31388H-NL-9	FNMA POOL NO 605295 6.500% 09/01/16		12/01/2013	Paydown		10,882	10,882	11,129	10,985	0	(103)	0	(103)	0	10,882	0	0	0	388	03/09/2015
31388H-UL-1	FNMA POOL NO 605487 6.500% 10/01/31		07/24/2013	Stephens Inc.		9,458	8,511	8,635	8,629	0	(1)	0	(1)	0	8,628	0	830	830	366	01/27/2017
31388H-UL-1	FNMA POOL NO 605487 6.500% 10/01/31		07/01/2013	Paydown		191	191	194	194	0	(3)	0	(3)	0	191	0	0	0	3	01/27/2017
31388J-H7-3	FNMA POOL NO 606054 6.500% 10/01/16		12/01/2013	Paydown		12,325	12,325	12,600	12,435	0	(110)	0	(110)	0	12,325	0	0	0	398	04/02/2015
31388J-MU-6	FNMA POOL NO 606171 6.500% 10/01/31		12/01/2013	Paydown		135,494	135,494	137,471	137,298	0	(1,804)	0	(1,804)	0	135,494	0	0	0	3,678	11/26/2017
31388K-DY-5	FNMA POOL NO 606819 6.000% 10/01/16		12/01/2013	Paydown		808	808	822	815	0	(7)	0	(7)	0	808	0	0	0	21	02/22/2015
31388K-FT-4	FNMA POOL NO 606878 6.500% 10/01/31		12/01/2013	Paydown		1,915	1,915	1,943	1,941	0	(26)	0	(26)	0	1,915	0	0	0	67	09/28/2018
31388K-HQ-8	FNMA POOL NO 606939 6.500% 10/01/31		12/01/2013	Paydown		468	468	475	475	0	(7)	0	(7)	0	468	0	0	0	11	09/17/2016
31388K-JX-1	FNMA POOL NO 606978 6.500% 10/01/31		12/01/2013	Paydown		1,876	1,876	1,903	1,902	0	(26)	0	(26)	0	1,876	0	0	0	58	09/03/2016
31388K-K9-2	FNMA POOL NO 607020 6.500% 10/01/31		07/24/2013	Stephens Inc.		7,018	6,315	6,407	6,403	0	0	0	0	0	6,402	0	615	615	271	10/10/2016
31388K-K9-2	FNMA POOL NO 607020 6.500% 10/01/31		07/01/2013	Paydown		2,900	2,900	2,943	2,941	0	(40)	0	(40)	0	2,900	0	0	0	45	10/10/2016
31388K-MS-8	FNMA POOL NO 607069 6.500% 11/01/31		07/24/2013	Stephens Inc.		9,143	8,227	8,347	8,341	0	(1)	0	(1)	0	8,340	0	802	802	354	12/17/2016
31388K-MS-8	FNMA POOL NO 607069 6.500% 11/01/31		07/01/2013	Paydown		1,090	1,090	1,106	1,105	0	(15)	0	(15)	0	1,090	0	0	0	26	12/17/2016
31388K-W5-7	FNMA POOL NO 607368 6.500% 11/01/31		12/01/2013	Paydown		175,550	175,550	178,237	178,010	0	(2,461)	0	(2,461)	0	175,550	0	0	0	6,361	11/18/2016
31388K-W6-5	FNMA POOL NO 607369 6.500% 11/01/31		12/01/2013	Paydown		2,137	2,137	2,167	2,167	0	(30)	0	(30)	0	2,137	0	0	0	92	12/12/2015
31388K-Z5-4	FNMA POOL NO 607464 5.500% 11/01/16		12/01/2013	Paydown		1,062	1,062	1,089	1,074	0	(12)	0	(12)	0	1,062	0	0	0	29	03/25/2015
31388L-5B-2	FNMA POOL NO 608442 6.500% 09/01/31		02/01/2013	Paydown		11,124	11,124	11,287	11,278	0	(154)	0	(154)	0	11,124	0	0	0	120	01/05/2017
31388L-7F-1	FNMA POOL NO 608494 5.500% 11/01/16		12/01/2013	Paydown		362	362	371	366	0	(4)	0	(4)	0	362	0	0	0	9	03/05/2015
31388L-FV-7	FNMA POOL NO 607780 6.500% 12/01/31		07/24/2013	Stephens Inc.		3,328	2,995	3,039	3,037	0	0	0	0	0	3,037	0	291	291	129	08/21/2016
31388L-FV-7	FNMA POOL NO 607780 6.500% 12/01/31		07/01/2013	Paydown		1,362	1,362	1,382	1,382	0	(19)	0	(19)	0	1,362	0	0	0	50	08/21/2016
31388L-YQ-7	FNMA POOL NO 608319 6.500% 09/01/31		12/01/2013	Paydown		37,099	37,099	37,635	37,621	0	(522)	0	(522)	0	37,099	0	0	0	813	05/31/2016
31388L-ZN-3	FNMA POOL NO 608349 6.000% 11/01/16		12/01/2013	Paydown		11,872	11,872	12,018	11,953	0	(81)	0	(81)	0	11,872	0	0	0	354	02/25/2015
31388M-6Y-9	FNMA POOL NO 609387 6.500% 10/01/31		04/01/2013	Paydown		819	819	832	831	0	(12)	0	(12)	0	819	0	0	0	18	07/31/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31388M-CT-3	FNMA POOL NO 608582 6.000% 10/01/16		12/01/2013	Paydown		1,760	1,760	1,790	1,777	0	(16)	0	(16)	0	1,760	0	0	0	61	02/15/2015
31388M-FD-5	FNMA POOL NO 608664 6.500% 10/01/31		12/01/2013	Paydown		32,137	32,137	32,601	32,582	0	(445)	0	(445)	0	32,137	0	0	0	402	08/06/2016
31388M-JY-5	FNMA POOL NO 608779 6.000% 09/01/16		12/01/2013	Paydown		6,069	6,069	6,162	6,104	0	(35)	0	(35)	0	6,069	0	0	0	195	02/25/2015
31388N-DD-5	FNMA POOL NO 609500 6.500% 10/01/31		12/01/2013	Paydown		2,508	2,508	2,547	2,544	0	(36)	0	(36)	0	2,508	0	0	0	98	07/13/2016
31388N-PT-7	FNMA POOL NO 609834 6.500% 10/01/31		12/01/2013	Paydown		819	819	831	831	0	(12)	0	(12)	0	819	0	0	0	28	04/30/2016
31388N-QC-3	FNMA POOL NO 609851 6.500% 10/01/31		12/01/2013	Paydown		195	195	198	198	0	(3)	0	(3)	0	195	0	0	0	7	01/28/2017
31388N-QM-1	FNMA POOL NO 609860 6.000% 10/01/31		12/01/2013	Paydown		2,290	2,290	2,264	2,266	0	25	0	25	0	2,290	0	0	0	51	11/13/2016
31388N-QU-3	FNMA POOL NO 609867 6.000% 10/01/31		12/01/2013	Paydown		30,489	30,489	30,137	30,154	0	336	0	336	0	30,489	0	0	0	1,101	12/19/2016
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31		07/24/2013	Stephens Inc.		2,147	1,932	1,960	1,958	0	0	0	0	0	1,958	0	188	188	83	12/10/2016
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31		12/01/2013	Paydown		58,677	58,677	59,530	59,481	0	(804)	0	(804)	0	58,677	0	0	0	1,660	12/10/2016
31388N-VT-0	FNMA POOL NO 610026 6.500% 10/01/31		12/01/2013	Paydown		6,740	6,740	6,837	6,836	0	(96)	0	(96)	0	6,740	0	0	0	247	01/21/2016
31388P-2T-7	FNMA POOL NO 611086 6.500% 10/01/31		07/24/2013	Stephens Inc.		8,591	7,731	7,843	7,838	0	(1)	0	(1)	0	7,838	0	753	753	332	08/10/2016
31388P-2T-7	FNMA POOL NO 611086 6.500% 10/01/31		07/01/2013	Paydown		592	592	600	600	0	(8)	0	(8)	0	592	0	0	0	16	08/10/2016
31388P-CH-2	FNMA POOL NO 610372 6.000% 10/01/31		12/01/2013	Paydown		71,820	71,820	70,992	71,024	0	796	0	796	0	71,820	0	0	0	3,141	05/08/2016
31388P-HP-9	FNMA POOL NO 610538 6.500% 11/01/31		12/01/2013	Paydown		15,751	15,751	15,979	15,968	0	(216)	0	(216)	0	15,751	0	0	0	890	08/28/2017
31388P-Y8-8	FNMA POOL NO 611035 6.000% 04/01/17		12/01/2013	Paydown		1,871	1,871	1,902	1,888	0	(17)	0	(17)	0	1,871	0	0	0	54	05/16/2015
31388P-YP-0	FNMA POOL NO 611018 6.000% 01/01/17		12/01/2013	Paydown		1,457	1,457	1,472	1,465	0	(8)	0	(8)	0	1,457	0	0	0	42	03/28/2015
31388Q-CU-1	FNMA POOL NO 611283 6.500% 11/01/31		12/01/2013	Paydown		3,508	3,508	3,559	3,557	0	(49)	0	(49)	0	3,508	0	0	0	142	04/05/2016
31388Q-DX-4	FNMA POOL NO 611318 6.500% 10/01/31		12/01/2013	Paydown		525	525	533	532	0	(8)	0	(8)	0	525	0	0	0	18	11/16/2016
31388Q-JV-2	FNMA POOL NO 611476 5.500% 11/01/16		12/01/2013	Paydown		138	138	142	140	0	(2)	0	(2)	0	138	0	0	0	4	03/05/2015
31388Q-LC-1	FNMA POOL NO 611523 6.500% 11/01/31		07/24/2013	Stephens Inc.		82,138	73,915	74,993	74,915	0	(12)	0	(12)	0	74,904	0	7,235	7,235	3,176	06/24/2017
31388Q-LC-1	FNMA POOL NO 611523 6.500% 11/01/31		12/01/2013	Paydown		30,311	30,311	30,753	30,721	0	(410)	0	(410)	0	30,311	0	0	0	1,157	06/24/2017
31388R-C6-2	FNMA POOL NO 612193 6.000% 11/01/16		12/01/2013	Paydown		7,961	7,961	8,076	8,027	0	(67)	0	(67)	0	7,961	0	0	0	252	01/05/2015
31388R-Y8-4	FNMA POOL NO 612835 6.000% 12/01/16		12/01/2013	Paydown		25,758	25,758	26,129	25,938	0	(179)	0	(179)	0	25,758	0	0	0	854	03/09/2015
31388S-AF-2	FNMA POOL NO 613006 6.500% 06/01/16		12/01/2013	Paydown		117,578	117,578	120,720	118,858	0	(1,280)	0	(1,280)	0	117,578	0	0	0	3,373	12/27/2014
31388S-ED-3	FNMA POOL NO 613132 6.500% 11/01/31		12/01/2013	Paydown		4,769	4,769	4,837	4,836	0	(67)	0	(67)	0	4,769	0	0	0	60	03/29/2016
31388S-FH-3	FNMA POOL NO 613168 6.500% 11/01/31		12/01/2013	Paydown		3,232	3,232	3,281	3,278	0	(46)	0	(46)	0	3,232	0	0	0	129	11/15/2015
31388S-LU-7	FNMA POOL NO 613339 6.500% 11/01/31		12/01/2013	Paydown		2,169	2,169	2,200	2,199	0	(31)	0	(31)	0	2,169	0	0	0	70	06/03/2016
31388S-X6-7	FNMA POOL NO 613701 6.500% 11/01/31		12/01/2013	Paydown		14,484	14,484	14,706	14,688	0	(203)	0	(203)	0	14,484	0	0	0	690	06/18/2016
31388T-2D-4	FNMA POOL NO 614672 6.500% 11/01/31		07/24/2013	Stephens Inc.		22,679	20,408	20,706	20,685	0	(3)	0	(3)	0	20,682	0	1,997	1,997	877	10/09/2017
31388T-2D-4	FNMA POOL NO 614672 6.500% 11/01/31		07/01/2013	Paydown		417	417	423	422	0	(6)	0	(6)	0	417	0	0	0	9	10/09/2017
31388U-KZ-2	FNMA POOL NO 615112 6.500% 11/01/31		12/01/2013	Paydown		5,745	5,745	5,830	5,826	0	(81)	0	(81)	0	5,745	0	0	0	93	10/07/2016
31388U-SQ-4	FNMA POOL NO 615327 5.500% 12/01/16		12/01/2013	Paydown		424	424	435	429	0	(5)	0	(5)	0	424	0	0	0	13	03/22/2015
31388V-5K-0	FNMA POOL NO 616550 5.500% 12/01/16		12/01/2013	Paydown		1,183	1,183	1,213	1,194	0	(11)	0	(11)	0	1,183	0	0	0	34	05/08/2015
31388W-RJ-7	FNMA POOL NO 617089 6.000% 12/01/31		12/01/2013	Paydown		294,644	294,644	297,084	296,981	0	(2,337)	0	(2,337)	0	294,644	0	0	0	9,792	05/10/2017
31388W-W9-3	FNMA POOL NO 617272 6.000% 01/01/17		12/01/2013	Paydown		454	454	462	458	0	(4)	0	(4)	0	454	0	0	0	14	04/16/2015
31388X-U4-4	FNMA POOL NO 618103 5.500% 12/01/16		12/01/2013	Paydown		1,307	1,307	1,282	1,292	0	15	0	15	0	1,307	0	0	0	36	04/07/2015
31388X-UP-7	FNMA POOL NO 618090 5.500% 12/01/16		12/01/2013	Paydown		1,009	1,009	991	997	0	12	0	12	0	1,009	0	0	0	24	03/19/2015
31388Y-UU-4	FNMA POOL NO 618995 5.500% 12/01/16		12/01/2013	Paydown		14,008	14,008	13,750	13,853	0	156	0	156	0	14,008	0	0	0	314	03/30/2015
31389A-NM-1	FNMA POOL NO 619696 6.500% 12/01/31		12/01/2013	Paydown		444	444	451	450	0	(6)	0	(6)	0	444	0	0	0	16	12/01/2015
31389B-YS-4	FNMA POOL NO 620921 6.000% 12/01/16		12/01/2013	Paydown		125	125	127	127	0	(1)	0	(1)	0	125	0	0	0	4	02/28/2015
31389D-AT-4	FNMA POOL NO 622018 5.500% 01/01/17		12/01/2013	Paydown		378	378	371	373	0	5	0	5	0	378	0	0	0	13	12/31/2014
31389J-FQ-2	FNMA POOL NO 626675 5.500% 04/01/17		12/01/2013	Paydown		5,832	5,832	5,725	5,776	0	57	0	57	0	5,832	0	0	0	160	08/07/2015
31389J-K8-6	FNMA POOL NO 626819 6.000% 08/01/17		12/01/2013	Paydown		20,098	20,098	20,846	20,518	0	(420)	0	(420)	0	20,098	0	0	0	658	06/02/2015
31389J-K9-4	FNMA POOL NO 626820 6.000% 08/01/17		12/01/2013	Paydown		17,743	17,743	18,403	18,096	0	(353)	0	(353)	0	17,743	0	0	0	636	06/10/2015
31389M-AA-5	FNMA POOL NO 629201 5.500% 04/01/17		12/01/2013	Paydown		9,135	9,135	8,967	9,032	0	104	0	104	0	9,135	0	0	0	275	06/01/2015
31389M-PE-1	FNMA POOL NO 629621 5.500% 03/01/17		12/01/2013	Paydown		2,031	2,031	1,994	2,008	0	23	0	23	0	2,031	0	0	0	51	05/17/2015
31389P-BP-4	FNMA POOL NO 631046 5.500% 02/01/17		12/01/2013	Paydown		2,009	2,009	1,972	1,987	0	22	0	22	0	2,009	0	0	0	61	05/26/2015
31389P-KB-5	FNMA POOL NO 631290 5.500% 02/01/17		12/01/2013	Paydown		1,073	1,073	1,053	1,060	0	12	0	12	0	1,073	0	0	0	27	04/22/2015
31389P-LB-4	FNMA POOL NO 631322 5.500% 02/01/17		12/01/2013	Paydown		496	496	509	502	0	(6)	0	(6)	0	496	0	0	0	14	04/13/2015
31389P-LJ-7	FNMA POOL NO 631329 6.000% 03/01/17		12/01/2013	Paydown		2,111	2,111	2,146	2,130	0	(20)	0	(20)	0	2,111	0	0	0	61	04/24/2015
31389P-SJ-0	FNMA POOL NO 631521 5.500% 02/01/17		12/01/2013	Paydown		2,580	2,580	2,532	2,553	0	27	0	27	0	2,580	0	0	0	78	06/16/2015
31389Q-PN-2	FNMA POOL NO 632329 6.000% 03/01/32		12/01/2013	Paydown		70,641	70,641	72,882	72,802	0	(2,161)	0	(2,161)	0	70,641	0	0	0	2,890	09/29/2016
31389Q-QX-9	FNMA POOL NO 632370 6.000% 06/01/17		12/01/2013	Paydown		10,071	10,071	10,172	10,124	0	(53)	0	(53)	0	10,071	0	0	0	319	06/13/2015
31389R-7A-8	FNMA POOL NO 633689 6.000% 07/01/16		12/01/2013	Paydown		18,835	18,835	19,158	18,966	0	(132)	0	(132)	0	18,835	0	0	0	649	05/09/2015
31389T-UG-5	FNMA POOL NO 635183 6.000% 08/01/17		12/01/2013	Paydown		41,971	41,971	43,532	42,715	0	(743)	0	(743)	0	41,971	0	0	0	932	07/12/2015
31389U-HE-2	FNMA POOL NO 635729 7.000% 03/01/32		12/01/2013	Paydown		348,755	348,755	357,350	356,445	0	(7,690)	0	(7,690)	0	348,755	0	0	0	11,851	02/27/2018
31389U-HF-9	FNMA POOL NO 635730 7.000% 03/01/32		12/01/2013	Paydown		145,460	145,460	148,995	148,627	0	(3,166)	0	(3,166)	0	145,460	0	0	0	4,242	04/07/2018

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31389U-KV-0	FNMA POOL NO 635808	7.000% 03/01/32		12/01/2013	Paydown		269	269	276	276	0	(7)	0	(7)	0	269	0	0	0	10	12/07/2016
31389V-NZ-6	FNMA POOL NO 636808	6.500% 04/01/32		07/24/2013	Stephens Inc.		18,717	16,843	16,769	16,771	0	0	0	0	0	16,771	0	1,945	1,945	724	09/16/2016
31389V-NZ-6	FNMA POOL NO 636808	6.500% 04/01/32		12/01/2013	Paydown		103,301	103,301	102,844	102,862	0	439	0	439	0	103,301	0	0	0	3,393	09/16/2016
31389V-RH-2	FNMA POOL NO 636888	6.500% 04/01/32		12/01/2013	Paydown		26,952	26,952	26,833	26,838	0	114	0	114	0	26,952	0	0	0	969	08/30/2016
31389V-SB-4	FNMA POOL NO 636914	6.000% 03/01/17		12/01/2013	Paydown		1,518	1,518	1,543	1,531	0	(14)	0	(14)	0	1,518	0	0	0	50	04/29/2015
31389V-W3-7	FNMA POOL NO 637066	6.000% 03/01/17		12/01/2013	Paydown		5,514	5,514	5,604	5,563	0	(49)	0	(49)	0	5,514	0	0	0	201	04/22/2015
31389V-Z6-7	FNMA POOL NO 637165	6.000% 03/01/17		12/01/2013	Paydown		31,463	31,463	32,004	31,771	0	(309)	0	(309)	0	31,463	0	0	0	943	04/07/2015
31389W-NM-3	FNMA POOL NO 637696	6.500% 04/01/32		07/24/2013	Stephens Inc.		516,143	464,471	462,416	462,498	0	0	0	0	0	462,498	0	53,645	53,645	19,959	06/24/2016
31389W-NM-3	FNMA POOL NO 637696	6.500% 04/01/32		07/01/2013	Paydown		141,497	141,497	140,871	140,896	0	601	0	601	0	141,497	0	0	0	2,683	06/24/2016
31389X-3Z-4	FNMA POOL NO 639016	6.500% 04/01/32		12/01/2013	Paydown		220,906	220,906	219,974	219,970	0	936	0	936	0	220,906	0	0	0	11,496	10/30/2016
31389X-K4-4	FNMA POOL NO 638515	6.000% 04/01/17		12/01/2013	Paydown		4,997	4,997	5,079	5,045	0	(48)	0	(48)	0	4,997	0	0	0	164	04/23/2015
3138A1-6A-4	FNMA POOL NO AH0864	4.000% 12/01/40		12/01/2013	Paydown		45,007	45,007	45,858	45,826	0	(819)	0	(819)	0	45,007	0	0	0	838	07/09/2018
3138A1-GP-0	FNMA POOL NO AH0205	4.000% 12/01/40		12/01/2013	Paydown		53,284	53,284	54,291	54,265	0	(982)	0	(982)	0	53,284	0	0	0	664	05/29/2018
3138A1-HM-6	FNMA POOL NO AH0235	3.500% 12/01/25		12/01/2013	Paydown		1,407,609	1,407,609	1,486,259	1,483,549	0	(75,940)	0	(75,940)	0	1,407,609	0	0	0	23,677	06/09/2018
3138A1-P4-7	FNMA POOL NO AH0442	4.000% 12/01/40		12/01/2013	Paydown		6,115	6,115	6,230	6,227	0	(112)	0	(112)	0	6,115	0	0	0	67	12/24/2020
3138A1-VB-4	FNMA POOL NO AH0609	4.000% 12/01/40		12/01/2013	Paydown		238,219	238,219	242,723	242,543	0	(4,325)	0	(4,325)	0	238,219	0	0	0	3,917	05/27/2019
3138A2-5M-7	FNMA POOL NO AH1751	4.000% 12/01/40		12/01/2013	Paydown		11,920	11,920	12,145	12,137	0	(217)	0	(217)	0	11,920	0	0	0	208	04/23/2021
3138A2-6G-9	FNMA POOL NO AH1770	4.000% 12/01/40		12/01/2013	Paydown		21,855	21,855	22,268	22,253	0	(398)	0	(398)	0	21,855	0	0	0	347	07/14/2019
3138A2-CF-4	FNMA POOL NO AH0969	3.500% 12/01/25		12/01/2013	Paydown		12,511,027	12,511,027	12,552,079	12,547,580	0	(36,553)	0	(36,553)	0	12,511,027	0	0	0	192,889	02/20/2017
3138A2-GP-8	FNMA POOL NO AH1105	3.500% 12/01/25		12/01/2013	Paydown		86,396	86,396	87,004	86,946	0	(550)	0	(550)	0	86,396	0	0	0	1,466	04/05/2017
3138A3-FW-2	FNMA POOL NO AH1980	4.000% 12/01/40		12/01/2013	Paydown		15,954	15,954	16,255	16,244	0	(291)	0	(291)	0	15,954	0	0	0	305	03/03/2021
3138A6-CB-4	FNMA POOL NO AH4565	3.500% 03/01/26		12/01/2013	Paydown		74,270	74,270	74,792	74,745	0	(475)	0	(475)	0	74,270	0	0	0	1,231	09/28/2017
3138A6-E3-0	FNMA POOL NO AH4653	3.500% 02/01/26		12/01/2013	Paydown		22,235	22,235	22,391	22,379	0	(144)	0	(144)	0	22,235	0	0	0	333	11/26/2016
3138A6-TF-7	FNMA POOL NO AH5049	3.500% 03/01/26		12/01/2013	Paydown		15,006	15,006	15,112	15,102	0	(96)	0	(96)	0	15,006	0	0	0	240	05/16/2017
3138A7-G2-8	FNMA POOL NO AH5616	3.500% 02/01/26		12/01/2013	Paydown		200,459	200,459	201,869	201,731	0	(1,272)	0	(1,272)	0	200,459	0	0	0	3,088	05/30/2017
3138A7-G6-9	FNMA POOL NO AH5620	4.000% 02/01/26		12/01/2013	Paydown		7,027,198	7,027,198	7,181,786	7,172,551	0	(145,353)	0	(145,353)	0	7,027,198	0	0	0	125,240	09/25/2016
3138AE-J8-7	FNMA POOL NO AI1186	4.000% 04/01/41		12/01/2013	Paydown		2,130,799	2,130,799	2,225,853	2,223,798	0	(92,999)	0	(92,999)	0	2,130,799	0	0	0	35,265	06/05/2019
3138AR-ZZ-0	FNMA POOL NO AJ0759	4.000% 09/01/41		12/01/2013	Paydown		318,330	318,330	343,761	343,445	0	(25,114)	0	(25,114)	0	318,330	0	0	0	6,383	05/15/2019
3138AS-3T-7	FNMA POOL NO AJ1709	4.000% 09/01/41		12/01/2013	Paydown		3,651,032	3,651,032	3,942,710	3,940,643	0	(289,611)	0	(289,611)	0	3,651,032	0	0	0	78,913	05/25/2021
3138AT-MN-7	FNMA POOL NO AJ2164	4.000% 09/01/41		12/01/2013	Paydown		348,795	348,795	376,659	376,504	0	(27,709)	0	(27,709)	0	348,795	0	0	0	5,525	12/07/2020
3138AV-TM-7	FNMA POOL NO AJ4155	4.000% 11/01/41		12/01/2013	Paydown		1,291,229	1,291,229	1,370,720	1,369,352	0	(78,123)	0	(78,123)	0	1,291,229	0	0	0	21,629	10/25/2020
3138AW-3M-3	FNMA POOL NO AJ5303	4.000% 11/01/41		12/01/2013	Paydown		89,056	89,056	93,516	93,453	0	(4,397)	0	(4,397)	0	89,056	0	0	0	1,395	02/18/2017
3138E1-3T-2	FNMA POOL NO AJ8909	4.000% 12/01/41		12/01/2013	Paydown		1,328,691	1,328,691	1,404,261	1,402,723	0	(74,031)	0	(74,031)	0	1,328,691	0	0	0	25,727	08/11/2021
3138E2-GM-1	FNMA POOL NO AJ9203	4.000% 02/01/42		12/01/2013	Paydown		520,104	520,104	540,461	540,044	0	(19,940)	0	(19,940)	0	520,104	0	0	0	8,082	05/01/2017
3138E5-FX-1	FNMA POOL NO AK1081	3.500% 01/01/42		12/01/2013	Paydown		2,530,456	2,530,456	2,607,124	2,605,673	0	(75,217)	0	(75,217)	0	2,530,456	0	0	0	31,110	09/11/2017
3138MF-HJ-9	FNMA POOL NO AQ0232	3.000% 10/01/42		11/13/2013	Morgan Stanley & Co, Inc		17,326,112	17,889,347	18,821,549	18,814,256	0	(11,463)	0	(11,463)	0	18,802,794	0	(1,476,682)	(1,476,682)	509,846	07/21/2024
3138MF-HJ-9	FNMA POOL NO AQ0232	3.000% 10/01/42		11/01/2013	Paydown		1,247,743	1,247,743	1,312,762	1,312,253	0	(64,510)	0	(64,510)	0	1,247,743	0	0	0	20,429	07/21/2024
31390A-3K-4	FNMA POOL NO 640802	5.500% 04/01/17		01/01/2013	Paydown		320	320	328	325	0	(5)	0	(5)	0	320	0	0	0	1	05/24/2015
31390A-5V-8	FNMA POOL NO 640860	5.500% 04/01/17		05/01/2013	Paydown		1,543	1,543	1,582	1,562	0	(19)	0	(19)	0	1,543	0	0	0	34	07/23/2015
31390B-PC-6	FNMA POOL NO 641319	6.500% 04/01/32		07/24/2013	Stephens Inc.		718,398	646,477	643,618	643,732	0	0	0	0	0	643,733	0	74,666	74,666	27,781	07/06/2016
31390B-PC-6	FNMA POOL NO 641319	6.500% 04/01/32		07/01/2013	Paydown		14,377	14,377	14,314	14,316	0	61	0	61	0	14,377	0	0	0	304	07/06/2016
31390C-AK-2	FNMA POOL NO 641810	6.000% 04/01/17		12/01/2013	Paydown		1,057	1,057	1,075	1,069	0	(11)	0	(11)	0	1,057	0	0	0	30	03/23/2015
31390C-WJ-1	FNMA POOL NO 642449	6.500% 04/01/32		12/01/2013	Paydown		125,655	125,655	125,125	125,122	0	532	0	532	0	125,655	0	0	0	4,160	09/17/2016
31390D-N5-9	FNMA POOL NO 643112	6.000% 05/01/32		02/01/2013	Paydown		59,830	59,830	61,719	61,679	0	(1,849)	0	(1,849)	0	59,830	0	0	0	598	03/07/2016
31390D-XC-3	FNMA POOL NO 643375	6.000% 06/01/17		12/01/2013	Paydown		1,004	1,004	1,021	1,013	0	(9)	0	(9)	0	1,004	0	0	0	38	06/29/2015
31390F-GK-9	FNMA POOL NO 644702	7.000% 05/01/32		12/01/2013	Paydown		328	328	338	337	0	(9)	0	(9)	0	328	0	0	0	12	02/27/2017
31390G-H2-6	FNMA POOL NO 645649	6.000% 06/01/17		12/01/2013	Paydown		11,947	11,947	12,152	12,055	0	(109)	0	(109)	0	11,947	0	0	0	365	06/16/2015
31390H-CU-7	FNMA POOL NO 646383	6.000% 06/01/17		12/01/2013	Paydown		63,915	63,915	66,292	65,198	0	(1,283)	0	(1,283)	0	63,915	0	0	0	2,042	05/04/2015
31390J-E9-8	FNMA POOL NO 647360	6.000% 08/01/17		12/01/2013	Paydown		20,667	20,667	21,436	21,017	0	(350)	0	(350)	0	20,667	0	0	0	651	07/29/2015
31390J-EV-9	FNMA POOL NO 647348	6.000% 08/01/17		12/01/2013	Paydown		1,407	1,407	1,459	1,433	0	(26)	0	(26)	0	1,407	0	0	0	45	07/13/2015
31390K-JA-7	FNMA POOL NO 648357	6.000% 06/01/17		12/01/2013	Paydown		6,556	6,556	6,782	6,676	0	(120)	0	(120)	0	6,556	0	0	0	217	05/21/2015
31390K-UL-0	FNMA POOL NO 648687	7.000% 07/01/32		12/01/2013	Paydown		6,080	6,080	6,259	6,244	0	(163)	0	(163)	0	6,080	0	0	0	235	03/31/2018
31390K-WZ-7	FNMA POOL NO 648764	6.000% 08/01/17		12/01/2013	Paydown		59,275	59,275	61,479	60,505	0	(1,230)	0	(1,230)	0	59,275	0	0	0	1,924	05/30/2015
31390K-X8-6	FNMA POOL NO 648803	6.000% 08/01/17		12/01/2013	Paydown		17,471	17,471	18,120	17,808	0	(337)	0	(337)	0	17,471	0	0	0	250	06/01/2015
31390L-NS-1	FNMA POOL NO 649401	5.500% 07/01/17		12/01/2013	Paydown		1,510	1,510	1,549	1,524	0	(14)	0	(14)	0	1,510	0	0	0	50	08/21/2015
31390L-VZ-6	FNMA POOL NO 649632	6.000% 08/01/17		12/01/2013	Paydown		1,911	1,911	1,937	1,926	0	(15)	0	(15)	0	1,911	0	0	0	63	06/15/2015
31390M-3F-9	FNMA POOL NO 650698	6.000% 07/01/17		12/01/2013	Paydown		22,335	22,335	23,165	22,765	0	(430)	0	(430)	0	22,335	0	0	0	630	06/05/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31390M-GM-0	FNMA POOL NO 650104 6.000% 08/01/17		12/01/2013	Paydown		45,797	45,797	47,501	46,585	0	(787)	0	(787)	0	45,797	0	0	0	1,571	07/27/2015
31390M-TF-1	FNMA POOL NO 650450 6.000% 09/01/17		12/01/2013	Paydown		10,499	10,499	10,671	10,601	0	(102)	0	(102)	0	10,499	0	0	0	321	06/19/2015
31390N-PQ-9	FNMA POOL NO 651231 6.000% 07/01/17		12/01/2013	Paydown		14,520	14,520	14,758	14,657	0	(137)	0	(137)	0	14,520	0	0	0	455	06/01/2015
31390Q-F7-5	FNMA POOL NO 652790 7.000% 08/01/32		12/01/2013	Paydown		155	155	159	159	0	(4)	0	(4)	0	155	0	0	0	6	07/26/2017
31390R-P8-0	FNMA POOL NO 653947 6.000% 08/01/17		12/01/2013	Paydown		45,320	45,320	47,005	46,198	0	(878)	0	(878)	0	45,320	0	0	0	1,486	06/21/2015
31390S-GT-2	FNMA POOL NO 654610 6.000% 08/01/17		12/01/2013	Paydown		46,382	46,382	47,005	46,711	0	(329)	0	(329)	0	46,382	0	0	0	1,063	07/06/2015
31390U-4U-7	FNMA POOL NO 657035 5.500% 01/01/33		12/01/2013	Paydown		122,638	122,638	120,626	120,736	0	1,902	0	1,902	0	122,638	0	0	0	4,210	08/08/2017
31390U-ET-9	FNMA POOL NO 656346 6.000% 08/01/17		12/01/2013	Paydown		29,214	29,214	30,301	29,771	0	(556)	0	(556)	0	29,214	0	0	0	882	06/15/2015
31390U-F9-2	FNMA POOL NO 656392 6.000% 08/01/17		12/01/2013	Paydown		32,243	32,243	33,442	32,866	0	(624)	0	(624)	0	32,243	0	0	0	1,020	06/06/2015
31390U-KS-4	FNMA POOL NO 656505 6.000% 09/01/17		12/01/2013	Paydown		15,320	15,320	15,890	15,594	0	(274)	0	(274)	0	15,320	0	0	0	516	08/02/2015
31390U-KX-3	FNMA POOL NO 656510 6.000% 09/01/17		12/01/2013	Paydown		30,994	30,994	32,147	31,644	0	(650)	0	(650)	0	30,994	0	0	0	1,030	06/11/2015
31390U-LF-1	FNMA POOL NO 656526 6.000% 09/01/17		12/01/2013	Paydown		677	677	702	689	0	(12)	0	(12)	0	677	0	0	0	30	07/11/2015
31390U-R6-5	FNMA POOL NO 656709 6.000% 08/01/17		12/01/2013	Paydown		59,182	59,182	61,382	60,124	0	(942)	0	(942)	0	59,182	0	0	0	2,400	07/17/2015
31390U-R7-3	FNMA POOL NO 656710 6.000% 08/01/17		12/01/2013	Paydown		2,098	2,098	2,176	2,137	0	(39)	0	(39)	0	2,098	0	0	0	69	07/05/2015
31390V-EQ-3	FNMA POOL NO 657243 6.000% 09/01/32		12/01/2013	Paydown		1,831	1,831	1,889	1,887	0	(56)	0	(56)	0	1,831	0	0	0	48	12/19/2016
31390V-HN-7	FNMA POOL NO 657337 6.000% 08/01/17		12/01/2013	Paydown		57,083	57,083	59,206	58,073	0	(989)	0	(989)	0	57,083	0	0	0	1,669	07/26/2015
31390W-5Z-1	FNMA POOL NO 658864 6.000% 08/01/17		12/01/2013	Paydown		115,044	115,044	119,322	117,316	0	(2,273)	0	(2,273)	0	115,044	0	0	0	3,158	06/06/2015
31390W-6A-5	FNMA POOL NO 658865 6.000% 08/01/17		12/01/2013	Paydown		25,781	25,781	26,740	26,279	0	(498)	0	(498)	0	25,781	0	0	0	789	06/21/2015
31390W-6B-3	FNMA POOL NO 658866 6.000% 08/01/17		12/01/2013	Paydown		10,205	10,205	10,585	10,400	0	(195)	0	(195)	0	10,205	0	0	0	358	06/24/2015
31390W-6C-1	FNMA POOL NO 658867 6.000% 08/01/17		12/01/2013	Paydown		4,287	4,287	4,345	4,318	0	(31)	0	(31)	0	4,287	0	0	0	170	06/22/2015
31390X-LW-8	FNMA POOL NO 659241 6.000% 09/01/32		12/01/2013	Paydown		576	576	594	594	0	(18)	0	(18)	0	576	0	0	0	19	03/22/2017
31391B-T2-3	FNMA POOL NO 662169 6.000% 09/01/32		12/01/2013	Paydown		1,316	1,316	1,358	1,357	0	(41)	0	(41)	0	1,316	0	0	0	74	07/29/2016
31391C-MB-8	FNMA POOL NO 662854 6.000% 11/01/17		12/01/2013	Paydown		24,881	24,881	25,215	25,049	0	(169)	0	(169)	0	24,881	0	0	0	728	09/16/2015
31391C-YW-9	FNMA POOL NO 663225 6.000% 10/01/32		12/01/2013	Paydown		532,531	532,531	549,437	548,805	0	(16,274)	0	(16,274)	0	532,531	0	0	0	14,906	10/26/2016
31391D-Y6-4	FNMA POOL NO 664133 5.500% 11/01/17		12/01/2013	Paydown		161	161	165	163	0	(3)	0	(3)	0	161	0	0	0	3	05/09/2015
31391F-KD-9	FNMA POOL NO 665492 6.000% 10/01/17		12/01/2013	Paydown		875	875	890	885	0	(9)	0	(9)	0	875	0	0	0	29	06/10/2015
31391G-PV-2	FNMA POOL NO 666536 5.500% 11/01/32		12/01/2013	Paydown		8,163	8,163	8,027	8,033	0	130	0	130	0	8,163	0	0	0	206	12/12/2016
31391K-UD-7	FNMA POOL NO 669380 5.500% 11/01/32		12/01/2013	Paydown		1,626	1,626	1,599	1,601	0	25	0	25	0	1,626	0	0	0	47	04/04/2017
31391K-VK-0	FNMA POOL NO 669418 6.000% 11/01/17		12/01/2013	Paydown		14,945	14,945	15,146	15,042	0	(96)	0	(96)	0	14,945	0	0	0	423	09/29/2015
31391L-W9-2	FNMA POOL NO 670372 6.000% 09/01/17		12/01/2013	Paydown		901	901	916	910	0	(10)	0	(10)	0	901	0	0	0	29	06/06/2015
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0		12/01/2013	Paydown		4,921	4,921	5,502	5,495	0	(574)	0	(574)	0	4,921	0	0	0	154	03/17/2018
31391T-UL-0	FNMA POOL NO 676587 5.500% 12/01/32		12/01/2013	Paydown		7,260	7,260	7,242	7,243	0	17	0	17	0	7,260	0	0	0	196	06/30/2017
31391U-NU-5	FNMA POOL NO 677303 5.500% 01/01/33		12/01/2013	Paydown		416,161	416,161	409,386	409,740	0	6,421	0	6,421	0	416,161	0	0	0	11,381	04/22/2017
31391V-HC-0	FNMA POOL NO 678027 6.000% 09/01/17		12/01/2013	Paydown		1,554	1,554	1,580	1,569	0	(15)	0	(15)	0	1,554	0	0	0	54	07/14/2015
31392C-XJ-8	FANNIEMAE WHOLE LOAN CMO		12/01/2013	Paydown		1,262,207	1,262,207	1,293,371	1,285,741	0	(23,534)	0	(23,534)	0	1,262,207	0	0	0	31,941	12/15/2016
31393D-F3-0	FANNIE MAE CMO 6.500% 09/25/17		02/01/2013	Paydown		64,450	64,450	65,822	64,659	0	(209)	0	(209)	0	64,450	0	0	0	498	01/31/2014
313946-ST-3	FHLMC GOLD POOL NO D12330		12/01/2013	Paydown		1,686	1,686	1,736	1,713	0	(27)	0	(27)	0	1,686	0	0	0	70	12/07/2015
313947-QR-7	FHLMC GOLD POOL NO D13164		12/01/2013	Paydown		196	196	205	203	0	(7)	0	(7)	0	196	0	0	0	11	02/06/2016
313952-06-3	FHLMC GOLD POOL NO D17677		12/01/2013	Paydown		418	418	436	432	0	(14)	0	(14)	0	418	0	0	0	17	06/24/2016
313961-AJ-3	FHLMC GOLD POOL NO D24509		12/01/2013	Paydown		1,303	1,303	1,360	1,344	0	(40)	0	(40)	0	1,303	0	0	0	54	02/09/2017
313961-NY-6	FHLMC GOLD POOL NO D24907		12/01/2013	Paydown		4,186	4,186	4,371	4,318	0	(132)	0	(132)	0	4,186	0	0	0	199	11/15/2016
313962-E7-3	FHLMC GOLD POOL NO D25558		12/01/2013	Paydown		3,035	3,035	3,140	3,112	0	(77)	0	(77)	0	3,035	0	0	0	125	12/25/2016
313964-WL-8	FHLMC GOLD POOL NO D27851		12/01/2013	Paydown		4,131	4,131	4,027	4,052	0	79	0	79	0	4,131	0	0	0	175	05/24/2017
313964-YA-0	FHLMC GOLD POOL NO D27905		12/01/2013	Paydown		1,291	1,291	1,331	1,320	0	(29)	0	(29)	0	1,291	0	0	0	53	06/02/2017
313965-GA-7	FHLMC GOLD POOL NO D28293		12/01/2013	Paydown		836	836	871	862	0	(26)	0	(26)	0	836	0	0	0	34	11/19/2016
313965-SE-6	FHLMC GOLD POOL NO D28617		12/01/2013	Paydown		5,537	5,537	5,780	5,722	0	(186)	0	(186)	0	5,537	0	0	0	162	10/17/2016
313966-2L-6	FHLMC GOLD POOL NO D29779		12/01/2013	Paydown		94	94	98	98	0	(4)	0	(4)	0	94	0	0	0	4	08/12/2016
313966-AY-9	FHLMC GOLD POOL NO D29023		12/01/2013	Paydown		4,356	4,356	4,499	4,464	0	(108)	0	(108)	0	4,356	0	0	0	166	09/24/2016
313968-6Z-7	FHLMC GOLD POOL NO D30888		02/01/2013	Paydown		899	899	872	875	0	23	0	23	0	899	0	0	0	8	03/20/2016
313968-NT-2	FHLMC GOLD POOL NO D30402		10/01/2013	Paydown		1,081	1,081	1,054	1,058	0	23	0	23	0	1,081	0	0	0	38	11/27/2016
313968-RF-8	FHLMC GOLD POOL NO D30486		12/01/2013	Paydown		161	161	157	158	0	3	0	3	0	161	0	0	0	7	02/11/2017
313968-TC-3	FHLMC GOLD POOL NO D30547		12/01/2013	Paydown		106	106	104	104	0	2	0	2	0	106	0	0	0	5	10/20/2016
313968-TF-6	FHLMC GOLD POOL NO D30550		12/01/2013	Paydown		54	54	53	53	0	1	0	1	0	54	0	0	0	2	08/16/2016
313969-DE-4	FHLMC GOLD POOL NO D31001		12/01/2013	Paydown		5,614	5,614	5,437	5,480	0	134	0	134	0	5,614	0	0	0	109	12/13/2016
313973-B4-0	FHLMC GOLD POOL NO D34559		12/01/2013	Paydown		576	576	556	560	0	16	0	16	0	576	0	0	0	24	03/19/2017
313974-ES-2	FHLMC GOLD POOL NO D35545		12/01/2013	Paydown		2,404	2,404	2,415	2,412	0	(8)	0	(8)	0	2,404	0	0	0	99	05/22/2016
313976-B6-8	FHLMC GOLD POOL NO D37261		12/01/2013	Paydown		3,578	3,578	3,591	3,589	0	(11)	0	(11)	0	3,578	0	0	0	147	09/12/2016
31397G-QD-5	FREDDIE MAC CMO 6.000% 02/15/34		04/01/2013	Paydown		324,116	324,116	330,088	326,182	0	(2,066)	0	(2,066)	0	324,116	0	0	0	3,978	02/14/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31397J-ME-1	FREDDIE MAC CMO FLOATER		12/26/2013	Paydown		13,743,506	13,743,506	13,743,506	13,743,506	0	0	0	0	0	13,743,506	0	0	0	17,512	05/19/2015
313989-FX-8	FHLMC GOLD POOL NO D48282		12/01/2013	Paydown		2,229	2,229	2,334	2,288	0	(59)	0	(59)	0	2,229	0	0	0	92	04/04/2016
31398J-ZS-5	FHLMC MULTIFAMILY STRUCTURED P CMBS		11/13/2013	Deutsche Bank Securities Inc		6,386,117	5,800,000	6,557,625	6,499,015	0	(89,166)	0	(89,166)	0	6,409,849	0	(23,732)	(23,732)	234,021	08/01/2019
31398M-AW-6	FANNIE MAE CMO 5.000% 09/25/30		12/01/2013	Paydown		11,321,105	11,321,105	11,792,843	11,692,359	0	(371,254)	0	(371,254)	0	11,321,105	0	0	0	303,631	10/18/2014
31398W-D3-5	FREDDIE MAC CMBS 4.317% 11/25/19		11/13/2013	Deutsche Bank Securities Inc		6,088,787	5,483,000	6,249,763	6,192,327	0	(81,897)	0	(81,897)	0	6,110,430	0	(21,643)	(21,643)	214,945	10/13/2019
31400A-GM-4	FNMA POOL NO 681604 7.000% 11/01/32		12/01/2013	Paydown		94	94	97	96	0	(3)	0	(3)	0	94	0	0	0	4	12/11/2017
31400A-VZ-8	FNMA FNMA 30YR 6.000% 03/01/33		12/01/2013	Paydown		94,930	94,930	97,867	97,595	0	(2,665)	0	(2,665)	0	94,930	0	0	0	3,757	07/01/2018
31400B-3B-0	FNMA POOL NO 683094 6.000% 02/01/18		12/01/2013	Paydown		8,906	8,906	9,055	8,999	0	(93)	0	(93)	0	8,906	0	0	0	292	09/06/2015
31400B-WY-8	FNMA POOL NO 682963 5.500% 02/01/33		12/01/2013	Paydown		993	993	976	977	0	15	0	15	0	993	0	0	0	28	04/06/2017
31400C-EY-6	FNMA POOL NO 683351 5.500% 02/01/33		12/01/2013	Paydown		103,969	103,969	102,230	102,320	0	1,649	0	1,649	0	103,969	0	0	0	2,928	05/11/2017
31400D-GW-6	FNMA POOL NO 684313 5.500% 02/01/33		06/01/2013	Paydown		40,294	40,294	40,195	40,199	0	94	0	94	0	40,294	0	0	0	1,102	09/19/2016
31400D-RD-6	FNMA POOL NO 684584 - 30YR 5.500		03/01/2013	Paydown		118,142	118,142	130,023	129,883	0	(11,742)	0	(11,742)	0	118,142	0	0	0	1,620	01/27/2018
31400E-PC-8	FNMA POOL NO 685419 5.500% 02/01/33		12/01/2013	Paydown		13,692	13,692	13,659	13,660	0	32	0	32	0	13,692	0	0	0	355	03/07/2017
31400F-X8-5	FNMA POOL NO 686603 6.000% 03/01/33		12/01/2013	Paydown		6,398	6,398	6,601	6,594	0	(196)	0	(196)	0	6,398	0	0	0	101	05/15/2017
31400J-SC-4	FNMA POOL NO 689115 5.500% 02/01/33		12/01/2013	Paydown		252,170	252,170	248,033	248,265	0	3,905	0	3,905	0	252,170	0	0	0	7,431	05/29/2017
31400Q-3K-7	FNMA POOL NO 694802 5.500% 05/01/33		12/01/2013	Paydown		34,711	34,711	34,142	34,182	0	530	0	530	0	34,711	0	0	0	922	06/13/2018
31400R-KS-9	FNMA POOL NO 695205 5.000% 03/01/33		12/01/2013	Paydown		121,017	121,017	116,214	116,514	0	4,503	0	4,503	0	121,017	0	0	0	2,720	08/01/2017
31400S-CD-9	FNMA POOL NO 695868 6.000% 04/01/18		12/01/2013	Paydown		9,162	9,162	9,313	9,259	0	(97)	0	(97)	0	9,162	0	0	0	325	06/15/2015
31400T-AH-0	FNMA POOL NO 696708 5.500% 05/01/33		12/01/2013	Paydown		130,792	130,792	128,646	128,866	0	1,926	0	1,926	0	130,792	0	0	0	2,189	12/14/2019
31400U-MB-7	FNMA POOL NO 697954 4.500% 01/01/19		12/01/2013	Paydown		162,862	162,862	158,456	159,779	0	3,083	0	3,083	0	162,862	0	0	0	3,185	02/26/2016
31400W-BA-7	FNMA POOL NO 699433 5.500% 04/01/33		12/01/2013	Paydown		16,497	16,497	16,457	16,458	0	39	0	39	0	16,497	0	0	0	367	02/28/2017
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/01/2013	Paydown		616,333	616,333	604,584	605,108	0	11,225	0	11,225	0	616,333	0	0	0	12,557	12/11/2016
31401B-7G-4	FNMA POOL NO 703895 5.500% 05/01/33		12/01/2013	Paydown		24,975	24,975	24,565	24,590	0	384	0	384	0	24,975	0	0	0	859	03/24/2018
31401B-W4-3	FNMA POOL NO 703667 6.000% 05/01/33		12/01/2013	Paydown		29,572	29,572	30,487	30,428	0	(855)	0	(855)	0	29,572	0	0	0	1,670	04/09/2017
31401J-RR-1	FNMA POOL NO 709796 5.500% 06/01/33		12/01/2013	Paydown		10,172	10,172	10,005	10,016	0	156	0	156	0	10,172	0	0	0	221	03/10/2018
31401J-TE-8	FNMA POOL NO 709849 4.500% 06/01/18		12/01/2013	Paydown		26,808	26,808	26,192	26,431	0	377	0	377	0	26,808	0	0	0	581	12/10/2015
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR		12/01/2013	Paydown		101,781	101,781	109,115	108,988	0	(7,207)	0	(7,207)	0	101,781	0	0	0	1,426	12/17/2017
31401L-BN-2	FNMA POOL NO 711145 4.500% 07/01/33		12/01/2013	Paydown		82,724	82,724	78,355	78,703	0	4,021	0	4,021	0	82,724	0	0	0	1,464	12/20/2017
31401L-F2-4	FNMA POOL NO 711285 5.500% 01/01/19		12/01/2013	Paydown		23,130	23,130	24,153	23,654	0	(524)	0	(524)	0	23,130	0	0	0	872	04/02/2016
31401N-FV-6	FNMA POOL NO 713080 4.500% 06/01/18		12/01/2013	Paydown		46,099	46,099	44,881	45,323	0	775	0	775	0	46,099	0	0	0	1,199	11/02/2015
31401P-FT-6	FNMA POOL NO 713978 5.500% 07/01/33		12/01/2013	Paydown		579,378	579,378	569,873	570,290	0	9,089	0	9,089	0	579,378	0	0	0	10,959	11/18/2016
31401W-BH-1	FNMA POOL NO 720140 5.500% 07/01/33		12/01/2013	Paydown		146,926	146,926	144,516	144,648	0	2,279	0	2,279	0	146,926	0	0	0	4,097	04/08/2017
31401W-EB-1	FNMA POOL NO 720230 5.500% 07/01/33		12/01/2013	Paydown		242,429	242,429	239,323	239,468	0	2,962	0	2,962	0	242,429	0	0	0	5,398	09/21/2017
31401X-KJ-5	FNMA POOL NO 721297 4.500% 07/01/33		12/01/2013	Paydown		38,435	38,435	36,405	36,533	0	1,901	0	1,901	0	38,435	0	0	0	1,252	06/28/2017
31401Y-3C-7	FNMA POOL NO 722695 5.500% 08/01/33		12/01/2013	Paydown		163,840	163,840	161,152	161,342	0	2,499	0	2,499	0	163,840	0	0	0	2,971	12/13/2018
31401Y-6Z-3	FNMA POOL NO 722788 5.500% 09/01/33		12/01/2013	Paydown		304,311	304,311	299,318	299,734	0	4,577	0	4,577	0	304,311	0	0	0	8,989	05/17/2019
31401Y-B6-1	FNMA POOL NO 721961 4.500% 07/01/33		12/01/2013	Paydown		1,228	1,228	1,163	1,167	0	61	0	61	0	1,228	0	0	0	30	10/28/2017
31401Y-K5-3	FNMA POOL NO 722216 4.500% 07/01/33		12/01/2013	Paydown		15,233	15,233	14,429	14,483	0	750	0	750	0	15,233	0	0	0	370	03/23/2018
31401Y-Z7-3	FNMA POOL NO 722666 5.500% 08/01/33		12/01/2013	Paydown		14,299	14,299	14,064	14,083	0	216	0	216	0	14,299	0	0	0	562	09/13/2019
31402C-5E-8	FNMA POOL NO 725445 4.500% 05/01/19		12/01/2013	Paydown		14,469	14,469	14,390	14,403	0	65	0	65	0	14,469	0	0	0	319	03/11/2016
31402C-PL-0	FNMA POOL NO 725027 5.000% 11/01/33		12/01/2013	Paydown		461,177	461,177	490,072	488,949	0	(27,772)	0	(27,772)	0	461,177	0	0	0	10,510	02/08/2018
31402C-T8-5	FNMA POOL NO 725175 6.000% 04/01/18		12/01/2013	Paydown		63,048	63,048	63,895	63,539	0	(490)	0	(490)	0	63,048	0	0	0	1,889	09/24/2015
31402C-TT-9	FNMA POOL NO 725162 6.000% 02/01/34		12/01/2013	Paydown		394,079	394,079	406,179	405,398	0	(11,319)	0	(11,319)	0	394,079	0	0	0	11,863	05/23/2017
31402C-U4-2	FNMA POOL NO 725203 6.000% 03/01/18		12/01/2013	Paydown		16,117	16,117	16,395	16,283	0	(166)	0	(166)	0	16,117	0	0	0	511	09/14/2015
31402C-UT-7	FNMA POOL NO 725194 6.000% 12/01/18		12/01/2013	Paydown		2,387	2,387	2,428	2,413	0	(26)	0	(26)	0	2,387	0	0	0	73	12/01/2015
31402C-VZ-2	FNMA POOL NO 725232 5.000% 03/01/34		12/01/2013	Paydown		6,263,549	6,263,549	6,003,508	6,016,537	0	247,012	0	247,012	0	6,263,549	0	0	0	145,122	01/17/2018
31402C-W9-9	FNMA POOL NO 725272 6.000% 01/01/19		12/01/2013	Paydown		881	881	896	891	0	(10)	0	(10)	0	881	0	0	0	27	12/21/2015
31402C-Y9-7	FNMA POOL NO 725336 6.000% 04/01/16		12/01/2013	Paydown		11,209	11,209	11,392	11,276	0	(68)	0	(68)	0	11,209	0	0	0	312	12/19/2014
31402D-AD-2	FNMA POOL NO 725504 5.000% 01/01/19		12/01/2013	Paydown		3,137,022	3,137,022	3,118,770	3,121,737	0	15,285	0	15,285	0	3,137,022	0	0	0	80,009	01/13/2016
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		12/01/2013	Paydown		2,976,747	2,976,747	3,203,258	3,195,829	0	(219,082)	0	(219,082)	0	2,976,747	0	0	0	79,354	12/10/2017
31402D-GM-6	FNMA POOL NO 725704 6.000% 08/01/34		12/01/2013	Paydown		8,230,511	8,230,511	8,332,417	8,325,265	0	(94,754)	0	(94,754)	0	8,230,511	0	0	0	247,668	06/24/2017
31402D-KK-5	FNMA POOL NO 725798 2.299% 06/01/34		12/01/2013	Paydown		1,245,604	1,245,604	1,317,064	1,316,194	0	(70,590)	0	(70,590)	0	1,245,604	0	0	0	17,232	06/02/2018
31402E-5G-9	FNMA POOL NO 727247 5.000% 09/01/33		12/01/2013	Paydown		181,810	181,810	180,390	180,473	0	1,338	0	1,338	0	181,810	0	0	0	3,574	08/24/2019
31402E-C2-2	FNMA POOL NO 726489 4.500% 07/01/33		12/01/2013	Paydown		68,884	68,884	65,246	65,517	0	3,367	0	3,367	0	68,884	0	0	0	1,466	07/31/2018
31402E-F2-9	FNMA POOL NO 726585 4.500% 07/01/33		11/01/2013	Paydown		60,395	60,395	57,205	57,397	0	2,998	0	2,998	0	60,395	0	0	0	2,454	10/27/2016
31402E-GK-8	FNMA POOL NO 726602 4.500% 07/01/33		12/01/2013	Paydown		104,075	104,075	98,578	99,040	0	5,035	0	5,035	0	104,075	0	0	0	2,842	12/05/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402E-V5-4	FNMA POOL NO 727036 5.500% 08/01/33		12/01/2013	Paydown		4,014	4,014	3,948	3,951	0	62	0	62	0	4,014	0	0	0	92	07/14/2017
31402E-V6-2	FNMA POOL NO 727037 5.000% 08/01/33		12/01/2013	Paydown		525,701	525,701	521,593	521,770	0	3,930	0	3,930	0	525,701	0	0	0	10,325	12/03/2017
31402F-EJ-0	FNMA FNMA 15YR 4.500% 07/01/18		12/01/2013	Paydown		4,254	4,254	4,156	4,191	0	63	0	63	0	4,254	0	0	0	88	11/11/2015
31402G-PD-9	FNMA POOL NO 728620 4.500% 07/01/33		12/01/2013	Paydown		92,380	92,380	87,501	87,954	0	4,426	0	4,426	0	92,380	0	0	0	2,186	12/26/2018
31402H-GL-9	FNMA POOL NO 729303 5.500% 07/01/33		12/01/2013	Paydown		53,926	53,926	54,097	54,072	0	(146)	0	(146)	0	53,926	0	0	0	1,174	03/10/2017
31402J-7A-9	FNMA POOL NO 730889 5.500% 08/01/33		12/01/2013	Paydown		43,802	43,802	43,083	43,124	0	678	0	678	0	43,802	0	0	0	1,268	12/02/2017
31402J-D9-5	FNMA POOL NO 730128 5.500% 08/01/33		12/01/2013	Paydown		47,727	47,727	46,944	47,004	0	723	0	723	0	47,727	0	0	0	1,096	02/04/2019
31402J-EZ-6	FNMA POOL NO 730152 5.500% 08/01/33		12/01/2013	Paydown		57,340	57,340	56,400	56,459	0	882	0	882	0	57,340	0	0	0	1,702	05/17/2018
31402J-KC-0	FNMA POOL NO 730291 5.500% 07/01/33		12/01/2013	Paydown		19,000	19,000	18,688	18,704	0	296	0	296	0	19,000	0	0	0	761	02/28/2017
31402J-NB-9	FNMA POOL NO 730386 4.500% 08/01/33		12/01/2013	Paydown		468	468	443	444	0	23	0	23	0	468	0	0	0	12	10/09/2017
31402J-Q3-4	FNMA POOL NO 730474 4.500% 08/01/33		12/01/2013	Paydown		197,180	197,180	189,169	189,826	0	7,354	0	7,354	0	197,180	0	0	0	4,546	09/25/2018
31402K-J9-6	FNMA POOL NO 731188 4.500% 08/01/33		12/01/2013	Paydown		72,047	72,047	68,242	68,544	0	3,503	0	3,503	0	72,047	0	0	0	1,024	08/31/2018
31402K-LD-4	FNMA POOL NO 731224 5.000% 08/01/33		12/01/2013	Paydown		756,414	756,414	750,505	750,818	0	5,596	0	5,596	0	756,414	0	0	0	15,812	08/18/2018
31402K-P2-4	FNMA POOL NO 731341 4.500% 08/01/33		12/01/2013	Paydown		54,875	54,875	51,977	52,245	0	2,630	0	2,630	0	54,875	0	0	0	699	11/13/2018
31402L-K9-2	FNMA POOL NO 732120 4.500% 08/01/33		12/01/2013	Paydown		4,114	4,114	3,896	3,912	0	202	0	202	0	4,114	0	0	0	80	02/15/2018
31402M-6T-2	FNMA POOL NO 733582 5.500% 08/01/33		12/01/2013	Paydown		163,422	163,422	160,741	160,929	0	2,492	0	2,492	0	163,422	0	0	0	4,807	09/03/2018
31402M-EX-4	FNMA POOL NO 732850 5.500% 09/01/33		12/01/2013	Paydown		7,332	7,332	7,212	7,222	0	110	0	110	0	7,332	0	0	0	220	06/16/2020
31402M-FD-7	FNMA POOL NO 732864 5.500% 09/01/33		12/01/2013	Paydown		174,967	174,967	172,097	172,328	0	2,639	0	2,639	0	174,967	0	0	0	1,228	07/02/2019
31402M-XH-8	FNMA POOL NO 733380 5.500% 08/01/33		12/01/2013	Paydown		19,259	19,259	19,212	19,213	0	46	0	46	0	19,259	0	0	0	567	03/01/2019
31402N-BX-5	FNMA POOL NO 733654 5.500% 09/01/33		12/01/2013	Paydown		612,228	612,228	602,184	602,853	0	9,375	0	9,375	0	612,228	0	0	0	18,896	10/08/2018
31402N-NW-4	FNMA POOL NO 734005 5.500% 08/01/33		12/01/2013	Paydown		28,734	28,734	28,263	28,291	0	443	0	443	0	28,734	0	0	0	431	09/13/2017
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		12/01/2013	Paydown		4,225,223	4,225,223	4,438,196	4,431,623	0	(206,399)	0	(206,399)	0	4,225,223	0	0	0	95,630	12/11/2017
31402Q-4B-4	FNMA POOL NO 735318 4.500% 11/01/19		12/01/2013	Paydown		308,164	308,164	304,736	305,461	0	2,703	0	2,703	0	308,164	0	0	0	6,727	05/04/2016
31402Q-4L-2	FNMA POOL NO 735327 6.000% 11/01/17		12/01/2013	Paydown		5,784	5,784	5,879	5,841	0	(57)	0	(57)	0	5,784	0	0	0	161	05/01/2015
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		12/01/2013	Paydown		8,794,908	8,794,908	9,235,739	9,222,948	0	(428,040)	0	(428,040)	0	8,794,908	0	0	0	199,593	12/23/2017
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		12/01/2013	Paydown		10,882,128	10,882,128	11,243,023	11,223,787	0	(341,660)	0	(341,660)	0	10,882,128	0	0	0	247,240	01/08/2018
31402Q-EL-1	FNMA POOL NO 734639 4.500% 08/01/33		12/01/2013	Paydown		42,835	42,835	40,573	40,726	0	2,109	0	2,109	0	42,835	0	0	0	1,174	02/12/2018
31402Q-GH-8	FNMA POOL NO 734700 4.000% 09/01/18		12/01/2013	Paydown		809,902	809,902	792,378	799,109	0	10,793	0	10,793	0	809,902	0	0	0	17,250	02/08/2016
31402Q-HE-4	FNMA POOL NO 734729 4.000% 09/01/18		12/01/2013	Paydown		347,503	347,503	339,685	342,647	0	4,857	0	4,857	0	347,503	0	0	0	6,126	01/01/2016
31402Q-JK-8	FNMA POOL NO 734766 4.500% 09/01/18		12/01/2013	Paydown		5,076,224	5,076,224	4,977,872	5,012,053	0	64,171	0	64,171	0	5,076,224	0	0	0	124,727	01/25/2016
31402Q-LK-5	FNMA POOL NO 734830 4.500% 08/01/33		12/01/2013	Paydown		2,454,069	2,454,069	2,397,618	2,401,441	0	52,627	0	52,627	0	2,454,069	0	0	0	37,879	01/20/2018
31402Q-P7-0	FNMA POOL NO 734946 5.500% 09/01/33		12/01/2013	Paydown		40,553	40,553	40,676	40,657	0	(105)	0	(105)	0	40,553	0	0	0	787	07/16/2017
31402Q-V7-3	FNMA POOL NO 735138 7.000% 07/01/34		12/01/2013	Paydown		113,987	113,987	117,335	117,155	0	(3,168)	0	(3,168)	0	113,987	0	0	0	3,290	03/20/2017
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		12/01/2013	Paydown		360,806	360,806	381,270	380,526	0	(19,720)	0	(19,720)	0	360,806	0	0	0	9,321	09/14/2017
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/01/2013	Paydown		4,914,542	4,914,542	4,815,483	4,819,960	0	94,582	0	94,582	0	4,914,542	0	0	0	133,139	10/24/2017
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		12/01/2013	Paydown		3,439,943	3,439,943	3,701,438	3,693,145	0	(253,202)	0	(253,202)	0	3,439,943	0	0	0	90,222	09/20/2017
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		12/01/2013	Paydown		11,547,022	11,547,022	11,813,190	11,800,870	0	(253,848)	0	(253,848)	0	11,547,022	0	0	0	265,670	01/13/2018
31402R-BE-8	FNMA POOL NO 735437 2.323% 09/01/34		12/01/2013	Paydown		130,249	130,249	139,634	139,431	0	(9,182)	0	(9,182)	0	130,249	0	0	0	1,900	04/09/2017
31402R-C8-0	FNMA POOL NO 735495 6.000% 01/01/20		12/01/2013	Paydown		28,549	28,549	28,933	28,797	0	(248)	0	(248)	0	28,549	0	0	0	799	11/03/2016
31402R-CS-6	FNMA POOL NO 735481 6.000% 08/01/18		12/01/2013	Paydown		3,152	3,152	3,205	3,184	0	(32)	0	(32)	0	3,152	0	0	0	97	11/28/2015
31402R-CZ-0	FNMA POOL NO 735488 7.000% 12/01/34		12/01/2013	Paydown		1,310	1,310	1,349	1,347	0	(36)	0	(36)	0	1,310	0	0	0	47	04/19/2017
31402R-DF-3	FNMA POOL NO 735502 6.000% 04/01/35		12/01/2013	Paydown		106,804	106,804	107,538	107,492	0	(688)	0	(688)	0	106,804	0	0	0	3,231	06/15/2017
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		07/01/2013	WELLS FARGO SEC LLC		11,570,120	10,750,401	11,208,697	11,192,471	0	3,464	0	3,464	0	11,195,934	0	374,185	374,185	334,457	12/05/2017
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/01/2013	Paydown		66,871,552	66,871,552	68,971,741	68,889,703	0	(2,018,152)	0	(2,018,152)	0	66,871,552	0	0	0	1,511,278	12/05/2017
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		12/01/2013	Paydown		2,518,341	2,518,341	2,596,728	2,593,339	0	(74,998)	0	(74,998)	0	2,518,341	0	0	0	57,180	10/28/2017
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		12/01/2013	Paydown		9,332,768	9,332,768	9,594,271	9,581,975	0	(249,206)	0	(249,206)	0	9,332,768	0	0	0	212,324	12/08/2017
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/01/2013	Paydown		39,462,267	39,462,267	40,318,025	40,278,348	0	(816,081)	0	(816,081)	0	39,462,267	0	0	0	920,635	11/30/2017
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		12/01/2013	Paydown		356,552	356,552	368,697	368,162	0	(11,610)	0	(11,610)	0	356,552	0	0	0	8,209	12/08/2017
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/01/2013	Paydown		53,473,777	53,473,777	55,354,025	55,286,954	0	(1,813,177)	0	(1,813,177)	0	53,473,777	0	0	0	1,245,376	11/29/2017
31402R-P5-2	FNMA POOL NO 735844 6.000% 05/01/20		12/01/2013	Paydown		1,182	1,182	1,203	1,196	0	(14)	0	(14)	0	1,182	0	0	0	36	06/28/2016
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		12/01/2013	Paydown		2,035,531	2,035,531	2,140,488	2,137,492	0	(101,961)	0	(101,961)	0	2,035,531	0	0	0	45,264	11/25/2017
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		12/01/2013	Paydown		3,629,871	3,629,871	3,717,782	3,713,911	0	(84,039)	0	(84,039)	0	3,629,871	0	0	0	81,243	11/28/2017
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		12/01/2013	Paydown		2,331,359	2,331,359	2,510,033	2,504,558	0	(173,199)	0	(173,199)	0	2,331,359	0	0	0	59,859	06/21/2017
31402S-VH-7	FNMA POOL NO 736916 5.500% 08/01/33		12/01/2013	Paydown		63,096	63,096	62,061	62,120	0	976	0	976	0	63,096	0	0	0	1,865	04/08/2018
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623		12/01/2013	Paydown		49,283	49,283	52,229	52,174	0	(2,891)	0	(2,891)	0	49,283	0	0	0	841	10/20/2017
31402T-FQ-3	FNMA POOL NO 737375 6.000% 09/01/18		12/01/2013	Paydown		12,674	12,674	12,882	12,807	0	(133)	0	(133)	0	12,674	0	0	0	424	10/12/2015
31402T-HQ-1	FNMA POOL NO 737439 5.500% 09/01/33		12/01/2013	Paydown		8,365	8,365	8,228	8,236	0	129	0	129	0	8,365	0	0	0	262	10/30/2017
31402T-JP-1	FNMA POOL NO 737470 5.500% 09/01/33		12/01/2013	Paydown		37,608	37,608	36,991	37,027	0	581	0	581	0	37,608	0	0	0	1,328	05/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402T-PH-2	FNMA POOL NO 737624 5.500% 09/01/33		12/01/2013	Paydown		102,662	102,662	99,694	99,856	0	2,806	0	2,806	0	102,662	0	0	0	2,143	10/04/2018
31402T-TL-9	FNMA POOL NO 737755 5.500% 08/01/33		12/01/2013	Paydown		18,828	18,828	18,519	18,544	0	285	0	285	0	18,828	0	0	0	585	04/07/2019
31402T-V5-1	FNMA POOL NO 737836 6.000% 10/01/33		12/01/2013	Paydown		254,357	254,357	265,803	264,783	0	(10,425)	0	(10,425)	0	254,357	0	0	0	8,480	07/17/2018
31402U-ME-9	FNMA POOL NO 738457 4.500% 09/01/33		12/01/2013	Paydown		9,726	9,726	9,213	9,250	0	476	0	476	0	9,726	0	0	0	195	05/07/2018
31402U-NS-7	FNMA POOL NO 738501 4.500% 09/01/33		12/01/2013	Paydown		91,871	91,871	87,019	87,387	0	4,484	0	4,484	0	91,871	0	0	0	2,193	05/20/2018
31402U-P7-1	FNMA POOL NO 738546 4.500% 09/01/33		12/01/2013	Paydown		123,150	123,150	116,646	117,286	0	5,864	0	5,864	0	123,150	0	0	0	2,741	01/02/2019
31402U-SX-1	FNMA FNMA 15YR 4.500% 11/01/18		12/01/2013	Paydown		524,113	524,113	508,717	514,102	0	10,011	0	10,011	0	524,113	0	0	0	10,256	01/18/2016
31402V-LN-8	FNMA POOL NO 739333 5.500% 09/01/33		12/01/2013	Paydown		151,528	151,528	149,042	149,188	0	2,340	0	2,340	0	151,528	0	0	0	3,920	04/10/2018
31402V-PV-6	FNMA POOL NO 739436 5.500% 10/01/33		12/01/2013	Paydown		15,065	15,065	14,898	14,907	0	158	0	158	0	15,065	0	0	0	508	03/10/2018
31402W-A5-7	FNMA POOL NO 739928 5.500% 10/01/33		12/01/2013	Paydown		253,124	253,124	250,959	251,049	0	2,075	0	2,075	0	253,124	0	0	0	6,904	01/10/2018
31402W-K2-3	FNMA POOL NO 740213 5.500% 09/01/33		12/01/2013	Paydown		64,926	64,926	63,861	63,913	0	1,012	0	1,012	0	64,926	0	0	0	1,607	03/16/2017
31402W-NL-8	FNMA POOL NO 740295 4.500% 10/01/33		12/01/2013	Paydown		33,095	33,095	31,347	31,472	0	1,623	0	1,623	0	33,095	0	0	0	612	03/29/2018
31402W-QJ-0	FNMA POOL NO 740357 5.500% 10/01/33		12/01/2013	Paydown		9,811	9,811	9,650	9,660	0	151	0	151	0	9,811	0	0	0	296	01/27/2019
31402W-WQ-7	FNMA POOL NO 740555 5.000% 11/01/18		12/01/2013	Paydown		202,459	202,459	201,201	201,431	0	1,028	0	1,028	0	202,459	0	0	0	5,101	12/01/2015
31402W-YH-5	FNMA POOL NO 740612 6.000% 09/01/18		12/01/2013	Paydown		1,773	1,773	1,804	1,792	0	(19)	0	(19)	0	1,773	0	0	0	53	11/17/2015
31402X-FQ-4	FNMA POOL NO 740975 6.000% 10/01/18		12/01/2013	Paydown		642	642	653	649	0	(7)	0	(7)	0	642	0	0	0	19	01/07/2016
31402Y-AN-4	FNMA POOL NO 741713 6.000% 11/01/33		12/01/2013	Paydown		126,611	126,611	132,288	131,861	0	(5,250)	0	(5,250)	0	126,611	0	0	0	1,993	06/06/2017
31402Y-DF-8	FNMA POOL NO 741802 5.000% 09/01/33		12/01/2013	Paydown		437,380	437,380	433,963	434,163	0	3,216	0	3,216	0	437,380	0	0	0	16,029	11/02/2019
31402Y-L7-7	FNMA POOL NO 742050 4.500% 01/01/19		12/01/2013	Paydown		193,297	193,297	188,103	189,650	0	3,647	0	3,647	0	193,297	0	0	0	5,359	03/03/2016
31403A-3F-0	FNMA POOL NO 743398 5.500% 10/01/33		12/01/2013	Paydown		747,898	747,898	735,628	736,350	0	11,548	0	11,548	0	747,898	0	0	0	21,292	03/01/2018
31403A-5A-9	FNMA POOL NO 743441 5.500% 10/01/33		12/01/2013	Paydown		178,141	178,141	175,218	175,384	0	2,757	0	2,757	0	178,141	0	0	0	6,201	01/23/2018
31403A-R4-9	FNMA POOL NO 743107 5.500% 10/01/33		12/01/2013	Paydown		100,465	100,465	98,817	98,926	0	1,539	0	1,539	0	100,465	0	0	0	3,724	10/23/2018
31403A-S2-2	FNMA POOL NO 743137 6.000% 10/01/33		12/01/2013	Paydown		12,434	12,434	12,652	12,637	0	(202)	0	(202)	0	12,434	0	0	0	325	12/09/2016
31403A-SY-2	FNMA POOL NO 743135 5.500% 10/01/33		12/01/2013	Paydown		210,475	210,475	207,021	207,215	0	3,260	0	3,260	0	210,475	0	0	0	5,837	02/24/2018
31403A-YP-4	FNMA POOL NO 743318 5.500% 10/01/33		12/01/2013	Paydown		92,483	92,483	90,965	91,052	0	1,431	0	1,431	0	92,483	0	0	0	2,627	11/03/2017
31403B-DG-5	FNMA POOL NO 743603 7.000% 11/01/33		12/01/2013	Paydown		31,301	31,301	32,220	32,168	0	(868)	0	(868)	0	31,301	0	0	0	1,211	01/15/2017
31403B-E2-5	FNMA POOL NO 743653 6.000% 11/01/33		12/01/2013	Paydown		17,099	17,099	17,398	17,373	0	(274)	0	(274)	0	17,099	0	0	0	611	11/03/2017
31403C-3V-1	FNMA POOL NO 745212 2.235% 01/01/36		12/01/2013	Paydown		168,289	168,289	180,328	180,099	0	(11,810)	0	(11,810)	0	168,289	0	0	0	2,349	06/12/2017
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		12/01/2013	Paydown		36,990,813	36,990,813	39,354,702	39,298,743	0	(2,307,931)	0	(2,307,931)	0	36,990,813	0	0	0	844,505	09/21/2017
31403C-E4-9	FNMA POOL NO 744555 5.500% 10/01/33		12/01/2013	Paydown		12,953	12,953	12,740	12,754	0	199	0	199	0	12,953	0	0	0	240	10/27/2018
31403C-EX-5	FNMA FNMA 30YR 5.000% 09/01/33		12/01/2013	Paydown		365,167	365,167	362,314	362,459	0	2,708	0	2,708	0	365,167	0	0	0	10,831	01/18/2019
31403C-KQ-3	FNMA POOL NO 744703 4.500% 10/01/33		12/01/2013	Paydown		42,296	42,296	40,063	40,246	0	2,050	0	2,050	0	42,296	0	0	0	1,359	05/25/2019
31403C-Q8-7	FNMA POOL NO 744879 4.500% 11/01/18		12/01/2013	Paydown		49,808	49,808	48,664	49,122	0	686	0	686	0	49,808	0	0	0	1,120	03/22/2016
31403C-RB-9	FNMA POOL NO 744882 4.500% 11/01/33		12/01/2013	Paydown		23,766	23,766	22,511	22,626	0	1,140	0	1,140	0	23,766	0	0	0	160	12/10/2019
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		07/01/2013	WELLS FARGO SEC LLC		777,310	723,079	736,298	735,722	0	122	0	122	0	735,844	0	41,466	41,466	22,496	10/02/2017
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		12/01/2013	Paydown		6,287,413	6,287,413	6,448,728	6,442,413	0	(155,000)	0	(155,000)	0	6,287,413	0	0	0	142,286	10/02/2017
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		07/01/2013	WELLS FARGO SEC LLC		1,588,059	1,477,264	1,592,444	1,589,725	0	723	0	723	0	1,590,449	0	(2,390)	(2,390)	45,959	08/25/2017
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		12/01/2013	Paydown		9,115,387	9,115,387	9,497,002	9,485,390	0	(370,003)	0	(370,003)	0	9,115,387	0	0	0	201,819	08/25/2017
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		12/01/2013	Paydown		2,271,238	2,271,238	2,208,779	2,211,571	0	59,667	0	59,667	0	2,271,238	0	0	0	59,342	10/25/2017
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		07/01/2013	WELLS FARGO SEC LLC		1,277,804	1,188,655	1,261,274	1,258,990	0	525	0	525	0	1,259,515	0	18,289	18,289	36,980	09/08/2017
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		12/01/2013	Paydown		22,508,251	22,508,251	23,050,780	23,026,417	0	(518,167)	0	(518,167)	0	22,508,251	0	0	0	504,511	09/08/2017
31403D-C7-2	FNMA POOL NO 745394 4.500% 11/01/20		12/01/2013	Paydown		978,515	978,515	1,052,875	1,048,986	0	(70,471)	0	(70,471)	0	978,515	0	0	0	21,658	07/11/2016
31403D-DK-2	FNMA POOL NO 745406 6.000% 03/01/21		12/01/2013	Paydown		149,321	149,321	151,883	151,202	0	(1,881)	0	(1,881)	0	149,321	0	0	0	4,502	08/16/2016
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		12/01/2013	Paydown		4,255,944	4,255,944	4,607,724	4,596,158	0	(340,214)	0	(340,214)	0	4,255,944	0	0	0	111,854	09/02/2017
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/01/2013	Paydown		17,677,219	17,677,219	18,315,035	18,292,414	0	(615,196)	0	(615,196)	0	17,677,219	0	0	0	460,656	06/01/2017
31403D-ED-7	FNMA POOL NO 745432 5.500% 04/01/36		12/01/2013	Paydown		482,258	482,258	479,884	479,906	0	2,352	0	2,352	0	482,258	0	0	0	12,091	07/20/2017
31403D-GK-9	FNMA POOL NO 745502 6.000% 04/01/21		12/01/2013	Paydown		163,486	163,486	166,304	165,551	0	(2,066)	0	(2,066)	0	163,486	0	0	0	4,922	08/08/2016
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36		12/01/2013	Paydown		184,287	184,287	190,637	190,391	0	(6,103)	0	(6,103)	0	184,287	0	0	0	4,111	08/12/2017
31403D-HB-8	FNMA POOL NO 745526 6.000% 05/01/21		12/01/2013	Paydown		656,277	656,277	664,394	662,214	0	(5,936)	0	(5,936)	0	656,277	0	0	0	20,754	07/04/2016
31403D-J7-5	FNMA POOL NO 745586 5.500% 06/01/36		12/01/2013	Paydown		10,962,647	10,962,647	10,565,251	10,580,264	0	382,383	0	382,383	0	10,962,647	0	0	0	293,121	12/30/2016
31403D-JM-2	FNMA POOL NO 745568 7.000% 12/01/31		12/01/2013	Paydown		122,507	122,507	126,106	125,827	0	(3,319)	0	(3,319)	0	122,507	0	0	0	3,864	07/31/2017
31403D-LY-3	FNMA POOL NO 745643 6.500% 07/01/36		12/01/2013	Paydown		202,648	202,648	206,075	205,917	0	(3,269)	0	(3,269)	0	202,648	0	0	0	6,447	01/24/2017
31403D-PZ-6	FNMA POOL NO 745740 5.000% 07/01/36		12/01/2013	Paydown		4,199	4,199	4,469	4,461	0	(262)	0	(262)	0	4,199	0	0	0	100	05/31/2017
31403D-QD-4	FNMA POOL NO 745752 5.500% 08/01/21		12/01/2013	Paydown		87,814	87,814	87,933	87,859	0	(45)	0	(45)	0	87,814	0	0	0	2,274	08/04/2016
31403D-QG-7	FNMA POOL NO 745755 5.000% 12/01/35		12/01/2013	Paydown		1,953,394	1,953,394	1,964,687	1,964,007	0	(10,613)	0	(10,613)	0	1,953,394	0	0	0	44,981	10/09/2017
31403D-SM-2	FNMA POOL NO 745824 6.500% 09/01/36		12/01/2013	Paydown		584,066	584,066	593,668	593,546	0	(9,479)	0	(9,479)	0	584,066	0	0	0	16,129	08/31/2016
31403D-SV-2	FNMA POOL NO 745832 6.000% 04/01/21		12/01/2013	Paydown		27,074	27,074	27,358	27,271	0	(197)	0	(197)	0	27,074	0	0	0	833	09/13/2016
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36		12/01/2013	Paydown		1,062,346	1,062,346	1,084,755	1,083,728	0	(21,382)	0	(21,382)	0	1,062,346	0	0	0	33,737	11/10/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		12/01/2013	Paydown		699,346	699,346	721,856	721,008	0	(21,662)	0	(21,662)	0	699,346	0	0	0	18,116	12/20/2016
31403E-CU-9	FNMA POOL NO 746283 4.500% 10/01/33		12/01/2013	Paydown		3,848	3,848	3,592	3,613	0	235	0	235	0	3,848	0	0	0	69	10/20/2018
31403E-SN-8	FNMA POOL NO 746725 4.000% 10/01/18		12/01/2013	Paydown		322,024	322,024	314,778	317,554	0	4,470	0	4,470	0	322,024	0	0	0	6,697	01/11/2016
31403F-4B-7	FNMA POOL NO 747918 4.500% 11/01/18		12/01/2013	Paydown		204,198	204,198	198,199	200,242	0	3,955	0	3,955	0	204,198	0	0	0	4,516	01/24/2016
31403F-6E-9	FNMA POOL NO 747969 6.000% 12/01/18		12/01/2013	Paydown		4,773	4,773	4,837	4,808	0	(35)	0	(35)	0	4,773	0	0	0	165	03/10/2016
31403F-J6-2	FNMA POOL NO 747385 4.500% 10/01/33		12/01/2013	Paydown		213,556	213,556	203,979	204,809	0	8,746	0	8,746	0	213,556	0	0	0	4,676	11/07/2018
31403F-JX-3	FNMA POOL NO 747378 5.000% 10/01/33		12/01/2013	Paydown		1,189,062	1,189,062	1,179,772	1,180,244	0	8,818	0	8,818	0	1,189,062	0	0	0	24,752	10/13/2018
31403F-LB-8	FNMA POOL NO 747422 5.500% 10/01/33		12/01/2013	Paydown		290,129	290,129	285,369	285,620	0	4,509	0	4,509	0	290,129	0	0	0	9,330	04/13/2017
31403F-MV-3	FNMA POOL NO 747472 5.500% 10/01/33		12/01/2013	Paydown		108,772	108,772	106,987	107,090	0	1,681	0	1,681	0	108,772	0	0	0	4,005	04/08/2018
31403F-NK-6	FNMA POOL NO 747494 4.500% 10/01/33		12/01/2013	Paydown		83,730	83,730	79,308	79,662	0	4,068	0	4,068	0	83,730	0	0	0	1,629	08/16/2018
31403F-P2-4	FNMA POOL NO 747541 4.500% 11/01/33		12/01/2013	Paydown		81,418	81,418	77,118	77,453	0	3,965	0	3,965	0	81,418	0	0	0	1,584	06/29/2018
31403F-XP-4	FNMA POOL NO 747786 6.000% 10/01/18		12/01/2013	Paydown		85,404	85,404	86,805	86,157	0	(753)	0	(753)	0	85,404	0	0	0	2,144	02/24/2016
31403F-Y6-5	FNMA POOL NO 747833 5.000% 11/01/18		12/01/2013	Paydown		2,344,984	2,344,984	2,331,518	2,333,868	0	11,116	0	11,116	0	2,344,984	0	0	0	44,276	01/13/2016
31403G-7E-6	FNMA POOL NO 748893 4.500% 12/01/33		12/01/2013	Paydown		134,317	134,317	127,223	127,845	0	6,471	0	6,471	0	134,317	0	0	0	608	11/14/2018
31403G-BV-3	FNMA POOL NO 748052 5.000% 11/01/18		12/01/2013	Paydown		260,199	260,199	258,583	258,857	0	1,342	0	1,342	0	260,199	0	0	0	7,198	08/03/2015
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33		12/01/2013	Paydown		13,375	13,375	13,053	13,075	0	300	0	300	0	13,375	0	0	0	280	07/30/2018
31403G-RF-1	FNMA POOL NO 748486 4.500% 10/01/33		12/01/2013	Paydown		115,679	115,679	109,569	110,156	0	5,523	0	5,523	0	115,679	0	0	0	2,712	08/15/2019
31403G-WD-0	FNMA POOL NO 748644 1.925% 09/01/33		12/01/2013	Paydown		1,110,833	1,110,833	1,130,446	1,128,723	0	(17,890)	0	(17,890)	0	1,110,833	0	0	0	15,505	03/17/2018
31403H-UZ-1	FNMA POOL NO 749500 5.500% 11/01/33		12/01/2013	Paydown		31,900	31,900	31,821	31,824	0	76	0	76	0	31,900	0	0	0	967	05/08/2018
31403J-BS-4	FNMA POOL NO 749849 4.500% 11/01/18		12/01/2013	Paydown		394,615	394,615	383,023	386,811	0	7,804	0	7,804	0	394,615	0	0	0	8,951	12/28/2015
31403J-EW-2	FNMA POOL NO 749949 4.500% 10/01/33		12/01/2013	Paydown		30,331	30,331	28,729	28,834	0	1,497	0	1,497	0	30,331	0	0	0	683	05/26/2018
31403J-HR-0	FNMA POOL NO 750040 4.500% 12/01/18		12/01/2013	Paydown		426,708	426,708	414,173	418,560	0	8,148	0	8,148	0	426,708	0	0	0	10,361	02/24/2016
31403J-KV-7	FNMA POOL NO 750108 5.500% 10/01/33		12/01/2013	Paydown		361,720	361,720	355,785	356,165	0	5,555	0	5,555	0	361,720	0	0	0	10,033	12/31/2017
31403J-S9-8	FNMA POOL NO 750344 6.000% 11/01/33		12/01/2013	Paydown		3,262	3,262	3,363	3,355	0	(93)	0	(93)	0	3,262	0	0	0	89	09/14/2017
31403J-T7-1	FNMA POOL NO 750374 6.000% 11/01/33		12/01/2013	Paydown		3,519	3,519	3,676	3,665	0	(146)	0	(146)	0	3,519	0	0	0	111	04/04/2018
31403J-TC-0	FNMA POOL NO 750347 5.500% 11/01/33		12/01/2013	Paydown		14,589	14,589	14,350	14,363	0	226	0	226	0	14,589	0	0	0	522	03/24/2018
31403K-6L-2	FNMA POOL NO 751575 5.500% 09/01/33		12/01/2013	Paydown		21,587	21,587	21,233	21,294	0	293	0	293	0	21,587	0	0	0	651	10/21/2025
31403K-JW-4	FNMA POOL NO 750977 4.500% 11/01/33		12/01/2013	Paydown		48,619	48,619	46,051	46,243	0	2,376	0	2,376	0	48,619	0	0	0	944	03/24/2018
31403K-KH-5	FNMA FNMA 15YR 4.500% 11/01/18		12/01/2013	Paydown		324,052	324,052	314,533	317,843	0	6,209	0	6,209	0	324,052	0	0	0	7,442	01/02/2016
31403L-D5-7	FNMA POOL NO 751724 4.500% 11/01/18		12/01/2013	Paydown		490,362	490,362	475,957	481,050	0	9,312	0	9,312	0	490,362	0	0	0	9,953	02/01/2016
31403L-MJ-7	FNMA POOL NO 751961 4.500% 11/01/18		12/01/2013	Paydown		321,376	321,376	311,936	315,067	0	6,309	0	6,309	0	321,376	0	0	0	7,444	01/12/2016
31403L-N3-1	FNMA POOL NO 752010 4.500% 03/01/20		12/01/2013	Paydown		24,180	24,180	23,243	23,502	0	678	0	678	0	24,180	0	0	0	594	08/21/2016
31403L-XM-8	FNMA POOL NO 752284 6.000% 11/01/33		12/01/2013	Paydown		434	434	448	447	0	(13)	0	(13)	0	434	0	0	0	19	02/12/2017
31403M-C9-8	FNMA POOL NO 752596 6.000% 11/01/33		12/01/2013	Paydown		68,184	68,184	71,242	71,024	0	(2,840)	0	(2,840)	0	68,184	0	0	0	1,395	06/19/2017
31403M-E3-9	FNMA POOL NO 752654 4.500% 01/01/19		12/01/2013	Paydown		151,262	151,262	147,091	148,268	0	2,993	0	2,993	0	151,262	0	0	0	4,292	01/18/2016
31403M-U4-9	FNMA POOL NO 753103 5.500% 12/01/33		12/01/2013	Paydown		733,330	733,330	720,124	720,803	0	12,527	0	12,527	0	733,330	0	0	0	18,551	08/26/2017
31403N-D8-7	FNMA POOL NO 753527 5.500% 11/01/33		12/01/2013	Paydown		7,369	7,369	7,351	7,351	0	17	0	17	0	7,369	0	0	0	194	05/31/2018
31403N-GH-4	FNMA POOL NO 753600 4.500% 11/01/18		12/01/2013	Paydown		456,268	456,268	442,865	447,595	0	8,673	0	8,673	0	456,268	0	0	0	9,476	02/03/2016
31403N-VH-7	FNMA POOL NO 754016 7.000% 12/01/33		12/01/2013	Paydown		97,550	97,550	100,415	100,266	0	(2,716)	0	(2,716)	0	97,550	0	0	0	4,614	12/20/2015
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33		12/01/2013	Paydown		32,955	32,955	32,157	32,210	0	745	0	745	0	32,955	0	0	0	926	03/21/2018
31403R-GT-9	FNMA POOL NO 755410 6.500% 11/01/33		12/01/2013	Paydown		9,430	9,430	9,872	9,843	0	(413)	0	(413)	0	9,430	0	0	0	350	11/28/2016
31403R-GY-8	FNMA POOL NO 755415 6.500% 11/01/33		12/01/2013	Paydown		5,801	5,801	6,072	6,052	0	(251)	0	(251)	0	5,801	0	0	0	216	08/24/2017
31403S-XA-9	FNMA POOL NO 756773 4.500% 11/01/33		12/01/2013	Paydown		131,996	131,996	125,025	125,768	0	6,229	0	6,229	0	131,996	0	0	0	1,971	04/13/2019
31403T-L5-1	FNMA POOL NO 757348 4.500% 10/01/20		12/01/2013	Paydown		16,880	16,880	16,343	16,441	0	439	0	439	0	16,880	0	0	0	413	06/15/2016
31403T-LZ-5	FNMA POOL NO 757344 4.500% 08/01/20		12/01/2013	Paydown		82,889	82,889	80,203	80,770	0	2,120	0	2,120	0	82,889	0	0	0	1,764	04/25/2016
31403U-VY-4	FNMA POOL NO 758531 5.500% 02/01/34		12/01/2013	Paydown		10,975	10,975	10,795	10,807	0	168	0	168	0	10,975	0	0	0	359	06/16/2019
31403V-2X-6	FNMA POOL NO 759590 4.500% 02/01/19		12/01/2013	Paydown		283,575	283,575	274,757	278,262	0	5,313	0	5,313	0	283,575	0	0	0	5,941	03/31/2016
31403V-EJ-4	FNMA POOL NO 758937 6.000% 01/01/19		12/01/2013	Paydown		10,956	10,956	11,144	11,071	0	(115)	0	(115)	0	10,956	0	0	0	368	02/06/2016
31403V-QY-8	FNMA POOL NO 759271 7.000% 01/01/34		12/01/2013	Paydown		52	52	53	53	0	(1)	0	(1)	0	52	0	0	0	2	06/27/2016
31403V-VZ-9	FNMA POOL NO 759432 5.500% 02/01/34		12/01/2013	Paydown		55,098	55,098	55,989	55,909	0	(811)	0	(811)	0	55,098	0	0	0	1,489	10/01/2017
31403X-6D-2	FNMA POOL NO 761468 4.500% 05/01/19		12/01/2013	Paydown		254,067	254,067	273,374	272,053	0	(17,987)	0	(17,987)	0	254,067	0	0	0	5,594	02/18/2016
31403X-S5-5	FNMA POOL NO 761140 4.500% 12/01/18		12/01/2013	Paydown		625,293	625,293	606,925	613,552	0	11,741	0	11,741	0	625,293	0	0	0	12,370	02/20/2016
31403X-WF-8	FNMA POOL NO 761246 5.000% 01/01/19		12/01/2013	Paydown		72,944	72,944	79,054	78,584	0	(5,640)	0	(5,640)	0	72,944	0	0	0	1,896	03/01/2016
31403Y-F9-9	FNMA POOL NO 761692 5.500% 12/01/33		12/01/2013	Paydown		271,020	271,020	267,293	267,478	0	3,542	0	3,542	0	271,020	0	0	0	10,049	11/29/2017
31403Y-Z4-8	FNMA POOL NO 762263 7.000% 11/01/33		01/01/2013	Paydown		21,580	21,580	22,214	22,178	0	(598)	0	(598)	0	21,580	0	0	0	126	05/25/2017
31404A-SZ-8	FNMA POOL NO 762936 6.000% 02/01/34		12/01/2013	Paydown		40,684	40,684	41,943	41,863	0	(1,180)	0	(1,180)	0	40,684	0	0	0	645	06/03/2017
31404A-VN-1	FNMA POOL NO 763021 4.000% 08/01/18		12/01/2013	Paydown		122,426	122,426	119,671	120,805	0	1,621	0	1,621	0	122,426	0	0	0	2,490	02/04/2016
31404B-NY-4	FNMA POOL NO 763707 5.500% 01/01/34		12/01/2013	Paydown		81,502	81,502	79,146	79,251	0	2,251	0	2,251	0	81,502	0	0	0	2,057	06/06/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31404E-E7-7	FNMA POOL NO 766158 4.500% 02/01/19		12/01/2013	Paydown		47,986	47,986	46,679	47,027	0	959	0	959	0	47,986	0	0	0	1,038	01/10/2016
31404E-LB-0	FNMA POOL NO 766322 6.000% 02/01/19		12/01/2013	Paydown		2,690	2,690	2,734	2,719	0	(29)	0	(29)	0	2,690	0	0	0	88	12/21/2015
31404E-XT-8	FNMA POOL NO 766690 6.000% 03/01/19		12/01/2013	Paydown		35,353	35,353	35,961	35,730	0	(377)	0	(377)	0	35,353	0	0	0	942	02/24/2016
31404G-3X-7	FNMA POOL NO 768614 5.500% 01/01/34		12/01/2013	Paydown		3,102	3,102	3,051	3,053	0	49	0	49	0	3,102	0	0	0	95	03/04/2017
31404G-Y9-6	FNMA POOL NO 768536 7.000% 06/01/34		12/01/2013	Paydown		3,221	3,221	3,316	3,311	0	(90)	0	(90)	0	3,221	0	0	0	96	09/12/2016
31404J-CX-1	FNMA POOL NO 769686 6.000% 03/01/34		12/01/2013	Paydown		12,918	12,918	13,318	13,293	0	(374)	0	(374)	0	12,918	0	0	0	440	05/23/2017
31404K-3S-9	FNMA POOL NO 771309 5.500% 11/01/33		12/01/2013	Paydown		5,584	5,584	5,492	5,499	0	85	0	85	0	5,584	0	0	0	168	04/17/2020
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		12/01/2013	Paydown		3,698,556	3,698,556	3,551,191	3,559,702	0	138,853	0	138,853	0	3,698,556	0	0	0	91,012	11/12/2017
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		12/01/2013	Paydown		6,720,776	6,720,776	6,448,269	6,463,532	0	257,244	0	257,244	0	6,720,776	0	0	0	148,815	10/23/2017
31404L-X8-8	FNMA POOL NO 772103 6.000% 09/01/33		12/01/2013	Paydown		78,126	78,126	80,543	80,372	0	(2,246)	0	(2,246)	0	78,126	0	0	0	2,072	04/27/2017
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		12/01/2013	Paydown		4,599,244	4,599,244	4,412,764	4,424,468	0	174,776	0	174,776	0	4,599,244	0	0	0	92,526	11/03/2017
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		12/01/2013	Paydown		3,205,737	3,205,737	3,078,009	3,085,903	0	119,834	0	119,834	0	3,205,737	0	0	0	70,638	01/28/2018
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		12/01/2013	Paydown		4,508,195	4,508,195	4,328,572	4,339,982	0	168,213	0	168,213	0	4,508,195	0	0	0	90,859	11/11/2017
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		12/01/2013	Paydown		4,559,619	4,559,619	4,377,946	4,389,600	0	170,018	0	170,018	0	4,559,619	0	0	0	118,143	04/21/2018
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		12/01/2013	Paydown		257,592	257,592	279,536	279,173	0	(21,581)	0	(21,581)	0	257,592	0	0	0	7,426	04/19/2020
31404Q-UB-3	FNMA POOL NO 775578 5.500% 05/01/19		12/01/2013	Paydown		248,823	248,823	271,284	269,696	0	(20,873)	0	(20,873)	0	248,823	0	0	0	7,923	04/17/2016
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		12/01/2013	Paydown		5,229,498	5,229,498	5,017,458	5,031,839	0	197,659	0	197,659	0	5,229,498	0	0	0	143,240	05/13/2018
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		12/01/2013	Paydown		4,247,289	4,247,289	4,078,061	4,089,528	0	157,761	0	157,761	0	4,247,289	0	0	0	110,031	04/19/2018
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		12/01/2013	Paydown		3,183,145	3,183,145	3,054,078	3,061,499	0	121,646	0	121,646	0	3,183,145	0	0	0	72,816	10/14/2017
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		12/01/2013	Paydown		5,610,140	5,610,140	5,382,666	5,394,390	0	215,749	0	215,749	0	5,610,140	0	0	0	117,912	05/11/2017
31404R-RC-3	FNMA POOL NO 776383 2.253% 06/01/34		12/01/2013	Paydown		861,819	861,819	866,520	866,989	0	(5,170)	0	(5,170)	0	861,819	0	0	0	11,143	03/30/2018
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		12/01/2013	Paydown		3,953,269	3,953,269	3,792,976	3,802,292	0	150,977	0	150,977	0	3,953,269	0	0	0	100,009	11/02/2017
31404T-2J-1	FNMA POOL NO 778477 6.000% 08/01/19		12/01/2013	Paydown		182,097	182,097	184,544	183,429	0	(1,332)	0	(1,332)	0	182,097	0	0	0	5,811	05/14/2016
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		12/01/2013	Paydown		2,569,283	2,569,283	2,541,985	2,543,086	0	26,197	0	26,197	0	2,569,283	0	0	0	70,852	01/20/2018
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		12/01/2013	Paydown		2,784,767	2,784,767	2,755,178	2,756,340	0	28,427	0	28,427	0	2,784,767	0	0	0	78,930	01/10/2018
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		12/01/2013	Paydown		10,147,199	10,147,199	9,733,383	9,759,546	0	387,652	0	387,652	0	10,147,199	0	0	0	265,581	05/01/2018
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		12/01/2013	Paydown		5,092,671	5,092,671	5,038,561	5,040,910	0	51,761	0	51,761	0	5,092,671	0	0	0	122,187	12/06/2017
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		12/01/2013	Paydown		3,542,979	3,542,979	3,399,322	3,408,701	0	134,277	0	134,277	0	3,542,979	0	0	0	81,862	04/23/2018
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		12/01/2013	Paydown		2,155,786	2,155,786	2,132,544	2,133,497	0	22,289	0	22,289	0	2,155,786	0	0	0	50,675	02/19/2018
31404U-YU-8	FNMA POOL NO 779323 2.350% 06/01/34		12/01/2013	Paydown		75,338	75,338	80,289	80,205	0	(4,867)	0	(4,867)	0	75,338	0	0	0	1,025	03/12/2018
31404U-Z2-9	FNMA POOL NO 779361 6.000% 06/01/19		12/01/2013	Paydown		2,113	2,113	2,141	2,130	0	(17)	0	(17)	0	2,113	0	0	0	72	05/02/2016
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856		12/01/2013	Paydown		477,710	477,710	512,473	511,883	0	(34,173)	0	(34,173)	0	477,710	0	0	0	4,869	12/04/2017
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		12/01/2013	Paydown		4,144,882	4,144,882	3,976,820	3,987,704	0	157,178	0	157,178	0	4,144,882	0	0	0	85,325	04/11/2018
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		12/01/2013	Paydown		6,599,214	6,599,214	6,331,637	6,346,996	0	252,218	0	252,218	0	6,599,214	0	0	0	139,934	08/27/2017
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		12/01/2013	Paydown		2,469,415	2,469,415	2,371,217	2,379,422	0	89,993	0	89,993	0	2,469,415	0	0	0	61,918	02/20/2019
31404X-VL-5	FNMA POOL NO 781919 6.000% 02/01/21		12/01/2013	Paydown		23,016	23,016	23,412	23,321	0	(304)	0	(304)	0	23,016	0	0	0	869	02/25/2016
31404Y-N5-7	FNMA POOL NO 782612 6.000% 07/01/19		12/01/2013	Paydown		18,566	18,566	18,870	18,741	0	(175)	0	(175)	0	18,566	0	0	0	634	07/11/2016
31405A-KC-6	FNMA POOL NO 783391 7.000% 09/01/34		12/01/2013	Paydown		11,695	11,695	12,038	12,017	0	(323)	0	(323)	0	11,695	0	0	0	519	06/30/2017
31405C-4T-3	FNMA POOL NO 785734 4.500% 11/01/19		12/01/2013	Paydown		163,748	163,748	176,192	175,398	0	(11,650)	0	(11,650)	0	163,748	0	0	0	3,742	05/03/2016
31405D-3D-7	FNMA POOL NO 786596 5.500% 08/01/19		12/01/2013	Paydown		629,228	629,228	686,029	682,248	0	(53,021)	0	(53,021)	0	629,228	0	0	0	16,562	04/12/2016
31405D-AS-6	FNMA POOL NO 785817 5.000% 01/01/20		12/01/2013	Paydown		1,146,846	1,146,846	1,242,909	1,236,947	0	(90,101)	0	(90,101)	0	1,146,846	0	0	0	30,042	06/08/2016
31405D-FQ-5	FNMA POOL NO 785975 6.000% 07/01/19		12/01/2013	Paydown		3,967	3,967	4,032	4,010	0	(43)	0	(43)	0	3,967	0	0	0	152	02/10/2016
31405D-KM-8	FNMA POOL NO 786100 6.000% 07/01/19		12/01/2013	Paydown		42,469	42,469	43,166	42,902	0	(432)	0	(432)	0	42,469	0	0	0	1,732	04/01/2016
31405E-4V-4	FNMA POOL NO 787536 6.000% 10/01/19		12/01/2013	Paydown		58,265	58,265	59,126	58,783	0	(518)	0	(518)	0	58,265	0	0	0	1,985	03/17/2016
31405E-CU-7	FNMA POOL NO 786783 6.000% 08/01/19		12/01/2013	Paydown		2,303	2,303	2,343	2,329	0	(26)	0	(26)	0	2,303	0	0	0	68	03/29/2016
31405F-PB-2	FNMA POOL NO 788018 6.000% 07/01/19		12/01/2013	Paydown		10,911	10,911	11,057	10,996	0	(85)	0	(85)	0	10,911	0	0	0	370	06/20/2016
31405H-FF-0	FNMA POOL NO 789566 7.000% 03/01/34		12/01/2013	Paydown		5,613	5,613	5,778	5,769	0	(156)	0	(156)	0	5,613	0	0	0	287	02/19/2017
31405J-6M-1	FNMA POOL NO 791176 6.000% 08/01/19		12/01/2013	Paydown		8,367	8,367	8,504	8,452	0	(85)	0	(85)	0	8,367	0	0	0	267	05/24/2016
31405J-DC-5	FNMA POOL NO 790399 5.500% 09/01/19		12/01/2013	Paydown		428,335	428,335	467,001	464,533	0	(36,199)	0	(36,199)	0	428,335	0	0	0	12,723	04/10/2016
31405J-DS-0	FNMA POOL NO 790413 6.000% 09/01/19		12/01/2013	Paydown		71,527	71,527	72,701	72,299	0	(772)	0	(772)	0	71,527	0	0	0	2,364	03/24/2016
31405J-H2-3	FNMA POOL NO 790549 5.500% 09/01/19		12/01/2013	Paydown		404,257	404,257	440,750	438,350	0	(34,092)	0	(34,092)	0	404,257	0	0	0	11,925	04/23/2016
31405J-MV-3	FNMA POOL NO 790672 7.000% 09/01/34		12/01/2013	Paydown		23,623	23,623	24,317	24,280	0	(656)	0	(656)	0	23,623	0	0	0	1,100	05/24/2016
31405J-RZ-9	FNMA POOL NO 790804 6.000% 09/01/19		12/01/2013	Paydown		36,622	36,622	37,223	36,993	0	(371)	0	(371)	0	36,622	0	0	0	1,294	06/10/2016
31405J-V5-0	FNMA POOL NO 790936 5.500% 09/01/34		12/01/2013	Paydown		362,622	362,622	369,307	368,622	0	(6,001)	0	(6,001)	0	362,622	0	0	0	11,977	04/11/2019
31405K-GD-7	FNMA POOL NO 791396 6.000% 09/01/19		12/01/2013	Paydown		11,982	11,982	12,188	12,108	0	(126)	0	(126)	0	11,982	0	0	0	395	06/10/2016
31405L-X3-8	FNMA POOL NO 792798 6.000% 12/01/16		09/01/2013	Paydown		756	756	769	763	0	(7)	0	(7)	0	756	0	0	0	15	05/11/2014
31405M-GD-3	FNMA POOL NO 793196 6.000% 07/01/34		12/01/2013	Paydown		1,281	1,281	1,321	1,318	0	(37)	0	(37)	0	1,281	0	0	0	44	12/29/2017
31405N-LG-8	FNMA POOL NO 794227 5.500% 09/01/34		12/01/2013	Paydown		421,547	421,547	429,319	428,596	0	(7,049)	0	(7,049)	0	421,547	0	0	0	13,952	09/14/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31405N-RY-3	FNMA POOL NO 794403 2.299% 09/01/34		12/01/2013	Paydown		321,328	321,328	343,676	343,249	0	(21,921)	0	(21,921)	0	321,328	0	0	0	6,779	08/02/2017
31405N-XV-2	FNMA POOL NO 794592 6.000% 09/01/19		12/01/2013	Paydown		10,801	10,801	10,979	10,920	0	(119)	0	(119)	0	10,801	0	0	0	354	03/31/2016
31405P-BY-5	FNMA POOL NO 794855 5.500% 10/01/34		12/01/2013	Paydown		350,728	350,728	385,466	384,998	0	(34,270)	0	(34,270)	0	350,728	0	0	0	7,711	09/23/2017
31405P-KY-5	FNMA POOL NO 795111 5.500% 10/01/34		12/01/2013	Paydown		782,966	782,966	777,400	777,647	0	5,318	0	5,318	0	782,966	0	0	0	25,599	03/03/2018
31405P-MZ-0	FNMA POOL NO 795176 7.000% 10/01/34		12/01/2013	Paydown		401	401	413	412	0	(11)	0	(11)	0	401	0	0	0	15	02/12/2017
31405S-LG-7	FNMA POOL NO 797827 4.500% 04/01/20		12/01/2013	Paydown		65,257	65,257	62,728	63,436	0	1,821	0	1,821	0	65,257	0	0	0	1,422	07/14/2016
31405S-QE-7	FNMA POOL NO 797953 6.000% 10/01/34		12/01/2013	Paydown		41,018	41,018	42,287	42,200	0	(1,182)	0	(1,182)	0	41,018	0	0	0	1,420	12/20/2017
31405T-UT-7	FNMA POOL NO 798994 6.000% 01/01/35		12/01/2013	Paydown		54,523	54,523	56,611	56,393	0	(1,870)	0	(1,870)	0	54,523	0	0	0	1,534	03/19/2019
31405U-AB-5	FNMA POOL NO 799302 6.000% 10/01/34		12/01/2013	Paydown		2,780	2,780	2,866	2,860	0	(80)	0	(80)	0	2,780	0	0	0	91	06/29/2018
31405U-Q7-7	FNMA POOL NO 799778 5.500% 11/01/34		12/01/2013	Paydown		16,489	16,489	18,122	18,103	0	(1,614)	0	(1,614)	0	16,489	0	0	0	490	06/28/2019
31405V-ZG-5	FNMA POOL NO 800943 6.000% 10/01/34		12/01/2013	Paydown		50,294	50,294	51,895	51,836	0	(1,541)	0	(1,541)	0	50,294	0	0	0	1,339	04/30/2017
31405W-RM-9	FNMA POOL NO 801592 4.500% 03/01/20		12/01/2013	Paydown		6,247	6,247	6,050	6,106	0	141	0	141	0	6,247	0	0	0	153	11/23/2016
31405X-M5-9	FNMA POOL NO 802380 6.000% 12/01/34		12/01/2013	Paydown		49,030	49,030	50,547	50,441	0	(1,411)	0	(1,411)	0	49,030	0	0	0	1,692	03/10/2018
31406A-JC-7	FNMA POOL NO 804059 6.000% 10/01/34		12/01/2013	Paydown		25,946	25,946	26,748	26,690	0	(744)	0	(744)	0	25,946	0	0	0	950	05/19/2018
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		12/01/2013	Paydown		77,878	77,878	85,592	85,485	0	(7,607)	0	(7,607)	0	77,878	0	0	0	3,015	08/05/2020
31406C-HG-6	FNMA POOL NO 805831 6.000% 08/01/34		12/01/2013	Paydown		1,917	1,917	1,976	1,973	0	(56)	0	(56)	0	1,917	0	0	0	21	05/13/2017
31406C-UC-0	FNMA POOL NO 806179 6.500% 12/01/34		12/01/2013	Paydown		12,159	12,159	12,656	12,623	0	(464)	0	(464)	0	12,159	0	0	0	435	10/11/2018
31406C-Y2-8	FNMA POOL NO 806329 6.000% 12/01/34		12/01/2013	Paydown		115,650	115,650	119,227	118,883	0	(3,234)	0	(3,234)	0	115,650	0	0	0	4,450	08/02/2018
31406E-KN-3	FNMA POOL NO 807701 4.500% 12/01/19		12/01/2013	Paydown		306,685	306,685	329,991	328,655	0	(21,969)	0	(21,969)	0	306,685	0	0	0	7,415	03/02/2016
31406E-PQ-1	FNMA POOL NO 807831 6.000% 12/01/34		12/01/2013	Paydown		45,621	45,621	46,340	46,284	0	(663)	0	(663)	0	45,621	0	0	0	888	05/22/2018
31406F-2D-2	FNMA POOL NO 809072 4.500% 03/01/20		12/01/2013	Paydown		45,644	45,644	43,875	44,394	0	1,250	0	1,250	0	45,644	0	0	0	1,155	08/22/2016
31406F-5G-2	FNMA POOL NO 809147 6.000% 01/01/20		12/01/2013	Paydown		7,495	7,495	7,595	7,561	0	(66)	0	(66)	0	7,495	0	0	0	241	05/24/2016
31406F-BF-7	FNMA POOL NO 808338 5.000% 08/01/33		12/01/2013	Paydown		1,214,715	1,214,715	1,205,225	1,205,622	0	9,093	0	9,093	0	1,214,715	0	0	0	28,791	11/27/2017
31406F-FR-7	FNMA POOL NO 808476 4.500% 03/01/20		03/01/2013	Paydown		1,602	1,602	1,543	1,550	0	52	0	52	0	1,602	0	0	0	17	08/09/2015
31406G-2N-8	FNMA POOL NO 809981 2.505% 03/01/35		12/01/2013	Paydown		528,112	528,112	563,955	563,247	0	(35,135)	0	(35,135)	0	528,112	0	0	0	5,694	01/12/2017
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		12/01/2013	Paydown		20,533	20,533	22,275	22,257	0	(1,724)	0	(1,724)	0	20,533	0	0	0	558	05/11/2018
31406G-BC-2	FNMA POOL NO 809235 5.500% 01/01/20		12/01/2013	Paydown		237,847	237,847	259,337	258,059	0	(20,211)	0	(20,211)	0	237,847	0	0	0	5,360	05/09/2016
31406G-HH-5	FNMA POOL NO 809432 5.500% 02/01/20		12/01/2013	Paydown		79,942	79,942	87,164	86,770	0	(6,829)	0	(6,829)	0	79,942	0	0	0	2,406	04/09/2016
31406G-X9-5	FNMA POOL NO 809904 6.000% 02/01/20		12/01/2013	Paydown		38,141	38,141	38,653	38,467	0	(327)	0	(327)	0	38,141	0	0	0	1,202	07/22/2016
31406G-XQ-7	FNMA POOL NO 809887 4.500% 03/01/20		12/01/2013	Paydown		15,829	15,829	15,216	15,388	0	442	0	442	0	15,829	0	0	0	354	07/24/2016
31406G-ZR-3	FNMA POOL NO 809952 5.500% 02/01/35		12/01/2013	Paydown		1,076,223	1,076,223	1,178,867	1,177,707	0	(101,484)	0	(101,484)	0	1,076,223	0	0	0	32,727	02/21/2018
31406H-5P-8	FNMA POOL NO 810954 4.500% 04/01/20		12/01/2013	Paydown		28,196	28,196	27,103	27,361	0	836	0	836	0	28,196	0	0	0	390	04/06/2016
31406H-FG-7	FNMA POOL NO 810267 6.000% 01/01/20		12/01/2013	Paydown		50,575	50,575	51,404	51,106	0	(532)	0	(532)	0	50,575	0	0	0	2,230	05/29/2016
31406J-M9-1	FNMA POOL NO 811384 4.500% 03/01/20		12/01/2013	Paydown		75,355	75,355	72,435	73,328	0	2,028	0	2,028	0	75,355	0	0	0	1,775	09/09/2016
31406J-NN-9	FNMA POOL NO 811397 4.500% 03/01/20		12/01/2013	Paydown		114,965	114,965	110,740	111,748	0	3,217	0	3,217	0	114,965	0	0	0	1,438	03/17/2016
31406J-NQ-2	FNMA POOL NO 811399 4.500% 03/01/20		12/01/2013	Paydown		2,789	2,789	2,685	2,714	0	74	0	74	0	2,789	0	0	0	73	10/19/2016
31406J-TD-5	FNMA POOL NO 811548 5.500% 03/01/21		12/01/2013	Paydown		240,444	240,444	262,042	260,989	0	(20,545)	0	(20,545)	0	240,444	0	0	0	7,222	09/16/2016
31406J-TR-4	FNMA POOL NO 811560 6.000% 05/01/21		12/01/2013	Paydown		481,421	481,421	489,220	487,666	0	(6,245)	0	(6,245)	0	481,421	0	0	0	18,418	01/17/2016
31406M-FX-9	FNMA POOL NO 813882 4.500% 06/01/20		12/01/2013	Paydown		49,266	49,266	49,912	49,743	0	(478)	0	(478)	0	49,266	0	0	0	1,140	04/18/2016
31406M-HW-9	FNMA POOL NO 813945 4.500% 12/01/20		12/01/2013	Paydown		5,687	5,687	5,504	5,542	0	145	0	145	0	5,687	0	0	0	90	06/28/2016
31406M-LH-7	FNMA POOL NO 814028 6.000% 01/01/35		12/01/2013	Paydown		40,454	40,454	41,705	41,629	0	(1,176)	0	(1,176)	0	40,454	0	0	0	1,954	06/23/2017
31406M-R8-1	FNMA POOL NO 814211 4.500% 02/01/20		12/01/2013	Paydown		12,364	12,364	11,885	12,026	0	338	0	338	0	12,364	0	0	0	247	08/11/2016
31406M-SP-2	FNMA POOL NO 814226 4.500% 03/01/20		12/01/2013	Paydown		66,735	66,735	64,149	64,857	0	1,877	0	1,877	0	66,735	0	0	0	1,021	06/14/2016
31406M-UM-6	FNMA POOL NO 814288 7.000% 01/01/35		12/01/2013	Paydown		1,170	1,170	1,204	1,203	0	(32)	0	(32)	0	1,170	0	0	0	71	07/08/2017
31406N-DM-3	FNMA POOL NO 814708 6.000% 04/01/20		12/01/2013	Paydown		16,660	16,660	16,941	16,846	0	(186)	0	(186)	0	16,660	0	0	0	603	06/18/2016
31406N-RU-0	FNMA POOL NO 815099 6.000% 04/01/20		12/01/2013	Paydown		2,757	2,757	2,804	2,791	0	(34)	0	(34)	0	2,757	0	0	0	90	04/22/2016
31406N-TF-1	FNMA POOL NO 815150 4.500% 04/01/20		12/01/2013	Paydown		43,021	43,021	41,399	41,741	0	1,280	0	1,280	0	43,021	0	0	0	1,136	04/21/2016
31406N-W5-9	FNMA POOL NO 815268 6.000% 05/01/20		12/01/2013	Paydown		33,524	33,524	33,975	33,822	0	(298)	0	(298)	0	33,524	0	0	0	1,179	07/02/2016
31406P-3K-3	FNMA POOL NO 816302 4.500% 02/01/20		06/01/2013	Paydown		92,555	92,555	88,968	89,927	0	2,627	0	2,627	0	92,555	0	0	0	1,712	04/22/2016
31406P-6T-1	FNMA POOL NO 816382 4.500% 06/01/20		12/01/2013	Paydown		10,849	10,849	10,428	10,549	0	299	0	299	0	10,849	0	0	0	245	09/19/2016
31406P-N3-9	FNMA POOL NO 815910 4.500% 03/01/20		12/01/2013	Paydown		11,203	11,203	10,849	10,933	0	270	0	270	0	11,203	0	0	0	298	06/15/2016
31406P-SN-0	FNMA POOL NO 816025 7.000% 12/01/34		12/01/2013	Paydown		313	313	322	322	0	(9)	0	(9)	0	313	0	0	0	18	02/20/2017
31406P-ZF-9	FNMA POOL NO 816242 4.500% 03/01/20		12/01/2013	Paydown		12,110	12,110	11,640	11,756	0	354	0	354	0	12,110	0	0	0	206	03/31/2016
31406Q-MP-9	FNMA POOL NO 816766 4.500% 03/01/20		12/01/2013	Paydown		139,943	139,943	134,756	136,239	0	3,704	0	3,704	0	139,943	0	0	0	951	07/17/2016
31406S-3U-5	FNMA POOL NO 819011 2.308% 05/01/35		12/01/2013	Paydown		744,834	744,834	796,638	795,907	0	(51,072)	0	(51,072)	0	744,834	0	0	0	10,604	10/04/2018
31406S-VP-5	FNMA POOL NO 818822 5.500% 02/01/35		12/01/2013	Paydown		449,183	449,183	442,650	442,885	0	6,298	0	6,298	0	449,183	0	0	0	9,270	12/17/2017
31406T-JS-1	FNMA POOL NO 819373 4.500% 03/01/20		12/01/2013	Paydown		13,669	13,669	13,140	13,264	0	405	0	405	0	13,669	0	0	0	329	03/21/2016
31406T-L2-5	FNMA POOL NO 819445 6.000% 03/01/35		12/01/2013	Paydown		9,428	9,428	9,720	9,701	0	(272)	0	(272)	0	9,428	0	0	0	189	11/24/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31406T-VC-2	FNMA POOL NO 819711 4.500% 04/01/20		12/01/2013	Paydown		16,875	16,875	16,221	16,376	0	499	0	499	0	16,875	0	0	0	339	03/07/2016
31406U-NN-4	FNMA POOL NO 820397 6.000% 04/01/20		12/01/2013	Paydown		17,035	17,035	17,328	17,233	0	(199)	0	(199)	0	17,035	0	0	0	564	07/06/2016
31406V-UX-2	FNMA POOL NO 821498 6.000% 05/01/20		12/01/2013	Paydown		19,219	19,219	19,535	19,426	0	(206)	0	(206)	0	19,219	0	0	0	628	07/31/2016
31406W-YX-6	FNMA POOL NO 822526 6.000% 05/01/20		12/01/2013	Paydown		986	986	1,003	999	0	(13)	0	(13)	0	986	0	0	0	33	02/19/2016
31407A-F7-1	FNMA POOL NO 824690 4.500% 05/01/20		12/01/2013	Paydown		11,666	11,666	11,214	11,331	0	335	0	335	0	11,666	0	0	0	285	08/17/2016
31407B-RU-5	FNMA POOL NO 825899 4.500% 09/01/20		12/01/2013	Paydown		156,244	156,244	151,014	152,402	0	3,842	0	3,842	0	156,244	0	0	0	3,866	08/30/2016
31407B-RW-1	FNMA POOL NO 825901 4.500% 10/01/20		12/01/2013	Paydown		56,997	56,997	55,087	55,548	0	1,449	0	1,449	0	56,997	0	0	0	1,112	08/11/2016
31407B-RX-9	FNMA POOL NO 825902 4.500% 10/01/20		12/01/2013	Paydown		110,528	110,528	106,808	107,774	0	2,754	0	2,754	0	110,528	0	0	0	2,668	09/03/2016
31407B-VL-0	FNMA POOL NO 826019 6.000% 07/01/20		12/01/2013	Paydown		8,377	8,377	8,521	8,474	0	(98)	0	(98)	0	8,377	0	0	0	254	08/08/2016
31407B-VM-8	FNMA POOL NO 826020 6.000% 07/01/20		12/01/2013	Paydown		431	431	438	436	0	(5)	0	(5)	0	431	0	0	0	14	04/07/2016
31407C-FG-7	FNMA POOL NO 826467 6.000% 07/01/20		12/01/2013	Paydown		18,762	18,762	19,014	18,958	0	(196)	0	(196)	0	18,762	0	0	0	539	09/20/2015
31407C-VY-0	FNMA POOL NO 826931 5.500% 08/01/35		12/01/2013	Paydown		70,982	70,982	72,246	72,186	0	(1,204)	0	(1,204)	0	70,982	0	0	0	1,660	06/15/2017
31407D-G3-3	FNMA POOL NO 827418 6.000% 05/01/20		12/01/2013	Paydown		1,348	1,348	1,370	1,363	0	(16)	0	(16)	0	1,348	0	0	0	45	06/24/2016
31407D-QT-5	FNMA POOL NO 827666 4.500% 10/01/20		12/01/2013	Paydown		52,565	52,565	50,913	51,413	0	1,152	0	1,152	0	52,565	0	0	0	1,291	06/04/2017
31407F-AY-6	FNMA POOL NO 829023 5.000% 07/01/20		12/01/2013	Paydown		2,179,802	2,179,802	2,365,858	2,355,448	0	(175,646)	0	(175,646)	0	2,179,802	0	0	0	53,498	06/16/2016
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		12/01/2013	Paydown		13,262,785	13,262,785	12,985,096	12,996,851	0	265,935	0	265,935	0	13,262,785	0	0	0	269,016	04/08/2017
31407F-SD-3	FNMA POOL NO 829516 4.500% 03/01/20		12/01/2013	Paydown		2,385	2,385	2,296	2,313	0	72	0	72	0	2,385	0	0	0	58	03/23/2016
31407G-CG-1	FNMA POOL NO 829971 4.500% 01/01/34		12/01/2013	Paydown		48,904	48,904	46,322	46,596	0	2,309	0	2,309	0	48,904	0	0	0	1,393	03/01/2020
31407G-ZM-3	FNMA POOL NO 830648 4.500% 10/01/20		12/01/2013	Paydown		864	864	835	841	0	23	0	23	0	864	0	0	0	18	06/01/2016
31407H-2E-5	FNMA POOL NO 831573 6.000% 07/01/21		12/01/2013	Paydown		11,516	11,516	11,705	11,667	0	(151)	0	(151)	0	11,516	0	0	0	414	03/14/2016
31407H-2K-1	FNMA POOL NO 831578 6.000% 07/01/21		12/01/2013	Paydown		89,728	89,728	91,030	90,762	0	(1,034)	0	(1,034)	0	89,728	0	0	0	2,813	04/07/2016
31407H-AW-6	FNMA POOL NO 830821 7.000% 10/01/35		12/01/2013	Paydown		1,269	1,269	1,306	1,304	0	(35)	0	(35)	0	1,269	0	0	0	25	04/19/2017
31407H-T4-8	FNMA POOL NO 831371 6.000% 04/01/21		12/01/2013	Paydown		2,540	2,540	2,583	2,572	0	(32)	0	(32)	0	2,540	0	0	0	46	04/13/2016
31407H-VR-4	FNMA POOL NO 831424 6.000% 04/01/21		12/01/2013	Paydown		38,966	38,966	39,624	39,472	0	(506)	0	(506)	0	38,966	0	0	0	1,401	04/22/2016
31407H-XZ-4	FNMA POOL NO 831496 6.000% 05/01/21		12/01/2013	Paydown		215,439	215,439	219,113	218,326	0	(2,887)	0	(2,887)	0	215,439	0	0	0	5,873	03/09/2016
31407H-YZ-3	FNMA POOL NO 831528 6.000% 06/01/21		12/01/2013	Paydown		113,361	113,361	114,789	114,420	0	(1,059)	0	(1,059)	0	113,361	0	0	0	4,155	06/16/2016
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/01/2013	Paydown		4,541,658	4,541,658	4,508,483	4,509,073	0	32,585	0	32,585	0	4,541,658	0	0	0	143,592	12/04/2016
31407J-D7-4	FNMA POOL NO 831826 6.000% 10/01/21		12/01/2013	Paydown		15,966	15,966	16,133	16,089	0	(123)	0	(123)	0	15,966	0	0	0	479	07/19/2016
31407J-DC-3	FNMA POOL NO 831799 6.500% 09/01/36		12/01/2013	Paydown		296,426	296,426	303,420	303,087	0	(6,661)	0	(6,661)	0	296,426	0	0	0	8,466	06/15/2017
31407K-LC-1	FNMA POOL NO 832923 6.000% 09/01/20		12/01/2013	Paydown		73,547	73,547	74,742	74,468	0	(922)	0	(922)	0	73,547	0	0	0	2,165	01/17/2016
31407K-LD-9	FNMA POOL NO 832924 6.000% 09/01/20		12/01/2013	Paydown		26,256	26,256	26,608	26,491	0	(236)	0	(236)	0	26,256	0	0	0	1,063	09/01/2016
31407K-MD-8	FNMA POOL NO 832956 4.500% 08/01/20		12/01/2013	Paydown		22,973	22,973	22,244	22,407	0	566	0	566	0	22,973	0	0	0	564	09/12/2016
31407L-CG-0	FNMA POOL NO 833571 6.000% 07/01/20		12/01/2013	Paydown		274,268	274,268	278,837	277,339	0	(3,071)	0	(3,071)	0	274,268	0	0	0	6,386	07/11/2016
31407L-ED-5	FNMA POOL NO 833632 6.000% 03/01/21		12/01/2013	Paydown		1,162	1,162	1,182	1,176	0	(14)	0	(14)	0	1,162	0	0	0	38	11/12/2016
31407L-EJ-2	FNMA POOL NO 833637 6.000% 04/01/21		12/01/2013	Paydown		66,551	66,551	67,674	67,344	0	(793)	0	(793)	0	66,551	0	0	0	1,993	08/12/2016
31407L-HQ-3	FNMA POOL NO 833739 4.500% 07/01/20		12/01/2013	Paydown		122,289	122,289	118,191	119,164	0	3,125	0	3,125	0	122,289	0	0	0	2,558	02/20/2016
31407M-4F-9	FNMA POOL NO 835222 4.500% 08/01/20		12/01/2013	Paydown		519,481	519,481	559,947	557,698	0	(38,217)	0	(38,217)	0	519,481	0	0	0	11,235	07/11/2016
31407M-4J-1	FNMA POOL NO 835225 5.000% 08/01/20		12/01/2013	Paydown		306,612	306,612	332,783	331,306	0	(24,694)	0	(24,694)	0	306,612	0	0	0	7,667	07/19/2016
31407N-QM-8	FNMA POOL NO 835760 4.500% 09/01/35		12/01/2013	Paydown		949,480	949,480	1,020,589	1,019,875	0	(70,395)	0	(70,395)	0	949,480	0	0	0	18,937	07/24/2017
31407Q-DG-8	FNMA POOL NO 837203 5.500% 03/01/21		12/01/2013	Paydown		540,578	540,578	589,137	586,551	0	(45,973)	0	(45,973)	0	540,578	0	0	0	15,491	10/31/2016
31407S-DA-7	FNMA POOL NO 838997 6.000% 07/01/20		12/01/2013	Paydown		15,066	15,066	15,314	15,237	0	(171)	0	(171)	0	15,066	0	0	0	494	08/15/2016
31407S-NC-2	FNMA POOL NO 839287 4.500% 09/01/20		12/01/2013	Paydown		49,305	49,305	47,653	47,983	0	1,322	0	1,322	0	49,305	0	0	0	913	02/21/2016
31407W-Q9-7	FNMA POOL NO 842980 4.500% 10/01/20		12/01/2013	Paydown		53,994	53,994	52,184	52,536	0	1,458	0	1,458	0	53,994	0	0	0	1,089	11/28/2015
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35		12/01/2013	Paydown		3,166,333	3,166,333	3,100,038	3,102,537	0	63,796	0	63,796	0	3,166,333	0	0	0	64,380	12/05/2016
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35		12/01/2013	Paydown		11,957,083	11,957,083	11,705,798	11,717,280	0	239,803	0	239,803	0	11,957,083	0	0	0	284,867	12/20/2017
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35		12/01/2013	Paydown		12,475,381	12,475,381	12,214,177	12,227,382	0	247,998	0	247,998	0	12,475,381	0	0	0	345,326	01/28/2018
31407Y-5R-6	FNMA POOL NO 845156 6.000% 01/01/21		12/01/2013	Paydown		76,866	76,866	78,163	77,743	0	(877)	0	(877)	0	76,866	0	0	0	2,452	12/01/2016
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35		12/01/2013	Paydown		48,725,359	48,725,359	47,708,979	47,753,483	0	971,876	0	971,876	0	48,725,359	0	0	0	1,158,050	04/25/2017
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35		12/01/2013	Paydown		7,781,726	7,781,726	7,617,581	7,624,823	0	156,904	0	156,904	0	7,781,726	0	0	0	201,891	06/13/2017
31407Y-NC-9	FNMA POOL NO 844687 6.000% 12/01/20		12/01/2013	Paydown		86,652	86,652	87,817	87,408	0	(756)	0	(756)	0	86,652	0	0	0	2,716	11/08/2016
31408A-H8-6	FNMA POOL NO 845455 6.000% 03/01/21		12/01/2013	Paydown		10,108	10,108	10,282	10,247	0	(139)	0	(139)	0	10,108	0	0	0	336	03/28/2016
31408A-HN-3	FNMA POOL NO 845437 4.500% 02/01/21		12/01/2013	Paydown		1,317	1,317	1,273	1,282	0	36	0	36	0	1,317	0	0	0	33	04/15/2016
31408A-J2-7	FNMA POOL NO 845481 5.500% 06/01/21		12/01/2013	Paydown		512,671	512,671	558,723	556,392	0	(43,721)	0	(43,721)	0	512,671	0	0	0	16,280	10/29/2016
31408A-J5-0	FNMA POOL NO 845484 6.000% 06/01/21		12/01/2013	Paydown		60,879	60,879	61,907	61,602	0	(723)	0	(723)	0	60,879	0	0	0	1,526	10/19/2016
31408A-KU-3	FNMA POOL NO 845507 6.000% 07/01/21		12/01/2013	Paydown		155,626	155,626	158,079	157,592	0	(1,967)	0	(1,967)	0	155,626	0	0	0	3,142	04/10/2016
31408B-3M-8	FNMA POOL NO 846904 5.500% 12/01/20		12/01/2013	Paydown		215,087	215,087	234,520	233,406	0	(18,319)	0	(18,319)	0	215,087	0	0	0	9,695	09/27/2016
31408B-LY-2	FNMA POOL NO 846443 6.000% 02/01/21		12/01/2013	Paydown		55,572	55,572	56,527	56,239	0	(667)	0	(667)	0	55,572	0	0	0	1,484	07/22/2016
31408C-VW-3	FNMA POOL NO 847629 4.500% 11/01/20		12/01/2013	Paydown		160,136	160,136	155,018	156,311	0	3,825	0	3,825	0	160,136	0	0	0	4,919	09/09/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31408D-6N-9	FNMA POOL NO 848777 6.000% 01/01/36		12/01/2013	Paydown		885,963	885,963	899,252	898,334	0	(12,372)	0	(12,372)	0	885,963	0	0	0	26,436	06/30/2018
31408D-Q8-0	FNMA POOL NO 848379 6.000% 12/01/20		12/01/2013	Paydown		23,760	23,760	24,169	24,029	0	(268)	0	(268)	0	23,760	0	0	0	677	01/02/2017
31408F-2F-5	FNMA POOL NO 850474 4.500% 12/01/20		12/01/2013	Paydown		30,649	30,649	29,653	29,871	0	778	0	778	0	30,649	0	0	0	753	11/08/2016
31408F-LE-7	FNMA POOL NO 850025 4.500% 05/01/21		12/01/2013	Paydown		3,652	3,652	3,537	3,565	0	87	0	87	0	3,652	0	0	0	90	05/02/2017
31408G-A4-9	FNMA POOL NO 850627 6.000% 01/01/21		12/01/2013	Paydown		28,267	28,267	28,753	28,613	0	(346)	0	(346)	0	28,267	0	0	0	797	08/03/2016
31408G-LK-1	FNMA POOL NO 850930 5.500% 11/01/35		12/01/2013	Paydown		346,576	346,576	336,558	337,267	0	9,309	0	9,309	0	346,576	0	0	0	4,322	01/24/2021
31408H-NQ-4	FNMA POOL NO 851899 7.000% 10/01/35		12/01/2013	Paydown		2,209	2,209	2,273	2,270	0	(61)	0	(61)	0	2,209	0	0	0	29	11/06/2017
31408J-HG-9	FNMA POOL NO 852631 6.000% 02/01/36		12/01/2013	Paydown		677,327	677,327	682,804	682,476	0	(5,149)	0	(5,149)	0	677,327	0	0	0	21,132	06/28/2016
31408J-SW-2	FNMA POOL NO 852933 6.000% 04/01/21		12/01/2013	Paydown		160,217	160,217	162,918	162,317	0	(2,100)	0	(2,100)	0	160,217	0	0	0	5,872	02/29/2016
31408X-Z7-8	FNMA POOL NO 863966 4.500% 12/01/20		12/01/2013	Paydown		89,278	89,278	86,463	87,252	0	2,026	0	2,026	0	89,278	0	0	0	2,544	04/05/2017
31409A-HT-9	FNMA POOL NO 865242 6.000% 02/01/21		12/01/2013	Paydown		33,617	33,617	34,168	34,019	0	(403)	0	(403)	0	33,617	0	0	0	1,331	07/22/2016
31409A-KE-8	FNMA POOL NO 865293 6.000% 02/01/21		12/01/2013	Paydown		21,128	21,128	21,484	21,385	0	(258)	0	(258)	0	21,128	0	0	0	938	08/14/2016
31409A-N7-0	FNMA POOL NO 865414 5.500% 01/01/36		12/01/2013	Paydown		253,068	253,068	276,959	276,692	0	(23,624)	0	(23,624)	0	253,068	0	0	0	9,198	01/07/2019
31409A-Q2-8	FNMA POOL NO 865473 6.500% 02/01/36		12/01/2013	Paydown		65,212	65,212	66,336	66,285	0	(1,073)	0	(1,073)	0	65,212	0	0	0	2,440	10/30/2016
31409A-YA-1	FNMA POOL NO 865705 6.000% 03/01/21		12/01/2013	Paydown		36,805	36,805	37,192	37,084	0	(279)	0	(279)	0	36,805	0	0	0	1,126	07/07/2016
31409B-AC-1	FNMA POOL NO 865903 6.000% 03/01/21		12/01/2013	Paydown		34,136	34,136	34,712	34,563	0	(427)	0	(427)	0	34,136	0	0	0	942	07/23/2016
31409B-AF-4	FNMA POOL NO 865906 6.000% 03/01/36		12/01/2013	Paydown		3,352,614	3,352,614	3,378,283	3,376,491	0	(23,877)	0	(23,877)	0	3,352,614	0	0	0	112,281	11/14/2016
31409B-BV-8	FNMA POOL NO 865952 5.500% 03/01/36		12/01/2013	Paydown		959,806	959,806	949,008	949,346	0	10,460	0	10,460	0	959,806	0	0	0	21,611	03/14/2017
31409B-CX-3	FNMA POOL NO 865986 6.000% 03/01/36		12/01/2013	Paydown		5,180,733	5,180,733	5,220,398	5,217,675	0	(36,942)	0	(36,942)	0	5,180,733	0	0	0	145,542	01/09/2017
31409B-E6-0	FNMA POOL NO 866057 6.000% 03/01/36		12/01/2013	Paydown		348,009	348,009	353,229	352,918	0	(4,909)	0	(4,909)	0	348,009	0	0	0	11,194	03/23/2018
31409C-AS-4	FNMA POOL NO 866817 4.500% 01/01/21		12/01/2013	Paydown		3,610	3,610	3,495	3,517	0	94	0	94	0	3,610	0	0	0	89	07/29/2016
31409D-4U-4	FNMA POOL NO 868535 6.000% 04/01/21		12/01/2013	Paydown		98,881	98,881	99,970	99,642	0	(761)	0	(761)	0	98,881	0	0	0	2,513	08/06/2016
31409D-YK-3	FNMA POOL NO 868414 6.000% 04/01/21		12/01/2013	Paydown		45,287	45,287	46,066	45,866	0	(578)	0	(578)	0	45,287	0	0	0	1,442	07/03/2016
31409E-7E-5	FNMA POOL NO 869493 4.500% 03/01/21		12/01/2013	Paydown		56,924	56,924	55,112	55,504	0	1,420	0	1,420	0	56,924	0	0	0	1,440	10/31/2016
31409E-CG-4	FNMA POOL NO 868671 6.000% 04/01/21		12/01/2013	Paydown		114,375	114,375	116,341	115,867	0	(1,492)	0	(1,492)	0	114,375	0	0	0	4,322	06/18/2016
31409E-CJ-8	FNMA POOL NO 868673 4.500% 04/01/21		12/01/2013	Paydown		59,953	59,953	57,944	58,443	0	1,510	0	1,510	0	59,953	0	0	0	1,495	08/15/2016
31409E-KZ-3	FNMA POOL NO 868912 6.000% 04/01/21		12/01/2013	Paydown		3,468	3,468	3,528	3,512	0	(43)	0	(43)	0	3,468	0	0	0	114	08/16/2016
31409E-LL-3	FNMA POOL NO 868931 6.000% 05/01/21		12/01/2013	Paydown		48,296	48,296	48,945	48,777	0	(481)	0	(481)	0	48,296	0	0	0	1,569	06/21/2016
31409F-3E-6	FNMA POOL NO 870297 6.000% 03/01/21		12/01/2013	Paydown		35,840	35,840	36,399	36,255	0	(415)	0	(415)	0	35,840	0	0	0	523	04/30/2016
31409F-J8-2	FNMA POOL NO 869787 6.000% 03/01/21		12/01/2013	Paydown		20,290	20,290	20,503	20,444	0	(154)	0	(154)	0	20,290	0	0	0	536	04/12/2016
31409F-MJ-4	FNMA POOL NO 869861 6.000% 04/01/21		12/01/2013	Paydown		4,773	4,773	4,837	4,821	0	(48)	0	(48)	0	4,773	0	0	0	182	06/03/2016
31409F-MT-2	FNMA POOL NO 869870 6.000% 04/01/21		12/01/2013	Paydown		223,958	223,958	226,621	226,036	0	(2,079)	0	(2,079)	0	223,958	0	0	0	3,503	10/02/2015
31409F-TK-4	FNMA POOL NO 870054 6.000% 07/01/21		12/01/2013	Paydown		2,173	2,173	2,209	2,204	0	(31)	0	(31)	0	2,173	0	0	0	71	11/07/2015
31409F-UF-3	FNMA POOL NO 870082 6.000% 04/01/21		12/01/2013	Paydown		68,702	68,702	69,490	69,197	0	(495)	0	(495)	0	68,702	0	0	0	1,813	03/04/2017
31409G-6F-8	FNMA POOL NO 871270 7.000% 05/01/36		12/01/2013	Paydown		44,073	44,073	45,368	45,305	0	(1,231)	0	(1,231)	0	44,073	0	0	0	2,479	07/09/2017
31409G-7K-6	FNMA POOL NO 871298 6.000% 05/01/21		12/01/2013	Paydown		76,078	76,078	77,362	77,038	0	(959)	0	(959)	0	76,078	0	0	0	1,874	06/23/2016
31409G-JW-7	FNMA POOL NO 870677 5.500% 12/01/21		12/01/2013	Paydown		542,666	542,666	591,412	589,270	0	(46,604)	0	(46,604)	0	542,666	0	0	0	11,089	10/03/2016
31409G-WE-2	FNMA POOL NO 871045 6.500% 01/01/37		12/01/2013	Paydown		547,506	547,506	556,424	556,338	0	(8,831)	0	(8,831)	0	547,506	0	0	0	19,049	04/16/2016
31409G-WP-7	FNMA POOL NO 871054 6.500% 01/01/37		12/01/2013	Paydown		1,632	1,632	1,660	1,659	0	(27)	0	(27)	0	1,632	0	0	0	58	07/17/2016
31409H-A6-1	FNMA POOL NO 871329 6.000% 04/01/21		12/01/2013	Paydown		6,237	6,237	6,342	6,317	0	(80)	0	(80)	0	6,237	0	0	0	165	05/07/2016
31409J-BF-6	FNMA POOL NO 872238 5.500% 04/01/36		12/01/2013	Paydown		400,958	400,958	438,810	438,387	0	(37,429)	0	(37,429)	0	400,958	0	0	0	6,933	07/17/2018
31409J-BM-1	FNMA POOL NO 872244 6.000% 05/01/21		12/01/2013	Paydown		77,352	77,352	78,682	78,330	0	(978)	0	(978)	0	77,352	0	0	0	1,630	09/09/2016
31409J-R7-7	FNMA POOL NO 872710 6.000% 06/01/36		12/01/2013	Paydown		2,146,146	2,146,146	2,120,492	2,121,235	0	24,911	0	24,911	0	2,146,146	0	0	0	58,431	09/04/2017
31409T-U2-2	FNMA POOL NO 878201 6.000% 09/01/36		12/01/2013	Paydown		927,622	927,622	965,017	963,601	0	(35,979)	0	(35,979)	0	927,622	0	0	0	30,970	04/19/2017
31409U-UU-7	FNMA POOL NO 879095 5.500% 05/01/21		12/01/2013	Paydown		1,060,582	1,060,582	1,155,852	1,150,943	0	(90,361)	0	(90,361)	0	1,060,582	0	0	0	29,249	10/02/2016
31409U-VF-9	FNMA POOL NO 879114 6.000% 05/01/21		12/01/2013	Paydown		81,265	81,265	82,119	81,888	0	(623)	0	(623)	0	81,265	0	0	0	2,136	05/04/2016
31409V-3R-2	FNMA POOL NO 880208 6.000% 02/01/21		12/01/2013	Paydown		26,224	26,224	26,576	26,478	0	(255)	0	(255)	0	26,224	0	0	0	882	05/04/2016
31409V-AC-7	FNMA POOL NO 879403 6.000% 02/01/21		12/01/2013	Paydown		7,457	7,457	7,585	7,552	0	(95)	0	(95)	0	7,457	0	0	0	161	07/19/2016
31409V-G5-6	FNMA POOL NO 879620 6.000% 05/01/21		12/01/2013	Paydown		135,665	135,665	137,996	137,451	0	(1,787)	0	(1,787)	0	135,665	0	0	0	3,651	05/23/2016
31409V-GB-3	FNMA POOL NO 879594 5.500% 03/01/21		12/01/2013	Paydown		287,377	287,377	313,192	311,858	0	(24,481)	0	(24,481)	0	287,377	0	0	0	8,325	10/10/2016
31409V-GF-4	FNMA POOL NO 879598 6.000% 03/01/21		12/01/2013	Paydown		30,127	30,127	30,622	30,495	0	(368)	0	(368)	0	30,127	0	0	0	741	07/03/2016
31409V-HH-9	FNMA POOL NO 879632 6.000% 06/01/21		12/01/2013	Paydown		62,398	62,398	63,448	63,206	0	(809)	0	(809)	0	62,398	0	0	0	2,112	08/11/2016
31409V-HR-7	FNMA POOL NO 879640 6.000% 07/01/21		12/01/2013	Paydown		36,077	36,077	36,561	36,427	0	(350)	0	(350)	0	36,077	0	0	0	1,021	08/19/2016
31409V-R3-9	FNMA POOL NO 879906 2.552% 10/01/33		12/01/2013	Paydown		295,821	295,821	293,880	293,960	0	1,862	0	1,862	0	295,821	0	0	0	3,764	02/17/2017
31409W-EJ-6	FNMA POOL NO 880437 6.000% 04/01/21		12/01/2013	Paydown		65,278	65,278	66,155	65,891	0	(613)	0	(613)	0	65,278	0	0	0	1,566	07/27/2016
31409W-FF-3	FNMA POOL NO 880466 6.000% 04/01/21		12/01/2013	Paydown		3,048	3,048	3,098	3,085	0	(37)	0	(37)	0	3,048	0	0	0	93	07/15/2016
31409W-FG-1	FNMA POOL NO 880467 6.000% 04/01/21		12/01/2013	Paydown		9,617	9,617	9,779	9,734	0	(118)	0	(118)	0	9,617	0	0	0	207	09/14/2016
31409W-RP-8	FNMA POOL NO 880794 6.000% 05/01/21		12/01/2013	Paydown		128,879	128,879	131,095	130,635	0	(1,756)	0	(1,756)	0	128,879	0	0	0	4,734	09/20/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31409W-W9-8	FNMA POOL NO 880972 6.000% 10/01/21		12/01/2013	Paydown		63,456	63,456	64,524	64,273	0	(818)	0	(818)	0	63,456	0	0	0	2,075	10/09/2016
31409W-XG-1	FNMA POOL NO 880979 6.000% 11/01/21		12/01/2013	Paydown		28,375	28,375	28,854	28,761	0	(385)	0	(385)	0	28,375	0	0	0	477	05/14/2016
31409W-XW-6	FNMA POOL NO 880993 6.000% 01/01/22		12/01/2013	Paydown		511,513	511,513	550,410	548,685	0	(37,172)	0	(37,172)	0	511,513	0	0	0	11,060	11/14/2016
31409X-4J-5	FNMA POOL NO 882025 6.000% 05/01/21		12/01/2013	Paydown		82,039	82,039	83,403	83,146	0	(1,106)	0	(1,106)	0	82,039	0	0	0	3,530	05/12/2015
31409X-M5-5	FNMA POOL NO 881580 6.000% 06/01/21		12/01/2013	Paydown		5,184	5,184	5,269	5,254	0	(71)	0	(71)	0	5,184	0	0	0	170	03/02/2016
31409X-X9-5	FNMA POOL NO 881904 6.000% 04/01/21		12/01/2013	Paydown		146,391	146,391	148,861	148,103	0	(1,712)	0	(1,712)	0	146,391	0	0	0	4,964	11/14/2016
31409X-XZ-7	FNMA POOL NO 881896 6.000% 04/01/21		12/01/2013	Paydown		400,649	400,649	405,691	404,403	0	(3,754)	0	(3,754)	0	400,649	0	0	0	13,106	10/27/2015
31409Y-ST-5	FNMA POOL NO 882630 6.000% 04/01/21		12/01/2013	Paydown		1,780	1,780	1,810	1,805	0	(25)	0	(25)	0	1,780	0	0	0	58	03/05/2016
31409Y-SZ-1	FNMA POOL NO 882636 6.000% 05/01/21		12/01/2013	Paydown		3,123	3,123	3,177	3,168	0	(45)	0	(45)	0	3,123	0	0	0	102	01/03/2016
31410A-EE-2	FNMA POOL NO 883133 6.000% 04/01/21		12/01/2013	Paydown		83,775	83,775	85,189	84,819	0	(1,044)	0	(1,044)	0	83,775	0	0	0	4,422	06/18/2016
31410A-JB-3	FNMA POOL NO 883258 6.000% 07/01/21		12/01/2013	Paydown		57,287	57,287	57,866	57,750	0	(463)	0	(463)	0	57,287	0	0	0	1,392	03/03/2016
31410B-A3-8	FNMA POOL NO 883926 6.000% 05/01/21		12/01/2013	Paydown		75,609	75,609	76,868	76,629	0	(1,020)	0	(1,020)	0	75,609	0	0	0	2,615	02/07/2016
31410B-B4-5	FNMA POOL NO 883959 6.000% 06/01/21		12/01/2013	Paydown		76,044	76,044	81,827	81,574	0	(5,530)	0	(5,530)	0	76,044	0	0	0	1,757	06/28/2016
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		07/26/2013	Nomura Securities Intl		2,440,082	2,235,403	2,223,615	2,223,724	0	(365)	0	(365)	0	2,223,359	0	216,723	216,723	89,416	06/02/2017
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		12/01/2013	Paydown		1,123,886	1,123,886	1,117,959	1,118,014	0	5,872	0	5,872	0	1,123,886	0	0	0	33,026	06/02/2017
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		12/01/2013	Paydown		881,773	881,773	896,516	895,660	0	(13,886)	0	(13,886)	0	881,773	0	0	0	25,932	04/19/2017
31410B-CJ-1	FNMA POOL NO 883973 6.000% 06/01/21		12/01/2013	Paydown		2,984	2,984	3,024	3,015	0	(31)	0	(31)	0	2,984	0	0	0	96	06/30/2016
31410B-KJ-2	FNMA POOL NO 884197 6.000% 05/01/21		10/01/2013	Paydown		2,569	2,569	2,612	2,603	0	(34)	0	(34)	0	2,569	0	0	0	122	02/25/2016
31410C-D3-3	FNMA POOL NO 884922 5.000% 04/01/21		12/01/2013	Paydown		11,999	11,999	12,220	12,168	0	(169)	0	(169)	0	11,999	0	0	0	289	10/30/2016
31410C-RD-6	FNMA POOL NO 885284 6.500% 06/01/36		12/01/2013	Paydown		119,632	119,632	121,693	121,590	0	(1,958)	0	(1,958)	0	119,632	0	0	0	4,194	06/16/2017
31410C-SC-7	FNMA POOL NO 885315 6.000% 06/01/36		12/01/2013	Paydown		611,894	611,894	607,305	607,398	0	4,497	0	4,497	0	611,894	0	0	0	19,679	09/26/2017
31410C-UL-4	FNMA POOL NO 885387 6.000% 06/01/21		12/01/2013	Paydown		126,718	126,718	128,791	128,476	0	(1,758)	0	(1,758)	0	126,718	0	0	0	6,527	08/02/2015
31410D-F3-9	FNMA POOL NO 885886 6.000% 07/01/21		12/01/2013	Paydown		2,541	2,541	2,583	2,571	0	(29)	0	(29)	0	2,541	0	0	0	81	11/26/2016
31410D-VQ-0	FNMA POOL NO 886323 6.500% 08/01/36		12/01/2013	Paydown		127,853	127,853	130,055	129,942	0	(2,089)	0	(2,089)	0	127,853	0	0	0	4,110	07/30/2017
31410E-B4-9	FNMA POOL NO 886659 6.000% 08/01/21		12/01/2013	Paydown		36,436	36,436	37,049	36,939	0	(504)	0	(504)	0	36,436	0	0	0	1,071	04/26/2016
31410E-E3-8	FNMA POOL NO 886754 6.000% 09/01/21		12/01/2013	Paydown		214,723	214,723	218,339	217,671	0	(2,948)	0	(2,948)	0	214,723	0	0	0	6,040	05/09/2016
31410E-FU-7	FNMA POOL NO 886779 6.000% 08/01/21		12/01/2013	Paydown		25,298	25,298	25,638	25,530	0	(232)	0	(232)	0	25,298	0	0	0	677	02/25/2017
31410E-HT-8	FNMA POOL NO 886842 6.000% 09/01/21		12/01/2013	Paydown		102,047	102,047	103,489	103,086	0	(1,039)	0	(1,039)	0	102,047	0	0	0	3,573	11/04/2016
31410E-ME-5	FNMA POOL NO 886957 6.000% 06/01/21		12/01/2013	Paydown		2,584	2,584	2,627	2,622	0	(38)	0	(38)	0	2,584	0	0	0	85	11/29/2015
31410E-WW-4	FNMA POOL NO 887261 6.000% 07/01/21		12/01/2013	Paydown		131,849	131,849	133,422	132,937	0	(1,088)	0	(1,088)	0	131,849	0	0	0	6,066	10/27/2016
31410F-G4-1	FNMA POOL NO 887719 6.000% 03/01/21		12/01/2013	Paydown		45,407	45,407	46,174	45,978	0	(570)	0	(570)	0	45,407	0	0	0	831	02/05/2016
31410F-JT-3	FNMA POOL NO 887774 6.000% 07/01/21		12/01/2013	Paydown		122,568	122,568	124,636	124,056	0	(1,488)	0	(1,488)	0	122,568	0	0	0	4,151	10/12/2016
31410F-JX-4	FNMA POOL NO 887778 6.000% 07/01/21		12/01/2013	Paydown		2,660	2,660	2,705	2,699	0	(39)	0	(39)	0	2,660	0	0	0	87	08/02/2015
31410F-ST-3	FNMA POOL NO 888030 5.500% 12/01/36		12/01/2013	Paydown		4,089,587	4,089,587	4,163,551	4,160,612	0	(71,025)	0	(71,025)	0	4,089,587	0	0	0	102,995	10/13/2016
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		12/01/2013	Paydown		960,013	960,013	960,163	960,037	0	(25)	0	(25)	0	960,013	0	0	0	24,419	11/26/2016
31410F-VX-0	FNMA POOL NO 888130 5.000% 10/01/34		12/01/2013	Paydown		1,071,448	1,071,448	1,091,873	1,090,904	0	(19,456)	0	(19,456)	0	1,071,448	0	0	0	24,171	07/24/2017
31410F-YS-8	FNMA POOL NO 888221 5.500% 03/01/37		12/01/2013	Paydown		51,764	51,764	52,686	52,649	0	(885)	0	(885)	0	51,764	0	0	0	1,322	11/30/2016
31410G-EJ-8	FNMA POOL NO 888537 6.000% 04/01/21		12/01/2013	Paydown		11,198	11,198	11,382	11,350	0	(152)	0	(152)	0	11,198	0	0	0	286	09/15/2015
31410G-GD-9	FNMA POOL NO 888596 6.500% 07/01/37		12/01/2013	Paydown		214,309	214,309	225,494	225,119	0	(10,809)	0	(10,809)	0	214,309	0	0	0	6,553	10/31/2016
31410G-ML-4	FNMA POOL NO 888763 2.178% 10/01/37		12/01/2013	Paydown		1,454,046	1,454,046	1,533,722	1,532,940	0	(78,894)	0	(78,894)	0	1,454,046	0	0	0	19,015	12/20/2016
31410G-YE-7	FNMA POOL NO 889109 5.000% 01/01/23		12/01/2013	Paydown		1,036,365	1,036,365	1,093,365	1,088,093	0	(51,728)	0	(51,728)	0	1,036,365	0	0	0	25,679	04/11/2016
31410K-GR-9	FNMA POOL NO 889508 6.500% 10/01/37		12/01/2013	Paydown		53,415	53,415	56,094	56,004	0	(2,589)	0	(2,589)	0	53,415	0	0	0	1,825	08/18/2016
31410K-JR-6	FNMA POOL NO 889572 5.500% 06/01/38		12/01/2013	Paydown		45,753	45,753	46,552	46,523	0	(769)	0	(769)	0	45,753	0	0	0	1,152	05/11/2016
31410K-JY-1	FNMA POOL NO 889579 6.000% 05/01/38		12/01/2013	Paydown		27,923,003	27,923,003	28,648,301	28,624,302	0	(701,299)	0	(701,299)	0	27,923,003	0	0	0	803,757	05/12/2016
31410K-JZ-8	FNMA POOL NO 889580 5.500% 06/01/38		12/01/2013	Paydown		338,114	338,114	344,137	343,909	0	(5,795)	0	(5,795)	0	338,114	0	0	0	8,336	03/17/2017
31410K-NW-0	FNMA POOL NO 889705 5.500% 06/01/38		12/01/2013	Paydown		19,048,602	19,048,602	18,640,843	18,650,787	0	397,815	0	397,815	0	19,048,602	0	0	0	480,532	06/22/2016
31410K-NY-6	FNMA POOL NO 889707 6.000% 12/01/35		12/01/2013	Paydown		4,463,618	4,463,618	4,488,029	4,486,453	0	(22,834)	0	(22,834)	0	4,463,618	0	0	0	136,524	04/20/2017
31410K-PT-5	FNMA POOL NO 889734 5.500% 06/01/37		12/01/2013	Paydown		50,609	50,609	51,492	51,458	0	(850)	0	(850)	0	50,609	0	0	0	1,269	05/11/2016
31410K-XY-5	FNMA POOL NO 889995 5.500% 09/01/38		12/01/2013	Paydown		42,274	42,274	43,013	42,985	0	(711)	0	(711)	0	42,274	0	0	0	1,071	03/21/2016
31410L-CM-2	FNMA POOL NO 890276 6.000% 10/01/39		12/01/2013	Paydown		182,245	182,245	198,960	198,476	0	(16,231)	0	(16,231)	0	182,245	0	0	0	5,218	11/10/2015
31410M-DS-6	FNMA POOL NO 891213 6.000% 06/01/21		12/01/2013	Paydown		9,924	9,924	10,051	10,027	0	(103)	0	(103)	0	9,924	0	0	0	364	01/28/2016
31410M-L4-0	FNMA POOL NO 891447 6.000% 03/01/21		12/01/2013	Paydown		76,781	76,781	77,587	77,363	0	(583)	0	(583)	0	76,781	0	0	0	1,037	04/09/2016
31410M-U3-2	FNMA POOL NO 891702 6.500% 07/01/36		12/01/2013	Paydown		44,099	44,099	44,858	44,824	0	(726)	0	(726)	0	44,099	0	0	0	1,660	12/21/2016
31410N-N4-6	FNMA POOL NO 892411 6.000% 07/01/21		12/01/2013	Paydown		104,123	104,123	105,897	105,595	0	(1,472)	0	(1,472)	0	104,123	0	0	0	2,733	11/22/2015
31410P-RR-6	FNMA POOL NO 893396 6.000% 08/01/36		12/01/2013	Paydown		646,350	646,350	715,594	714,949	0	(68,598)	0	(68,598)	0	646,350	0	0	0	22,700	09/08/2016
31410Q-6S-5	FNMA POOL NO 894681 5.500% 11/01/36		12/01/2013	Paydown		488,005	488,005	492,923	492,700	0	(4,695)	0	(4,695)	0	488,005	0	0	0	14,634	12/10/2016
31410Q-UG-4	FNMA POOL NO 894383 6.000% 11/01/21		12/01/2013	Paydown		129,585	129,585	131,748	131,296	0	(1,711)	0	(1,711)	0	129,585	0	0	0	2,692	07/27/2016
31410R-ES-4	FNMA POOL NO 894845 6.000% 09/01/21		12/01/2013	Paydown		26,285	26,285	26,638	26,549	0	(264)	0	(264)	0	26,285	0	0	0	1,041	09/09/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31410R-FD-6	FNMA POOL NO 894864 6.000% 09/01/21		12/01/2013	Paydown		28,249	28,249	28,726	28,612	0	(364)	0	(364)	0	28,249	0	0	0	523	07/26/2016
31410S-A6-4	FNMA POOL NO 895629 6.000% 05/01/21		12/01/2013	Paydown		256,576	256,576	260,955	259,796	0	(3,220)	0	(3,220)	0	256,576	0	0	0	8,720	08/06/2016
31410T-2T-1	FNMA POOL NO 897286 6.000% 08/01/21		12/01/2013	Paydown		14,052	14,052	14,282	14,230	0	(178)	0	(178)	0	14,052	0	0	0	213	06/22/2016
31410T-2W-4	FNMA POOL NO 897289 6.000% 08/01/21		12/01/2013	Paydown		1,714	1,714	1,732	1,728	0	(14)	0	(14)	0	1,714	0	0	0	37	03/07/2016
31410T-C8-6	FNMA POOL NO 896595 6.000% 08/01/21		12/01/2013	Paydown		70,530	70,530	71,434	71,215	0	(684)	0	(684)	0	70,530	0	0	0	2,010	05/18/2016
31410T-DU-6	FNMA POOL NO 896615 6.000% 09/01/21		12/01/2013	Paydown		598,482	598,482	608,048	605,513	0	(7,032)	0	(7,032)	0	598,482	0	0	0	13,504	09/08/2016
31410T-EA-9	FNMA POOL NO 896629 5.500% 10/01/21		12/01/2013	Paydown		249,269	249,269	271,660	270,733	0	(21,464)	0	(21,464)	0	249,269	0	0	0	6,837	07/27/2016
31410T-EU-5	FNMA POOL NO 896647 6.000% 03/01/21		12/01/2013	Paydown		179,308	179,308	182,334	181,349	0	(2,041)	0	(2,041)	0	179,308	0	0	0	6,184	09/22/2016
31410T-EV-3	FNMA POOL NO 896648 6.000% 03/01/21		12/01/2013	Paydown		113,741	113,741	115,594	115,165	0	(1,424)	0	(1,424)	0	113,741	0	0	0	4,696	06/14/2016
31410T-L2-9	FNMA POOL NO 896845 5.000% 02/01/22		12/01/2013	Paydown		2,460	2,460	2,387	2,395	0	65	0	65	0	2,460	0	0	0	59	11/27/2015
31410T-ME-2	FNMA POOL NO 896857 5.500% 03/01/22		12/01/2013	Paydown		639,858	639,858	696,932	694,894	0	(55,036)	0	(55,036)	0	639,858	0	0	0	19,518	05/07/2016
31410T-VW-2	FNMA POOL NO 897129 6.500% 09/01/36		12/01/2013	Paydown		126,580	126,580	132,929	132,699	0	(6,119)	0	(6,119)	0	126,580	0	0	0	4,209	03/19/2017
31410T-ZM-0	FNMA POOL NO 897248 6.000% 11/01/36		12/01/2013	Paydown		726,978	726,978	757,420	756,277	0	(29,299)	0	(29,299)	0	726,978	0	0	0	20,563	04/30/2017
31410U-CW-0	FNMA POOL NO 897485 6.000% 11/01/36		12/01/2013	Paydown		298,907	298,907	303,390	303,130	0	(4,224)	0	(4,224)	0	298,907	0	0	0	6,360	03/11/2018
31410U-NH-1	FNMA POOL NO 897792 6.000% 09/01/36		12/01/2013	Paydown		503,984	503,984	500,046	500,109	0	3,875	0	3,875	0	503,984	0	0	0	13,687	12/26/2015
31410U-UG-5	FNMA POOL NO 897983 6.000% 06/01/21		12/01/2013	Paydown		2,799	2,799	2,847	2,832	0	(32)	0	(32)	0	2,799	0	0	0	110	12/28/2016
31410V-5J-5	FNMA POOL NO 899149 6.500% 04/01/37		12/01/2013	Paydown		83,740	83,740	85,182	85,119	0	(1,379)	0	(1,379)	0	83,740	0	0	0	1,824	09/28/2015
31410V-ZE-3	FNMA POOL NO 899041 6.000% 02/01/22		12/01/2013	Paydown		51,225	51,225	51,914	51,742	0	(517)	0	(517)	0	51,225	0	0	0	1,099	09/10/2016
31410W-BA-5	FNMA POOL NO 899233 6.000% 03/01/22		12/01/2013	Paydown		27,373	27,373	27,650	27,594	0	(221)	0	(221)	0	27,373	0	0	0	1,448	07/17/2016
31410W-CD-8	FNMA POOL NO 899268 6.000% 04/01/22		12/01/2013	Paydown		25,299	25,299	25,555	25,487	0	(188)	0	(188)	0	25,299	0	0	0	725	03/13/2017
31410W-HU-5	FNMA POOL NO 899443 6.000% 06/01/22		12/01/2013	Paydown		6,120	6,120	6,181	6,167	0	(47)	0	(47)	0	6,120	0	0	0	102	10/03/2016
31410W-TS-7	FNMA POOL NO 899761 6.000% 08/01/22		12/01/2013	Paydown		192,666	192,666	195,781	195,156	0	(2,490)	0	(2,490)	0	192,666	0	0	0	4,825	07/30/2016
31410X-VS-2	FNMA POOL NO 900725 6.000% 08/01/21		12/01/2013	Paydown		118,262	118,262	120,258	119,763	0	(1,501)	0	(1,501)	0	118,262	0	0	0	4,052	08/21/2016
31410X-YC-4	FNMA POOL NO 900807 6.000% 12/01/21		12/01/2013	Paydown		12,540	12,540	12,752	12,688	0	(148)	0	(148)	0	12,540	0	0	0	423	03/04/2017
31410Y-VJ-0	FNMA POOL NO 901617 6.000% 11/01/21		12/01/2013	Paydown		84,996	84,996	91,460	91,181	0	(6,185)	0	(6,185)	0	84,996	0	0	0	2,963	10/31/2016
31411A-EZ-4	FNMA POOL NO 902052 6.000% 11/01/21		12/01/2013	Paydown		29,143	29,143	29,596	29,452	0	(310)	0	(310)	0	29,143	0	0	0	694	05/11/2017
31411A-JU-0	FNMA POOL NO 902175 6.500% 11/01/36		12/01/2013	Paydown		87,186	87,186	88,688	88,622	0	(1,436)	0	(1,436)	0	87,186	0	0	0	2,964	09/25/2016
31411B-B6-9	FNMA POOL NO 902861 5.000% 12/01/36		12/01/2013	Paydown		51,832	51,832	48,910	49,006	0	2,826	0	2,826	0	51,832	0	0	0	1,241	03/19/2016
31411B-H7-1	FNMA POOL NO 903054 5.000% 12/01/36		12/01/2013	Paydown		81,255	81,255	76,674	76,844	0	4,411	0	4,411	0	81,255	0	0	0	1,836	05/26/2017
31411B-TL-7	FNMA POOL NO 903355 6.000% 10/01/21		12/01/2013	Paydown		8,343	8,343	8,484	8,453	0	(110)	0	(110)	0	8,343	0	0	0	244	06/23/2016
31411C-CU-3	FNMA POOL NO 903783 6.000% 10/01/21		12/01/2013	Paydown		86,413	86,413	87,831	87,433	0	(1,019)	0	(1,019)	0	86,413	0	0	0	3,019	12/16/2016
31411D-2A-6	FNMA POOL NO 905369 6.000% 12/01/21		12/01/2013	Paydown		47,750	47,750	48,570	48,384	0	(634)	0	(634)	0	47,750	0	0	0	1,127	06/29/2016
31411D-B8-1	FNMA POOL NO 904663 6.000% 11/01/21		12/01/2013	Paydown		133,602	133,602	143,761	143,279	0	(9,677)	0	(9,677)	0	133,602	0	0	0	3,840	02/04/2017
31411D-CL-1	FNMA POOL NO 904675 6.500% 12/01/36		12/01/2013	Paydown		152,604	152,604	155,233	155,110	0	(2,506)	0	(2,506)	0	152,604	0	0	0	4,055	12/06/2016
31411D-TD-1	FNMA POOL NO 905148 6.000% 02/01/37		12/01/2013	Paydown		1,170,746	1,170,746	1,224,893	1,223,079	0	(52,333)	0	(52,333)	0	1,170,746	0	0	0	33,790	11/08/2016
31411D-ZS-1	FNMA POOL NO 905353 6.000% 11/01/21		12/01/2013	Paydown		16,657	16,657	16,938	16,864	0	(206)	0	(206)	0	16,657	0	0	0	464	08/10/2016
31411E-KS-5	FNMA POOL NO 905805 5.500% 01/01/37		12/01/2013	Paydown		8,762	8,762	8,583	8,589	0	173	0	173	0	8,762	0	0	0	248	10/18/2017
31411E-L4-7	FNMA POOL NO 905847 6.500% 01/01/37		12/01/2013	Paydown		91,601	91,601	93,179	93,111	0	(1,510)	0	(1,510)	0	91,601	0	0	0	1,934	12/02/2015
31411E-X8-5	FNMA POOL NO 906203 5.000% 01/01/37		12/01/2013	Paydown		77,376	77,376	73,014	73,196	0	4,180	0	4,180	0	77,376	0	0	0	2,096	08/30/2017
31411E-Y6-8	FNMA POOL NO 906233 5.500% 01/01/37		12/01/2013	Paydown		38,994	38,994	39,689	39,662	0	(667)	0	(667)	0	38,994	0	0	0	1,025	09/29/2016
31411F-HX-5	FNMA POOL NO 906646 6.000% 11/01/21		12/01/2013	Paydown		45,022	45,022	45,627	45,505	0	(483)	0	(483)	0	45,022	0	0	0	1,241	02/06/2016
31411F-MA-9	FNMA POOL NO 906753 6.000% 12/01/36		12/01/2013	Paydown		1,565,102	1,565,102	1,588,579	1,587,232	0	(22,130)	0	(22,130)	0	1,565,102	0	0	0	46,100	03/12/2017
31411G-TG-7	FNMA POOL NO 907851 5.500% 02/01/22		12/01/2013	Paydown		197,821	197,821	215,466	214,819	0	(16,998)	0	(16,998)	0	197,821	0	0	0	5,656	01/25/2016
31411J-TX-4	FNMA POOL NO 909666 5.500% 02/01/37		12/01/2013	Paydown		222,997	222,997	218,432	218,593	0	4,403	0	4,403	0	222,997	0	0	0	5,967	12/23/2017
31411J-WF-9	FNMA POOL NO 909746 5.500% 02/01/37		12/01/2013	Paydown		1,344,332	1,344,332	1,471,186	1,469,944	0	(125,612)	0	(125,612)	0	1,344,332	0	0	0	37,844	09/25/2018
31411K-D2-6	FNMA POOL NO 910121 6.500% 03/01/37		12/01/2013	Paydown		83,850	83,850	85,294	85,233	0	(1,383)	0	(1,383)	0	83,850	0	0	0	3,292	03/19/2016
31411K-LQ-4	FNMA POOL NO 910335 6.500% 03/01/37		12/01/2013	Paydown		299,332	299,332	304,149	304,116	0	(4,784)	0	(4,784)	0	299,332	0	0	0	8,243	05/12/2016
31411K-NJ-8	FNMA POOL NO 910393 6.500% 03/01/37		12/01/2013	Paydown		83,098	83,098	84,529	84,469	0	(1,371)	0	(1,371)	0	83,098	0	0	0	2,224	04/30/2016
31411R-VT-2	FNMA POOL NO 913326 6.000% 04/01/22		12/01/2013	Paydown		48,358	48,358	49,008	48,833	0	(475)	0	(475)	0	48,358	0	0	0	852	02/01/2017
31411S-6T-8	FNMA POOL NO 914482 5.500% 03/01/37		12/01/2013	Paydown		932,565	932,565	1,023,936	1,022,697	0	(90,132)	0	(90,132)	0	932,565	0	0	0	31,743	07/18/2017
31411S-7M-2	FNMA POOL NO 914500 6.000% 03/01/37		12/01/2013	Paydown		414,003	414,003	430,692	430,018	0	(16,016)	0	(16,016)	0	414,003	0	0	0	12,448	03/23/2018
31411U-RN-3	FNMA POOL NO 914993 6.500% 04/01/37		12/01/2013	Paydown		81,263	81,263	82,663	82,603	0	(1,340)	0	(1,340)	0	81,263	0	0	0	1,965	10/25/2015
31411U-WP-2	FNMA POOL NO 915154 5.000% 04/01/37		12/01/2013	Paydown		19,872	19,872	21,148	21,112	0	(1,240)	0	(1,240)	0	19,872	0	0	0	415	04/25/2017
31411V-S2-6	FNMA POOL NO 915937 5.000% 03/01/22		12/01/2013	Paydown		69,958	69,958	68,056	68,274	0	1,684	0	1,684	0	69,958	0	0	0	1,305	01/26/2016
31411V-US-6	FNMA POOL NO 915993 6.000% 03/01/22		12/01/2013	Paydown		120,230	120,230	121,442	121,192	0	(962)	0	(962)	0	120,230	0	0	0	3,872	02/01/2016
31411W-YM-3	FNMA POOL NO 917016 6.000% 04/01/22		12/01/2013	Paydown		12,807	12,807	12,979	12,936	0	(130)	0	(130)	0	12,807	0	0	0	418	02/01/2017
31411X-RM-9	FNMA POOL NO 917692 6.000% 05/01/22		12/01/2013	Paydown		22,238	22,238	22,463	22,406	0	(168)	0	(168)	0	22,238	0	0	0	871	02/09/2017
31411X-RN-7	FNMA POOL NO 917693 6.000% 04/01/22		12/01/2013	Paydown		302,982	302,982	307,953	306,511	0	(3,529)	0	(3,529)	0	302,982	0	0	0	6,649	02/03/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31411X-U4-5	FNMA POOL NO 917803 6.500% 05/01/37		12/01/2013	Paydown		61,586	61,586	63,039	62,978	0	(1,392)	0	(1,392)	0	61,586	0	0	0	1,848	03/07/2017
31411Y-JP-9	FNMA POOL NO 918370 5.500% 05/01/37		12/01/2013	Paydown		97,696	97,696	99,436	99,368	0	(1,672)	0	(1,672)	0	97,696	0	0	0	2,434	11/26/2016
31411Y-JR-5	FNMA POOL NO 918372 6.500% 05/01/37		12/01/2013	Paydown		60,365	60,365	61,405	61,361	0	(996)	0	(996)	0	60,365	0	0	0	2,564	05/05/2016
31411Y-Z3-0	FNMA POOL NO 918862 6.000% 04/01/37		12/01/2013	Paydown		1,988,178	1,988,178	1,958,976	1,959,746	0	28,432	0	28,432	0	1,988,178	0	0	0	53,135	01/06/2017
31412A-DE-1	FNMA POOL NO 919101 6.000% 04/01/22		12/01/2013	Paydown		220,583	220,583	224,322	223,557	0	(2,974)	0	(2,974)	0	220,583	0	0	0	7,776	06/14/2016
31412A-FW-9	FNMA POOL NO 919181 6.500% 05/01/37		08/01/2013	Paydown		127,643	127,643	129,842	129,747	0	(2,104)	0	(2,104)	0	127,643	0	0	0	4,480	03/02/2016
31412D-MM-7	FNMA POOL NO 922064 5.500% 02/01/37		12/01/2013	Paydown		60,809	60,809	61,892	61,850	0	(1,041)	0	(1,041)	0	60,809	0	0	0	1,565	06/20/2016
31412E-CT-1	FNMA POOL NO 922682 2.766% 10/01/33		12/01/2013	Paydown		73,500	73,500	73,133	73,142	0	359	0	359	0	73,500	0	0	0	1,183	01/20/2017
31412F-KV-4	FNMA POOL NO 923808 6.000% 04/01/22		12/01/2013	Paydown		168,744	168,744	171,563	170,849	0	(2,105)	0	(2,105)	0	168,744	0	0	0	6,985	02/05/2017
31412F-TC-7	FNMA POOL NO 924047 6.500% 05/01/37		12/01/2013	Paydown		1,063,146	1,063,146	1,085,322	1,084,425	0	(21,279)	0	(21,279)	0	1,063,146	0	0	0	23,939	11/17/2015
31412G-SJ-1	FNMA POOL NO 924921 6.000% 08/01/37		12/01/2013	Paydown		2,030,268	2,030,268	2,060,722	2,059,148	0	(28,880)	0	(28,880)	0	2,030,268	0	0	0	59,086	01/10/2017
31412L-CQ-1	FNMA POOL NO 928079 6.000% 01/01/37		12/01/2013	Paydown		505,635	505,635	506,425	506,293	0	(658)	0	(658)	0	505,635	0	0	0	16,313	06/02/2018
31412L-LK-4	FNMA POOL NO 928330 6.500% 04/01/37		12/01/2013	Paydown		260,709	260,709	273,785	273,277	0	(12,568)	0	(12,568)	0	260,709	0	0	0	10,635	03/08/2017
31412L-MC-1	FNMA POOL NO 928355 6.000% 06/01/22		12/01/2013	Paydown		158,277	158,277	160,936	160,427	0	(2,151)	0	(2,151)	0	158,277	0	0	0	5,726	07/09/2016
31412L-SP-6	FNMA POOL NO 928526 6.000% 07/01/22		12/01/2013	Paydown		60,711	60,711	61,735	61,470	0	(759)	0	(759)	0	60,711	0	0	0	2,094	04/16/2017
31412L-VD-9	FNMA POOL NO 928612 6.000% 08/01/22		12/01/2013	Paydown		184,917	184,917	187,823	187,264	0	(2,347)	0	(2,347)	0	184,917	0	0	0	6,637	07/07/2016
31412L-WK-2	FNMA POOL NO 928650 6.000% 08/01/37		12/01/2013	Paydown		3,262,587	3,262,587	3,311,525	3,309,264	0	(46,677)	0	(46,677)	0	3,262,587	0	0	0	96,024	01/30/2017
31412L-WS-5	FNMA POOL NO 928657 6.500% 09/01/37		12/01/2013	Paydown		419,248	419,248	428,943	428,548	0	(9,301)	0	(9,301)	0	419,248	0	0	0	13,261	01/20/2017
31412L-WW-6	FNMA POOL NO 928661 6.500% 09/01/37		12/01/2013	Paydown		402,614	402,614	422,808	422,121	0	(19,507)	0	(19,507)	0	402,614	0	0	0	12,852	05/02/2016
31412L-YW-4	FNMA POOL NO 928725 6.000% 09/01/37		12/01/2013	Paydown		2,043,923	2,043,923	2,059,092	2,058,262	0	(14,339)	0	(14,339)	0	2,043,923	0	0	0	55,233	12/22/2016
31412L-ZL-7	FNMA POOL NO 928747 6.500% 09/01/37		12/01/2013	Paydown		86,445	86,445	90,780	90,633	0	(4,189)	0	(4,189)	0	86,445	0	0	0	2,608	03/28/2016
31412N-TU-0	FNMA POOL NO 930363 6.500% 01/01/39		12/01/2013	Paydown		85,952	85,952	90,263	90,129	0	(4,176)	0	(4,176)	0	85,952	0	0	0	4,188	02/24/2017
31412P-BN-0	FNMA POOL NO 930745 4.000% 03/01/39		12/01/2013	Paydown		48,736	48,736	49,658	49,630	0	(894)	0	(894)	0	48,736	0	0	0	703	05/06/2018
31412P-GM-7	FNMA POOL NO 930904 4.500% 04/01/24		12/01/2013	Paydown		908,279	908,279	974,194	972,233	0	(63,954)	0	(63,954)	0	908,279	0	0	0	19,812	01/01/2017
31412Q-5M-7	FNMA POOL NO 932452 4.000% 02/01/25		12/01/2013	Paydown		483,348	483,348	513,369	512,360	0	(29,011)	0	(29,011)	0	483,348	0	0	0	10,431	01/26/2018
31412Q-XB-0	FNMA POOL NO 932274 4.500% 12/01/39		12/01/2013	Paydown		582,783	582,783	597,079	596,684	0	(13,901)	0	(13,901)	0	582,783	0	0	0	10,945	08/17/2018
31412S-A3-9	FNMA POOL NO 933026 6.500% 10/01/37		12/01/2013	Paydown		968,030	968,030	984,705	984,024	0	(15,994)	0	(15,994)	0	968,030	0	0	0	32,931	05/08/2016
31412S-B7-9	FNMA POOL NO 933062 6.500% 10/01/37		12/01/2013	Paydown		32,274	32,274	33,892	33,839	0	(1,565)	0	(1,565)	0	32,274	0	0	0	988	11/17/2016
31412S-BU-8	FNMA POOL NO 933051 6.500% 10/01/37		12/01/2013	Paydown		27,167	27,167	27,635	27,616	0	(449)	0	(449)	0	27,167	0	0	0	754	10/17/2016
31412S-PS-8	FNMA POOL NO 933433 5.000% 03/01/38		12/01/2013	Paydown		3,181	3,181	3,385	3,379	0	(199)	0	(199)	0	3,181	0	0	0	68	06/07/2016
31412T-MH-3	FNMA POOL NO 934260 6.000% 06/01/38		12/01/2013	Paydown		1,897,103	1,897,103	1,976,544	1,972,887	0	(75,784)	0	(75,784)	0	1,897,103	0	0	0	58,420	06/30/2018
31412T-QN-6	FNMA POOL NO 934361 5.500% 08/01/38		12/01/2013	Paydown		4,048	4,048	4,430	4,427	0	(378)	0	(378)	0	4,048	0	0	0	122	01/31/2017
31412T-TW-3	FNMA POOL NO 934465 5.000% 09/01/23		12/01/2013	Paydown		381,510	381,510	369,886	370,755	0	10,755	0	10,755	0	381,510	0	0	0	5,109	12/24/2015
31412T-XL-2	FNMA POOL NO 934583 6.000% 10/01/38		12/01/2013	Paydown		82,177	82,177	89,714	89,464	0	(7,287)	0	(7,287)	0	82,177	0	0	0	2,277	09/13/2015
31412U-F3-9	FNMA POOL NO 934986 4.000% 02/01/39		12/01/2013	Paydown		40,630	40,630	41,398	41,377	0	(747)	0	(747)	0	40,630	0	0	0	571	07/04/2016
31412U-MZ-0	FNMA POOL NO 935176 6.500% 05/01/39		12/01/2013	Paydown		2,574	2,574	2,708	2,704	0	(130)	0	(130)	0	2,574	0	0	0	92	08/19/2016
31412V-JX-7	FNMA POOL NO 935978 4.000% 05/01/25		12/01/2013	Paydown		3,266,732	3,266,732	3,469,628	3,462,891	0	(196,159)	0	(196,159)	0	3,266,732	0	0	0	63,072	08/29/2017
31412W-VT-0	FNMA POOL NO 937226 6.000% 05/01/22		12/01/2013	Paydown		24,631	24,631	24,880	24,823	0	(192)	0	(192)	0	24,631	0	0	0	802	02/02/2017
31412X-4T-8	FNMA POOL NO 938334 6.000% 07/01/22		12/01/2013	Paydown		1,569,286	1,569,286	1,687,669	1,683,500	0	(114,214)	0	(114,214)	0	1,569,286	0	0	0	51,674	07/25/2016
31412X-D7-6	FNMA POOL NO 937626 6.500% 06/01/37		12/01/2013	Paydown		26,175	26,175	26,598	26,595	0	(420)	0	(420)	0	26,175	0	0	0	630	03/31/2016
31412X-FP-4	FNMA POOL NO 937674 6.500% 06/01/37		12/01/2013	Paydown		503,673	503,673	511,603	511,540	0	(7,867)	0	(7,867)	0	503,673	0	0	0	14,612	02/09/2016
31412X-M5-0	FNMA POOL NO 937880 5.500% 07/01/37		12/01/2013	Paydown		63,477	63,477	64,608	64,563	0	(1,086)	0	(1,086)	0	63,477	0	0	0	1,621	08/23/2016
31412X-NX-8	FNMA POOL NO 937906 5.500% 07/01/37		12/01/2013	Paydown		158,680	158,680	161,506	161,396	0	(2,717)	0	(2,717)	0	158,680	0	0	0	3,938	08/11/2016
31412Y-AK-8	FNMA POOL NO 938410 6.000% 07/01/22		12/01/2013	Paydown		632,407	632,407	680,114	678,562	0	(46,155)	0	(46,155)	0	632,407	0	0	0	18,494	06/11/2016
31412Y-B3-5	FNMA POOL NO 938458 6.000% 07/01/22		12/01/2013	Paydown		1,520,682	1,520,682	1,635,398	1,631,509	0	(110,827)	0	(110,827)	0	1,520,682	0	0	0	51,082	06/07/2016
31412Y-GD-8	FNMA POOL NO 938596 6.000% 05/01/22		12/01/2013	Paydown		8,350	8,350	8,434	8,417	0	(67)	0	(67)	0	8,350	0	0	0	298	11/13/2016
31412Y-Q5-4	FNMA POOL NO 938876 6.000% 06/01/37		12/01/2013	Paydown		392,541	392,541	398,429	398,112	0	(5,571)	0	(5,571)	0	392,541	0	0	0	14,234	07/18/2017
31413A-6J-7	FNMA POOL NO 940173 6.500% 06/01/37		12/01/2013	Paydown		149,389	149,389	151,962	151,829	0	(2,441)	0	(2,441)	0	149,389	0	0	0	3,556	11/27/2017
31413A-E9-0	FNMA POOL NO 939460 6.000% 06/01/22		12/01/2013	Paydown		231,123	231,123	234,614	233,874	0	(2,751)	0	(2,751)	0	231,123	0	0	0	8,187	09/20/2016
31413A-JU-8	FNMA POOL NO 939575 5.500% 07/01/22		12/01/2013	Paydown		176,977	176,977	192,763	192,206	0	(15,229)	0	(15,229)	0	176,977	0	0	0	6,171	07/26/2016
31413A-UC-5	FNMA POOL NO 939879 6.000% 06/01/22		12/01/2013	Paydown		44,559	44,559	45,311	45,092	0	(534)	0	(534)	0	44,559	0	0	0	993	02/05/2017
31413A-VH-3	FNMA POOL NO 939916 6.500% 06/01/37		12/01/2013	Paydown		234,051	234,051	238,083	237,901	0	(3,850)	0	(3,850)	0	234,051	0	0	0	7,089	09/20/2015
31413B-3K-5	FNMA POOL NO 941002 6.000% 06/01/22		12/01/2013	Paydown		173,764	173,764	176,696	175,896	0	(2,132)	0	(2,132)	0	173,764	0	0	0	6,310	02/20/2017
31413B-C5-8	FNMA POOL NO 940292 6.000% 01/01/21		12/01/2013	Paydown		27,916	27,916	28,339	28,232	0	(316)	0	(316)	0	27,916	0	0	0	915	07/15/2016
31413B-E7-2	FNMA POOL NO 940358 6.000% 06/01/37		12/01/2013	Paydown		875,822	875,822	888,959	888,159	0	(12,337)	0	(12,337)	0	875,822	0	0	0	24,286	01/31/2018
31413B-HZ-7	FNMA POOL NO 940448 6.000% 06/01/22		12/01/2013	Paydown		16,465	16,465	16,631	16,603	0	(138)	0	(138)	0	16,465	0	0	0	390	05/19/2016
31413B-SH-5	FNMA POOL NO 940720 6.500% 10/01/37		12/01/2013	Paydown		52,518	52,518	53,423	53,385	0	(867)	0	(867)	0	52,518	0	0	0	2,267	09/15/2016
31413B-VL-2	FNMA POOL NO 940819 6.000% 07/01/22		12/01/2013	Paydown		80,295	80,295	81,105	80,905	0	(610)	0	(610)	0	80,295	0	0	0	3,291	01/23/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31413B-VM-0	FNMA POOL NO 940820 6.000% 07/01/22		12/01/2013	Paydown		4,721	4,721	4,769	4,764	0	(43)	0	(43)	0	4,721	0	0	0	151	12/05/2015
31413B-XN-6	FNMA POOL NO 940885 6.000% 06/01/37		12/01/2013	Paydown		89,400	89,400	97,600	97,378	0	(7,978)	0	(7,978)	0	89,400	0	0	0	2,757	05/14/2016
31413C-4L-0	FNMA POOL NO 941927 6.000% 07/01/37		12/01/2013	Paydown		809,627	809,627	821,771	821,087	0	(11,460)	0	(11,460)	0	809,627	0	0	0	19,329	10/12/2018
31413C-R3-5	FNMA POOL NO 941606 4.000% 12/01/40		12/01/2013	Paydown		444,047	444,047	452,442	452,024	0	(7,977)	0	(7,977)	0	444,047	0	0	0	7,965	02/08/2022
31413C-ZG-7	FNMA POOL NO 941843 6.500% 07/01/37		12/01/2013	Paydown		857,799	857,799	878,038	877,164	0	(19,364)	0	(19,364)	0	857,799	0	0	0	24,095	06/15/2017
31413D-2T-3	FNMA POOL NO 942786 6.000% 08/01/37		12/01/2013	Paydown		623,404	623,404	632,755	632,312	0	(8,908)	0	(8,908)	0	623,404	0	0	0	19,561	03/23/2017
31413D-5W-3	FNMA POOL NO 942861 6.000% 08/01/37		12/01/2013	Paydown		844,250	844,250	935,836	935,047	0	(90,798)	0	(90,798)	0	844,250	0	0	0	29,483	08/14/2017
31413D-BQ-9	FNMA POOL NO 942047 6.000% 07/01/22		12/01/2013	Paydown		1,024,757	1,024,757	1,102,063	1,099,418	0	(74,661)	0	(74,661)	0	1,024,757	0	0	0	33,281	08/09/2016
31413D-D2-0	FNMA POOL NO 942121 6.000% 07/01/22		12/01/2013	Paydown		1,015,564	1,015,564	1,092,175	1,089,306	0	(73,742)	0	(73,742)	0	1,015,564	0	0	0	29,987	10/13/2016
31413D-QW-0	FNMA POOL NO 942469 6.000% 07/01/37		12/01/2013	Paydown		714,178	714,178	791,653	790,985	0	(76,807)	0	(76,807)	0	714,178	0	0	0	25,456	05/04/2017
31413F-7C-0	FNMA POOL NO 944691 6.500% 07/01/37		12/01/2013	Paydown		29,017	29,017	29,517	29,495	0	(478)	0	(478)	0	29,017	0	0	0	685	10/25/2017
31413F-DV-1	FNMA POOL NO 943916 6.500% 08/01/37		12/01/2013	Paydown		101,677	101,677	103,429	103,355	0	(1,678)	0	(1,678)	0	101,677	0	0	0	1,120	02/05/2016
31413F-U6-7	FNMA POOL NO 944405 6.000% 08/01/22		12/01/2013	Paydown		19,499	19,499	19,761	19,697	0	(198)	0	(198)	0	19,499	0	0	0	668	12/21/2016
31413G-A8-3	FNMA POOL NO 944731 6.500% 07/01/37		12/01/2013	Paydown		84,234	84,234	88,459	88,316	0	(4,082)	0	(4,082)	0	84,234	0	0	0	2,831	03/17/2016
31413G-H9-4	FNMA POOL NO 944956 6.000% 07/01/22		12/01/2013	Paydown		60,740	60,740	61,739	61,598	0	(858)	0	(858)	0	60,740	0	0	0	1,329	12/19/2015
31413G-JA-9	FNMA POOL NO 944957 6.000% 07/01/22		12/01/2013	Paydown		300,777	300,777	305,987	305,220	0	(4,443)	0	(4,443)	0	300,777	0	0	0	5,702	01/01/2016
31413H-WQ-7	FNMA POOL NO 946255 6.500% 09/01/37		12/01/2013	Paydown		113,644	113,644	119,344	119,155	0	(5,511)	0	(5,511)	0	113,644	0	0	0	3,754	05/03/2016
31413H-YJ-1	FNMA POOL NO 946313 6.500% 09/01/37		12/01/2013	Paydown		99,484	99,484	101,198	101,122	0	(1,638)	0	(1,638)	0	99,484	0	0	0	4,057	05/26/2017
31413J-LG-7	FNMA POOL NO 946827 6.500% 09/01/37		12/01/2013	Paydown		157,263	157,263	159,972	159,837	0	(2,574)	0	(2,574)	0	157,263	0	0	0	3,692	10/31/2017
31413J-UF-9	FNMA POOL NO 947082 6.500% 10/01/37		12/01/2013	Paydown		509,508	509,508	517,924	517,848	0	(8,340)	0	(8,340)	0	509,508	0	0	0	19,153	06/30/2016
31413J-XY-5	FNMA POOL NO 947195 6.500% 10/01/37		12/01/2013	Paydown		1,474,729	1,474,729	1,508,832	1,507,438	0	(32,710)	0	(32,710)	0	1,474,729	0	0	0	43,492	09/05/2016
31413J-Y5-7	FNMA POOL NO 947232 6.500% 10/01/37		12/01/2013	Paydown		1,160,209	1,160,209	1,187,039	1,185,882	0	(25,673)	0	(25,673)	0	1,160,209	0	0	0	40,708	05/22/2017
31413J-ZJ-6	FNMA POOL NO 947245 6.000% 10/01/37		12/01/2013	Paydown		612,611	612,611	679,068	678,493	0	(65,882)	0	(65,882)	0	612,611	0	0	0	25,254	10/22/2016
31413J-ZQ-0	FNMA POOL NO 947251 6.000% 10/01/37		12/01/2013	Paydown		889,721	889,721	903,067	902,440	0	(12,719)	0	(12,719)	0	889,721	0	0	0	24,795	03/29/2017
31413L-D5-5	FNMA POOL NO 948424 6.500% 09/01/37		12/01/2013	Paydown		82,759	82,759	84,184	84,107	0	(1,348)	0	(1,348)	0	82,759	0	0	0	3,945	01/24/2019
31413L-LP-2	FNMA POOL NO 948634 6.500% 08/01/37		12/01/2013	Paydown		218,606	218,606	223,764	223,535	0	(4,929)	0	(4,929)	0	218,606	0	0	0	7,043	04/18/2017
31413M-HH-3	FNMA POOL NO 949432 4.500% 05/01/23		12/01/2013	Paydown		625,583	625,583	672,014	669,992	0	(44,409)	0	(44,409)	0	625,583	0	0	0	13,043	07/23/2017
31413M-M9-5	FNMA POOL NO 949584 6.000% 09/01/22		12/01/2013	Paydown		23,393	23,393	23,788	23,710	0	(317)	0	(317)	0	23,393	0	0	0	671	09/04/2016
31413N-F8-3	FNMA POOL NO 950291 6.000% 07/01/22		12/01/2013	Paydown		139,375	139,375	141,282	140,890	0	(1,516)	0	(1,516)	0	139,375	0	0	0	5,368	09/16/2016
31413N-HR-9	FNMA POOL NO 950340 6.500% 11/01/37		12/01/2013	Paydown		248,529	248,529	254,392	254,010	0	(5,481)	0	(5,481)	0	248,529	0	0	0	7,913	03/17/2020
31413N-TF-2	FNMA POOL NO 950650 6.000% 08/01/22		12/01/2013	Paydown		590,463	590,463	600,295	598,066	0	(7,602)	0	(7,602)	0	590,463	0	0	0	18,396	11/19/2016
31413N-VL-6	FNMA POOL NO 950719 6.500% 10/01/37		12/01/2013	Paydown		280,294	280,294	294,353	293,888	0	(13,594)	0	(13,594)	0	280,294	0	0	0	9,146	09/08/2016
31413N-Y8-2	FNMA POOL NO 950835 6.000% 09/01/37		12/01/2013	Paydown		4,757,607	4,757,607	4,828,971	4,825,561	0	(67,954)	0	(67,954)	0	4,757,607	0	0	0	152,365	04/16/2017
31413N-ZE-8	FNMA POOL NO 950841 6.500% 09/01/37		12/01/2013	Paydown		1,026,489	1,026,489	1,050,226	1,049,140	0	(22,652)	0	(22,652)	0	1,026,489	0	0	0	38,199	02/11/2017
31413Q-2J-6	FNMA POOL NO 952677 6.500% 09/01/37		12/01/2013	Paydown		302,693	302,693	317,875	317,338	0	(14,646)	0	(14,646)	0	302,693	0	0	0	10,104	03/11/2016
31413Q-SA-7	FNMA POOL NO 952413 6.500% 09/01/37		12/01/2013	Paydown		50,871	50,871	51,747	51,710	0	(840)	0	(840)	0	50,871	0	0	0	2,181	05/27/2016
31413R-2K-1	FNMA POOL NO 953578 6.500% 11/01/37		12/01/2013	Paydown		2,388,675	2,388,675	2,445,033	2,442,355	0	(53,679)	0	(53,679)	0	2,388,675	0	0	0	76,675	09/22/2017
31413R-Q7-4	FNMA POOL NO 953278 6.500% 10/01/37		12/01/2013	Paydown		476,775	476,775	487,801	487,321	0	(10,545)	0	(10,545)	0	476,775	0	0	0	14,220	05/06/2017
31413T-PX-4	FNMA POOL NO 955038 6.000% 10/01/37		12/01/2013	Paydown		60,477	60,477	61,384	61,343	0	(866)	0	(866)	0	60,477	0	0	0	951	04/11/2016
31413T-ZA-3	FNMA POOL NO 955337 5.500% 02/01/23		12/01/2013	Paydown		241,088	241,088	262,453	261,714	0	(20,626)	0	(20,626)	0	241,088	0	0	0	6,851	06/08/2016
31413T-ZB-1	FNMA POOL NO 955338 5.500% 02/01/23		12/01/2013	Paydown		188,213	188,213	204,892	204,088	0	(15,875)	0	(15,875)	0	188,213	0	0	0	5,427	09/17/2017
31413X-EE-9	FNMA POOL NO 958333 4.325% 12/01/19		12/01/2013	Paydown		51,594	51,594	51,513	51,494	0	100	0	100	0	51,594	0	0	0	1,230	03/19/2017
31413X-TS-2	FNMA POOL NO 958761 4.475% 05/01/19		12/01/2013	Paydown		88,529	88,529	99,247	98,194	0	(9,665)	0	(9,665)	0	88,529	0	0	0	2,184	11/19/2016
31413X-UA-9	FNMA POOL NO 958777 4.430% 05/01/19		12/01/2013	Paydown		250,827	250,827	255,138	253,627	0	(2,800)	0	(2,800)	0	250,827	0	0	0	6,121	11/11/2016
31414A-MH-2	FNMA POOL NO 960360 5.500% 11/01/22		12/01/2013	Paydown		69,037	69,037	75,195	75,013	0	(5,976)	0	(5,976)	0	69,037	0	0	0	2,474	06/30/2016
31414C-2W-7	FNMA POOL NO 962589 5.500% 04/01/38		12/01/2013	Paydown		95,954	95,954	103,510	103,317	0	(7,363)	0	(7,363)	0	95,954	0	0	0	2,562	10/15/2016
31414C-GW-2	FNMA POOL NO 962013 5.500% 03/01/38		12/01/2013	Paydown		903,873	903,873	993,052	991,893	0	(88,020)	0	(88,020)	0	903,873	0	0	0	21,500	07/21/2017
31414C-GX-0	FNMA POOL NO 962014 6.000% 03/01/38		12/01/2013	Paydown		438,609	438,609	487,117	486,712	0	(48,103)	0	(48,103)	0	438,609	0	0	0	11,598	05/13/2017
31414D-Z6-6	FNMA POOL NO 963465 5.500% 06/01/38		12/01/2013	Paydown		614,256	614,256	600,243	600,595	0	13,661	0	13,661	0	614,256	0	0	0	15,874	09/25/2016
31414E-MY-7	FNMA POOL NO 963975 5.500% 07/01/38		12/01/2013	Paydown		6,625	6,625	7,147	7,133	0	(508)	0	(508)	0	6,625	0	0	0	188	07/21/2016
31414F-YS-4	FNMA POOL NO 965221 5.000% 09/01/23		12/01/2013	Paydown		824,294	824,294	799,179	801,436	0	22,858	0	22,858	0	824,294	0	0	0	20,066	03/09/2016
31414F-YW-5	FNMA POOL NO 965225 5.500% 08/01/38		12/01/2013	Paydown		241,773	241,773	264,573	264,381	0	(22,607)	0	(22,607)	0	241,773	0	0	0	6,648	11/14/2015
31414H-H5-9	FNMA POOL NO 966552 6.000% 01/01/38		12/01/2013	Paydown		4,091,446	4,091,446	4,260,858	4,254,174	0	(162,727)	0	(162,727)	0	4,091,446	0	0	0	122,046	01/13/2018
31414H-X7-7	FNMA POOL NO 967002 4.500% 12/01/22		12/01/2013	Paydown		46,920	46,920	45,551	45,720	0	1,200	0	1,200	0	46,920	0	0	0	1,019	07/18/2016
31414H-YA-9	FNMA POOL NO 967005 5.500% 12/01/22		12/01/2013	Paydown		191,647	191,647	208,742	208,048	0	(16,401)	0	(16,401)	0	191,647	0	0	0	5,231	04/14/2017
31414K-BZ-2	FNMA POOL NO 968156 6.500% 01/01/38		12/01/2013	Paydown		185,460	185,460	194,762	194,465	0	(9,005)	0	(9,005)	0	185,460	0	0	0	6,880	11/03/2016
31414K-JJ-0	FNMA POOL NO 968365 6.000% 09/01/38		12/01/2013	Paydown		211,373	211,373	230,562	230,009	0	(18,635)	0	(18,635)	0	211,373	0	0	0	6,333	12/11/2015
31414K-YS-3	FNMA POOL NO 968821 5.500% 01/01/38		12/01/2013	Paydown		96,733	96,733	98,456	98,390	0	(1,658)	0	(1,658)	0	96,733	0	0	0	2,848	03/18/2017

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31414L-3M-8	FNMA POOL NO 969804 5.500% 02/01/23		12/01/2013	Paydown		940,943	940,943	1,024,327	1,021,826	0	(80,884)	0	(80,884)	0	940,943	0	0	0	20,148	06/03/2016
31414M-2D-7	FNMA POOL NO 970672 5.500% 11/01/38		12/01/2013	Paydown		1,491,284	1,491,284	1,457,264	1,458,119	0	33,165	0	33,165	0	1,491,284	0	0	0	40,120	01/25/2016
31414N-FF-6	FNMA POOL NO 970966 5.500% 01/01/39		12/01/2013	Paydown		69,472	69,472	74,943	74,793	0	(5,321)	0	(5,321)	0	69,472	0	0	0	1,613	02/12/2016
31414P-7M-5	FNMA POOL NO 972600 5.500% 04/01/38		12/01/2013	Paydown		49,662	49,662	53,573	53,473	0	(3,811)	0	(3,811)	0	49,662	0	0	0	1,160	10/09/2016
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		12/01/2013	Paydown		176,166	176,166	185,579	185,213	0	(9,047)	0	(9,047)	0	176,166	0	0	0	1,146	12/06/2015
31414P-ZU-6	FNMA POOL NO 972455 7.000% 02/01/38		12/01/2013	Paydown		151,592	151,592	159,692	159,397	0	(7,805)	0	(7,805)	0	151,592	0	0	0	5,327	08/03/2016
31414R-A2-1	FNMA POOL NO 973525 7.000% 03/01/38		03/01/2013	Paydown		212,940	212,940	224,318	223,846	0	(10,907)	0	(10,907)	0	212,940	0	0	0	3,722	10/09/2015
31414R-A7-0	FNMA POOL NO 973530 7.000% 03/01/38		12/01/2013	Paydown		55,858	55,858	58,843	58,726	0	(2,868)	0	(2,868)	0	55,858	0	0	0	786	02/27/2016
31414S-AC-7	FNMA POOL NO 974403 4.500% 04/01/23		12/01/2013	Paydown		332,889	332,889	363,700	362,815	0	(29,925)	0	(29,925)	0	332,889	0	0	0	5,139	04/22/2016
31414S-W4-1	FNMA POOL NO 975067 5.500% 08/01/23		12/01/2013	Paydown		289,610	289,610	294,044	293,086	0	(3,477)	0	(3,477)	0	289,610	0	0	0	9,532	07/14/2017
31414U-GZ-5	FNMA POOL NO 976416 4.500% 03/01/23		12/01/2013	Paydown		195,750	195,750	213,868	213,389	0	(17,639)	0	(17,639)	0	195,750	0	0	0	4,840	06/02/2016
31414X-U8-3	FNMA POOL NO 979507 5.500% 04/01/38		12/01/2013	Paydown		110,359	110,359	119,050	118,807	0	(8,448)	0	(8,448)	0	110,359	0	0	0	2,785	01/28/2016
31414Y-DE-7	FNMA POOL NO 979901 6.500% 05/01/38		12/01/2013	Paydown		715,440	715,440	752,777	751,330	0	(35,890)	0	(35,890)	0	715,440	0	0	0	32,249	06/22/2017
31414Y-EP-1	FNMA POOL NO 979942 6.000% 05/01/38		12/01/2013	Paydown		118,603	118,603	120,604	120,529	0	(1,926)	0	(1,926)	0	118,603	0	0	0	4,539	02/14/2017
31415A-T3-5	FNMA POOL NO 981270 5.000% 04/01/23		12/01/2013	Paydown		1,565,740	1,565,740	1,695,257	1,691,156	0	(125,417)	0	(125,417)	0	1,565,740	0	0	0	35,912	06/22/2016
31415A-U6-6	FNMA POOL NO 981305 6.000% 06/01/38		12/01/2013	Paydown		1,597,095	1,597,095	1,663,974	1,661,240	0	(64,145)	0	(64,145)	0	1,597,095	0	0	0	51,056	08/01/2017
31415A-WK-3	FNMA POOL NO 981350 4.500% 04/01/23		12/01/2013	Paydown		667,442	667,442	716,980	715,107	0	(47,665)	0	(47,665)	0	667,442	0	0	0	13,899	01/14/2017
31415A-WL-1	FNMA POOL NO 981351 4.500% 04/01/23		12/01/2013	Paydown		596,145	596,145	640,391	638,729	0	(42,584)	0	(42,584)	0	596,145	0	0	0	11,336	01/04/2017
31415B-E7-0	FNMA POOL NO 981758 5.000% 07/01/23		12/01/2013	Paydown		486,597	486,597	471,771	473,158	0	13,440	0	13,440	0	486,597	0	0	0	11,599	06/11/2016
31415C-LA-3	FNMA POOL NO 982821 6.000% 05/01/38		12/01/2013	Paydown		7,951	7,951	8,085	8,079	0	(128)	0	(128)	0	7,951	0	0	0	275	12/18/2015
31415L-Q4-2	FNMA POOL NO 983475 6.000% 05/01/38		12/01/2013	Paydown		68,295	68,295	74,495	74,323	0	(6,028)	0	(6,028)	0	68,295	0	0	0	2,052	04/24/2016
31415L-U4-7	FNMA POOL NO 983603 5.000% 05/01/23		12/01/2013	Paydown		1,050,044	1,050,044	1,136,903	1,134,433	0	(84,389)	0	(84,389)	0	1,050,044	0	0	0	26,400	07/09/2016
31415M-6J-9	FNMA POOL NO 984773 5.500% 06/01/38		12/01/2013	Paydown		30,049	30,049	32,416	32,331	0	(2,281)	0	(2,281)	0	30,049	0	0	0	664	07/26/2015
31415R-PC-2	FNMA POOL NO 987019 6.000% 08/01/38		12/01/2013	Paydown		15,294	15,294	15,552	15,541	0	(247)	0	(247)	0	15,294	0	0	0	242	08/24/2015
31415R-RP-1	FNMA POOL NO 987094 5.500% 09/01/38		12/01/2013	Paydown		95,390	95,390	102,902	102,702	0	(7,311)	0	(7,311)	0	95,390	0	0	0	3,592	10/13/2015
31415S-KF-8	FNMA POOL NO 987794 5.000% 09/01/23		12/01/2013	Paydown		899,858	899,858	872,440	874,788	0	25,070	0	25,070	0	899,858	0	0	0	27,066	02/11/2016
31415S-NH-1	FNMA POOL NO 987892 5.000% 09/01/23		12/01/2013	Paydown		185,565	185,565	179,911	180,222	0	5,343	0	5,343	0	185,565	0	0	0	1,798	06/17/2015
31415S-QC-9	FNMA POOL NO 987951 6.000% 07/01/38		05/01/2013	Paydown		243,407	243,407	270,326	270,092	0	(26,686)	0	(26,686)	0	243,407	0	0	0	4,258	08/16/2015
31415T-A2-6	FNMA POOL NO 988425 5.000% 10/01/23		12/01/2013	Paydown		198,698	198,698	192,644	193,126	0	5,572	0	5,572	0	198,698	0	0	0	6,213	05/20/2016
31415T-R3-6	FNMA POOL NO 988906 5.500% 08/01/23		12/01/2013	Paydown		1,263,856	1,263,856	1,375,855	1,372,491	0	(108,636)	0	(108,636)	0	1,263,856	0	0	0	31,746	09/11/2016
31415T-R8-5	FNMA POOL NO 988911 5.500% 08/01/23		12/01/2013	Paydown		2,296,837	2,296,837	2,500,377	2,495,097	0	(198,259)	0	(198,259)	0	2,296,837	0	0	0	58,891	03/10/2016
31415V-6U-4	FNMA POOL NO 991083 6.000% 11/01/38		12/01/2013	Paydown		1,671	1,671	1,825	1,820	0	(148)	0	(148)	0	1,671	0	0	0	54	06/15/2015
31415V-P8-2	FNMA POOL NO 990647 6.000% 09/01/38		12/01/2013	Paydown		5,064,744	5,064,744	5,187,406	5,183,103	0	(118,359)	0	(118,359)	0	5,064,744	0	0	0	173,263	03/25/2016
31415W-BL-6	FNMA POOL NO 991143 6.500% 10/01/38		12/01/2013	Paydown		155,040	155,040	162,817	162,569	0	(7,529)	0	(7,529)	0	155,040	0	0	0	4,710	11/28/2016
31415W-ZZ-9	FNMA POOL NO 991860 6.000% 10/01/38		12/01/2013	Paydown		1,494	1,494	1,631	1,626	0	(132)	0	(132)	0	1,494	0	0	0	46	07/09/2015
31415X-5A-5	FNMA POOL NO 992841 4.500% 01/01/24		12/01/2013	Paydown		294,750	294,750	320,966	320,387	0	(25,637)	0	(25,637)	0	294,750	0	0	0	6,673	03/13/2017
31415X-XF-3	FNMA POOL NO 992678 6.000% 12/01/38		12/01/2013	Paydown		133,498	133,498	139,088	138,895	0	(5,397)	0	(5,397)	0	133,498	0	0	0	4,564	08/30/2017
31416C-EQ-5	FNMA POOL NO 995743 6.500% 09/01/38		12/01/2013	Paydown		51,514	51,514	54,203	54,116	0	(2,601)	0	(2,601)	0	51,514	0	0	0	1,612	06/14/2016
31416C-JR-8	FNMA POOL NO 995872 5.000% 06/01/39		12/01/2013	Paydown		94,904	94,904	100,995	100,827	0	(5,922)	0	(5,922)	0	94,904	0	0	0	2,203	01/25/2016
31416C-KG-0	FNMA POOL NO 995895 5.000% 07/01/39		12/01/2013	Paydown		242,329	242,329	256,982	256,610	0	(14,281)	0	(14,281)	0	242,329	0	0	0	5,630	09/10/2016
31416L-4Q-6	FNMA POOL NO AA3530 4.500% 02/01/24		12/01/2013	Paydown		427,228	427,228	458,233	457,523	0	(30,294)	0	(30,294)	0	427,228	0	0	0	9,354	02/28/2016
31416L-PD-2	FNMA POOL NO AA3119 5.000% 02/01/39		12/01/2013	Paydown		924,271	924,271	1,015,756	1,013,868	0	(89,597)	0	(89,597)	0	924,271	0	0	0	27,702	05/07/2016
31416M-X8-2	FNMA POOL NO AA4302 4.000% 04/01/39		12/01/2013	Paydown		78,562	78,562	80,047	80,001	0	(1,440)	0	(1,440)	0	78,562	0	0	0	1,318	03/26/2018
31416N-JB-9	FNMA POOL NO AA4757 4.000% 12/01/40		12/01/2013	Paydown		10,209	10,209	10,402	10,394	0	(185)	0	(185)	0	10,209	0	0	0	152	05/25/2020
31416Q-WH-4	FNMA POOL NO AA6947 4.500% 04/01/24		12/01/2013	Paydown		465,448	465,448	506,847	505,912	0	(40,464)	0	(40,464)	0	465,448	0	0	0	10,862	12/19/2016
31416Q-WJ-0	FNMA POOL NO AA6948 4.500% 04/01/24		12/01/2013	Paydown		371,965	371,965	405,049	404,239	0	(32,275)	0	(32,275)	0	371,965	0	0	0	10,324	09/14/2016
31416T-NK-1	FNMA POOL NO AA9393 4.500% 07/01/39		12/01/2013	Paydown		958,305	958,305	970,621	970,036	0	(11,731)	0	(11,731)	0	958,305	0	0	0	19,439	11/07/2019
31416V-SN-5	FNMA POOL NO AB0524 4.000% 04/01/39		12/01/2013	Paydown		3,648	3,648	3,717	3,715	0	(67)	0	(67)	0	3,648	0	0	0	53	04/15/2018
31416X-JR-2	FNMA POOL NO AB2071 3.500% 01/01/41		11/18/2013	Morgan Stanley & Co, Inc		38,892,988	38,105,572	40,037,644	40,011,736	0	(8,003)	0	(8,003)	0	40,003,734	0	(1,110,746)	(1,110,746)	1,296,648	07/23/2019
31416X-JR-2	FNMA POOL NO AB2071 3.500% 01/01/41		11/01/2013	Paydown		9,800,010	9,800,010	10,296,901	10,290,238	0	(490,228)	0	(490,228)	0	9,800,010	0	0	0	130,506	07/23/2019
31416X-QU-7	FNMA POOL NO AB2266 4.000% 02/01/41		12/01/2013	Paydown		4,333,236	4,333,236	4,357,610	4,356,737	0	(23,501)	0	(23,501)	0	4,333,236	0	0	0	78,466	04/30/2021
31416X-QV-5	FNMA POOL NO AB2267 4.000% 02/01/41		12/01/2013	Paydown		2,714,816	2,714,816	2,739,824	2,739,074	0	(24,258)	0	(24,258)	0	2,714,816	0	0	0	45,265	09/16/2020
31417A-X8-7	FNMA POOL NO AB4302 3.500% 01/01/42		12/01/2013	Paydown		3,412,228	3,412,228	3,491,669	3,490,426	0	(78,197)	0	(78,197)	0	3,412,228	0	0	0	45,026	03/23/2019
31417C-VK-8	FNMA POOL NO AB6017 3.500% 08/01/42		12/01/2013	Paydown		1,423,786	1,423,786	1,511,809	1,510,879	0	(87,093)	0	(87,093)	0	1,423,786	0	0	0	20,085	10/31/2019
31417D-AQ-6	FNMA POOL NO AB6314 3.000% 09/01/42		12/01/2013	Paydown		1,233,538	1,233,538	1,305,623	1,304,951	0	(71,414)	0	(71,414)	0	1,233,538	0	0	0	14,975	09/21/2020
31417D-AR-4	FNMA POOL NO AB6315 3.000% 09/01/42		11/13/2013	Morgan Stanley & Co, Inc		9,244,944	9,545,478	10,054,185	10,050,206	0	(2,177)	0	(2,177)	0	10,048,029	0	(803,085)	(803,085)	272,046	01/25/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31417D-AR-4	FNMA POOL NO AB6315 3.000% 09/01/42		12/01/2013	Paydown		1,956,467	1,956,467	2,059,837	2,059,028	0	(102,561)	0	(102,561)	0	1,956,467	0	0	0	20,661	01/25/2021
31417K-UM-7	FNMA POOL NO AC1487 4.000% 08/01/39		12/01/2013	Paydown		21,608	21,608	22,017	22,003	0	(395)	0	(395)	0	21,608	0	0	0	395	05/05/2019
31417L-2J-3	FNMA POOL NO AC2576 4.500% 09/01/39		12/01/2013	Paydown		990,550	990,550	1,072,130	1,071,176	0	(80,626)	0	(80,626)	0	990,550	0	0	0	29,938	09/06/2019
31417S-BD-1	FNMA POOL NO AC5435 4.500% 11/01/39		12/01/2013	Paydown		1,183,477	1,183,477	1,280,945	1,280,144	0	(96,667)	0	(96,667)	0	1,183,477	0	0	0	46,167	05/28/2016
31417V-3S-0	FNMA POOL NO AC8908 4.500% 01/01/40		12/01/2013	Paydown		80,221	80,221	84,220	84,119	0	(3,897)	0	(3,897)	0	80,221	0	0	0	1,701	03/24/2018
31417V-QW-6	FNMA POOL NO AC8568 4.500% 01/01/40		12/01/2013	Paydown		186,815	186,815	197,499	197,238	0	(10,422)	0	(10,422)	0	186,815	0	0	0	3,579	05/27/2017
31417W-3N-9	FNMA POOL NO AC9804 4.000% 01/01/25		12/01/2013	Paydown		612,610	612,610	651,177	649,901	0	(37,291)	0	(37,291)	0	612,610	0	0	0	14,607	09/11/2017
31417W-JT-9	FNMA POOL NO AC9273 4.000% 12/01/40		12/01/2013	Paydown		49,535	49,535	50,471	50,434	0	(900)	0	(900)	0	49,535	0	0	0	740	04/27/2022
31418A-JV-1	FNMA POOL NO MA1175 3.000% 09/01/42		11/13/2013	Morgan Stanley & Co, Inc		23,844,320	24,619,448	25,614,083	25,605,235	0	(2,447)	0	(2,447)	0	25,602,788	0	(1,758,468)	(1,758,468)	701,654	08/03/2021
31418A-JV-1	FNMA POOL NO MA1175 3.000% 09/01/42		12/01/2013	Paydown		3,991,142	3,991,142	4,148,990	4,147,570	0	(156,428)	0	(156,428)	0	3,991,142	0	0	0	46,294	08/03/2021
31418M-LY-6	FNMA POOL NO AD0342 4.638% 10/01/19		12/01/2013	Paydown		503,203	503,203	553,753	548,251	0	(45,049)	0	(45,049)	0	503,203	0	0	0	13,381	02/07/2017
31418M-WW-8	FNMA POOL NO AD0660 4.530% 12/01/19		12/01/2013	Paydown		113,693	113,693	115,719	115,052	0	(1,358)	0	(1,358)	0	113,693	0	0	0	2,838	03/11/2017
31418N-FD-7	FNMA POOL NO AD1063 4.500% 02/01/40		12/01/2013	Paydown		358,466	358,466	376,333	375,888	0	(17,422)	0	(17,422)	0	358,466	0	0	0	6,680	11/17/2017
31418N-PS-3	FNMA POOL NO AD1332 4.000% 02/01/40		12/01/2013	Paydown		5,807	5,807	5,917	5,914	0	(106)	0	(106)	0	5,807	0	0	0	91	10/13/2018
31418Q-TE-3	FNMA POOL NO AD3248 4.000% 05/01/25		12/01/2013	Paydown		554,681	554,681	589,132	587,868	0	(33,187)	0	(33,187)	0	554,681	0	0	0	10,389	09/15/2018
31418Q-XL-2	FNMA POOL NO AD3382 4.000% 06/01/25		12/01/2013	Paydown		972,681	972,681	1,033,094	1,030,824	0	(58,143)	0	(58,143)	0	972,681	0	0	0	22,765	03/18/2018
31418R-GH-8	FNMA POOL NO AD3799 4.500% 04/01/40		12/01/2013	Paydown		477,455	477,455	517,713	517,393	0	(39,939)	0	(39,939)	0	477,455	0	0	0	6,218	10/28/2017
31418R-JQ-5	FNMA POOL NO AD3870 4.000% 07/01/40		12/01/2013	Paydown		14,328	14,328	14,599	14,592	0	(264)	0	(264)	0	14,328	0	0	0	483	05/13/2018
31418R-JW-2	FNMA POOL NO AD3876 4.000% 09/01/40		12/01/2013	Paydown		132,308	132,308	134,810	134,740	0	(2,432)	0	(2,432)	0	132,308	0	0	0	2,186	05/20/2018
31418T-3C-9	FNMA POOL NO AD6194 5.000% 06/01/40		12/01/2013	Paydown		69,485	69,485	73,945	73,838	0	(4,353)	0	(4,353)	0	69,485	0	0	0	1,649	11/26/2016
31418T-G9-2	FNMA POOL NO AD5623 4.000% 04/01/25		12/01/2013	Paydown		873,032	873,032	927,256	925,647	0	(52,614)	0	(52,614)	0	873,032	0	0	0	18,135	07/28/2017
31418T-YB-7	FNMA POOL NO AD6105 4.000% 09/01/40		12/01/2013	Paydown		2,874	2,874	2,928	2,925	0	(51)	0	(51)	0	2,874	0	0	0	62	01/29/2028
31418U-B7-8	FNMA POOL NO AD6361 4.500% 05/01/40		12/01/2013	Paydown		477,084	477,084	517,310	516,985	0	(39,901)	0	(39,901)	0	477,084	0	0	0	12,259	01/30/2019
31418U-ED-2	FNMA POOL NO AD6431 4.500% 06/01/40		12/01/2013	Paydown		9,368,704	9,368,704	9,878,127	9,863,288	0	(494,584)	0	(494,584)	0	9,368,704	0	0	0	193,102	09/27/2018
31418U-H9-8	FNMA POOL NO AD6555 4.000% 12/01/40		12/01/2013	Paydown		75,890	75,890	77,324	77,275	0	(1,386)	0	(1,386)	0	75,890	0	0	0	1,048	06/08/2019
31418V-KN-1	FNMA POOL NO AD7500 3.500% 02/01/26		12/01/2013	Paydown		21,233	21,233	21,382	21,363	0	(130)	0	(130)	0	21,233	0	0	0	345	06/06/2019
31418V-RD-6	FNMA POOL NO AD7683 4.000% 11/01/40		12/01/2013	Paydown		89,404	89,404	89,285	89,281	0	123	0	123	0	89,404	0	0	0	1,723	12/27/2019
31418W-6W-5	FNMA POOL NO AD8984 4.000% 09/01/40		12/01/2013	Paydown		29,976	29,976	30,543	30,528	0	(552)	0	(552)	0	29,976	0	0	0	164	01/14/2016
31418W-NZ-9	FNMA POOL NO AD8507 4.500% 08/01/40		12/01/2013	Paydown		841,374	841,374	912,317	911,765	0	(70,391)	0	(70,391)	0	841,374	0	0	0	17,502	07/29/2017
31418W-X2-1	FNMA POOL NO AD8796 3.500% 02/01/26		12/01/2013	Paydown		147,825	147,825	148,865	148,754	0	(928)	0	(928)	0	147,825	0	0	0	2,768	03/01/2017
31418X-GD-4	FNMA POOL NO AD9195 5.000% 08/01/40		12/01/2013	Paydown		349,472	349,472	372,625	371,897	0	(22,425)	0	(22,425)	0	349,472	0	0	0	9,740	07/21/2019
31419B-7B-5	FNMA POOL NO AE1789 4.000% 10/01/40		07/01/2013	Merrill Lynch,Pierce,Fenner &		4,839,943	4,668,521	4,666,333	4,666,126	0	107	0	107	0	4,666,232	0	173,711	173,711	116,194	08/04/2017
31419B-7B-5	FNMA POOL NO AE1789 4.000% 10/01/40		07/01/2013	Paydown		1,727,546	1,727,546	1,726,736	1,726,660	0	886	0	886	0	1,727,546	0	0	0	20,000	08/04/2017
31419B-CT-0	FNMA POOL NO AE0981 3.500% 03/01/41		12/17/2013	Morgan Stanley & Co, Inc		19,609,018	19,287,000	20,245,023	20,232,080	0	(1,524)	0	(1,524)	0	20,230,556	0	(621,538)	(621,538)	664,215	10/31/2018
31419B-CT-0	FNMA POOL NO AE0981 3.500% 03/01/41		12/01/2013	Paydown		5,372,585	5,372,585	5,639,449	5,635,843	0	(263,259)	0	(263,259)	0	5,372,585	0	0	0	71,831	10/31/2018
31419B-DA-0	FNMA POOL NO AE0996 4.000% 02/01/41		12/01/2013	Paydown		2,939,913	2,939,913	2,959,206	2,958,510	0	(18,597)	0	(18,597)	0	2,939,913	0	0	0	53,048	05/15/2021
31419B-K7-9	FNMA POOL NO AE1217 4.000% 02/01/41		12/01/2013	Paydown		93,568	93,568	92,633	92,656	0	913	0	913	0	93,568	0	0	0	1,997	02/29/2024
31419B-ST-3	FNMA POOL NO AE1429 4.000% 08/01/40		12/01/2013	Paydown		40,662	40,662	41,431	41,410	0	(748)	0	(748)	0	40,662	0	0	0	783	07/31/2016
31419B-TC-9	FNMA POOL NO AE1446 4.000% 08/01/40		12/01/2013	Paydown		3,635	3,635	3,704	3,702	0	(67)	0	(67)	0	3,635	0	0	0	70	06/18/2019
31419C-6A-6	FNMA POOL NO AE2664 4.000% 12/01/40		12/01/2013	Paydown		67,274	67,274	68,546	68,498	0	(1,224)	0	(1,224)	0	67,274	0	0	0	923	03/02/2020
31419C-WG-4	FNMA POOL NO AE2446 4.000% 11/01/40		12/01/2013	Paydown		9,722	9,722	9,906	9,901	0	(179)	0	(179)	0	9,722	0	0	0	136	10/15/2017
31419C-WN-9	FNMA POOL NO AE2452 4.000% 12/01/40		12/01/2013	Paydown		95,100	95,100	96,898	96,852	0	(1,752)	0	(1,752)	0	95,100	0	0	0	1,442	11/11/2017
31419D-BK-6	FNMA POOL NO AE2741 4.000% 10/01/40		12/01/2013	Paydown		14,330	14,330	14,601	14,591	0	(261)	0	(261)	0	14,330	0	0	0	341	12/22/2018
31419D-JH-5	FNMA POOL NO AE2963 4.000% 10/01/40		12/01/2013	Paydown		17,387	17,387	17,715	17,694	0	(308)	0	(308)	0	17,387	0	0	0	219	07/16/2020
31419D-K7-5	FNMA POOL NO AE3017 4.500% 09/01/40		12/01/2013	Paydown		1,184,211	1,184,211	1,284,061	1,282,731	0	(98,520)	0	(98,520)	0	1,184,211	0	0	0	32,148	03/30/2020
31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40		12/01/2013	Paydown		640,748	640,748	692,633	691,938	0	(51,191)	0	(51,191)	0	640,748	0	0	0	10,573	07/06/2018
31419D-NL-1	FNMA POOL NO AE3094 4.000% 09/01/40		12/01/2013	Paydown		12,435	12,435	12,670	12,664	0	(229)	0	(229)	0	12,435	0	0	0	114	03/10/2017
31419D-VQ-1	FNMA POOL NO AE3322 4.000% 09/01/40		12/01/2013	Paydown		4,377	4,377	4,460	4,455	0	(77)	0	(77)	0	4,377	0	0	0	98	12/11/2029
31419E-FX-2	FNMA POOL NO AE3781 3.500% 02/01/26		12/01/2013	Paydown		197,795	197,795	199,186	199,041	0	(1,246)	0	(1,246)	0	197,795	0	0	0	3,572	11/01/2017
31419E-QX-0	FNMA POOL NO AE4069 4.000% 12/01/40		12/01/2013	Paydown		138,389	138,389	141,006	140,925	0	(2,536)	0	(2,536)	0	138,389	0	0	0	3,697	12/19/2019
31419F-YD-2	FNMA POOL NO AE5207 4.000% 09/01/40		12/01/2013	Paydown		7,521	7,521	7,663	7,658	0	(138)	0	(138)	0	7,521	0	0	0	103	02/19/2019
31419G-3K-8	FNMA POOL NO AE6201 4.000% 11/01/40		12/01/2013	Paydown		18,210	18,210	18,555	18,542	0	(331)	0	(331)	0	18,210	0	0	0	378	05/18/2018
31419G-3N-2	FNMA POOL NO AE6204 4.000% 12/01/40		12/01/2013	Paydown		126,348	126,348	128,737	128,614	0	(2,266)	0	(2,266)	0	126,348	0	0	0	2,503	10/29/2019
31419G-3Q-5	FNMA POOL NO AE6206 4.000% 12/01/40		12/01/2013	Paydown		130,108	130,108	132,568	132,429	0	(2,322)	0	(2,322)	0	130,108	0	0	0	2,386	02/04/2022
31419G-4M-3	FNMA POOL NO AE6227 4.000% 12/01/40		12/01/2013	Paydown		66,668	66,668	67,929	67,884	0	(1,216)	0	(1,216)	0	66,668	0	0	0	1,533	06/27/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31419G-GQ-1	FNMA POOL NO AE5606 4.000% 11/01/40		12/01/2013	Paydown		10,740	10,740	10,943	10,936	0	(196)	0	(196)	0	10,740	0	0	0	82	10/12/2019
31419H-E6-5	FNMA POOL NO AE6456 4.000% 12/01/40		12/01/2013	Paydown		181,721	181,721	185,157	185,069	0	(3,348)	0	(3,348)	0	181,721	0	0	0	2,180	02/21/2017
31419H-YB-2	FNMA POOL NO AE7005 4.000% 10/01/40		12/01/2013	Paydown		56,787	56,787	57,861	57,832	0	(1,045)	0	(1,045)	0	56,787	0	0	0	1,143	12/15/2018
31419J-BS-6	FNMA POOL NO AE7248 4.000% 12/01/40		12/01/2013	Paydown		63,098	63,098	64,291	64,252	0	(1,153)	0	(1,153)	0	63,098	0	0	0	705	04/19/2019
31419J-EA-2	FNMA POOL NO AE7328 4.000% 12/01/40		12/01/2013	Paydown		1,511,746	1,511,746	1,540,328	1,539,483	0	(27,736)	0	(27,736)	0	1,511,746	0	0	0	23,818	12/01/2018
31419J-G3-6	FNMA POOL NO AE7417 4.000% 12/01/40		12/01/2013	Paydown		12,892	12,892	13,136	13,127	0	(235)	0	(235)	0	12,892	0	0	0	309	07/09/2023
31419J-G9-3	FNMA POOL NO AE7423 4.000% 12/01/40		12/01/2013	Paydown		239,061	239,061	243,581	243,458	0	(4,397)	0	(4,397)	0	239,061	0	0	0	2,963	08/19/2017
31419J-HK-7	FNMA POOL NO AE7433 4.000% 12/01/40		12/01/2013	Paydown		346,657	346,657	353,211	352,893	0	(6,236)	0	(6,236)	0	346,657	0	0	0	5,467	01/24/2021
31419J-HL-5	FNMA POOL NO AE7434 4.000% 12/01/40		12/01/2013	Paydown		49,075	49,075	50,002	49,979	0	(904)	0	(904)	0	49,075	0	0	0	474	08/14/2018
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		12/01/2013	Paydown		3,547,971	3,547,971	3,847,128	3,843,921	0	(295,951)	0	(295,951)	0	3,547,971	0	0	0	74,337	07/13/2020
31419J-WJ-3	FNMA POOL NO AE7848 4.000% 12/01/40		12/01/2013	Paydown		16,577	16,577	16,890	16,878	0	(301)	0	(301)	0	16,577	0	0	0	295	04/27/2020
31419K-2E-4	FNMA POOL NO AE8872 4.000% 11/01/40		12/01/2013	Paydown		135,953	135,953	138,523	138,431	0	(2,478)	0	(2,478)	0	135,953	0	0	0	2,270	08/24/2019
31419K-R4-9	FNMA POOL NO AE8606 4.000% 11/01/40		12/01/2013	Paydown		15,108	15,108	15,393	15,384	0	(276)	0	(276)	0	15,108	0	0	0	205	07/05/2019
31419K-UZ-6	FNMA POOL NO AE8699 4.000% 11/01/40		12/01/2013	Paydown		11,776	11,776	11,999	11,987	0	(211)	0	(211)	0	11,776	0	0	0	178	11/22/2020
31419L-4T-7	FNMA POOL NO AE9833 4.000% 11/01/40		12/01/2013	Paydown		7,131	7,131	7,266	7,262	0	(131)	0	(131)	0	7,131	0	0	0	97	10/17/2019
31419L-K3-6	FNMA POOL NO AE9313 4.000% 12/01/40		12/01/2013	Paydown		2,249,966	2,249,966	2,292,505	2,290,845	0	(40,879)	0	(40,879)	0	2,249,966	0	0	0	36,413	02/23/2020
				Redemption 100.0000																
48419#-AA-8	Kaneohe Hsg Corporation MTGRELNT		12/20/2013			2,506,982	2,506,982	2,806,726	2,620,829	0	(113,848)	0	(113,848)	0	2,506,982	0	0	0	131,994	02/19/2016
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN		03/21/2013	Barclays Capital Inc		4,029,069	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	729,069	729,069	138,851	12/03/2037
645913-AR-5	NJ EDA PENSION FUNDING SER B REVENUE BON		02/15/2013	Maturity		101,800,000	101,800,000	42,022,987	100,929,556	0	870,444	0	870,444	0	101,800,000	0	0	0	0	01/14/2014
				Redemption 100.0000																
646122-A*-2	New Jersey Housing Agency SR NT		11/01/2013			190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	8,550	06/07/2017
66285W-HH-2	NORTH TEXAS TOLLWAY AUTHORITY CORP MUNI		09/01/2013	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	610,250	01/01/2014
				Redemption 100.0000																
677555-05-6	The Ohio Enterprise Bond Fund Senior Sec		12/01/2013			146,383	146,383	146,383	146,383	0	0	0	0	0	146,383	0	0	0	4,538	06/15/2021
880591-EP-3	Tenn Valley Authority CORPORATE		12/05/2013	Various		19,868,048	25,000,000	24,373,500	24,373,616	0	10,852	0	10,852	0	24,384,468	0	(4,516,420)	(4,516,420)	837,181	01/03/2043
88880L-AA-1	TOBACCO SETTLEMENT FIN AUTH WE CORPORATE		12/02/2013	Call 100.0000		295,000	295,000	239,469	249,849	0	(33)	0	(33)	0	249,816	0	45,184	45,184	11,574	08/27/2020
				Redemption 100.0000																
889251-AW-4	Toledo-Lucas Cnty Port Auth SRNT		11/15/2013			204,000	204,000	204,000	204,000	0	0	0	0	0	204,000	0	0	0	15,543	03/22/2015
				Redemption 100.0000																
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2013			225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	9,350	12/27/2021
				Redemption 100.0000																
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2013			225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	8,330	08/28/2021
				Redemption 100.0000																
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2013			39,946	39,946	39,946	39,946	0	0	0	0	0	39,946	0	0	0	1,726	02/08/2019
				Redemption 100.0000																
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2013			37,349	37,349	37,349	37,349	0	0	0	0	0	37,349	0	0	0	1,613	03/21/2022
				Redemption 100.0000																
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2013			18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	810	04/12/2022
				Redemption 100.0000																
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se		11/15/2013			2,170,000	2,170,000	2,170,000	2,170,000	0	0	0	0	0	2,170,000	0	0	0	53,937	01/15/2022
3199999. Subtotal - Bonds - U.S. Special Revenues						2,065,659,102	2,055,998,514	2,050,900,498	2,108,028,454	0	(23,125,202)	0	(23,125,202)	0	2,084,903,282	0	(19,244,179)	(19,244,179)	50,128,633	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
				Redemption 100.0000																
00023*-BA-0	AAA Cooper Transportation Senior Note		01/02/2013			1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	22,163	01/02/2014
				Redemption 100.0000																
00023*-BB-8	AAA Cooper Transportation Senior Note		01/05/2013			1,592,000	1,592,000	1,632,090	1,601,064	0	(9,064)	0	(9,064)	0	1,592,000	0	0	0	22,925	07/06/2014
00037B-AB-8	ABB FINANCE USA INC CORPORATE		11/25/2013	Barclays Capital Inc		4,803,000	5,000,000	5,213,794	5,205,298	0	(18,023)	0	(18,023)	0	5,187,275	0	(384,275)	(384,275)	152,135	05/07/2022
00037B-AC-6	ABB FINANCE USA INC CORPORATE		12/04/2013	Various		67,932,685	73,500,000	82,948,793	82,916,427	0	(163,431)	0	(163,431)	0	82,752,996	0	(14,820,311)	(14,820,311)	3,377,925	05/02/2042
000750-AF-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/26/2013	Paydown		0	13,812,369	180,125	161,891	0	(97,393)	64,499	(161,892)	0	0	0	0	0	34,598	04/28/2015
000750-AS-1	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/26/2013	Paydown		5,459,318	5,459,318	5,442,211	5,459,318	0	17,107	17,107	0	0	5,459,318	0	0	0	9,411	12/13/2019
00075W-AP-4	ABFC_06-HE1 ABS FLOATER		12/26/2013	Paydown		2,144,621	2,144,621	1,401,587	1,417,463	0	731,894	4,736	727,158	0	2,144,621	0	0	0	3,618	11/22/2027
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Paydown		1,238,605	1,238,605	339,847	333,851	0	904,754	0	904,754	0	1,238,605	0	0	0	3,260	02/25/2032
00101J-AA-4	ADT CORP CORPORATE 2.250% 07/15/17		05/03/2013	Tax Free Exchange		180,794	180,000	179,813	179,830	0	10	0	10	0	179,840	0	954	954	3,353	02/13/2018
00101J-AC-0	ADT CORP CORPORATE 4.875% 07/15/42		05/03/2013	Tax Free Exchange		4,849,667	5,000,000	5,357,380	5,356,678	0	(2,226)	0	(2,226)	0	5,354,453	0	(504,786)	(504,786)	201,771	02/07/2043
				Redemption 100.0000																
00103Y-AE-1	AES RED OAK LLC SECURED		11/30/2013			449,611	449,611	449,611	449,611	0	0	0	0	0	449,611	0	0	0	26,398	01/23/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2		12/26/2013	Paydown		215,875	215,875	124,179	115,691	0	100,184	0	100,184	0	215,875	0	0	0	1,252	03/29/2019
00112@-AB-9	AEP River Operations LLC Senior Secured		10/23/2013	Redemption 100.0000		264,772	264,772	267,387	267,050	0	(2,278)	0	(2,278)	0	264,772	0	0	0	13,420	07/20/2023
00112@-AB-9	AEP River Operations LLC Senior Secured		10/23/2013	Redemption 100.0000		819,696	819,696	827,793	826,789	0	(7,093)	0	(7,093)	0	819,696	0	0	0	41,547	07/20/2023
00124#-AB-3	Ag Processing Inc Senior Note		06/15/2013	Redemption 100.0000		892,857	892,857	892,857	892,857	0	0	0	0	0	892,857	0	0	0	24,643	06/17/2014
00130H-BC-8	AES CORPORATION AES CORP		05/17/2013	Tender (Corp Action)		17,187,883	16,760,000	17,871,138	17,337,470	0	(184,330)	0	(184,330)	0	17,153,140	0	34,743	34,743	923,662	11/01/2014
00130H-BL-8	AES CORPORATION CORPORATE		05/28/2013	Various		3,287,824	2,931,000	3,008,629	2,964,515	0	(4,128)	0	(4,128)	0	2,960,386	0	327,438	327,438	136,326	10/16/2015
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2013	Redemption 100.0000		387,139	387,139	249,447	261,764	0	125,376	0	125,376	0	387,139	0	0	0	12,419	10/21/2024
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2013	Redemption 100.0000		55,956	55,956	39,944	41,876	0	14,079	0	14,079	0	55,956	0	0	0	1,965	07/22/2022
001957-BD-0	AT&T CORP SENIOR NOTES		03/08/2013	Prudential Invst Mgmt		6,561,310	7,000,000	6,627,033	6,559,795	0	1,515	0	1,515	0	6,561,310	0	0	0	180,444	11/11/2031
001957-BJ-7	AT&T CORP NOTES 6.500% 03/15/13		03/15/2013	Maturity		12,114,000	12,114,000	9,965,834	12,043,799	0	70,201	0	70,201	0	12,114,000	0	0	0	393,705	01/15/2014
00206R-AJ-1	AT&T INC CORPORATE 5.500% 02/01/18		02/05/2013	WELLS FARGO SEC LLC		294,203	250,000	249,450	249,670	0	15	0	15	0	249,685	0	44,517	44,517	7,142	01/30/2018
00206R-AM-4	AT&T INC CORPORATE 5.600% 05/15/18		02/05/2013	Morgan Stanley & Co, Inc		9,405,582	7,900,000	7,893,364	7,895,426	0	(113)	0	(113)	0	7,895,312	0	1,510,270	1,510,270	101,998	05/15/2018
00206R-AS-1	AT&T INC CORPORATE 6.550% 02/15/39		12/05/2013	Various		15,235,904	14,015,000	16,992,835	16,954,557	0	(54,780)	0	(54,780)	0	16,899,777	0	(1,663,873)	(1,663,873)	1,183,685	02/08/2039
00206R-AV-4	AT&T INC CORPORATE 2.500% 08/15/15		04/02/2013	WELLS FARGO SEC LLC		13,942,522	13,440,000	13,398,874	13,417,804	0	2,109	0	2,109	0	13,419,913	0	522,609	522,609	214,667	08/16/2015
00206R-BG-6	AT&T INC CORPORATE 4.300% 12/15/42		06/21/2013	Tax Free Exchange		3,926,043	4,542,000	3,230,485	3,230,936	0	6,983	0	6,983	0	3,237,919	0	688,124	688,124	99,823	07/09/2043
00209A-AF-3	NEW CINGULAR WIRELESS SV SENIOR NOTES		02/05/2013	Goldman Sachs & Co		2,170,798	1,400,000	1,719,662	1,678,633	0	(696)	0	(696)	0	1,677,937	0	492,861	492,861	53,424	02/26/2031
00209A-AF-3	NEW CINGULAR WIRELESS SV SENIOR NOTES		03/08/2013	Prudential Invst Mgmt		20,381,827	20,370,000	20,381,066	20,378,632	0	3,195	0	3,195	0	20,381,827	0	0	0	940,698	02/26/2031
00209T-AA-3	COMCAST CABLE COMM HLDGS COMPANY GUARNT		03/15/2013	Maturity		12,284,000	12,284,000	12,019,607	12,270,605	0	13,395	0	13,395	0	12,284,000	0	0	0	514,393	01/15/2014
00213R-AA-1	ARL FIRST LLC ARLFR_12-1A ABS FLOATER		12/16/2013	Paydown		1,067,514	1,067,514	1,067,514	1,067,514	0	0	0	0	0	1,067,514	0	0	0	11,626	05/31/2018
00287Y-AD-1	ABBVIE INC CORPORATE 4.400% 11/06/42		08/09/2013	Tax Free Exchange		489,939	510,000	504,716	504,703	0	46	0	46	0	504,749	0	(14,810)	(14,810)	16,892	12/31/2013
00440E-AH-0	ACE INA HOLDINGS INC CORPORATE		03/08/2013	Prudential Invst Mgmt		2,663,746	2,199,000	2,688,937	2,665,822	0	(2,076)	0	(2,076)	0	2,663,746	0	0	0	47,474	05/10/2036
00440E-AN-7	ACE INA HOLDINGS INC CORPORATE		10/08/2013	Stifel, Nicolaus & Co		207,142	200,000	199,814	199,887	0	29	0	29	0	199,915	0	7,227	7,227	4,593	11/23/2015
00441@-AH-8	Accupac Holdings Revolver		05/10/2013	Call 100.0000		1,799,982	1,799,982	1,799,982	1,799,982	0	0	0	0	0	1,799,982	0	0	0	48,731	04/01/2014
00441@-AJ-4	Accupac Holdings Term A		05/10/2013	Redemption 100.0000		10,841,191	10,841,191	10,841,191	10,841,191	0	0	0	0	0	10,841,191	0	0	0	289,241	03/31/2014
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Paydown		4,177,804	4,177,804	4,149,567	4,158,332	0	19,866	394	19,472	0	4,177,804	0	0	0	6,954	06/09/2015
004421-AU-7	ACE SECURITIES CORP. SERIES 2001 AQ1 C		12/26/2013	Paydown		447,159	447,159	443,246	445,669	0	1,490	0	1,490	0	447,159	0	0	0	4,146	03/04/2018
004421-DB-6	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Paydown		47,372	47,372	34,803	32,730	0	14,643	0	14,643	0	47,372	0	0	0	725	10/30/2026
004421-DK-6	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Paydown		203,136	203,136	203,834	203,721	0	(585)	0	(585)	0	203,136	0	0	0	1,086	05/14/2019
004421-EW-9	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Paydown		937,238	937,238	940,460	939,083	0	(1,845)	0	(1,845)	0	937,238	0	0	0	(2,124)	10/05/2019
004421-GV-9	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Call 100.0000		11,319	11,319	4,321	1,571	0	(1,571)	0	(1,571)	0	0	0	11,319	11,319	442	06/14/2019
004421-GV-9	ACE SECURITIES CORP. ABS FLOATER		10/25/2013	Paydown		11,120	11,120	4,246	1,543	0	9,577	0	9,577	0	11,120	0	0	0	195	06/14/2019
004421-MD-2	ACE SECURITIES CORP. ACE-05_HE2		12/26/2013	Paydown		2,322,208	2,322,208	2,312,097	2,315,596	0	6,612	0	6,612	0	2,322,208	0	0	0	10,639	02/24/2014
004421-SM-6	ACE SECURITIES CORP. ABS FLOATER		01/17/2013	Goldman Sachs & Co		2,270,520	3,339,000	3,074,755	3,072,050	0	(171)	0	(171)	0	3,071,879	0	(801,359)	(801,359)	1,765	11/02/2029
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Paydown		1,797,985	1,797,985	1,034,316	1,016,367	0	783,806	2,187	781,619	0	1,797,985	0	0	0	3,328	03/28/2029
004427-AX-8	ACE SECURITIES CORP ABS FLOATER		12/26/2013	Paydown		133,144	133,144	133,351	133,302	0	(158)	0	(158)	0	133,144	0	0	0	805	03/04/2018
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		12/26/2013	Paydown		0	221,011	70,855	74,478	0	(74,478)	0	(74,478)	0	0	0	0	0	1,647	07/27/2022
004427-BM-1	ACE SECURITIES CORP ABS FLOATER		12/26/2013	Paydown		79,258	79,258	79,382	79,323	0	(65)	0	(65)	0	79,258	0	0	0	607	02/02/2019
004427-BN-9	ACE SECURITIES CORP ABS FLOATER		12/26/2013	Paydown		64,474	64,474	62,415	65,188	0	1,996	2,710	(714)	0	64,474	0	0	0	972	02/09/2024
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER		12/26/2013	Paydown		546,535	546,535	310,444	321,522	0	234,069	9,056	225,013	0	546,535	0	0	0	534	12/13/2029
00442L-AB-5	ACE SECURITIES CORP. ABS FLOATER		09/25/2013	Credit Suisse First Boston Cor		2,336,616	5,497,920	1,717,944	1,453,343	0	(164,313)	0	(164,313)	0	1,289,030	0	1,047,586	1,047,586	12,463	05/04/2034
00442L-AB-5	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Paydown		500,750	500,750	156,470	132,370	0	368,380	0	368,380	0	500,750	0	0	0	2,186	05/04/2034
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Paydown		1,036,832	1,036,832	331,279	279,056	0	757,775	0	757,775	0	1,036,832	0	0	0	2,312	05/04/2034
00442L-AE-9	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Paydown		170,624	170,624	54,623	46,746	0	123,878	0	123,878	0	170,624	0	0	0	485	05/23/2034
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER		12/26/2013	Paydown		1,201,593	1,201,593	591,230	640,133	0	561,460	0	561,460	0	1,201,593	0	0	0	2,485	06/30/2026
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER		12/26/2013	Paydown		1,514,332	1,514,332	1,090,224	1,054,423	0	459,910	0	459,910	0	1,514,332	0	0	0	3,557	06/12/2028
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER		12/26/2013	Paydown		648,723	648,723	380,088	362,228	0	286,495	0	286,495	0	648,723	0	0	0	1,173	04/11/2029
00443L-AC-2	ACE SECURITIES CORP ABS FLOATER		12/26/2013	Paydown		1,380,984	1,380,984	694,045	651,611	0	729,373	0	729,373	0	1,380,984	0	0	0	2,619	06/04/2031
00764M-AC-1	AEGIS ASSET BACKED SECURITIES ABS FLOATE		12/26/2013	Paydown		423,050	423,050	372,525	369,021	0	54,029	0	54,029	0	423,050	0	0	0	3,771	11/21/2020
00764M-BT-3	AEGIS ASSET BACKED SECURITIES ABS FLOATE		12/26/2013	Paydown		1,251,717	1,251,717	1,257,976	1,255,261	0	(3,544)	0	(3,544)	0	1,251,717	0	0	0	2,619	11/27/2019
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE		12/26/2013	Paydown		544,297	544,297	544,297	544,297	0	0	0	0	0	544,297	0	0	0	1,840	02/10/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
008016-A*-8	The Aerospace Corporation Senior Secured		12/03/2013			1,516,292	1,516,292	1,516,292	1,516,292	0	0	0	0	0	1,516,292	0	0	0	53,236	09/19/2021
008117-AD-5	AETNA INC DEBENTURES 6.750% 09/15/13		09/15/2013	Maturity		924,000	924,000	852,658	918,797	0	5,203	0	5,203	0	924,000	0	0	0	62,370	01/02/2014
00817Y-AF-5	AETNA INC CORPORATE 6.625% 06/15/36		03/08/2013	Prudential Invst Mgmt		4,998,747	5,000,000	4,998,850	4,999,200	0	(454)	0	(454)	0	4,998,747	0	0	0	79,132	06/10/2036
				Redemption 100.0000																
00855L-AA-7	Agua Caliente Band of Cahuilla Senior Se		10/01/2013			152,000	152,000	152,000	152,000	0	0	0	0	0	152,000	0	0	0	9,789	10/17/2015
				Redemption 100.0000																
012348-A@-7	Albany Intl Senior Note		10/25/2013			28,000,000	28,000,000	28,000,000	28,000,000	0	0	0	0	0	28,000,000	0	0	0	1,915,200	10/25/2016
				Morgan Stanley & Co, Inc																
013104-AC-8	NEW ALBERTSONS INC DEBENTURES		12/19/2013			10,906,250	13,300,000	12,472,474	12,610,909	0	28,528	0	28,528	0	12,639,437	0	(1,733,187)	(1,733,187)	1,040,373	06/24/2026
				Citigroup Capital Markets																
013817-AV-3	ALCOA INC CORPORATE 5.400% 04/15/21		10/15/2013	Inc		70,333	70,000	69,894	69,901	0	13	0	13	0	69,914	0	418	418	3,812	01/13/2021
				Redemption 100.0000																
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio		03/09/2013			1,208,163	1,208,163	1,257,071	1,246,050	0	(37,887)	0	(37,887)	0	1,208,163	0	0	0	41,682	12/03/2017
				Redemption 100.0000																
01448@-AE-6	Alex Lee, Inc. Senior Note		06/15/2013			1,171,429	1,171,429	1,171,429	1,171,429	0	0	0	0	0	1,171,429	0	0	0	38,950	12/16/2015
01449*-AA-5	Alexander & Baldwin, LLC Senior Note		07/25/2013	Direct		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	889,408	05/06/2021
01449*-AB-3	Alexander & Baldwin, LLC Senior Note		07/25/2013	Direct		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	2,975,417	03/01/2023
01449*-AC-1	Alexander & Baldwin, LLC Senior Note		07/25/2013	Direct		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,490,389	01/31/2023
				Redemption 100.0000																
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec		07/10/2013			216,072	216,072	216,072	216,072	0	0	0	0	0	216,072	0	0	0	4,105	08/22/2024
018490-AM-4	ALLERGAN INC CORPORATE		10/15/2013	Various		278,385	250,000	252,454	250,978	0	(211)	0	(211)	0	250,767	0	27,618	27,618	14,998	04/01/2016
				Redemption 100.0000																
01877K-AA-1	Alliance Pipeline Senior Note		12/31/2013			5,998,537	5,998,537	5,998,537	5,998,537	0	0	0	0	0	5,998,537	0	0	0	349,565	10/16/2014
				Redemption 100.0000																
01878@-AA-3	Alliance Resource Operating Pa Senior No		08/20/2013			10,250,000	10,250,000	10,328,983	10,269,485	0	(19,485)	0	(19,485)	0	10,250,000	0	0	0	851,775	08/21/2014
020002-AC-5	ALLSTATE CORP DEBENTURES		06/15/2013	Maturity		2,500,000	2,500,000	2,975,650	2,525,791	0	(25,791)	0	(25,791)	0	2,500,000	0	0	0	93,750	01/15/2014
020002-AH-4	ALLSTATE CORP DEBENTURES		06/28/2013	Tender (Corp Action)		19,580,160	16,000,000	17,566,000	16,882,611	0	(101,454)	0	(101,454)	0	16,781,157	0	2,799,003	2,799,003	645,000	05/15/2018
020002-AS-0	ALLSTATE CORP BOND 5.550% 05/09/35		06/20/2013	Tender (Corp Action)		12,776,588	10,540,000	10,488,143	10,493,753	0	610	0	610	0	10,494,362	0	2,282,226	2,282,226	359,107	05/05/2035
020002-AT-8	ALLSTATE CORP CORPORATE		06/20/2013	Tender (Corp Action)		19,176,300	15,000,000	14,997,600	14,996,439	0	44	0	44	0	14,996,483	0	4,179,817	4,179,817	642,104	03/27/2036
				Deutsche Bank Securities																
02005A-BB-3	ALLY MASTER OWNER TRUST ABS FLOATER		12/09/2013	Inc		7,804,875	7,800,000	7,800,000	7,800,000	0	0	0	0	0	7,800,000	0	4,875	4,875	82,878	02/17/2014
				JP Morgan Securities, Inc																
02005A-BM-9	ALLY MASTER OWNER TRUST ABS FLOATER		12/09/2013			8,511,953	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	11,953	11,953	69,916	05/16/2014
02005E-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		12/15/2013	Paydown		26,373,238	26,373,238	26,372,048	26,372,612	0	626	0	626	0	26,373,238	0	0	0	99,048	02/17/2014
02005W-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		05/15/2013	Paydown		16,527,331	16,527,331	16,527,200	16,527,339	0	(9)	0	(9)	0	16,527,331	0	0	0	29,398	02/16/2014
02005X-AB-4	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		02/15/2013	Paydown		865,336	865,336	865,259	865,332	0	5	0	5	0	865,336	0	0	0	602	02/14/2014
02005Y-AD-8	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		08/15/2013	Paydown		15,238,282	15,238,282	15,238,120	15,238,201	0	81	0	81	0	15,238,282	0	0	0	37,728	03/16/2014
02006A-AB-3	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		09/15/2013	Paydown		22,184,235	22,184,235	22,182,214	22,183,492	0	742	0	742	0	22,184,235	0	0	0	49,018	01/01/2014
02006E-AB-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		12/15/2013	Paydown		14,281,555	14,281,555	14,281,920	14,282,056	0	(501)	0	(501)	0	14,281,555	0	0	0	45,222	02/25/2014
02006G-AB-0	ALLY AUTO RECEIBABLES TRUST 20 ASSET BAC		12/20/2013	Paydown		6,329,724	6,329,724	6,329,374	6,329,466	0	258	0	258	0	6,329,724	0	0	0	22,170	03/05/2014
				Redemption 100.0000																
02133@-AA-2	Alta Realty Investments LLC Senior Secur		10/31/2013			412,687	412,687	412,687	412,687	0	0	0	0	0	412,687	0	0	0	18,980	04/24/2024
				Redemption 43.5269																
02139#-AA-4	Altamira Trust (aka Guilford M Senior No		12/31/2013			1,009,322	2,318,845	1,009,322	1,009,322	0	0	0	0	0	1,009,322	0	0	0	0	12/31/2013
02139#-AA-4	Altamira Trust (aka Guilford M Senior No		12/31/2013	Capital Distribution		1,309,523	0	1,309,523	1,309,523	0	0	0	0	0	1,309,523	0	0	0	0	12/31/2013
02209S-AE-3	ALTRIA GROUP INC CORPORATE		11/26/2013	Tender (Corp Action)		18,797,155	12,516,000	12,229,258	12,233,918	0	4,055	0	4,055	0	12,237,973	0	6,559,181	6,559,181	1,300,691	11/04/2038
02343@-AA-8	Amedisys, Inc. Series A Senior Note		03/25/2013	Maturity		12,025,000	12,025,000	12,025,000	12,025,000	0	0	0	0	0	12,025,000	0	0	0	364,959	01/25/2014
02343@-AB-6	Amedisys, Inc. Series B Senior Note		11/08/2013	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	275,953	05/27/2014
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB		12/20/2013	Pierpont Securities		7,317,432	5,700,000	6,983,241	6,773,582	0	(37,891)	0	(37,891)	0	6,735,691	0	581,741	581,741	554,859	09/27/2029
				Redemption 100.0000																
023551-F@-8	Hess Corp SR NT 8.520% 01/14/13		01/14/2013			3,240,741	3,240,741	3,344,763	3,241,851	0	(1,110)	0	(1,110)	0	3,240,741	0	0	0	138,056	01/14/2014
				Redemption 100.0000																
023551-G@-7	Hess Corp SRNT 9.270% 06/15/14		06/15/2013			14,700,000	14,700,000	16,650,007	14,997,346	0	(297,346)	0	(297,346)	0	14,700,000	0	0	0	681,345	06/17/2014
02360X-AJ-6	AMERENENERGY GENERATING BD SENIOR NOTES		12/09/2013	Various		11,265,188	14,050,000	14,396,321	14,348,590	0	(6,046)	0	(6,046)	0	14,342,543	0	(3,077,356)	(3,077,356)	1,121,071	06/21/2032
02582J-FG-0	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		08/15/2013	Paydown		20,500,000	20,500,000	20,706,706	20,596,808	0	(96,808)	0	(96,808)	0	20,500,000	0	0	0	137,246	03/16/2014
02582J-FN-5	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		08/15/2013	Paydown		4,940,000	4,940,000	4,987,856	4,961,135	0	(21,135)	0	(21,135)	0	4,940,000	0	0	0	42,994	03/16/2014
02582J-FS-4	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		09/16/2013	Paydown		6,000,000	6,000,000	6,060,000	6,030,898	0	(30,898)	0	(30,898)	0	6,000,000	0	0	0	59,068	01/02/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02582J-FV-7	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		12/05/2013	WELLS FARGO SEC LLC		14,113,203	14,000,000	14,532,109	14,210,934	0	(122,256)	0	(122,256)	0	14,088,678	0	24,525	24,525	200,853	08/16/2014
02582J-GC-8	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		11/15/2013	Paydown		10,000,000	10,000,000	10,039,453	10,023,802	0	(23,802)	0	(23,802)	0	10,000,000	0	0	0	78,122	01/01/2014
0258M0-CY-3	AMERICAN EXPRESS CREDIT CORPORATE		07/25/2013	Barclays Capital Inc		8,683,354	8,650,000	9,350,235	8,984,656	0	(305,419)	0	(305,419)	0	8,679,237	0	4,118	4,118	596,369	01/20/2014
0258M0-CY-3	AMERICAN EXPRESS CREDIT CORPORATE		08/20/2013	Maturity		1,000,000	1,000,000	1,003,220	1,000,349	0	(349)	0	(349)	0	1,000,000	0	0	0	73,000	01/20/2014
0258M0-DA-4	AMERICAN EXPRESS CREDIT CORPORATE		05/29/2013	Merrill Lynch,Pierce,Fenner &		104,315	100,000	99,416	99,672	0	49	0	49	0	99,721	0	4,594	4,594	1,971	09/15/2015
0258M0-DF-3	AMERICAN EXPRESS CREDIT CORP FLOATER		07/24/2013	UBS AG		50,778,500	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	778,500	778,500	442,281	06/13/2015
026710-AE-3	AMERICAN HOUSING TRUST SERIES 1988 II		12/01/2013	Paydown		347,931	347,931	345,495	340,461	0	7,469	0	7,469	0	347,931	0	0	0	17,203	09/16/2015
026874-AT-4	AMERICAN INTL GROUP INC CORPORATE		05/15/2013	Maturity		4,720,000	4,720,000	2,030,681	4,337,246	0	382,754	0	382,754	0	4,720,000	0	0	0	100,300	01/15/2014
02918*-AA-5	American Railcar Leasing LLC Term A		12/02/2013	Redemption 100.0000		2,260,525	2,260,525	2,260,525	2,260,525	0	0	0	0	0	2,260,525	0	0	0	33,245	01/01/2014
03072S-BE-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		193,758	193,758	182,984	184,101	0	9,943	286	9,657	0	193,758	0	0	0	2,221	09/11/2020
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2		12/26/2013	Paydown		369,821	369,821	373,519	371,341	0	(1,520)	0	(1,520)	0	369,821	0	0	0	5,992	08/10/2017
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		161,584	161,584	163,199	162,718	0	(1,134)	0	(1,134)	0	161,584	0	0	0	2,600	07/27/2019
03072S-DF-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		336,839	336,839	310,573	309,891	0	26,949	0	26,949	0	336,839	0	0	0	8,437	04/01/2021
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/26/2013	Paydown		1,225,190	1,225,190	1,028,531	1,047,534	0	177,655	0	177,655	0	1,225,190	0	0	0	30,970	11/03/2022
03072S-EY-7	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		2,185,618	2,185,618	2,192,289	2,189,131	0	(3,513)	0	(3,513)	0	2,185,618	0	0	0	18,758	08/18/2019
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		204,603	204,603	164,498	157,058	0	47,545	0	47,545	0	204,603	0	0	0	3,166	07/21/2028
03072S-GQ-2	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/26/2013	Paydown		3,364,682	3,364,682	3,413,303	3,379,190	0	(14,508)	0	(14,508)	0	3,364,682	0	0	0	50,806	07/03/2022
03072S-JG-1	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/26/2013	Paydown		1,547,953	1,547,953	1,552,444	1,550,406	0	(2,100)	353	(2,453)	0	1,547,953	0	0	0	14,371	11/03/2018
03072S-JW-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		1,551,850	1,551,850	1,560,579	1,560,789	0	(8,940)	0	(8,940)	0	1,551,850	0	0	0	8,567	03/09/2020
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		472,003	472,003	473,035	479,597	0	(7,595)	0	(7,595)	0	472,003	0	0	0	2,607	07/04/2019
03072S-LV-5	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		362,821	362,821	365,712	364,645	0	(1,824)	0	(1,824)	0	362,821	0	0	0	2,359	10/22/2017
03072S-MX-0	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		729,565	729,565	735,037	733,294	0	(3,729)	0	(3,729)	0	729,565	0	0	0	5,596	04/02/2019
03072S-SH-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		351,316	351,316	304,856	308,226	0	43,090	0	43,090	0	351,316	0	0	0	503	07/03/2016
03072S-XY-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2013	Paydown		583,819	583,819	584,914	584,206	0	(387)	0	(387)	0	583,819	0	0	0	1,934	06/03/2016
03083#-AB-6	AmeriMark Direct, LLC Senior Subordinate		04/23/2013	Call 89.9715		6,966,068	7,742,527	7,742,527	7,742,527	0	0	0	0	0	7,742,527	0	(776,459)	(776,459)	334,523	05/09/2017
03083#-AC-4	AmeriMark Direct, LLC Revolver		12/26/2013	Call 100.0000		5,961,313	5,961,313	5,961,313	5,961,313	0	0	0	0	0	5,961,313	0	0	0	59,918	11/08/2016
03083#-AD-2	AmeriMark Direct, LLC Term A		12/30/2013	Redemption 100.0000		221,856	221,856	221,856	221,856	0	0	0	0	0	221,856	0	0	0	10,907	06/30/2015
031162-BK-5	AMGEN INC CORPORATE 5.150% 11/15/41		10/30/2013	Various		12,304,635	11,249,000	12,062,301	12,990,946	0	(8,054)	920,567	(928,621)	0	12,062,325	0	242,310	242,310	233,067	11/08/2041
03201#-AC-1	Ampac Holdings, LLC Senior Subordinated		12/13/2013	Call 100.0000		145,051	145,051	145,051	145,051	0	0	0	0	0	145,051	0	0	0	21,064	03/31/2018
03210@-AB-4	Amplifon USA Inc/Deutsch GMBH Series B G		08/02/2013	Maturity		21,850,000	21,850,000	22,692,664	22,046,798	0	(196,798)	0	(196,798)	0	21,850,000	0	0	0	1,387,475	01/02/2014
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE		10/30/2013	MILLENIUM ADVISORS, LLC		221,082	150,000	190,749	189,725	0	(508)	0	(508)	0	189,217	0	31,865	31,865	11,633	11/09/2039
03523T-BP-2	ANHEUSER-BUSCH COS INC CORPORATE		09/17/2013	Various		9,500,189	10,263,000	10,404,117	10,398,546	0	(6,370)	0	(6,370)	0	10,392,176	0	(891,987)	(891,987)	246,982	07/14/2022
03523T-BQ-0	ANHEUSER-BUSCH COS INC CORPORATE		04/08/2013	Citigroup Capital Markets Inc		1,720,512	1,800,000	1,766,665	1,848,266	0	(286)	81,657	(81,943)	0	1,766,324	0	(45,812)	(45,812)	49,125	07/09/2042
037389-AY-9	AON CORP CORPORATE 3.125% 05/27/16		10/08/2013	Deutsche Bank Securities Inc		323,745	310,000	310,354	310,264	0	(61)	0	(61)	0	310,203	0	13,542	13,542	8,450	05/27/2016
037411-AU-9	APACHE CORP CORPORATE 6.000% 09/15/13		09/15/2013	Maturity		500,000	500,000	559,422	515,553	0	(15,553)	0	(15,553)	0	500,000	0	0	0	30,000	01/02/2014
037933-AE-8	APRIA HEALTHCARE GROUP INC CORPORATE		05/03/2013	Call 102.8130		2,570,325	2,500,000	2,664,302	2,547,741	0	(18,659)	0	(18,659)	0	2,529,082	0	41,243	41,243	144,531	07/02/2014
038521-AD-2	ARAMARK CORPORATION CORPORATE		03/07/2013	Various		2,597,500	2,600,000	2,585,500	2,594,751	0	386	0	386	0	2,595,136	0	2,364	2,364	125,044	10/04/2015
038521-AG-5	ARAMARK CORPORATION CORP FLOATER		03/07/2013	Tender (Corp Action)		2,720,200	2,800,000	2,661,250	2,751,857	0	3,923	0	3,923	0	2,755,780	0	(35,580)	(35,580)	37,327	12/01/2015
039483-AK-8	ARCHER DANIELS MIDLAND C DEBENTURES		03/01/2013	Maturity		500,000	500,000	560,259	504,625	0	(4,625)	0	(4,625)	0	500,000	0	0	0	17,813	01/01/2014
039483-AR-3	ARCHER DANIELS MIDLAND C DEBENTURES		03/08/2013	Prudential Invst Mgmt		15,637,646	14,580,000	15,765,937	15,645,138	0	(7,492)	0	(7,492)	0	15,637,646	0	0	0	348,806	04/28/2029
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES		03/08/2013	Prudential Invst Mgmt		6,616,456	6,650,000	6,609,701	6,616,410	0	47	0	47	0	6,616,456	0	0	0	284,472	01/27/2031
039483-BG-6	ARCHER DANIELS MIDLAND C Corporate		02/07/2013	Tax Free Exchange		12,576,342	13,450,000	8,780,533	8,789,420	0	4,861	0	4,861	0	8,794,282	0	3,782,060	3,782,060	166,547	03/10/2044
040104-AD-3	ARGENT SECURITIES INC. SERIES 2003 W1		08/26/2013	Paydown		902,154	902,154	903,283	902,742	0	(589)	0	(589)	0	902,154	0	0	0	8,700	02/24/2014
040104-AE-1	ARGENT SECURITIES INC. SERIES 2003 W1		12/26/2013	Paydown		1,044,600	1,044,600	896,728	1,020,763	0	149,194	125,356	23,838	0	1,044,600	0	0	0	28,479	04/24/2015
040104-DQ-1	ARGENT SECURITIES INC. SERIES 2003 W8		06/25/2013	Paydown		657,774	657,774	657,774	657,774	0	0	0	0	0	657,774	0	0	0	2,284	02/07/2020
040104-DR-9	ARGENT SECURITIES INC. ABS FLOATER		12/26/2013	Paydown		64,326	64,326	61,918	63,317	0	2,444	1,435	1,009	0	64,326	0	0	0	1,616	08/29/2021
040104-EA-5	ARGENT SECURITIES INC. SERIES 2003 W9		12/26/2013	Paydown		1,516,234	1,516,234	1,516,234	1,516,234	0	0	0	0	0	1,516,234	0	0	0	(2,070)	11/03/2019
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER		12/26/2013	Paydown		40,874	40,874	39,372	38,279	0	2,595	0	2,595	0	40,874	0	0	0	1,060	06/30/2021
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED		12/01/2013	Paydown		1,425,362	1,425,362	1,353,871	1,351,348	0	74,014	0	74,014	0	1,425,362	0	0	0	25,868	02/14/2020
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER		12/26/2013	Paydown		960,182	960,182	963,183	961,350	0	(1,168)	0	(1,168)	0	960,182	0	0	0	6,053	11/24/2015
040104-PS-4	ARGENT SECURITIES INC. ABS FLOATER		12/26/2013	Paydown		2,602,728	2,602,728	2,590,019	2,598,990	0	3,737	0	3,737	0	2,602,728	0	0	0	6,261	02/06/2014
04013B-AB-8	ARGENT SECURITIES INC. ABS FLOATER		02/12/2013	Merrill Lynch,Pierce,Fenner &		1,944,119	4,888,943	2,300,815	2,300,815	0	(31,489)	0	(31,489)	0	2,269,326	0	(325,207)	(325,207)	2,197	08/04/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04013B-AB-8	ARGENT SECURITIES INC. ABS FLOATER		12/26/2013	Paydown		353,470	353,470	166,349	166,349	0	187,122	0	187,122	0	353,470	0	0	0	390	08/04/2030
04044T-AB-2	ARISTOTLE HOLDING INC CORPORATE		01/15/2013	Tax Free Exchange		17,736,345	13,980,000	18,387,377	18,373,838	0	(3,192)	0	(3,192)	0	18,370,646	0	(634,301)	(634,301)	142,713	12/31/2013
04044T-AC-0	ARISTOTLE HOLDING INC CORPORATE		01/15/2013	Tax Free Exchange		268,045	250,000	249,933	249,938	0	(1)	0	(1)	0	249,938	0	18,107	18,107	1,458	10/15/2017
04044T-AG-1	ARISTOTLE HOLDING INC CORPORATE		01/15/2013	Tax Free Exchange		142,859	140,000	139,311	139,510	0	9	0	9	0	139,519	0	3,340	3,340	1,250	02/11/2016
04101*-AB-6	Arkansas Oklahoma Gas SRNT		05/17/2013	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	11,310	11/15/2014
04101*-AC-4	Arkansas Oklahoma Gas SRNT		07/01/2013	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	16,567	06/30/2016
04101*-AD-2	Arkansas Oklahoma Gas Senior Note		07/20/2013			800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	44,040	12/05/2015
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP		11/25/2013	Paydown		3,072,163	3,072,163	3,052,362	3,052,287	0	19,876	0	19,876	0	3,072,163	0	0	0	22,738	04/27/2022
04472*-AF-8	Ashley Furniture Industries, I Senior No		03/22/2013	Redemption 100.0000		818,182	818,182	818,182	818,182	0	0	0	0	0	818,182	0	0	0	13,214	03/26/2014
04472*-AG-6	Ashley Furniture Industries, I Senior No		06/22/2013	Redemption 100.0000		1,454,545	1,454,545	1,454,545	1,454,545	0	0	0	0	0	1,454,545	0	0	0	54,473	06/24/2014
04472*-AH-4	Ashley Furniture Industries, I Senior No		06/03/2013	Redemption 100.0000		1,590,909	1,590,909	1,590,909	1,590,909	0	0	0	0	0	1,590,909	0	0	0	41,523	06/03/2017
04472*-AJ-0	Ashley Furniture Industries, I Series D		12/30/2013			1,546,961	1,546,961	1,546,961	1,546,961	0	0	0	0	0	1,546,961	0	0	0	48,936	06/01/2020
04541G-CG-5	ASSET BACKED SECURITIES CORP ABS FLOATER		12/16/2013	Paydown		1,157,283	1,157,283	1,157,464	1,157,439	0	(156)	0	(156)	0	1,157,283	0	0	0	12,851	11/24/2017
04541G-DS-8	ASSET BACKED SECURITIES CORP ABS FLOATER		12/16/2013	Paydown		87,996	87,996	88,876	88,799	0	(804)	0	(804)	0	87,996	0	0	0	682	03/12/2019
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE		12/16/2013	Paydown		107,012	107,012	97,555	98,473	0	8,539	0	8,539	0	107,012	0	0	0	1,709	08/02/2017
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER		12/16/2013	Paydown		250,931	250,931	189,391	184,683	0	66,248	0	66,248	0	250,931	0	0	0	4,793	01/04/2021
04541G-FM-9	ASSET BACKED SECURITIES CORP ABS FLOATER		12/16/2013	Paydown		803,689	803,689	803,689	803,689	0	0	0	0	0	803,689	0	0	0	6,676	04/13/2019
04541G-FN-7	ASSET BACKED SECURITIES CORP ABS FLOATER		12/16/2013	Paydown		67,668	67,668	62,455	60,533	0	7,135	0	7,135	0	67,668	0	0	0	1,052	02/04/2022
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6		12/26/2013	Paydown		125,607	125,607	113,252	115,687	0	11,835	1,915	9,920	0	125,607	0	0	0	2,249	06/24/2025
04541G-HL-9	ASSET BACKED SECURITIES CORP ABS FLOATER		12/16/2013	Paydown		834,365	834,365	838,928	837,200	0	(2,835)	0	(2,835)	0	834,365	0	0	0	6,519	04/02/2019
04541G-HM-7	ASSET BACKED SECURITIES CORP ABSHE_04-HE		12/16/2013	Paydown		119,857	119,857	91,720	92,398	0	27,459	0	27,459	0	119,857	0	0	0	2,006	06/07/2017
04541G-JT-0	ASSET BACKED SECURITIES CORP SERIES 200		12/26/2013	Paydown		853,322	853,322	853,322	853,322	0	0	0	0	0	853,322	0	0	0	4,302	11/09/2019
04541G-PJ-5	ASSET BACKED SECURITIES CORP ABS FLOATER		12/26/2013	Paydown		4,272,969	4,272,969	4,012,595	3,997,529	0	275,441	0	275,441	0	4,272,969	0	0	0	17,885	09/06/2027
04542B-BA-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/25/2013	Call 103.3057		62,839	60,828	16,501	14,051	0	(14,051)	0	(14,051)	0	0	0	62,839	62,839	1,249	04/26/2018
04542B-BA-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		07/25/2013	Paydown		94,133	94,133	25,536	21,744	0	72,389	0	72,389	0	94,133	0	0	0	660	04/26/2018
04542B-BN-1	ASSET BACKED FUNDING CERTIFICA SERIES 2		06/25/2013	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/22/2031
04542B-CL-4	ASSET BACKED FUNDING CERTIFICA ABFC_03-A		10/25/2013	Paydown		251,313	251,313	253,709	252,133	0	(820)	0	(820)	0	251,313	0	0	0	1,672	01/29/2017
04542B-JP-8	ASSET BACKED FUNDING CERTIFICA ABFC_04-H		12/26/2013	Paydown		441,763	441,763	438,404	438,021	0	3,742	0	3,742	0	441,763	0	0	0	2,334	04/13/2020
04542B-JQ-6	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/26/2013	Call 102.8002		12,706	12,360	1,578	1,299	0	(170)	0	(170)	0	1,129	0	11,577	11,577	286	05/29/2019
04542B-JQ-6	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		08/26/2013	Paydown		64	64	8	7	0	57	0	57	0	64	0	0	0	1	05/29/2019
04542B-KT-8	ASSET BACKED FUNDING CERTIFICA ABFC-05-H		09/25/2013	Paydown		244,202	244,202	199,393	184,553	0	59,648	0	59,648	0	244,202	0	0	0	446	08/30/2030
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		02/12/2013	WELLS FARGO SEC LLC		2,233,238	3,850,411	2,678,242	2,585,604	0	(12,659)	0	(12,659)	0	2,572,946	0	(339,708)	(339,708)	1,730	12/07/2026
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		12/26/2013	Paydown		250,385	250,385	174,161	168,137	0	82,248	0	82,248	0	250,385	0	0	0	354	12/07/2026
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		12/31/2013	Redemption 100.0000		2,383,945	2,383,945	2,383,945	2,383,945	0	0	0	0	0	2,383,945	0	0	0	51,065	05/30/2023
05115E-AB-6	Augusta Funding IV CLA 2 ABS-REG		11/15/2013	Redemption 100.0000		6,332,509	6,332,509	5,706,303	5,866,476	0	466,034	0	466,034	0	6,332,509	0	0	0	329,560	02/22/2015
05367D-AA-5	AVIATION SECURITIZATION LLC SERIES 1, CL		12/11/2013	Redemption 100.0000		101,141	101,141	101,141	101,141	0	0	0	0	0	101,141	0	0	0	6,028	05/23/2016
05367D-AB-3	AVIATION SECURITIZATION LLC SERIES 1, CL		12/11/2013	Redemption 100.0000		20,575	20,575	20,575	20,575	0	0	0	0	0	20,575	0	0	0	1,274	05/23/2016
05367D-AC-1	AVIATION SECURITIZATION LLC SERIES 1, CL		12/11/2013	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	641	05/24/2016
05367D-AG-2	AVIATION SECURITIZATION LLC SERIES III,		12/11/2013	Redemption 100.0000		80,631	80,631	80,631	80,631	0	0	0	0	0	80,631	0	0	0	3,443	05/10/2016
05367D-AH-0	AVIATION SECURITIZATION LLC Series III,		12/11/2013	Redemption 100.0000		15,563	15,563	15,563	15,563	0	0	0	0	0	15,563	0	0	0	660	05/10/2016
05367D-AJ-6	AVIATION SECURITIZATION LLC SERIES III,		12/11/2013	Redemption 100.0000		5,188	5,188	5,188	5,188	0	0	0	0	0	5,188	0	0	0	234	05/10/2016
05367D-AU-1	AVIATION SECURITIZATION LLC Series 8, CI		12/11/2013			67,803	67,803	67,803	67,803	0	0	0	0	0	67,803	0	0	0	2,547	05/24/2016

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05367D-AW-7	AVIATION SECURITIZATION LLC ABS-IRR, Ser		12/11/2013	Redemption 100.0000		3,921	3,921	3,921	3,921	0	0	0	0	0	3,921	0	0	0	181	05/24/2016
05367D-AX-5	AVIATION SECURITIZATION LLC Series 9, Cl		12/11/2013	Redemption 100.0000		189,426	189,426	189,426	189,375	51	0	0	51	0	189,426	0	0	0	1,236	05/24/2016
05367D-BA-4	AVIATION SECURITIZATION LLC ABS-IRR Seri		12/11/2013	Redemption 100.0000		20,729	20,729	20,729	20,729	0	0	0	0	0	20,729	0	0	0	357	05/24/2016
05367D-BB-2	AVIATION SECURITIZATION LLC ASSET BACKED		11/12/2013			121,723	121,723	121,723	121,723	0	0	0	0	0	121,723	0	0	0	1,148	06/10/2016
05367D-BX-4	AVIATION SECURITIZATION LLC AFG SERIES X		12/11/2013	Paydown		520,738	520,738	520,738	520,738	0	0	0	0	0	520,738	0	0	0	3,965	05/24/2016
05367D-BY-2	AVIATION SECURITIZATION LLC AFG SERIES X		12/11/2013	Paydown		86,291	86,291	86,291	86,291	0	0	0	0	0	86,291	0	0	0	784	05/24/2016
05367D-BZ-9	AVIATION SECURITIZATION LLC AFG SERIES X		12/11/2013	Paydown		28,764	28,764	28,764	28,764	0	0	0	0	0	28,764	0	0	0	543	05/24/2016
000000-00-0	AVIATION SECURITIZATION LLC Series 1, Cl		12/11/2013	Redemption 100.0000		14,450	14,450	14,450	14,450	0	0	0	0	0	14,450	0	0	0	880	05/23/2016
05377R-AH-7	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		12/20/2013	Paydown		3,333,333	3,333,333	3,332,304	3,332,936	0	397	0	397	0	3,333,333	0	0	0	66,764	03/07/2014
05377R-AP-9	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		11/20/2013	Paydown		33,075,000	33,075,000	33,074,289	33,074,382	0	618	0	618	0	33,075,000	0	0	0	509,906	01/01/2014
054303-AT-9	Avon Products Inc CORPORATE		03/01/2013	Maturity		15,350,000	15,350,000	16,146,097	15,400,441	0	(50,441)	0	(50,441)	0	15,350,000	0	0	0	368,400	01/01/2014
05522A-AB-1	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		11/15/2013	Paydown		16,600,000	16,600,000	16,464,600	16,564,548	0	35,452	0	35,452	0	16,600,000	0	0	0	34,481	01/01/2014
05522A-AC-9	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		11/19/2013	Citigroup Capital Markets Inc		9,998,438	10,000,000	9,811,719	9,934,082	0	40,286	0	40,286	0	9,974,369	0	24,069	24,069	20,212	06/17/2014
05522R-AD-0	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		06/24/2013	Mizuho Securities USA, Inc.		38,301,524	38,312,000	38,308,526	38,311,675	0	243	0	243	0	38,311,918	0	(10,394)	(10,394)	123,056	03/16/2014
05522R-AD-0	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		08/15/2013	Paydown		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	160,686	03/16/2014
05522R-AP-3	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		07/23/2013	Merrill Lynch,Pierce,Fenner &		1,949,771	1,950,000	1,924,635	1,943,493	0	4,212	0	4,212	0	1,947,705	0	2,067	2,067	3,123	01/01/2014
05522R-CP-1	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		04/15/2013	Paydown		1,500,000	1,500,000	1,504,043	1,500,957	0	(957)	0	(957)	0	1,500,000	0	0	0	2,503	02/14/2014
05531F-AE-3	BB&T CORP CORPORATE 3.375% 09/25/13		09/25/2013	Maturity		8,000,000	8,000,000	7,992,880	7,998,339	0	1,661	0	1,661	0	8,000,000	0	0	0	270,000	01/01/2014
055683-AC-0	BNC MORTGAGE LOAN TRUST ABS FLOATER		12/26/2013	Paydown		5,200,320	5,200,320	5,184,847	5,195,069	0	5,250	0	5,250	0	5,200,320	0	0	0	8,941	02/24/2014
05573W-AB-1	BMW VEHICLE OWNER TRUST ASSET BACKED		02/25/2013	Paydown		3,631,222	3,631,222	3,631,216	3,631,224	0	(2)	0	(2)	0	3,631,222	0	0	0	2,675	02/24/2014
05575B-AB-5	BMW AUTO ASSET BACKED 0.590% 06/20/14		10/20/2013	Paydown		39,307,450	39,307,450	39,304,714	39,306,090	0	1,359	0	1,359	0	39,307,450	0	0	0	112,481	01/02/2014
05577@-AG-5	BTMU Capital Corp Equip Note Series A		08/26/2013	Redemption 100.0000		628,428	628,428	628,428	628,428	0	0	0	0	0	628,428	0	0	0	30,872	06/16/2019
05577@-AH-3	BTMU Capital Corp Equip Note Series B		08/26/2013	Redemption 100.0000		604,826	604,826	604,826	604,826	0	0	0	0	0	604,826	0	0	0	29,712	06/16/2019
05577@-AJ-9	BTMU Capital Corp Equip Note Series C		08/26/2013	Redemption 100.0000		188,621	188,621	188,621	188,621	0	0	0	0	0	188,621	0	0	0	9,266	06/16/2019
05577@-AK-6	BTMU Capital Corp Equity Note Series D		08/26/2013	Redemption 100.0000		190,187	190,187	190,187	190,187	0	0	0	0	0	190,187	0	0	0	9,343	06/16/2019
05577@-AM-2	BTMU Capital Corp Equip Note Series E		02/26/2013	Call 100.0000		16,192	16,192	16,192	16,192	0	0	0	0	0	16,192	0	0	0	530	06/16/2019
05577@-AM-2	BTMU Capital Corp Equip Note Series E		08/26/2013	Redemption 100.0000		78,428	78,428	78,428	78,428	0	0	0	0	0	78,428	0	0	0	3,844	06/16/2019
05825#-AD-0	Baldwin Richardson Foods Term A - 3 Mont		01/01/2013	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2013
05825#-AJ-7	Baldwin Richardson Foods Series D Senior		12/31/2013	Redemption 100.0000		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	164,688	02/14/2015
05825#-AK-4	Baldwin Richardson Foods Series E Senior		12/31/2013			1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	48,438	08/18/2016
059438-AK-7	BANK ONE CORP SUB DEBENTURES		03/08/2013	Prudential Invst Mgmt		18,174,744	16,300,000	18,905,982	18,189,955	0	(15,211)	0	(15,211)	0	18,174,744	0	0	0	478,133	04/27/2027
05947U-2Q-0	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		6,981,792	6,981,792	6,850,739	6,946,689	0	35,103	0	35,103	0	6,981,792	0	0	0	252,564	04/28/2014
05947U-4D-7	BANC OF AMERICA COMMERCIAL MOR CMBS		03/19/2013	Merrill Lynch,Pierce,Fenner &		1,079,279	982,000	1,099,456	1,072,762	0	(7,622)	0	(7,622)	0	1,065,140	0	14,139	14,139	15,708	08/30/2015
05947U-7J-1	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		27,283,807	27,283,807	26,417,247	27,036,132	0	247,675	0	247,675	0	27,283,807	0	0	0	945,551	07/19/2015
05947U-D2-1	BANC OF AMERICA COMMERCIAL MOR _05-1		12/01/2013	Paydown		8,945,239	8,945,239	8,987,382	8,941,985	0	3,254	0	3,254	0	8,945,239	0	0	0	242,346	05/19/2014
05947U-RD-2	BANC OF AMERICA COMMERCIAL MOR SERIES 2		10/01/2013	Paydown		40,548,983	40,548,983	40,754,326	40,527,985	0	20,998	0	20,998	0	40,548,983	0	0	0	959,027	02/01/2014
05947U-W8-7	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		1,809,479	1,809,479	1,781,957	1,802,583	0	6,896	0	6,896	0	1,809,479	0	0	0	26,043	10/26/2014
05947U-X2-9	BANC OF AMERICA COMMERCIAL MOR _05-4		12/01/2013	Paydown		1,522,130	1,522,130	1,455,775	1,505,039	0	17,091	0	17,091	0	1,522,130	0	0	0	40,981	06/08/2014
05948K-HP-7	BANC OF AMERICA ALTERNATIVE LO PRVT CMO		12/01/2013	Paydown		80,793	80,793	71,073	74,511	0	6,281	0	6,281	0	80,793	0	0	0	2,261	10/23/2015
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7		12/01/2013	Paydown		1,123,651	1,311,733	1,120,498	1,088,482	0	35,169	0	35,169	0	1,123,651	0	0	0	39,478	02/20/2024
05948K-PH-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2		12/01/2013	Paydown		5,615,291	5,615,291	5,728,893	5,683,930	0	(68,639)	0	(68,639)	0	5,615,291	0	0	0	149,103	08/05/2018

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		12/01/2013	Paydown		147,143	147,143	150,588	150,415	0	(3,273)	0	(3,273)	0	147,143	0	0	0	3,726	11/09/2015
05948K-Y6-0	BANC OF AMERICA ALTERNATIVE LO CMO		12/01/2013	Paydown		1,455,971	2,001,801	1,516,931	1,504,246	0	(48,275)	0	(48,275)	0	1,455,971	0	0	0	71,299	01/15/2026
05948X-EE-7	BANC OF AMERICA MORTGAGE SECUR CMO FLOAT		12/01/2013	Paydown		506,375	506,375	497,358	497,701	0	8,673	0	8,673	0	506,375	0	0	0	10,606	08/02/2019
059497-AV-9	BANC OF AMERICA COMMERCIAL MOR CMBS		11/01/2013	Paydown		8,597,910	8,597,910	8,927,721	8,803,606	0	(205,696)	0	(205,696)	0	8,597,910	0	0	0	363,632	02/17/2014
059497-AW-7	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		3,114,278	3,114,278	3,019,876	3,081,360	0	32,918	0	32,918	0	3,114,278	0	0	0	85,060	10/21/2014
05949A-H8-6	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-		12/01/2013	Paydown		1,387,257	1,387,257	1,368,966	1,386,046	0	18,436	17,225	1,211	0	1,387,257	0	0	0	23,324	03/11/2020
05949A-HA-1	BANC OF AMERICA MORTGAGE SECUR SERIES 2		12/01/2013	Paydown		6,762,282	6,762,282	6,555,762	6,567,157	0	195,125	0	195,125	0	6,762,282	0	0	0	105,426	11/18/2017
05949A-W9-7	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-		11/21/2013	Nomura Securities Intl		9,769,611	10,322,851	6,636,895	7,948,817	0	(1,363,698)	0	(1,363,698)	0	6,585,118	0	3,184,492	3,184,492	293,584	08/30/2020
05949A-W9-7	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-		11/01/2013	Paydown		1,567,531	1,567,531	1,501,397	1,207,032	0	360,499	0	360,499	0	1,567,531	0	0	0	19,841	08/30/2020
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO		12/01/2013	Paydown		546,732	546,732	513,756	506,827	0	39,905	0	39,905	0	546,732	0	0	0	20,581	08/09/2017
05950E-AD-0	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		4,336,862	4,336,862	4,450,365	4,359,391	0	(22,530)	0	(22,530)	0	4,336,862	0	0	0	135,736	10/08/2014
05950V-AB-6	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		8,697,570	8,697,570	8,952,721	8,797,923	0	(100,353)	0	(100,353)	0	8,697,570	0	0	0	406,578	01/29/2014
05950V-AD-2	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		2,256,524	2,256,524	2,380,281	2,352,781	0	(96,256)	0	(96,256)	0	2,256,524	0	0	0	67,599	06/15/2015
05950W-AC-2	BANC OF AMERICA COMMERCIAL MOR CMBS		07/01/2013	Paydown		35,200,000	35,200,000	35,543,662	35,226,259	0	(26,259)	0	(26,259)	0	35,200,000	0	0	0	1,150,163	02/11/2014
05950W-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		1,048,497	1,048,497	1,064,675	1,048,648	0	(152)	0	(152)	0	1,048,497	0	0	0	30,940	02/09/2014
05950X-AB-2	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		3,078,414	3,078,414	3,180,364	3,151,641	0	(73,227)	0	(73,227)	0	3,078,414	0	0	0	90,958	11/27/2014
05950X-AD-8	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		3,046,240	3,046,240	3,061,079	3,045,903	0	338	0	338	0	3,046,240	0	0	0	66,513	09/09/2014
059512-AB-9	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		510,363	510,363	527,268	512,797	0	(2,435)	0	(2,435)	0	510,363	0	0	0	10,179	03/11/2014
059512-AQ-6	BANC OF AMERICA COMMERCIAL MOR CMBS		12/10/2013	Paydown		1,701,209	1,701,209	1,616,680	1,696,599	0	4,610	0	4,610	0	1,701,209	0	0	0	2,252	03/11/2014
059513-AC-5	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		4,580,338	4,580,338	4,318,727	4,519,300	0	61,039	0	61,039	0	4,580,338	0	0	0	54,879	07/21/2014
059513-AD-3	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2013	Paydown		597,110	597,110	648,424	615,662	0	(18,552)	0	(18,552)	0	597,110	0	0	0	25,910	07/23/2014
05952C-AB-6	BANC OF AMERICA COMMERCIAL MOR CMBS		10/01/2013	Paydown		4,699,855	4,699,855	4,535,727	4,688,418	0	11,437	0	11,437	0	4,699,855	0	0	0	43,605	12/31/2013
05952C-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS		10/01/2013	Paydown		929,682	929,682	941,828	938,956	0	(9,274)	0	(9,274)	0	929,682	0	0	0	43,540	07/25/2014
060505-BD-5	BANK OF AMERICA CORP SUBORDINATED NOTES		05/20/2013	US Bank NA		353,276	350,000	309,358	343,811	0	3,799	0	3,799	0	347,610	0	5,666	5,666	12,838	01/15/2014
060505-BD-5	BANK OF AMERICA CORP SUBORDINATED NOTES		08/15/2013	Maturity		850,000	850,000	751,298	834,970	0	15,030	0	15,030	0	850,000	0	0	0	40,375	01/15/2014
060505-BM-5	BANK OF AMERICA CORP BOND		05/20/2013	JP Morgan Securities, Inc		209,254	200,000	198,166	199,663	0	85	0	85	0	199,748	0	9,506	9,506	4,718	01/16/2015
06050T-KN-1	BANK OF AMERICA NA CORPORATE		07/18/2013	RBC Capital Markets		109,648	100,000	90,293	94,487	0	649	0	649	0	95,136	0	14,512	14,512	4,534	03/15/2017
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO		12/01/2013	Paydown		272,105	272,105	129,568	161,041	0	111,064	0	111,064	0	272,105	0	0	0	8,915	03/10/2018
06051G-DX-4	BANK OF AMERICA CORP CORPORATE		05/20/2013	Scotia Capital Markets USA		267,244	230,000	245,231	243,788	0	(907)	0	(907)	0	242,881	0	24,363	24,363	7,292	05/01/2018
06051G-EA-3	BANK OF AMERICA CORP CORPORATE		05/20/2013	Credit Suisse First Boston Cor		576,295	500,000	508,995	507,278	0	(754)	0	(754)	0	506,524	0	69,771	69,771	26,361	07/31/2016
06051G-EK-1	BANK OF AMERICA CORP CORPORATE		05/20/2013	JP Morgan Securities, Inc		320,637	300,000	273,771	279,915	0	2,034	0	2,034	0	281,948	0	38,689	38,689	9,719	07/12/2016
06052Y-AB-5	BANK OF AMERICA AUTO BAAT_12-1		09/15/2013	Paydown		87,362,924	87,362,924	87,358,434	87,361,184	0	1,740	0	1,740	0	87,362,924	0	0	0	206,477	01/02/2014
06406H-BJ-7	BANK OF NEW YORK MELLON CORPORATE		04/01/2013	Maturity		2,285,000	2,285,000	2,426,005	2,298,358	0	(13,358)	0	(13,358)	0	2,285,000	0	0	0	51,413	01/01/2014
06406H-BK-4	BANK OF NEW YORK MELLON CORPORATE		08/27/2013	Maturity		6,000,000	6,000,000	6,360,025	6,153,573	0	(153,573)	0	(153,573)	0	6,000,000	0	0	0	307,500	01/27/2014
06406H-BL-2	BANK OF NEW YORK MELLON CORPORATE		01/30/2013	Prudential Invst Mgmt		10,217,391	9,743,000	10,338,123	9,987,755	0	(14,226)	0	(14,226)	0	9,973,529	0	243,862	243,862	87,281	05/16/2014
06423R-AV-8	BANK ONE ISSUANCE TRUST ABS FLOATER		05/15/2013	Paydown		1,000,000	1,000,000	872,500	987,914	0	12,086	0	12,086	0	1,000,000	0	0	0	1,877	02/16/2014
06423R-AY-2	BANK ONE ISSUANCE TRUST ASSET BACKED		06/15/2013	Paydown		7,000,000	7,000,000	6,798,750	6,983,322	0	16,678	0	16,678	0	7,000,000	0	0	0	166,950	02/14/2014
06423R-BC-9	BANK ONE ISSUANCE TRUST ABS FLOATER		09/16/2013	Paydown		12,000,000	12,000,000	11,384,531	11,891,729	0	108,271	0	108,271	0	12,000,000	0	0	0	40,786	01/02/2014
06423R-BK-1	BANK ONE ISSUANCE TRUST ABS FLOATER		11/06/2013	Morgan Stanley & Co, Inc		3,202,500	3,200,000	3,205,500	3,203,301	0	(1,957)	0	(1,957)	0	3,201,344	0	1,156	1,156	10,699	06/17/2014
070101-C*-9	Basin Electric Power Coop 1st MTG Oblig		10/01/2013	Redemption 100.0000		4,291,667	4,291,667	4,291,667	4,291,667	0	0	0	0	0	4,291,667	0	0	0	190,872	06/29/2026
071813-BB-4	BAXTER INTL INC CORPORATE		03/15/2013	Maturity		1,200,000	1,200,000	1,198,596	1,199,878	0	122	0	122	0	1,200,000	0	0	0	10,800	01/15/2014
07383F-3X-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		10/01/2013	Paydown		57,716	57,716	56,361	57,589	0	127	0	127	0	57,716	0	0	0	2,055	10/14/2014
07383F-3Y-2	BEAR STEARNS COMMERCIAL MORTGA _05-PWR7		12/01/2013	Paydown		7,424,030	7,424,030	7,428,825	7,413,965	0	10,065	0	10,065	0	7,424,030	0	0	0	217,561	07/06/2014
07383F-5J-3	BEAR STEARNS COMMERCIAL MORTGA _05_T18		02/01/2013	Paydown		3,405	3,405	3,554	3,410	0	(5)	0	(5)	0	3,405	0	0	0	25	02/12/2014
07383F-7X-0	BEAR STEARNS COMMERCIAL MORTGA -05-PWR8		06/01/2013	Paydown		0	0	5,886,529	546,694	0	(546,694)	0	(546,694)	0	0	0	0	0	667,660	02/10/2014
07383F-AE-8	BEAR STEARNS COMMERCIAL MORTGA CMBS		05/01/2013	Paydown		6,500,000	6,500,000	7,040,820	6,511,312	0	(11,312)	0	(11,312)	0	6,500,000	0	0	0	166,110	02/16/2014
07383F-AF-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		05/01/2013	Paydown		4,467,120	4,467,120	4,826,235	4,476,928	0	(9,808)	0	(9,808)	0	4,467,120	0	0	0	125,638	02/16/2014
07383F-U6-3	BEAR STEARNS COMMERCIAL MORTGA _04-T16		06/01/2013	Paydown		2,693,324	2,693,324	2,648,506	2,685,907	0	7,417	0	7,417	0	2,693,324	0	0	0	72,407	02/14/2014
07383F-XP-8	BEAR STEARNS COMMERCIAL MORTGA CMBS		09/01/2013	Paydown		11,400,000	11,400,000	11,048,285	11,327,949	0	72,051	0	72,051	0	11,400,000	0	0	0	392,284	04/26/2014
07383F-XQ-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2013	Paydown		1,138,292	1,138,292	1,110,858	1,131,777	0	6,515	0	6,515	0	1,138,292	0	0	0	44,537	05/23/2014
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2		03/25/2013	Paydown		18,436	18,436	18,436	18,436	0	0	0	0	0	18,436	0	0	0	37	10/18/2019
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2		03/25/2013	Paydown		55,308	55,308	55,308	55,308	0	0	0	0	0	55,308	0	0	0	155	10/18/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073855-AB-4	BEAR STEARNS ASSET BACKED SECS ABS FLOAT		12/26/2013	Paydown		4,595,913	4,825,407	3,921,251	3,913,772	0	682,141	0	682,141	0	4,595,913	0	0	0	8,267	11/18/2016
073859-AA-8	BSABS ABS FLOATER 0.255% 06/25/47		12/26/2013	Paydown		2,950,353	2,950,353	2,950,353	2,950,353	0	0	0	0	0	2,950,353	0	0	0	4,686	02/06/2014
07385T-AJ-5	BEAR STEARNS CO INC NOTES		04/15/2013	Barclays Capital Inc		16,161,600	15,000,000	16,713,600	15,768,422	0	(119,171)	0	(119,171)	0	15,649,251	0	512,349	512,349	363,375	11/15/2014
073879-CV-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2013	Paydown		931,625	931,625	924,772	933,201	0	7,923	9,499	(1,576)	0	931,625	0	0	0	10,568	06/20/2019
073879-G5-1	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2013	Paydown		2,656,330	2,656,330	2,554,364	2,566,328	0	90,002	0	90,002	0	2,656,330	0	0	0	10,349	02/05/2016
073879-HF-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2013	Paydown		153,966	153,966	150,991	151,206	0	3,126	366	2,760	0	153,966	0	0	0	1,736	06/21/2020
073879-KD-9	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2013	Paydown		270,580	270,580	259,818	256,743	0	13,836	0	13,836	0	270,580	0	0	0	3,058	04/16/2022
073879-NY-0	BEAR STEARNS ASSET BACKED SECU CORPORATE		03/27/2013	Paydown		32,884	32,884	32,143	28,269	0	4,615	0	4,615	0	32,884	0	0	0	(4,696)	01/16/2015
07387B-AE-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2013	Paydown		2,548,893	2,548,893	2,559,447	2,556,618	0	(7,724)	0	(7,724)	0	2,548,893	0	0	0	154,935	12/28/2014
07387B-CL-5	BEAR STEARNS COMMERCIAL MORTGA _05-T20		10/09/2013	Goldman Sachs & Co		854,438	800,000	802,398	799,827	0	(341)	0	(341)	0	799,486	0	54,951	54,951	36,343	08/15/2015
07387B-DZ-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2013	Paydown		1,814,087	1,814,087	1,780,357	1,810,473	0	3,614	0	3,614	0	1,814,087	0	0	0	66,944	02/10/2014
07387B-EA-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2013	Paydown		622,211	622,211	625,609	622,024	0	187	0	187	0	622,211	0	0	0	19,377	04/22/2014
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		04/24/2013	Merrill Lynch,Pierce,Fenner & Merrill		11,168,750	10,000,000	9,732,031	9,868,869	0	11,005	0	11,005	0	9,879,874	0	1,288,876	1,288,876	232,265	11/27/2015
07387J-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		05/03/2013	Lynch,Pierce,Fenner & Merrill		676,172	600,000	671,625	654,784	0	(6,097)	0	(6,097)	0	648,687	0	27,485	27,485	15,073	03/11/2016
07387M-AB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		11/01/2013	Paydown		1,431,848	1,431,848	1,441,503	1,430,145	0	1,703	0	1,703	0	1,431,848	0	0	0	100,571	02/10/2014
07387M-AD-1	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2013	Paydown		245,022	245,022	256,606	248,603	0	(3,581)	0	(3,581)	0	245,022	0	0	0	7,462	05/27/2014
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		08/22/2013	Deutsche Bank Securities Inc		2,283,267	2,105,000	2,362,448	2,302,175	0	(45,307)	0	(45,307)	0	2,256,868	0	26,399	26,399	85,853	11/05/2015
07388L-AC-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		09/01/2013	Paydown		3,000,000	3,000,000	2,978,438	2,991,744	0	8,256	0	8,256	0	3,000,000	0	0	0	91,191	12/31/2013
07388L-AD-2	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2013	Paydown		9,712,754	9,712,754	9,764,361	9,712,881	0	(127)	0	(127)	0	9,712,754	0	0	0	345,968	02/10/2014
07388L-AK-6	BEAR STEARNS COMMERCIAL MORTGA CMBS IO N		09/01/2013	Paydown		0	0	5,780,243	808,330	0	(808,330)	0	(808,330)	0	0	0	0	0	914,024	12/31/2013
07388N-AC-0	BEAR STEARNS COMMERCIAL MORTGA CMBS		08/01/2013	Paydown		13,460,990	13,460,990	13,697,663	13,470,220	0	(9,230)	0	(9,230)	0	13,460,990	0	0	0	361,143	03/16/2014
07388P-AC-5	BSCMS 2006-PW14 Class A-3		11/01/2013	Paydown		10,332,266	10,332,266	10,634,969	10,412,379	0	(80,114)	0	(80,114)	0	10,332,266	0	0	0	389,252	06/13/2016
07388Q-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2013	Paydown		4,257,482	4,257,482	4,541,568	4,438,529	0	(181,047)	0	(181,047)	0	4,257,482	0	0	0	132,195	07/31/2015
07388V-AB-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		05/01/2013	Paydown		500,393	500,393	483,817	498,992	0	1,401	0	1,401	0	500,393	0	0	0	9,685	02/11/2014
07388V-AC-2	BEAR STEARNS COMMERCIAL MORTGA CMBS		11/01/2013	Paydown		5,040,896	5,040,896	4,892,032	5,005,269	0	35,627	0	35,627	0	5,040,896	0	0	0	140,081	05/05/2015
073902-RU-4	BEAR STEARNS CO INC CORPORATE		10/16/2013	SUMRIDGE PARTNERS LLC		360,306	300,000	352,017	344,581	0	(6,495)	0	(6,495)	0	338,086	0	22,220	22,220	26,583	01/30/2018
073945-AD-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2013	Paydown		3,361,698	3,361,698	3,397,124	3,370,255	0	(8,557)	0	(8,557)	0	3,361,698	0	0	0	105,356	12/15/2014
07401D-AD-3	BSCMS 2007 - PWR18 CMBS		12/01/2013	Paydown		1,042,170	1,042,170	1,137,715	1,109,000	0	(66,831)	0	(66,831)	0	1,042,170	0	0	0	34,684	09/19/2015
075386-AC-6	BEAVER VALLEY TWO FUNDING CORP DEBENTURE		06/03/2013	Call 100.0000		566,000	566,000	622,487	574,500	0	4,973	0	4,973	0	579,473	0	(13,473)	(13,473)	25,470	03/28/2015
075887-AU-3	BECTON DICKINSON & CO CORPORATE		10/30/2013	JP Morgan Securities, Inc		143,033	125,000	134,964	133,064	0	(953)	0	(953)	0	132,111	0	10,922	10,922	6,059	05/15/2019
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1		12/28/2013	Redemption 100.0000		1,149,863	1,149,863	1,173,053	1,161,868	0	(12,004)	0	(12,004)	0	1,149,863	0	0	0	41,947	03/25/2017
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1		12/28/2013	Redemption 100.0000		324,902	324,902	324,902	324,902	0	0	0	0	0	324,902	0	0	0	11,312	12/24/2017
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla		12/28/2013	Redemption 100.0000		626,700	626,700	626,700	626,700	0	0	0	0	0	626,700	0	0	0	22,095	01/09/2018
079860-AA-0	BELLSOUTH TELECOMMUNICATIONS CORP FLOATE		01/22/2013	UBS AG		36,332,640	36,000,000	37,128,492	36,354,887	0	(74,114)	0	(74,114)	0	36,280,773	0	51,867	51,867	1,101,480	01/26/2014
079860-AA-0	BELLSOUTH TELECOMMUNICATIONS CORP FLOATE		04/26/2013	Maturity		14,000,000	14,000,000	14,438,858	14,138,012	0	(138,012)	0	(138,012)	0	14,000,000	0	0	0	570,617	01/26/2014
080555-AE-5	BELO CORP DEBENTURES 7.750% 06/01/27		03/08/2013	Prudential Invst Mgmt		6,823,757	6,250,000	7,002,125	6,828,892	0	(5,135)	0	(5,135)	0	6,823,757	0	0	0	134,549	05/29/2027
084374-AC-1	BERKELEY STREET CDO LTD. SERIES 2001 1		03/23/2013	Paydown		2,098,787	2,098,787	568,104	0	0	2,098,787	0	2,098,787	0	2,098,787	0	0	0	83,059	01/23/2014
085790-AP-8	BERRY PLASTICS CORP FLOATER		03/11/2013	Call 100.0000		3,250,000	3,250,000	3,152,500	3,214,319	0	2,921	0	2,921	0	3,217,240	0	32,760	32,760	66,916	12/15/2015
000000-00-0	BERRY PLASTICS BERRY PLASTICS HLDG CORP		12/31/2013	Redemption 100.0000		32,405	32,405	27,818	30,473	0	1,932	0	1,932	0	32,405	0	0	0	43,709	03/28/2015
08658@-AA-4	BestCo Inc. & Mazeppa Prop. Revolver		09/17/2013	Call 100.0000		2,716,329	2,716,329	2,716,329	2,716,329	0	0	0	0	0	2,716,329	0	0	0	66,371	12/31/2013
08658@-AB-2	BestCo Inc. & Mazeppa Prop. Term A		09/17/2013	Call 100.0000		3,480,351	3,480,351	3,480,351	3,480,351	0	0	0	0	0	3,480,351	0	0	0	91,820	03/21/2016
08658@-AB-2	BestCo Inc. & Mazeppa Prop. Term A		08/30/2013	Redemption 100.0000		284,110	284,110	284,110	284,110	0	0	0	0	0	284,110	0	0	0	3,945	03/21/2016
08658@-AC-0	BestCo Inc. & Mazeppa Prop. Term B		12/31/2013	Redemption 100.0000		138,158	138,158	138,158	138,158	0	0	0	0	0	138,158	0	0	0	2,737	03/05/2016
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T		12/15/2013	Redemption 100.0000		742,165	742,165	742,165	742,165	0	0	0	0	0	742,165	0	0	0	26,344	01/17/2025
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		12/15/2013			189,259	189,259	189,259	189,259	0	0	0	0	0	189,259	0	0	0	4,100	05/13/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
08925#-AA-9	Blake Edwards LLC-ABS Irreg. Royalty-Bac		08/15/2013	Redemption 100.0000		344,117	344,117	344,117	344,117	0	0	0	0	0	344,117	0	0	0	29,759	06/04/2014
000000-00-0	BIOMET INC BK LN Term B - 1 Loan		09/25/2013	Redemption 100.0000		4,726,841	4,726,841	4,727,361	4,721,644	0	5,197	0	5,197	0	4,726,841	0	0	0	141,642	10/28/2017
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		12/31/2013	Redemption 100.0000		2,825,573	2,825,573	2,825,573	2,825,573	0	0	0	0	0	2,825,573	0	0	0	86,912	06/21/2023
091818-AA-8	Black Bear Hydro Partners, LLC Senior Se		08/14/2013	Redemption 100.0000		928,000	928,000	928,000	928,000	0	0	0	0	0	928,000	0	0	0	53,940	10/29/2014
09247X-AH-4	BLACKROCK INC CORPORATE		12/18/2013	Morgan Stanley & Co, Inc		181,946	170,000	189,837	188,973	0	(1,992)	0	(1,992)	0	186,981	0	(5,035)	(5,035)	7,807	05/24/2021
097023-AE-5	BOEING CO DEBENTURES 8.750% 09/15/31		03/08/2013	Prudential Invst Mgmt		11,963,301	10,775,000	12,273,436	11,967,387	0	(4,086)	0	(4,086)	0	11,963,301	0	0	0	460,931	09/11/2031
097023-AT-2	BOEING CO NOTES 5.125% 02/15/13		02/15/2013	Maturity		1,000,000	1,000,000	977,677	999,303	0	697	0	697	0	1,000,000	0	0	0	25,625	01/15/2014
097023-BA-2	BOEING CO CORPORATE 5.875% 02/15/40		10/15/2013	Susquehanna Intl Group		65,598	55,000	71,600	71,394	0	(271)	0	(271)	0	71,123	0	(5,525)	(5,525)	3,797	02/08/2040
09858#-AC-4	Boom LLC Term A 24.613% 05/11/13		05/10/2013	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,333	01/10/2014
101137-AK-3	BOSTON SCIENTIFIC CORP CORPORATE		08/08/2013	Merrill Lynch,Pierce,Fenner &		375,625	325,000	361,572	356,834	0	(2,425)	0	(2,425)	0	354,408	0	21,217	21,217	21,017	01/14/2020
10138M-AK-1	BOTTLING GROUP LLC CORPORATE		10/30/2013	Various		946,376	827,000	907,309	896,340	0	(8,924)	0	(8,924)	0	887,416	0	58,961	58,961	54,718	01/14/2019
103304-BD-2	BOYD GAMING CORP SR SUB NOTES- 144A		05/30/2013	Call 100.0000		3,500,000	3,500,000	3,476,000	3,494,793	0	1,585	0	1,585	0	3,496,378	0	3,622	3,622	147,545	12/15/2014
10513Q-BD-2	BRANCH BANKING & TRUST CORPORATE		01/15/2013	Maturity		4,615,000	4,615,000	4,439,460	4,612,860	0	2,140	0	2,140	0	4,615,000	0	0	0	112,491	01/15/2014
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se		12/30/2013	Redemption 100.0000		3,885,000	3,885,000	3,885,000	3,885,000	0	0	0	0	0	3,885,000	0	0	0	188,843	10/24/2022
109208-AD-6	Bright House Networks, LLC Ser 2009-A 2		07/28/2013	Redemption 100.0000		10,571,429	10,571,429	10,571,429	10,571,429	0	0	0	0	0	10,571,429	0	0	0	792,857	01/27/2017
109641-AE-0	BRINKER INTERNATIONAL NOTES 144A		06/06/2013	Call 105.2930		2,395,416	2,275,000	2,277,030	2,275,298	0	(23)	0	(23)	0	2,275,275	0	120,141	120,141	67,586	01/01/2015
110122-AB-4	BRISTOL MYERS SQUIBB CO CORPORATE		10/30/2013	MILLENIUM ADVISORS, LLC		131,089	100,000	128,308	125,323	0	(1,139)	0	(1,139)	0	124,184	0	6,905	6,905	6,592	11/12/2026
110122-AL-2	BRISTOL MYERS SQUIBB CO NOTES 144A		08/15/2013	Maturity		440,000	440,000	482,862	450,150	0	(10,150)	0	(10,150)	0	440,000	0	0	0	23,100	01/15/2014
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE		11/25/2013	Seaport Group		5,794,950	5,000,000	6,363,050	6,332,154	0	(30,475)	0	(30,475)	0	6,301,680	0	(506,730)	(506,730)	305,174	11/09/2036
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE		03/08/2013	Prudential Invst Mgmt		3,128,359	2,994,000	3,137,353	3,128,945	0	(586)	0	(586)	0	3,128,359	0	0	0	56,678	11/09/2036
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE		12/02/2013	BPN Paribas Securities		2,979,175	2,500,000	3,236,625	3,225,929	0	(15,150)	0	(15,150)	0	3,210,779	0	(231,604)	(231,604)	167,587	04/26/2038
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE		11/25/2013	JP Morgan Securities, Inc		3,155,250	3,500,000	3,447,990	3,449,928	0	4,310	0	4,310	0	3,454,238	0	(298,988)	(298,988)	93,139	07/30/2022
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE		06/24/2013	Goldman Sachs & Co		2,388,270	3,000,000	2,890,050	2,890,881	0	1,046	0	1,046	0	2,891,927	0	(503,657)	(503,657)	88,563	07/25/2042
114474-B*-9	Brookshire Grocery Company Senior Note		12/01/2013	Redemption 100.0000		372,103	372,103	372,103	372,103	0	0	0	0	0	372,103	0	0	0	10,257	02/09/2021
114474-D*-7	Brookshire Grocery Company Senior Note		12/01/2013	Redemption 100.0000		267,933	267,933	267,933	267,933	0	0	0	0	0	267,933	0	0	0	6,303	08/23/2021
115637-AM-2	BROWN FORMAN CORP CORPORATE		11/20/2013	WELLS FARGO SEC LLC		4,884,138	5,400,000	5,375,268	5,375,342	0	2,016	0	2,016	0	5,377,358	0	(493,220)	(493,220)	115,763	01/13/2023
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE		06/01/2013	Redemption 100.0000		657,639	657,639	657,639	657,639	0	0	0	0	0	657,639	0	0	0	22,524	01/11/2024
11823*-AA-0	Buckeye Power Generating LLC Tranche B T		10/01/2013	Redemption 100.0000		1,796,875	1,796,875	1,796,875	1,796,875	0	0	0	0	0	1,796,875	0	0	0	91,485	11/08/2020
12015U-A*-2	Bulab Holdings, Inc. Senior Note		09/30/2013	Redemption 100.0000		1,435,747	1,435,747	1,417,901	1,428,974	0	6,774	0	6,774	0	1,435,747	0	0	0	70,782	04/05/2015
120568-AH-3	BUNGE LTD FINANCE CORP BOND		05/15/2013	Maturity		375,000	375,000	394,309	379,516	0	(4,516)	0	(4,516)	0	375,000	0	0	0	11,016	01/15/2014
12189L-AE-1	BURLINGTN NORTH SANTA FE LLC CORPORATE		04/03/2013	Deutsche Bank Securities Inc		12,311,442	10,725,000	12,200,653	13,240,573	0	(12,631)	1,027,289	(1,039,920)	0	12,200,653	0	110,789	110,789	204,311	11/24/2040
12189L-AJ-0	BURLINGTN NORTH SANTA FE LLC CORPORATE		04/03/2013	JP Morgan Securities, Inc		5,327,285	5,270,000	5,242,581	5,732,878	0	(2,037)	488,261	(490,298)	0	5,242,581	0	84,704	84,704	130,755	03/09/2042
12189T-AB-0	BURLINGTON NORTH SANTA F DEBENTURES		07/24/2013	US Bank NA		597,324	525,000	551,271	532,052	0	(1,168)	0	(1,168)	0	530,884	0	66,440	66,440	34,189	02/14/2016
122014-AL-7	BURLINGTON RESOURCES INC CORPORATE		03/08/2013	Prudential Invst Mgmt		2,945,668	2,500,000	3,058,125	2,948,792	0	(3,124)	0	(3,124)	0	2,945,668	0	0	0	97,309	02/26/2029
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT		03/08/2013	Prudential Invst Mgmt		29,500,000	29,500,000	29,500,000	29,500,000	0	0	0	0	0	29,500,000	0	0	0	1,215,400	08/12/2031
12201P-AN-6	BURLINGTON RESOURCES COMPANY GUARNT		06/14/2013	Susquehanna Intl Group		102,736	75,000	94,654	93,478	0	(268)	0	(268)	0	93,210	0	9,526	9,526	3,053	11/27/2031
12464Y-AB-5	CREDIT BASED ASSET SERVICING ABS FLOATER		09/25/2013	Various		3,533,493	5,707,908	4,041,960	4,016,054	0	(61,430)	0	(61,430)	0	3,954,624	0	(421,131)	(421,131)	15,532	12/12/2021
12464Y-AB-5	CREDIT BASED ASSET SERVICING ABS FLOATER		09/25/2013	Paydown		257,097	257,097	182,059	180,892	0	76,205	0	76,205	0	257,097	0	0	0	389	12/12/2021
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER		02/12/2013	Amherst Securities		5,305,214	10,603,800	6,462,147	6,462,147	0	(19,966)	0	(19,966)	0	6,442,181	0	(1,136,967)	(1,136,967)	4,765	12/02/2028
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER		12/26/2013	Paydown		753,875	753,875	459,425	459,425	0	294,450	0	294,450	0	753,875	0	0	0	1,213	12/02/2028
124857-AJ-2	CBS CORP CORPORATE 4.850% 07/01/42		10/31/2013	Various		135,812	150,000	156,729	156,687	0	(101)	0	(101)	0	156,586	0	(20,774)	(20,774)	9,705	06/25/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
12489L-B#-4	CB Richard Ellis Services Inc. CB RICHAR		03/28/2013			246,250	246,250	243,788	242,089	0	4,161	0	4,161	0	246,250	0	0	0	2,590	06/06/2020
12489W-EQ-3	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/26/2013	Paydown		40,510	40,510	40,536	40,679	0	(169)	0	(169)	0	40,510	0	0	0	184	04/18/2017
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/26/2013	Paydown		118,932	118,932	110,863	110,863	0	8,069	0	8,069	0	118,932	0	0	0	2,117	12/05/2020
12489W-HY-3	CREDIT-BASED ASSET SERVICING SERIES 200		12/26/2013	Paydown		519,538	519,538	519,538	519,538	0	0	0	0	0	519,538	0	0	0	2,683	08/23/2019
12489W-HZ-0	CREDIT-BASED ASSET SERVICING SERIES 200		10/25/2013	Paydown		148,104	148,104	148,102	148,103	0	2	0	2	0	148,104	0	0	0	1,153	12/08/2020
				Redemption 100.0000																
12502Y-AG-8	CCR Inc. MT 100 Paymt Rights Senior Note		12/10/2013			7,474,605	7,474,605	7,474,605	7,474,605	0	0	0	0	0	7,474,605	0	0	0	258,344	10/04/2014
12506Y-AC-3	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/26/2013	Paydown		206,198	206,198	139,881	128,678	0	77,520	0	77,520	0	206,198	0	0	0	2,877	03/27/2019
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/25/2013	Call 106.8246		161,882	151,540	34,778	16,712	0	(13,678)	0	(13,678)	0	3,035	0	158,847	158,847	1,314	12/22/2020
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		04/25/2013	Paydown		74,747	74,747	17,154	8,243	0	66,504	0	66,504	0	74,747	0	0	0	536	12/22/2020
12506Y-AS-8	CDC MORTGAGE CAPITAL TRUST CDCMT_02-HE3		12/26/2013	Paydown		57,806	57,806	58,086	58,042	0	(236)	0	(236)	0	57,806	0	0	0	566	10/01/2018
12506Y-AT-6	CDC MORTGAGE CAPITAL TRUST SERIES 2002		03/25/2013	Paydown		0	80,931	34,784	137,885	0	(137,885)	0	(137,885)	0	0	0	0	0	(5,826)	03/28/2031
12506Y-AY-5	CDC MORTGAGE CAPITAL TRUST CDCMT_03-HE1		12/26/2013	Paydown		339,261	339,261	340,162	339,888	0	(627)	0	(627)	0	339,261	0	0	0	(103)	10/31/2018
12506Y-AZ-2	CDC MORTGAGE CAPITAL TRUST 2003-HE1, M2		12/25/2013	Call 103.5692		366,041	353,426	88,973	17,715	0	(17,715)	0	(17,715)	0	0	0	366,041	366,041	5,336	02/11/2022
12506Y-AZ-2	CDC MORTGAGE CAPITAL TRUST 2003-HE1, M2		04/25/2013	Paydown		121,889	121,889	30,682	6,106	0	115,783	0	115,783	0	121,889	0	0	0	802	02/11/2022
12506Y-BE-8	CDC MORTGAGE CAPITAL TRUST SERIES 2003		12/26/2013	Paydown		759,965	759,965	761,452	761,289	0	(1,324)	0	(1,324)	0	759,965	0	0	0	5,241	07/11/2018
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/25/2013	Paydown		352,069	352,069	256,001	239,892	(1,808)	113,985	0	112,177	0	352,069	0	0	0	2,190	06/05/2024
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/25/2013	Paydown		17,746	17,746	17,920	13,365	4,555	(174)	0	4,381	0	17,746	0	0	0	244	01/15/2020
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS		08/22/2013	Various		57,023,586	52,475,000	57,188,873	55,458,746	0	(474,087)	0	(474,087)	0	54,984,659	0	2,038,927	2,038,927	1,397,713	08/03/2015
12513X-AB-8	CITIGROUP/DEUTSCHE BANK COMMER CMBS		11/01/2013	Paydown		132,441	132,441	134,759	132,890	0	(449)	0	(449)	0	132,441	0	0	0	4,910	02/17/2014
12513Y-AC-4	CITIGROUP/DEUTSCHE BANK COMMER CMBS		10/01/2013	Paydown		22,076,591	22,076,591	22,210,009	22,238,384	0	(161,793)	0	(161,793)	0	22,076,591	0	0	0	855,951	02/10/2014
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		12/01/2013	Paydown		3,889,695	3,889,695	4,056,830	3,991,164	0	(101,469)	0	(101,469)	0	3,889,695	0	0	0	118,595	01/26/2015
				Redemption 100.0000																
125152-AC-2	CE GENERATION LLC SECURED		12/15/2013			691,050	691,050	696,041	693,156	0	(2,106)	0	(2,106)	0	691,050	0	0	0	38,436	11/13/2016
				Redemption 100.0000																
12542R-A#-7	CHS Inc. Senior Note 5.250% 09/21/14		09/21/2013			1,418,400	1,418,400	1,418,400	1,418,400	0	0	0	0	0	1,418,400	0	0	0	74,466	09/22/2014
				Redemption 100.0000																
12542R-B*-0	CHS Inc. Senior Note 6.180% 10/04/17		10/04/2013			11,878,000	11,878,000	11,878,000	11,878,000	0	0	0	0	0	11,878,000	0	0	0	734,060	04/04/2016
12558B-AB-2	CIT EQUIPMENT ASSET BACKED		10/20/2013	Paydown		29,000,000	29,000,000	28,999,530	28,999,576	0	424	0	424	0	29,000,000	0	0	0	109,701	01/01/2014
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		12/01/2013	Paydown		737,326	737,326	786,951	749,487	0	(12,162)	0	(12,162)	0	737,326	0	0	0	23,298	02/08/2016
12613Y-AB-5	CNL FUNDING Series 2000 - AA Class A2		06/01/2013	Paydown		8,067,507	8,067,507	8,067,507	8,067,507	0	0	0	0	0	8,067,507	0	0	0	163,406	10/05/2015
126258-AF-9	CRF-17-LLC Subordonated Note		01/01/2013	Call 100.0000		1,691	1,691	1,497	1,691	0	0	0	0	0	1,691	0	0	0	9	01/04/2014
				Redemption 100.0000																
126258-AF-9	CRF-17-LLC Subordonated Note		01/01/2013			16,679	16,679	14,769	16,679	0	0	0	0	0	16,679	0	0	0	90	01/04/2014
12625L-AH-6	CRF-18 Subordinated Note		12/01/2013	Capital Distribution		243,750	0	243,750	243,750	0	0	0	0	0	243,750	0	0	0	0	12/31/2013
12626P-AE-3	CRH AMERICA INC NOTES 5.300% 10/15/13		10/15/2013	Maturity		3,605,000	3,605,000	3,443,857	3,580,056	0	24,944	0	24,944	0	3,605,000	0	0	0	191,065	01/04/2014
				Redemption 100.0000																
126307-A*-8	CSC HOLDINGS LLC BK LN EXTENDED TERM A		04/17/2013			425,164	425,164	417,937	421,932	0	3,232	0	3,232	0	425,164	0	0	0	2,753	04/26/2015
126307-AA-5	CSC HOLDINGS LLC CORPORATE		08/26/2013	Call 105.0000		8,610,000	8,200,000	8,912,000	8,582,022	0	(190,921)	0	(190,921)	0	8,391,101	0	218,899	218,899	602,131	09/15/2014
126307-AB-3	CSC HOLDINGS LLC CORPORATE		08/26/2013	Call 102.1250		17,157,000	16,800,000	16,901,250	16,846,500	0	(20,992)	0	(20,992)	0	16,825,509	0	331,491	331,491	995,633	11/15/2014
126342-DZ-4	ASSOCIATES MANUFACTURED HOUSIN SERIES 1		12/15/2013	Paydown		385,029	385,029	410,335	384,990	0	39	0	39	0	385,029	0	0	0	16,041	02/17/2014
126408-GD-9	CSX CORP NOTES 5.500% 08/01/13		08/01/2013	Maturity		7,000,000	7,000,000	6,820,430	6,982,218	0	17,782	0	17,782	0	7,000,000	0	0	0	385,000	01/01/2014
126408-GL-1	CSX CORP CORPORATE 5.750% 03/15/13		03/15/2013	Maturity		500,000	500,000	498,705	499,844	0	156	0	156	0	500,000	0	0	0	14,375	01/15/2014
				Redemption 100.0000																
126650-AL-4	CVS CAREMARK CORP PASS THRU CERTS 144A		01/10/2013			9,089,610	9,089,610	9,089,610	9,089,610	0	0	0	0	0	9,089,610	0	0	0	46,334	01/10/2014
				JP Morgan Securities, Inc																
12666T-AD-8	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		04/01/2013			5,151,577	5,788,289	4,002,406	3,926,342	0	121,812	0	121,812	0	4,048,155	0	1,103,422	1,103,422	82,339	10/08/2023
12666T-AD-8	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		12/01/2013	Paydown		549,249	2,135,757	1,487,377	1,448,738	0	(899,489)	0	(899,489)	0	549,249	0	0	0	76,938	10/08/2023
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/26/2013	Paydown		136,548	136,548	136,548	136,548	0	0	0	0	0	136,548	0	0	0	1,564	01/01/2019
126671-3Z-7	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2013	Paydown		1,364,169	1,364,169	1,365,787	1,364,995	0	(826)	0	(826)	0	1,364,169	0	0	0	6,900	11/27/2017
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC		10/25/2013	Paydown		436,925	436,925	438,621	438,137	0	(1,212)	0	(1,212)	0	436,925	0	0	0	2,383	06/17/2019
126671-PE-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2013	Paydown		162,433	162,433	162,484	162,482	0	(49)	0	(49)	0	162,433	0	0	0	521	07/03/2019
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2013	Paydown		472,473	472,473	406,256	404,445	0	68,028	0	68,028	0	472,473	0	0	0	6,931	07/29/2019
126671-RN-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2013	Paydown		122,580	122,580	122,594	122,589	0	(9)	0	(9)	0	122,580	0	0	0	817	08/24/2015
126671-S7-2	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/26/2013	Paydown		699,536	699,536	578,555	567,745	0	131,791	0	131,791	0	699,536	0	0	0	9,380	07/13/2024
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2013	Paydown		43,588	43,588	43,631	43,701	0	(28)	85	(113)	0	43,588	0	0	0	387	08/05/2019
126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2013	Paydown		1,549,376	1,549,376	1,551,797	1,550,217	0	(841)	0	(841)	0	1,549,376	0	0	0	8,703	12/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126673-B5-0	COUNTRYWIDE ASSET BACKED CERTI CWL_05_3		12/26/2013	Paydown		2,905,043	2,905,043	2,905,043	2,905,043	0	0	0	0	0	2,905,043	0	0	0	10,053	02/02/2015
126673-GP-1	COUNTRYWIDE ASSET BACKED CERTI CWL_04-9		06/25/2013	Paydown		386,327	386,327	386,338	386,327	0	0	0	0	0	386,327	0	0	0	828	02/24/2014
126673-GQ-9	COUNTRYWIDE ASSET BACKED CERTI CWL_04-9		12/26/2013	Paydown		798,677	798,677	798,677	798,677	0	0	0	0	0	798,677	0	0	0	5,123	09/04/2016
126673-G7-0	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2013	Paydown		2,018,943	2,018,943	1,966,394	1,998,676	0	22,869	2,601	20,268	0	2,018,943	0	0	0	7,433	03/22/2014
126673-SS-2	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2013	Paydown		336,395	336,395	336,973	336,474	0	(80)	0	(80)	0	336,395	0	0	0	1,177	11/18/2014
126673-W2-4	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2013	Paydown		643,795	643,795	636,421	638,358	0	5,438	0	5,438	0	643,795	0	0	0	2,220	08/30/2014
126673-WY-4	COUNTRYWIDE ASSET BACKED CERTI CWL_05_1		12/26/2013	Paydown		5,990,016	5,990,016	5,990,304	5,990,058	0	(42)	0	(42)	0	5,990,016	0	0	0	19,902	06/14/2014
126673-ZC-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		11/25/2013	Paydown		2,723,676	2,723,676	2,723,676	2,723,676	0	0	0	0	0	2,723,676	0	0	0	8,225	01/16/2014
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		12/01/2013	Paydown		259,050	259,050	263,468	263,275	0	(4,225)	0	(4,225)	0	259,050	0	0	0	6,663	04/18/2016
12667F-DC-6	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2		12/01/2013	Paydown		2,282,693	2,282,693	2,334,823	2,299,935	0	(17,242)	0	(17,242)	0	2,282,693	0	0	0	62,760	03/31/2016
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		12/01/2013	Paydown		2,685,013	2,685,013	2,730,750	2,709,454	0	(24,441)	0	(24,441)	0	2,685,013	0	0	0	76,077	11/29/2015
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO		12/01/2013	Paydown		1,605,409	1,605,409	1,566,640	1,569,727	0	35,681	0	35,681	0	1,605,409	0	0	0	43,487	01/03/2016
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9		12/01/2013	Paydown		623,137	623,137	191,229	191,229	0	431,908	0	431,908	0	623,137	0	0	0	19,892	11/28/2016
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		12/01/2013	Paydown		500,838	500,838	150,469	150,469	0	350,369	0	350,369	0	500,838	0	0	0	15,289	08/09/2016
126684-AD-1	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK		12/01/2013	Paydown		295,536	1,085,657	750,882	746,222	0	(450,686)	0	(450,686)	0	295,536	0	0	0	26,576	08/26/2020
126684-AE-9	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK		12/01/2013	Paydown		8,444	31,019	22,672	20,753	0	(12,309)	0	(12,309)	0	8,444	0	0	0	781	05/15/2024
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2013	Paydown		4,508,623	4,508,623	4,458,506	4,454,487	0	54,136	0	54,136	0	4,508,623	0	0	0	6,657	12/26/2014
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6		12/01/2013	Paydown		365,480	365,480	142,443	108,746	0	256,734	0	256,734	0	365,480	0	0	0	10,375	02/13/2016
12681#-AC-1	Cabela's Incorporated Senior Note		01/16/2013	Redemption 100.0000		1,392,857	1,392,857	1,392,857	1,392,857	0	0	0	0	0	1,392,857	0	0	0	50,143	01/17/2016
12806*-AH-4	Caithness Long Island, LLC Series H Seni		07/15/2013	Redemption 100.0000		412,191	412,191	412,191	412,191	0	0	0	0	0	412,191	0	0	0	17,653	02/19/2024
000000-00-0	CALPINE CORP CALPINE CORP BK LN		12/31/2013	Redemption 100.0000		2,005	2,005	1,945	1,947	0	58	0	58	0	2,005	0	0	0	3,028	02/27/2018
13357#-AA-6	Cameron, Pacific, Ridgetop LLC Senior No		08/28/2013			6,243,182	6,243,182	6,243,182	6,243,182	0	0	0	0	0	6,243,182	0	0	0	198,387	10/23/2015
14040E-HG-0	CAPITAL ONE BANK NOTES SUB NOTES		06/13/2013	Maturity		10,027,000	10,027,000	10,679,698	10,072,179	0	(45,179)	0	(45,179)	0	10,027,000	0	0	0	325,878	01/13/2014
14149Y-AG-3	CARDINAL HEALTH INC WAS CARDIN BONDS		10/16/2013	Key Capital Markets		105,060	100,000	108,144	106,015	0	(1,950)	0	(1,950)	0	104,065	0	995	995	3,400	06/16/2015
14149Y-AS-7	CARDINAL HEALTH INC WAS CARDIN CORPORATE		06/15/2013	Maturity		250,000	250,000	249,093	249,893	0	107	0	107	0	250,000	0	0	0	6,875	01/15/2014
14150B-A@-3	CATALENT PHARMA SOLUTION APR 07 Extend D		02/28/2013	Call 100.5625		11,726,895	11,661,300	11,486,381	11,497,258	0	19,341	0	19,341	0	11,516,599	0	210,296	210,296	80,402	07/15/2017
14150B-A@-3	CATALENT PHARMA SOLUTION APR 07 Extend D		01/25/2013	Redemption 0.0000		0	0	0	(434)	0	434	0	434	0	0	0	0	0	0	07/15/2017
14280*-AL-6	Carlson Companies Senior Note		06/16/2013	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,915	12/16/2014
14280*-AM-4	Carlson Companies Senior Note		09/16/2013	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	56,786	03/18/2015
14280*-AN-2	Carlson Companies Senior Note		12/16/2013	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	41,429	06/17/2015
14280*-AP-7	Carlson Companies Senior Note		12/16/2013	Redemption 100.0000		892,857	892,857	892,857	892,857	0	0	0	0	0	892,857	0	0	0	51,786	06/17/2015
14312A-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED		07/15/2013	Paydown		12,856,268	12,856,268	12,855,287	12,855,984	0	283	0	283	0	12,856,268	0	0	0	28,202	02/14/2014
14313D-AB-0	CARMAX AUTO OWNER TRUST ASSET BACKED		05/15/2013	Paydown		10,449,839	10,449,839	10,448,854	10,449,680	0	158	0	158	0	10,449,839	0	0	0	16,081	02/16/2014
14313G-AB-3	CARMAX AUTO OWNER TRUST ASSET BACKED		11/15/2013	Paydown		20,920,088	20,920,088	20,918,653	20,919,517	0	571	0	571	0	20,920,088	0	0	0	56,418	01/01/2014
14313J-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED		12/15/2013	Paydown		21,801,888	21,801,888	21,805,324	21,805,497	0	(3,609)	0	(3,609)	0	21,801,888	0	0	0	72,699	02/17/2014
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		407,173	407,173	405,137	405,957	0	1,216	0	1,216	0	407,173	0	0	0	2,632	07/23/2019
147446-AP-3	CASE NEW HOLLAND INC CORPORATE		09/01/2013	Maturity		12,200,000	12,200,000	12,895,500	12,467,123	0	(267,123)	0	(267,123)	0	12,200,000	0	0	0	945,500	01/01/2014
149123-AZ-4	CATERPILLAR INC DEBENTURES		03/08/2013	Prudential Invst Mgmt		6,395,274	6,225,000	6,528,656	6,396,712	0	(1,438)	0	(1,438)	0	6,395,274	0	0	0	285,313	03/14/2021
149123-BJ-9	CATERPILLAR INC DEBENTURES		03/08/2013	Prudential Invst Mgmt		2,985,888	3,000,000	2,983,470	2,985,776	0	111	0	111	0	2,985,888	0	0	0	79,083	04/28/2031
149123-BP-5	CATERPILLAR INC CORPORATE		12/15/2013	Maturity		1,500,000	1,500,000	1,726,740	1,579,988	0	(79,988)	0	(79,988)	0	1,500,000	0	0	0	105,000	01/02/2014
149123-BQ-3	CATERPILLAR INC CORPORATE		10/30/2013	Merrill Lynch,Pierce,Fenner &		64,153	50,000	55,697	53,940	0	(476)	0	(476)	0	53,464	0	10,689	10,689	3,500	12/14/2018
149123-CB-5	CATERPILLAR INC CORP 3.803% 08/15/42		11/20/2013	Various		110,769,389	132,948,000	132,794,068	132,795,487	0	932	0	932	0	132,796,419	0	(22,027,030)	(22,027,030)	6,391,426	08/09/2042
14912L-4A-6	CATERPILLAR FINL SVCS CORP CORPORATE		08/15/2013	Maturity		4,560,000	4,560,000	4,552,658	4,558,751	0	1,249	0	1,249	0	4,560,000	0	0	0	223,440	01/15/2014
14912L-4L-2	CATERPILLAR FINL SVCS CORP CORPORATE		04/05/2013	Maturity		6,200,000	6,200,000	6,189,398	6,198,889	0	1,111	0	1,111	0	6,200,000	0	0	0	62,000	01/05/2014
14986D-AD-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		04/01/2013	Paydown		16,124,156	16,124,156	16,284,621	16,103,782	0	20,374	0	20,374	0	16,124,156	0	0	0	219,286	04/04/2014
14986D-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		12/01/2013	Paydown		15,734,617	15,734,617	14,164,474	15,201,935	0	532,682	0	532,682	0	15,734,617	0	0	0	572,037	12/16/2014
14987B-AB-9	CC HOLDINGS GS V LLC/CRO CORPORATE		06/20/2013	Tax Free Exchange		148,249	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(1,751)	(1,751)	1,746	07/15/2018
15004*-AD-6	Cedar Bay Generating Colp Senior Secured		04/23/2013	Call 100.0000		58,496,343	58,496,343	39,773,684	55,230,185	0	1,846,682	0	1,846,682	0	57,076,866	0	1,419,477	1,419,477	1,742,606	04/02/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
15004*-AD-6	Cedar Bay Generating Colp Senior Secured		03/31/2013			3,888,889	3,888,889	2,644,190	3,671,752	0	217,137	0	217,137	0	3,888,889	0	0	0	88,603	04/02/2014
15089#-AD-0	CELANESE HLDGS CELANESE HLDGS LLC BK LN	0	09/16/2013	Call 99.4690		2,204,787	2,216,557	2,170,081	2,117,218	0	75,757	0	75,757	66,645	2,218,579	(41,042)	(13,791)	(54,833)	39,426	02/10/2017
				Redemption 100.0000																
15089#-AD-0	CELANESE HLDGS CELANESE HLDGS LLC BK LN	0	07/02/2013			16,735	16,735	16,779	16,370	0	570	0	570	515	16,735	(720)	0	(720)	10,661	02/10/2017
15089#-AE-8	CELANESE HLDGS CELANESE HLDGS LLC BK LN		05/30/2013	Citibank N.A.		683,394	676,628	663,730	674,039	0	187	0	187	0	674,225	0	9,169	9,169	17,341	02/11/2017
				Redemption 100.0000																
15089#-AE-8	CELANESE HLDGS CELANESE HLDGS LLC BK LN		07/02/2013			5,232	5,232	5,132	5,212	0	20	0	20	0	5,232	0	0	0	68	02/11/2017
151020-AG-9	Celgene Corporation CORPORATE		10/30/2013	MILLENIUM ADVISORS, LLC		115,779	115,000	114,754	114,772	0	40	0	40	0	114,811	0	967	967	2,701	08/15/2017
15128#-AH-6	Cemex Espana Finance, LLC Senior Secured		03/25/2013	Call 100.0000		1,570,961	1,570,961	1,383,555	1,471,684	0	19,356	0	19,356	0	1,491,039	0	79,922	79,922	38,881	12/14/2014
				Redemption 100.0000																
15131#-AA-4	CHS Inc. SRNT 6.810% 06/19/13		06/19/2013			10,833,333	10,833,333	10,833,333	10,833,333	0	0	0	0	0	10,833,333	0	0	0	368,875	01/19/2014
15135#-AY-8	Centennial Energy Holdings, In Senior No		01/17/2013	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	354,375	01/17/2014
15135#-BE-1	Centennial Energy Holdings, In Senior No		05/15/2013	Maturity		29,224,389	29,224,389	29,224,389	29,224,389	0	0	0	0	0	29,224,389	0	0	0	865,042	01/15/2014
15135#-BG-6	Centennial Energy Holdings, In Senior No		06/19/2013	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	682,500	01/19/2014
				Redemption 100.0000																
15137@-AA-0	Centennial Pipeline LLC Senior Note		12/31/2013			3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	161,400	01/14/2019
				Redemption 100.0000																
15137@-AC-6	Centennial Pipeline LLC Senior Note		12/31/2013			1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	49,938	12/20/2018
				Redemption 100.0000																
15137@-AD-4	Centennial Pipeline LLC Senior Note		12/31/2013			600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	29,513	06/03/2019
				Redemption 100.0000																
15137@-AE-2	Centennial Pipeline LLC Senior Note		12/31/2013			400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	20,225	09/16/2019
				Redemption 100.0000																
15137@-AF-9	Centennial Pipeline LLC Senior Note		12/31/2013			400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	19,800	10/19/2018
				Redemption 100.0000																
15137@-AG-7	Centennial Pipeline LLC Senior Note		12/31/2013			800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	40,300	04/22/2019
				Redemption 100.0000																
15137@-AH-5	Centennial Pipeline LLC Senior Note		12/31/2013			1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	49,625	12/20/2018
				Redemption 100.0000																
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se		12/31/2013			1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	61,725	03/02/2019
				Redemption 100.0000																
15160#-AA-8	Center Operating Company, L.P. SRNT		12/31/2013			4,559,688	4,559,688	4,559,688	4,559,688	0	0	0	0	0	4,559,688	0	0	0	235,992	08/13/2019
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE		10/30/2013	UBS AG		123,987	100,000	98,995	99,051	0	24	0	24	0	99,075	0	24,912	24,912	6,680	10/26/2037
15189X-AC-2	CENTERPOINT ENERGY CORPORATE		03/15/2013	Maturity		100,000	100,000	99,645	99,970	0	30	0	30	0	100,000	0	0	0	2,850	01/15/2014
15189X-AM-0	CENTERPOINT ENERGY CORPORATE		06/25/2013	Seaport Group		2,487,199	2,960,000	2,852,996	2,853,640	0	965	0	965	0	2,854,605	0	(367,406)	(367,406)	92,821	07/25/2042
				Credit Suisse First																
152314-FT-2	CENTEX HOME EQUITY ABS FLOATER		07/12/2013	Boston Cor		676,671	1,826,373	1,043,840	571,553	472,287	(5,880)	0	466,407	0	1,037,960	0	(361,289)	(361,289)	13,916	03/05/2031
152314-JY-7	CENTEX HOME EQUITY SERIES 2004 B CLASS		05/28/2013	Paydown		82,959	82,959	66,994	66,008	0	16,951	0	16,951	0	82,959	0	0	0	312	02/08/2034
				Citigroup Capital Markets																
152314-KS-8	CENTEX HOME EQUITY SERIES 2004 C CLASS		07/12/2013	Inc		1,874,611	2,678,016	2,678,016	1,673,420	1,004,596	0	0	1,004,596	0	2,678,016	0	(803,405)	(803,405)	11,042	02/13/2026
152314-KU-3	CENTEX HOME EQUITY SERIES 2004 C CLASS		03/25/2013	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/22/2025
152314-LQ-1	CENTEX HOME EQUITY CXHE_04-D		12/26/2013	Paydown		549,510	549,510	549,510	549,510	0	0	0	0	0	549,510	0	0	0	2,292	10/03/2020
152314-MK-3	CENTEX HOME EQUITY CXHE_05-A		10/25/2013	Paydown		15,844	15,844	12,516	5,453	10,390	3,323	3,323	10,390	0	15,844	0	0	0	57	01/30/2031
152314-NC-0	CENTEX HOME EQUITY CXHE_05-B		07/12/2013	BREAN MURRAY CARRET &		1,195,573	1,654,058	1,654,058	1,395,765	258,293	0	0	258,293	0	1,654,058	0	(458,484)	(458,484)	5,887	01/18/2030
15642@-AA-8	Centric Group, LLC Senior Note		07/19/2013	Call 100.0000		(4,840,000)	(4,840,000)	(4,840,000)	(4,840,000)	0	0	0	0	0	(4,840,000)	0	0	0	(33,215)	12/15/2014
				Redemption 100.0000																
15642@-AA-8	Centric Group, LLC Senior Note		12/14/2013			2,567,000	2,567,000	2,567,000	2,567,000	0	0	0	0	0	2,567,000	0	0	0	609,966	12/15/2014
15643!-AJ-7	CENTURY ALUM CO 144A 8.000% 05/15/14		06/04/2013	Tender (Corp Action)		1,468,787	1,463,300	1,463,300	1,463,300	0	0	0	0	0	1,463,300	0	5,487	5,487	64,710	12/15/2014
16134@-AA-1	Charter School Investors, LLC Secured Te		11/04/2013	Call 100.0000		1,023,192	1,023,192	983,013	991,173	0	20,626	0	20,626	0	1,011,798	0	11,394	11,394	59,515	03/01/2016
16134@-AA-1	Charter School Investors, LLC Secured Te		11/04/2013	Call 100.0000		1,004,008	1,004,008	964,582	972,573	0	21,350	0	21,350	0	993,923	0	10,084	10,084	61,367	03/01/2016
16134@-AA-1	Charter School Investors, LLC Secured Te		11/04/2013	Call 100.0000		40,016	40,016	38,445	38,763	0	834	0	834	0	39,597	0	419	419	1,467	03/01/2016
16134@-AA-1	Charter School Investors, LLC Secured Te		03/01/2013	Direct		312,450	312,450	300,181	308,363	0	4,087	0	4,087	0	312,450	0	0	0	5,008	03/01/2016
16134@-AA-1	Charter School Investors, LLC Secured Te		10/17/2013	Call 100.0000		895,293	895,293	860,136	866,667	0	13,659	0	13,659	0	880,326	0	14,967	14,967	55,310	03/01/2016
16151R-CT-8	CHASE CREDIT CARD MASTER TRUST ABS FLOAT		10/15/2013	Paydown		2,000,000	2,000,000	2,097,344	2,010,589	0	(10,589)	0	(10,589)	0	2,000,000	0	0	0	24,272	01/04/2014
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT		11/25/2013	Paydown		1,181,212	1,181,212	1,060,996	1,062,903	0	118,309	0	118,309	0	1,181,212	0	0	0	5,261	11/14/2023
161546-HJ-8	CHASE FUNDING MORTGAGE LOAN AS CHAML_03-		12/26/2013	Paydown		15,611	15,611	15,562	15,638	0	46	73	(27)	0	15,611	0	0	0	149	06/07/2018
161546-JJ-6	CHASE FUNDING MORTGAGE LOAN AS SERIES 2		12/01/2013	Paydown		676,946	676,946	676,922	674,828	0	2,117	0	2,117	0	676,946	0	0	0	21,725	09/09/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
161571-BN-3	CHASE ISSUANCE TRUST ABS FLOATER		11/05/2013	Morgan Stanley & Co, Inc		2,599,898	2,600,000	2,598,477	2,599,224	0	692	0	692	0	2,599,915	0	(17)	(17)	6,004	01/02/2014
161571-CN-2	CHASE ISSUANCE TRUST ABS FLOATER		11/06/2013	Morgan Stanley & Co, Inc		1,505,508	1,500,000	1,532,285	1,517,898	0	(12,807)	0	(12,807)	0	1,505,090	0	418	418	17,803	03/19/2014
161571-CP-7	CHASE ISSUANCE TRUST ASSET BACKED		03/15/2013	Paydown		400,000	400,000	428,078	401,796	0	(1,796)	0	(1,796)	0	400,000	0	0	0	4,650	02/14/2014
161571-DD-3	CHASE ISSUANCE TRUST ABS FLOATER		07/23/2013	Mizuho Securities USA, Inc.		1,503,047	1,500,000	1,556,250	1,512,309	0	(9,809)	0	(9,809)	0	1,502,500	0	547	547	16,483	01/02/2014
161571-DD-3	CHASE ISSUANCE TRUST ABS FLOATER		09/16/2013	Paydown		6,350,000	6,350,000	6,586,566	6,401,758	0	(51,758)	0	(51,758)	0	6,350,000	0	0	0	86,042	01/02/2014
161571-EX-8	CHASE ISSUANCE TRUST ABS FLOATER		03/15/2013	Paydown		130,000,000	130,000,000	130,000,000	130,000,000	0	0	0	0	0	130,000,000	0	0	0	125,635	02/14/2014
161571-EZ-3	CHASE ISSUANCE TRUST ABS FLOATER		12/16/2013	Paydown		23,000,000	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	0	0	72,620	01/02/2014
161630-AE-8	CHASE MORTGAGE FINANCE CORP CMO		01/05/2013	Barclays Capital Inc		(552,846)	(554,058)	(547,738)	(547,721)	0	(655)	0	(655)	0	(548,376)	0	(4,470)	(4,470)	(526)	05/25/2017
161630-AE-8	CHASE MORTGAGE FINANCE CORP CMO		12/01/2013	Paydown		2,350,282	2,350,282	2,324,434	2,326,935	0	23,347	0	23,347	0	2,350,282	0	0	0	34,302	05/25/2017
162825-A#-0	Checkpoint Systems Inc. Series A Senior		12/13/2013	Call 100.0000		13,231,615	13,231,615	13,231,615	13,231,615	0	0	0	0	0	13,231,615	0	0	0	2,029,340	08/23/2015
162825-B@-1	Checkpoint Systems Inc. Series C Senior		12/11/2013	Call 100.0000		881,520	881,520	881,520	881,520	0	0	0	0	0	881,520	0	0	0	226,352	08/22/2017
165303-D@-4	Chesapeake Utilities Corp Senior Note		10/12/2013	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	33,000	10/12/2017
16619#-AA-3	Chester S V C Partnership SR NT		12/20/2013	Redemption 100.0000		562,722	562,722	681,184	624,995	0	(62,274)	0	(62,274)	0	562,722	0	0	0	31,943	06/05/2017
16619#-AB-1	Chester S V C Partnership SRNT		12/20/2013	Redemption 100.0000		79,714	79,714	79,714	79,714	0	0	0	0	0	79,714	0	0	0	3,083	06/20/2017
16668*-AA-7	Chet Morrison Contractors, LLC Senior Se		12/02/2013			2,802,307	2,802,307	2,802,307	2,802,307	0	0	0	0	0	2,802,307	0	0	0	83,169	07/29/2014
166764-AA-8	CHEVRONTEXACO CORP CORPORATE		06/13/2013	RBC Capital Markets		2,872,937	2,915,000	2,915,000	2,915,000	0	0	0	0	0	2,915,000	0	(42,063)	(42,063)	17,253	12/04/2017
166764-AB-6	CHEVRONTEXACO CORP CORPORATE		11/18/2013	Deutsche Bank Securities Inc		5,354,386	5,800,000	5,839,788	5,839,621	0	(3,298)	0	(3,298)	0	5,836,323	0	(481,937)	(481,937)	131,278	12/03/2022
170356-AA-7	Choctaw Generation LP Senior Note		02/28/2013	Call 86.3364		11,640,856	13,483,137	11,359,147	11,325,835	0	0	(33,312)	33,312	0	11,359,147	0	281,708	281,708	0	02/14/2019
170356-AB-5	Choctaw Generation LP Senior Note		02/28/2013	Call 86.3406		40,123,218	46,470,867	39,150,342	39,035,528	0	0	(114,814)	114,814	0	39,150,342	0	972,876	972,876	0	01/28/2026
171232-AS-0	CHUBB CORPORATION CORPORATE		12/02/2013	WELLS FARGO SEC LLC		9,996,720	8,000,000	10,778,000	10,727,528	0	(56,411)	0	(56,411)	0	10,671,116	0	(674,396)	(674,396)	548,889	05/10/2038
17275R-AG-7	CISCO SYSTEMS INC CORPORATE		03/20/2013	Morgan Stanley & Co, Inc		5,206,700	5,000,000	4,987,300	4,994,913	0	594	0	594	0	4,995,507	0	211,193	211,193	51,556	11/17/2014
17275R-AJ-1	CISCO SYSTEMS INC CORPORATE		06/13/2013	JP Morgan Securities, Inc		7,068,740	7,000,000	6,991,670	6,996,546	0	1,300	0	1,300	0	6,997,846	0	70,894	70,894	86,576	03/16/2014
172909-AF-0	CIRCUS CIRCUS ENTERPRISES INC SR SUB DEB		07/15/2013	Maturity		6,165,000	6,165,000	924,750	4,031,238	0	1,621,718	0	1,621,718	0	5,652,955	0	512,045	512,045	470,081	01/15/2014
172967-EC-1	CITIGROUP INC CORPORATE		12/03/2013	Various		602,869	550,000	412,456	418,645	0	1,476	0	1,476	0	420,121	0	182,747	182,747	29,324	05/25/2037
172967-ES-6	CITIGROUP INC CORPORATE		05/20/2013	BPN Paribas Securities		359,328	300,000	318,207	315,809	0	(1,008)	0	(1,008)	0	314,801	0	44,527	44,527	9,596	05/15/2018
172967-EU-1	CITIGROUP INC CORPORATE		05/20/2013	Credit Suisse First Boston Cor		507,250	500,000	500,585	500,035	0	(131)	0	(131)	0	499,904	0	7,346	7,346	24,736	01/19/2014
172967-EU-1	CITIGROUP INC CORPORATE		08/19/2013	Maturity		350,000	350,000	350,322	350,012	0	(12)	0	(12)	0	350,000	0	0	0	22,750	01/19/2014
172967-FS-5	CITIGROUP INC CORPORATE		05/20/2013	Goldman Sachs & Co		161,922	150,000	149,384	149,538	0	49	0	49	0	149,587	0	12,335	12,335	2,602	06/15/2016
172967-FW-6	CITIGROUP INC CORPORATE		05/20/2013	Scotia Capital Markets USA		551,735	500,000	499,315	499,431	0	33	0	33	0	499,464	0	52,271	52,271	19,345	01/09/2017
172983-AC-2	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT		07/25/2013	Paydown		2,930,397	2,930,397	2,930,551	2,930,400	0	(3)	0	(3)	0	2,930,397	0	0	0	2,851	02/25/2014
17305E-BT-1	CITIBANK CREDIT CARD ISSUANCE SERIES 20		05/30/2013	Nomura Securities Intl		16,842,841	16,830,000	15,989,791	16,764,811	0	55,208	0	55,208	0	16,820,019	0	22,823	22,823	406,725	02/09/2014
17305E-BT-1	CITIBANK CREDIT CARD ISSUANCE SERIES 20		06/10/2013	Paydown		60,820,000	60,820,000	58,747,676	60,657,429	0	162,571	0	162,571	0	60,820,000	0	0	0	1,520,500	02/09/2014
17305E-CZ-6	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		02/07/2013	Paydown		2,000,000	2,000,000	1,737,344	1,992,827	0	7,173	0	7,173	0	2,000,000	0	0	0	1,798	02/06/2014
17305E-DB-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		02/20/2013	Paydown		75,500,000	75,500,000	75,550,639	75,501,097	0	(1,097)	0	(1,097)	0	75,500,000	0	0	0	79,041	02/19/2014
173067-GT-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/29/2013	Citigroup Capital Markets Inc		20,941,859	19,700,000	21,165,188	20,559,985	0	(130,787)	0	(130,787)	0	20,429,198	0	512,661	512,661	325,728	01/06/2015
17306U-BJ-6	CITIFINANCIAL MORTGAGE SECURIT ASSET BAC		11/01/2013	Paydown		956,125	956,125	918,441	935,716	0	20,410	0	20,410	0	956,125	0	0	0	26,433	05/02/2016
17307G-4V-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		12/26/2013	Paydown		2,103,960	2,103,960	1,966,965	1,998,488	0	105,472	0	105,472	0	2,103,960	0	0	0	4,852	06/19/2014
17307G-WR-5	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		12/26/2013	Paydown		40,694	40,694	38,843	39,309	0	1,385	0	1,385	0	40,694	0	0	0	269	07/25/2015
17309B-AC-1	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT		12/01/2013	Paydown		792,771	792,771	492,641	485,064	0	307,706	0	307,706	0	792,771	0	0	0	19,905	02/20/2028
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		12/01/2013	Paydown		792,771	792,771	484,404	480,088	0	312,683	0	312,683	0	792,771	0	0	0	19,905	02/20/2028
17309B-AE-7	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		12/01/2013	Paydown		2,192,426	2,192,426	1,329,685	1,318,184	0	874,241	0	874,241	0	2,192,426	0	0	0	54,724	11/30/2027
17309D-AB-9	CITIGROUP COMMERCIAL MORTGAGE CMBS		06/01/2013	Paydown		5,480,308	5,480,308	5,403,208	5,460,166	0	20,143	0	20,143	0	5,480,308	0	0	0	135,194	10/16/2015
17309D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2013	Paydown		27,464,966	27,464,966	28,040,742	27,567,833	0	(102,866)	0	(102,866)	0	27,464,966	0	0	0	1,131,773	03/04/2014
17309M-AB-9	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		12/26/2013	Paydown		2,569,942	2,569,942	2,569,942	2,569,942	0	0	0	0	0	2,569,942	0	0	0	4,610	07/22/2018
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		12/01/2013	Paydown		1,044,463	1,044,463	1,044,411	1,041,489	0	2,974	0	2,974	0	1,044,463	0	0	0	40,405	11/12/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		12/25/2013	Call 154803375		123,843	0	0	0	0	0	0	0	0	0	0	123,843	123,843	0	09/25/2014
17310E-AD-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		12/01/2013	Paydown		2,536,339	2,536,339	2,536,212	2,530,148	0	6,191	0	6,191	0	2,536,339	0	0	0	65,260	10/26/2016
17310E-AL-2	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		12/01/2013	Call 198867200		19,887	0	0	0	0	0	0	0	0	0	0	19,887	19,887	0	02/24/2014
17310E-AM-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		12/25/2013	Call 15.5757		155,149	996,100	54,264	7,211	0	(7,211)	0	(7,211)	0	0	0	155,149	155,149	15,626	12/31/2013
17310E-AN-8	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		10/01/2013	Call 3.1499		99,002	3,143,000	100,969	0	0	0	0	0	0	0	0	99,002	99,002	17,082	12/31/2013
17310M-AC-4	CITIGROUP COMMERCIAL MTG TRUST CMBS		06/01/2013	Paydown		2,724,835	2,724,835	2,562,153	2,679,493	0	45,343	0	45,343	0	2,724,835	0	0	0	49,400	04/16/2014
17310N-AK-4	CITIBANK MORTGAGE ASSET BACKED		12/01/2013	Call 49161875.0000		19,665	0	0	0	0	0	0	0	0	0	0	19,665	19,665	0	08/26/2014
17310N-AL-2	CITIBANK MORTGAGE ASSET BACKED		12/25/2013	Call 47054300.0000		51,760	0	0	0	0	0	0	0	0	0	0	51,760	51,760	0	12/31/2013
17310N-AM-0	CITIBANK MORTGAGE ASSET BACKED		12/25/2013	Call 8.8862		50,266	565,666	31,349	0	0	0	0	0	0	0	0	50,266	50,266	0	12/31/2013
17310N-AN-8	CITIBANK MORTGAGE ASSET BACKED		07/01/2013	Call 3.1320		51,114	1,632,000	67,584	0	0	0	0	0	0	0	0	51,114	51,114	0	05/21/2037
17310V-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		11/25/2013	Paydown		1,026,445	1,026,445	600,862	519,324	0	507,121	0	507,121	0	1,026,445	0	0	0	1,454	01/02/2030
17311Q-BF-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/01/2013	Paydown		7,657,019	7,657,019	7,919,975	7,658,549	0	(1,530)	0	(1,530)	0	7,657,019	0	0	0	61,457	12/31/2013
17311Q-BG-4	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/01/2013	Paydown		26,062,934	26,062,934	24,399,897	25,660,720	0	402,213	0	402,213	0	26,062,934	0	0	0	1,129,347	04/30/2014
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2013	Paydown		6,150,510	6,150,510	6,178,779	6,189,920	0	(39,410)	0	(39,410)	0	6,150,510	0	0	0	194,303	08/07/2015
17453B-AJ-0	FRONTIER COMMUNICATIONS SENIOR NOTES		03/08/2013	Prudential Invst Mgmt		6,776,124	6,500,000	6,808,125	6,776,965	0	(842)	0	(842)	0	6,776,124	0	0	0	334,750	08/12/2031
17747#-AA-6	Citrus Energy Appalachia, LLC Mezz Debt		07/26/2013	Call 150.7279		8,044,800	5,337,299	5,337,299	5,337,367	0	(37)	0	(37)	0	5,337,330	0	2,707,470	2,707,470	219,534	07/16/2014
184502-AD-4	CLEAR CHANNEL COMMUNICATIONS DEBENTURES		11/26/2013	Goldman Sachs & Co		239,938	275,000	38,500	61,595	0	10,467	0	10,467	0	72,062	0	167,876	167,876	18,224	07/19/2018
186639-AE-0	Cleveland Thermal, LLC Senior Note		07/18/2013	Call 100.0000		16,500	16,500	8,376	8,381	0	52	0	52	0	8,433	0	8,067	8,067	866	04/28/2029
186639-AF-7	Cleveland Thermal, LLC Senior Note		07/18/2013	Call 100.0000		385,500	385,500	195,690	195,776	0	1,023	0	1,023	0	196,799	0	188,701	188,701	20,231	04/28/2030
186639-AG-5	Cleveland Thermal, LLC Senior Note		07/18/2013	Call 100.0000		418,500	418,500	212,441	212,507	0	926	0	926	0	213,434	0	205,066	205,066	21,963	04/28/2031
186639-AH-3	Cleveland Thermal, LLC Senior Note		07/18/2013	Call 100.0000		451,500	451,500	229,193	229,239	0	831	0	831	0	230,069	0	221,431	221,431	23,694	04/27/2032
186639-AJ-9	Cleveland Thermal, LLC Senior Note		07/18/2013	Call 100.0000		489,000	489,000	248,229	248,255	0	744	0	744	0	248,999	0	240,001	240,001	25,662	04/27/2033
186639-AK-6	Cleveland Thermal, LLC Senior Note		07/18/2013	Call 100.0000		529,500	529,500	268,788	268,794	0	662	0	662	0	269,457	0	260,043	260,043	27,788	04/27/2034
186639-AL-4	Cleveland Thermal, LLC Senior Note		07/18/2013	Call 100.0000		573,000	573,000	290,870	290,857	0	584	0	584	0	291,441	0	281,559	281,559	30,071	04/27/2035
186639-AM-2	Cleveland Thermal, LLC Senior Note		07/18/2013	Call 100.0000		529,500	529,500	268,788	268,760	0	435	0	435	0	269,195	0	260,305	260,305	27,788	04/26/2036
190749-AB-7	CWCAPITAL COBOLT CMBS 5.174% 08/15/48		06/01/2013	Paydown		3,059,540	3,059,540	2,953,236	3,048,934	0	10,607	0	10,607	0	3,059,540	0	0	0	54,205	02/14/2014
190749-AC-5	CWCAPITAL COBOLT CMBS 5.223% 08/15/48		12/01/2013	Paydown		832,339	832,339	826,746	829,581	0	2,757	0	2,757	0	832,339	0	0	0	30,283	02/15/2015
190749-AD-3	CWCAPITAL COBOLT CMBS 5.311% 08/15/48		10/01/2013	Paydown		6,635,959	6,635,959	6,891,955	6,856,980	0	(221,021)	0	(221,021)	0	6,635,959	0	0	0	246,406	10/16/2015
19075D-AB-7	CWCAPITAL COBALT CMBS 5.905% 05/15/46		06/01/2013	Paydown		2,889,500	2,889,500	2,983,736	2,889,539	0	(38)	0	(38)	0	2,889,500	0	0	0	29,577	01/16/2015
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES		03/08/2013	Prudential Invst Mgmt		12,567,137	12,500,000	12,579,905	12,566,757	0	380	0	380	0	12,567,137	0	0	0	339,653	10/10/2036
193906-AD-6	COLLEGE & UNIVERSITY FACILITY SERIES 19		12/01/2013	Paydown		143,804	143,804	72,031	127,467	0	16,337	0	16,337	0	143,804	0	0	0	4,542	10/20/2015
19390D-AA-7	COLLATERALIZED MORTGAGE OBLIGA SERIES 1		05/01/2013	Paydown		672	672	559	642	0	30	0	30	0	672	0	0	0	0	02/23/2014
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE		06/24/2013	Merrill Lynch,Pierce,Fenner &		7,535,927	8,070,000	7,928,694	7,936,866	0	6,229	0	6,229	0	7,943,096	0	(407,168)	(407,168)	120,647	05/02/2022
199575-AR-2	COLUMBUS STHN PWR CO 144A		03/01/2013	Maturity		250,000	250,000	251,738	250,008	0	(8)	0	(8)	0	250,000	0	0	0	6,875	01/01/2014
20029P-AN-9	COMCAST CABLE COMMUNICAT SENIOR NOTES		06/15/2013	Maturity		10,000,000	10,000,000	9,915,400	9,994,316	0	5,684	0	5,684	0	10,000,000	0	0	0	356,250	01/15/2014
20030N-AJ-0	COMCAST CORP CORPORATE		09/11/2013	Various		13,160,111	11,655,000	11,582,950	11,622,380	0	4,560	0	4,560	0	11,626,940	0	1,533,171	1,533,171	324,998	11/15/2015
20030N-AP-6	COMCAST CORP CORPORATE		10/08/2013	Key Capital Markets		145,124	125,000	124,699	124,855	0	13	0	13	0	124,868	0	20,256	20,256	10,066	01/14/2017
20047A-AD-2	COMMERCIAL MORTGAGE PASS-THROU SERIES 2		12/01/2013	Paydown		6,116,576	6,116,576	5,724,255	6,049,068	0	67,508	0	67,508	0	6,116,576	0	0	0	216,847	01/22/2014
20047E-BG-6	COMMERCIAL MORTGAGE PASS-THROU CMBS		07/01/2013	Paydown		33,910,324	33,910,324	32,485,740	33,806,470	0	103,854	0	103,854	0	33,910,324	0	0	0	762,370	02/11/2014
20047G-BP-1	COMMERCIAL MORTGAGE PASS-THROU CMBS		09/01/2013	Paydown		633,217	633,217	633,666	632,653	0	563	0	563	0	633,217	0	0	0	17,219	02/25/2014
20047P-AC-1	COMMERCIAL MTGE PASS-THROUGH CMBS		11/01/2013	Paydown		4,738,274	4,738,274	4,760,196	4,739,124	0	(849)	0	(849)	0	4,738,274	0	0	0	60,540	01/03/2015
20047Q-AC-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		04/01/2013	Paydown		3,711,731	3,711,731	3,802,531	3,709,165	0	2,565	0	2,565	0	3,711,731	0	0	0	53,134	02/09/2014
20047R-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		05/01/2013	Paydown		15,531	15,531	15,939	15,634	0	(102)	0	(102)	0	15,531	0	0	0	375	03/11/2014
20047R-AD-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/01/2013	Paydown		643,286	643,286	547,095	601,506	0	41,780	0	41,780	0	643,286	0	0	0	20,433	08/03/2015
201730-AC-2	COMMERCIAL MORTGAGE ASSET TRUS CMBS		10/15/2013	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	166	03/02/2014
201730-AX-6	COMMERCIAL MORTGAGE ASSET TRUS CMBS		03/11/2013	Paydown		273,448	273,448	297,059	275,431	0	(1,982)	0	(1,982)	0	273,448	0	0	0	4,269	02/06/2014
201730-AZ-1	COMMERCIAL MORTGAGE ASSET TRUS CMBS		12/11/2013	Paydown		8,164,000	8,164,000	9,282,723	8,281,307	0	(117,307)	0	(117,307)	0	8,164,000	0	0	0	427,368	12/31/2013
20173M-AD-2	GREENWICH CAPITAL COMMERCIAL F CMBS		09/01/2013	Paydown		29,778,286	29,778,286	29,743,228	29,712,312	0	65,974	0	65,974	0	29,778,286	0	0	0	898,736	03/19/2014
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS		12/01/2013	Paydown		19,538,971	19,538,971	19,441,443	19,589,446	0	(50,476)	0	(50,476)	0	19,538,971	0	0	0	733,471	01/21/2015
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS		01/30/2013	Prudential Invst Mgmt		2,027,378	1,965,308	2,019,897	2,016,565	0	(2,271)	0	(2,271)	0	2,014,294	0	13,085	13,085	17,332	01/21/2015
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F CMBS		12/01/2013	Paydown		2,691,729	2,691,729	2,720,644	2,696,798	0	(5,069)	0	(5,069)	0	2,691,729	0	0	0	79,952	02/17/2015
20173W-AC-2	COMMERCIAL MORTGAGE LOAN TRUST CMBS		05/01/2013	Paydown		1,074,820	1,074,820	1,087,331	1,074,925	0	(105)	0	(105)	0	1,074,820	0	0	0	19,636	02/09/2014
202795-FJ-4	COMMONWEALTH EDISON 1ST MORTGAGE		04/15/2013	Maturity		670,000	670,000	683,045	670,154	0	(154)	0	(154)	0	670,000	0	0	0	25,544	01/15/2014
202795-FM-7	COMMONWEALTH EDISON 1ST MORTGAGE		07/01/2013	Maturity		33,600,000	33,600,000	32,249,566	33,523,111	0	76,889	0	76,889	0	33,600,000	0	0	0	2,520,000	01/01/2014
202795-HK-9	COMMONWEALTH EDISON CORPORATE		11/20/2013	SG Americas securities LLC		10,465,608	9,045,000	11,281,182	11,241,234	0	(51,274)	0	(51,274)	0	11,189,960	0	(724,352)	(724,352)	637,421	03/10/2036
20364#-AA-2	Community Development Ventures SRNT		12/31/2013	Call 99.9486		55,532	(218,301)	(336,004)	(373,462)	37,457	0	0	37,457	0	(336,004)	0	391,537	391,537	(47,809)	12/31/2013

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 37.5552																
20364#-AA-2	Community Development Ventures SRNT		04/24/2013			261,918	697,423	261,918	192,823	69,095	0	0	69,095	0	261,918	0	0	0	(85,549)	12/31/2013
20364#-AA-2	Community Development Ventures SRNT		12/31/2013	Capital Distribution		718,409	0	718,409	718,409	0	0	0	0	0	718,409	0	0	0	0	12/31/2013
204028-E@-9	Community Reinvestment Fund Senior Note		03/29/2013	Call 100.0000		2,000,000	2,000,000	1,442,439	1,834,337	0	24,926	0	24,926	0	1,859,263	0	140,737	140,737	32,500	05/01/2015
205887-BH-4	CONAGRA FOODS INC CORPORATE		10/15/2013	Various		135,888	135,000	134,704	134,733	0	77	0	77	0	134,810	0	1,078	1,078	1,980	09/10/2015
				Redemption 100.0000																
207543-P#-0	Connecticut Bank & Trust Level-Debt		06/23/2013			5,462,317	5,462,317	5,462,317	5,462,317	0	0	0	0	0	5,462,317	0	0	0	270,658	06/24/2014
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE		03/08/2013	Prudential Invst Mgmt		6,305,397	5,500,000	6,340,330	6,309,112	0	(3,715)	0	(3,715)	0	6,305,397	0	0	0	97,014	05/26/2036
				Redemption 100.0000																
20763#-ER-8	Connecticut Natl BK Bridgeport Level Deb		07/25/2013			5,116,883	5,116,883	5,714,685	5,148,716	0	(31,833)	0	(31,833)	0	5,116,883	0	0	0	356,886	01/25/2014
20779M-AN-8	CONNECTICUT VALLEY STRUCT CRED ABS FLOAT		03/25/2013	Paydown		328,493	328,493	11,573	1	0	328,492	0	328,492	0	328,493	0	0	0	2,956	11/23/2017
208251-AE-8	CONOCO INC SENIOR NOTES		03/08/2013	Prudential Invst Mgmt		6,043,438	6,000,000	6,055,200	6,043,413	0	25	0	25	0	6,043,438	0	0	0	169,117	04/12/2029
20847T-BK-6	CONSECO FINANCE CNFHE_01-D		02/15/2013	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/27/2015
209111-EM-1	CONS EDISON CO OF NY CORPORATE		03/08/2013	Prudential Invst Mgmt		2,499,600	2,450,000	2,502,945	2,499,983	0	(383)	0	(383)	0	2,499,600	0	0	0	36,287	06/10/2036
				Morgan Stanley & Co, Inc																
209111-EQ-2	CONS EDISON CO OF NY CORPORATE		11/20/2013			5,696,300	5,000,000	6,453,400	6,435,411	0	(33,502)	0	(33,502)	0	6,401,909	0	(705,609)	(705,609)	280,250	11/25/2036
				Redemption 36.3698																
21012@-AE-0	Consolidated Smart Systems, LL Term A1		08/12/2013			13,254	36,442	13,291	14,833	0	(37)	1,542	(1,579)	0	13,254	0	0	0	0	12/31/2013
21012@-AE-0	Consolidated Smart Systems, LL Term A1		08/12/2013	Capital Distribution		23,188	0	23,188	23,188	0	0	0	0	0	23,188	0	0	0	0	12/31/2013
				Redemption 36.3698																
21012@-AF-7	Consolidated Smart Systems, LL Revolver		08/12/2013			10,427	28,668	10,456	11,669	0	(29)	1,213	(1,242)	0	10,427	0	0	0	0	12/31/2013
21012@-AF-7	Consolidated Smart Systems, LL Revolver		08/12/2013	Capital Distribution		18,242	0	18,242	18,242	0	0	0	0	0	18,242	0	0	0	0	12/31/2013
210518-CQ-7	Consumers Energy CORPORATE		10/23/2013	Barclays Capital Inc		8,833,950	7,500,000	7,471,275	7,481,614	0	2,399	0	2,399	0	7,484,013	0	1,349,937	1,349,937	474,365	09/14/2018
210518-CT-1	Consumers Energy CORPORATE		12/18/2013	Key Capital Markets		2,678,363	2,780,000	2,779,750	2,779,721	0	27	0	27	0	2,779,749	0	(101,385)	(101,385)	87,593	05/14/2022
				Redemption 100.0000																
21079N-AA-9	CONTINENTAL AIRLS P-T TR CORPORATE		10/19/2013			346,267	346,267	346,267	346,267	0	0	0	0	0	346,267	0	0	0	15,528	06/13/2020
				Redemption 100.0000																
21079V-AA-1	CONTL AIRLINES 2010-A CORPORATE		07/12/2013			2,179	2,179	2,179	2,179	0	0	0	0	0	2,179	0	0	0	78	12/02/2018
				Redemption 100.0000																
210805-BU-0	CONTINENTAL AIRL CORP SINKING FUND		07/02/2013			1,200,934	1,200,934	1,203,640	1,201,833	0	(899)	0	(899)	0	1,200,934	0	0	0	54,060	07/29/2015
210805-CB-1	CONTINENTAL AIRL PASS THRU CERTS		07/24/2013	Goldman Sachs & Co		652,800	621,715	531,566	592,125	0	573	0	573	0	592,698	0	60,103	60,103	35,706	09/04/2015
				Redemption 100.0000																
210805-CB-1	CONTINENTAL AIRL PASS THRU CERTS		09/15/2013			4,372,633	4,372,633	4,016,898	4,236,767	0	135,866	0	135,866	0	4,372,633	0	0	0	166,449	09/04/2015
				Redemption 100.0000																
210805-CK-1	CONTINENTAL AIRL PASS THRU CERTS		11/01/2013			772,942	772,942	707,242	749,673	0	23,269	0	23,269	0	772,942	0	0	0	51,054	03/23/2016
				Redemption 100.0000																
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS		02/02/2013			368,040	368,040	367,290	367,668	0	372	0	372	0	368,040	0	0	0	12,044	05/05/2017
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS		03/22/2013	Prudential Invst Mgmt		2,133,266	1,970,684	1,968,004	1,969,270	0	(44)	0	(44)	0	1,969,225	0	164,040	164,040	83,480	05/05/2017
				Redemption 100.0000																
210805-DD-6	CONTINENTAL AIRL PASS THRU CERTS		10/02/2013			108,036	108,036	96,017	101,686	0	6,350	0	6,350	0	108,036	0	0	0	7,001	03/08/2017
				Redemption 100.0000																
21246#-AD-8	Convenience Store Investments Senior Not		11/24/2013			1,919,837	1,919,837	1,925,052	1,920,905	0	(1,068)	0	(1,068)	0	1,919,837	0	0	0	88,995	04/12/2014
				Redemption 100.0000																
21246#-AE-6	Convenience Store Investments Senior Not		11/24/2013			819,773	819,773	830,545	822,476	0	(2,704)	0	(2,704)	0	819,773	0	0	0	38,679	05/23/2014
				Redemption 100.0000																
21246#-AF-3	Convenience Store Investments Senior Not		11/24/2013			531,759	531,759	531,759	531,759	0	0	0	0	0	531,759	0	0	0	25,530	05/27/2014
				Redemption 100.0000																
21246#-AG-1	Convenience Store Investments Senior Not		11/24/2013			456,158	456,158	456,158	456,158	0	0	0	0	0	456,158	0	0	0	16,308	11/15/2014
				Redemption 100.0000																
21246#-AJ-5	Convenience Store Investments Senior Not		11/24/2013			126,654	126,654	126,654	126,654	0	0	0	0	0	126,654	0	0	0	4,769	01/07/2016
				Redemption 100.0000																
21246#-AL-0	Convenience Store Investments Senior Not		11/24/2013			632,606	632,606	632,606	632,606	0	0	0	0	0	632,606	0	0	0	23,779	01/03/2019
				Redemption 100.0000																
21246#-AM-8	Convenience Store Investments Series J S		11/24/2013			744,301	744,301	744,301	744,301	0	0	0	0	0	744,301	0	0	0	27,175	04/29/2020
				Redemption 100.0000																
21246#-AN-6	Convenience Store Investments Series K S		11/24/2013			542,263	542,263	542,263	542,263	0	0	0	0	0	542,263	0	0	0	18,939	09/05/2020
				Redemption 100.0000																
21246#-AP-1	Convenience Store Investments Series L S		11/24/2013			269,173	269,173	269,173	269,173	0	0	0	0	0	269,173	0	0	0	7,205	11/30/2020

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
21246#-AQ-9	Convenience Store Investments Senior Sec		11/24/2013			179,665	179,665	179,665	179,665	0	0	0	0	0	179,665	0	0	0	4,231	09/26/2021
216871-AD-5	COOPER US INC CORPORATE		09/13/2013	Pierpont Securities		10,682,500	10,000,000	9,982,100	9,992,610	0	2,641	0	2,641	0	9,995,251	0	687,249	687,249	525,319	04/02/2015
217020-B*-6	Coorstek, Inc Senior Note		02/05/2013	Maturity		11,250,000	11,250,000	11,250,000	11,250,000	0	0	0	0	0	11,250,000	0	0	0	289,125	01/05/2014
21927#-AC-6	Cornerstone Chem Co Revolver		03/08/2013	Call 100.0000		1,970,132	1,970,132	1,970,132	1,970,132	0	0	0	0	0	1,970,132	0	0	0	14,189	12/30/2016
21927#-AD-4	Cornerstone Chem Co Term A		03/08/2013	Call 100.0000		10,699,062	10,699,062	10,699,062	10,699,062	0	0	0	0	0	10,699,062	0	0	0	134,407	07/12/2016
				Redemption 0.0000																
21927#-AD-4	Cornerstone Chem Co Term A		01/19/2013			0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/12/2016
220027-AG-1	RETAIL PROPERTIES INC NOTES 144A		03/22/2013	Prudential Invst Mgmt		2,381,158	2,000,000	2,303,140	2,104,757	0	(6,765)	0	(6,765)	0	2,097,993	0	283,165	283,165	83,125	03/15/2016
				Citigroup Capital Markets																
222862-AH-7	COVENTRY HEALTH CARE CORPORATE		07/11/2013	Inc		10,581,400	10,000,000	9,957,500	9,987,386	0	4,019	0	4,019	0	9,991,406	0	589,994	589,994	579,250	08/16/2014
224044-BF-3	COX COMMUNICATIONS INC NOTES		06/01/2013	Maturity		19,039,000	19,039,000	19,642,958	19,134,542	0	(95,542)	0	(95,542)	0	19,039,000	0	0	0	440,277	01/01/2014
				JP Morgan Securities, Inc																
224044-BW-6	COX COMMUNICATIONS INC CORPORATE		03/22/2013			360,284	360,000	359,446	359,443	0	7	0	7	0	359,450	0	834	834	3,835	12/13/2022
				Redemption 100.0000																
22463#-AA-8	Crawfish Cogen, LLC Term A		12/31/2013			2,317,500	2,317,500	2,317,500	2,317,500	0	0	0	0	0	2,317,500	0	0	0	36,937	09/08/2016
22540A-6K-9	CS FIRST BOSTON MTG SECURITIES CMBS		12/01/2013	Paydown		195,755	195,755	200,672	195,389	0	365	0	365	0	195,755	0	0	0	10,883	02/17/2014
22540A-7A-0	CS FIRST BOSTON MTG SECURITIES ABS FLOAT		12/26/2013	Paydown		129,949	129,949	130,355	130,267	0	(318)	0	(318)	0	129,949	0	0	0	635	11/14/2020
22540A-EG-9	CS FIRST BOSTON MTG SECURITIES SERIES 1		12/20/2013	Paydown		45,716	45,716	45,601	45,671	0	45	0	45	0	45,716	0	0	0	842	06/04/2014
22540A-JR-0	CS FIRST BOSTON MTG SECURITIES CMBS		08/11/2013	Paydown		4,531,811	4,531,811	4,694,849	4,537,308	0	(5,498)	0	(5,498)	0	4,531,811	0	0	0	151,013	02/15/2014
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2013	Paydown		257,257	257,257	192,177	196,340	0	60,917	0	60,917	0	257,257	0	0	0	2,207	09/12/2021
22540V-HE-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2013	Paydown		188,931	188,931	189,521	189,492	0	(561)	0	(561)	0	188,931	0	0	0	1,753	06/22/2018
22540V-UK-6	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		12/26/2013	Paydown		739,181	739,181	744,416	742,835	0	(3,491)	163	(3,654)	0	739,181	0	0	0	6,655	04/09/2017
22540V-XC-1	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		12/26/2013	Paydown		803,094	803,094	805,541	805,002	0	(1,908)	0	(1,908)	0	803,094	0	0	0	(429)	04/26/2019
22540V-XD-9	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		11/25/2013	Paydown		138,011	138,011	72,713	63,437	0	74,573	0	74,573	0	138,011	0	0	0	1,686	04/06/2030
22541N-3S-6	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2013	Paydown		380,234	380,234	382,848	382,157	0	(1,923)	0	(1,923)	0	380,234	0	0	0	368	08/01/2019
22541N-A3-3	CS FIRST BOSTON MORTGAGE SECUR CMBS		01/01/2013	Paydown		3,018,039	3,018,039	2,908,989	3,009,292	0	8,747	0	8,747	0	3,018,039	0	0	0	11,562	02/14/2014
22541N-AG-4	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-1		12/26/2013	Paydown		759,222	759,222	762,188	761,217	0	(1,995)	0	(1,995)	0	759,222	0	0	0	6,092	10/27/2018
22541N-CU-1	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-2		12/26/2013	Paydown		467,617	467,617	469,224	468,797	0	(1,180)	0	(1,180)	0	467,617	0	0	0	3,050	08/10/2018
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		11/25/2013	Paydown		382,016	382,016	300,951	304,573	0	77,444	0	77,444	0	382,016	0	0	0	3,134	03/28/2018
22541N-QM-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2013	Paydown		1,580,299	1,580,299	1,582,398	1,582,500	0	(2,201)	0	(2,201)	0	1,580,299	0	0	0	(5,613)	08/01/2019
22541N-ZE-2	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2013	Paydown		11,539	11,539	11,407	6,565	4,778	195	0	4,973	0	11,539	0	0	0	183	12/03/2020
22541Q-DL-3	CS FIRST BOSTON MORTGAGE SECUR CMBS		04/01/2013	Paydown		6,405,000	6,405,000	5,855,071	6,361,344	0	43,656	0	43,656	0	6,405,000	0	0	0	87,151	02/14/2014
22541Q-DV-1	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2013	Paydown		423,658	423,658	426,968	426,435	0	(2,777)	0	(2,777)	0	423,658	0	0	0	3,042	04/16/2019
22541Q-DW-9	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2013	Paydown		151,162	151,162	99,744	81,382	0	69,780	0	69,780	0	151,162	0	0	0	2,111	04/16/2023
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2013	Paydown		570,439	570,439	572,938	572,501	0	(2,062)	0	(2,062)	0	570,439	0	0	0	4,664	06/02/2017
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2013	Paydown		144,159	144,159	144,970	144,687	0	(527)	0	(527)	0	144,159	0	0	0	886	06/16/2019
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		12/01/2013	Paydown		278,351	278,351	220,515	238,451	0	39,900	0	39,900	0	278,351	0	0	0	8,260	05/16/2017
22541S-H7-6	CS FIRST BOSTON MORTGAGE SECUR CMBS		03/01/2013	Paydown		13,379,923	13,379,923	12,860,928	13,313,076	0	66,847	0	66,847	0	13,379,923	0	0	0	138,476	03/15/2014
22541S-H8-4	CS FIRST BOSTON MORTGAGE SECUR CMBS		12/01/2013	Paydown		9,129,478	9,129,478	8,813,579	9,038,219	0	91,259	0	91,259	0	9,129,478	0	0	0	267,115	06/30/2014
22541S-WJ-3	CS FIRST BOSTON MORTGAGE SECUR CSFB_04-C		11/01/2013	Paydown		7,174,649	7,174,649	7,210,522	7,163,391	0	11,258	0	11,258	0	7,174,649	0	0	0	308,885	12/31/2013
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005		12/01/2013	Paydown		424,196	424,196	212,594	257,467	0	166,728	0	166,728	0	424,196	0	0	0	18,120	10/02/2020
225458-MF-2	CS FIRST BOSTON MTGE SECURITIE PRVT CMO		03/01/2013	Paydown		334,147	334,147	332,973	332,901	0	1,247	0	1,247	0	334,147	0	0	0	2,528	01/27/2014
225458-RR-1	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C		09/01/2013	Paydown		4,031,222	4,031,222	3,639,492	3,865,910	0	165,312	0	165,312	0	4,031,222	0	0	0	102,969	11/12/2014
225458-RS-9	CS FIRST BOSTON MTGE SECURITIE CMBS		12/01/2013	Paydown		1,033,346	1,033,346	986,199	1,024,243	0	9,102	0	9,102	0	1,033,346	0	0	0	25,559	03/20/2014
225458-S6-6	CS FIRST BOSTON MTGE SECURITIE CMBS		12/01/2013	Paydown		1,027,697	1,027,697	1,128,314	1,106,318	0	(78,621)	0	(78,621)	0	1,027,697	0	0	0	37,438	03/12/2015
225458-VP-0	CS FIRST BOSTON MTGE SECURITIE CMBS		12/01/2013	Paydown		1,470,115	1,470,115	1,426,988	1,459,053	0	11,063	0	11,063	0	1,470,115	0	0	0	38,816	06/18/2014
22545D-AC-1	CREDIT SUISSE MORTGAGE CAPITAL CMBS		04/01/2013	Paydown		1,049,300	1,049,300	1,071,229	1,051,771	0	(2,471)	0	(2,471)	0	1,049,300	0	0	0	13,201	02/14/2014
22545L-AC-3	CREDIT SUISSE MORTGAGE CAPITAL CMBS		12/01/2013	Paydown		8,375,443	8,375,443	7,841,509	8,260,595	0	114,848	0	114,848	0	8,375,443	0	0	0	326,924	02/19/2014
22545X-AB-9	CREDIT SUISSE MORTGAGE CAPITAL CMBS		07/01/2013	Paydown		1,108,438	1,108,438	1,129,221	1,107,971	0	467	0	467	0	1,108,438	0	0	0	12,008	02/14/2014
22545Y-AB-7	CREDIT SUISSE MORTGAGE CAPITAL CMBS		06/01/2013	Paydown		480,153	480,153	485,755	500,210	0	(20,057)	0	(20,057)	0	480,153	0	0	0	11,894	12/28/2016
22546B-AC-4	CREDIT SUISSE MORTGAGE CAPITAL CMBS		12/01/2013	Paydown		9,427,039	9,427,039	9,343,936	9,393,814	0	33,226	0	33,226	0	9,427,039	0	0	0	288,287	02/17/2014
225470-AM-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		09/01/2013	Paydown		371,760	371,760	373,187	371,404	0	356	0	356	0	371,760	0	0	0	9,832	12/31/2013
225470-AN-3	CREDIT SUISSE FB MORTGAGE SEC CMBS		12/01/2013	Paydown		6,203,710	6,203,710	6,094,176	6,180,913	0	22,797	0	22,797	0	6,203,710	0	0	0	250,953	02/17/2014
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS		10/17/2013	Various		13,851,406	13,000,000	13,728,936	13,437,380	0	(123,397)	0	(123,397)	0	13,313,983	0	537,423	537,423	425,425	05/25/2015
225470-F5-7	CREDIT SUISSE FB MORTGAGE SEC CMBS		10/01/2013	Paydown		22,569,519	22,569,519	22,040,253	22,290,055	0	279,464	0	279,464	0	22,569,519	0	0	0	889,983	10/31/2015
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		12/01/2013	Paydown		5,337,573	5,337,573	5,216,924	5,334,652	0	2,921	0	2,921	0	5,337,573	0	0	0	170,315	07/27/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
229486-AA-5	MHSS - Addison LP Series 2010 Lease-Back		12/15/2013	Redemption 100.0000		287,810	287,810	287,810	287,810	0	0	0	0	0	287,810	0	0	0	9,087	10/27/2024
229516-AA-9	Texas Health Resources SPE		12/15/2013	Redemption 100.0000		421,617	421,617	421,617	421,617	0	0	0	0	0	421,617	0	0	0	12,504	01/03/2021
229669-C*-5	Cubic Corporation SRNT		03/04/2013	Call 100.0000		860,000	860,000	860,000	860,000	0	0	0	0	0	860,000	0	0	0	50,341	09/13/2014
23157#-AB-5	Curtiss-Wright Corp. Senior Note		09/25/2013	Maturity		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	430,500	01/25/2014
23242E-AD-1	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		12/01/2013	Paydown		418,757	1,663,683	1,091,232	1,081,357	0	(662,600)	0	(662,600)	0	418,757	0	0	0	41,450	06/19/2022
23245C-AC-4	COUNTRYWIDE HOME EQUITY ABS FLOATER		12/26/2013	Paydown		7,716,023	7,716,023	7,364,130	7,366,245	0	349,778	0	349,778	0	7,716,023	0	0	0	11,098	08/11/2015
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note		12/15/2013	Redemption 100.0000		824,082	824,082	824,082	824,082	0	0	0	0	0	824,082	0	0	0	55,378	06/11/2019
23307*-AB-8	DC Arena, LP Senior Note		11/30/2013	Redemption 100.0000		71,220	71,220	71,220	71,220	0	0	0	0	0	71,220	0	0	0	3,329	09/01/2019
23307*-AC-6	DC Arena, LP Senior Note		11/30/2013	Redemption 100.0000		661,200	661,200	661,200	661,200	0	0	0	0	0	661,200	0	0	0	32,698	09/11/2019
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec		12/15/2013	Redemption 100.0000		2,837,552	2,837,552	2,837,552	2,837,552	0	0	0	0	0	2,837,552	0	0	0	186,477	06/29/2022
23312*-AA-3	DATC Path 15 LLC Senior note		12/15/2013	Redemption 100.0000		1,147,280	1,147,280	1,147,280	1,147,280	0	0	0	0	0	1,147,280	0	0	0	68,837	11/07/2021
233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT		03/08/2013	Prudential Invst Mgmt		4,121,787	4,150,000	4,117,506	4,122,108	0	(321)	0	(321)	0	4,121,787	0	0	0	228,308	01/14/2031
233851-AH-7	DAIMLER FINANCE NORTH AMERICA CORP		02/26/2013	Goldman Sachs & Co		626,298	600,000	584,448	588,121	0	480	0	480	0	588,601	0	37,697	37,697	7,088	09/14/2016
233851-AQ-7	DAIMLER FINANCE NORTH AMERICA CORPORATE		10/15/2013	CREDIT AGRICOLE CIB		402,552	400,000	399,272	399,370	0	191	0	191	0	399,562	0	2,990	2,990	6,327	07/31/2015
23386#-AF-9	Dairy Farmers of America Senior Note		02/28/2013	Call 100.0000		9,370,000	9,370,000	9,370,000	9,370,000	0	0	0	0	0	9,370,000	0	0	0	226,556	02/20/2014
235851-AG-7	DANAHER CORP CORPORATE		10/30/2013	WELLS FARGO SEC LLC		231,780	200,000	222,740	217,280	0	(2,677)	0	(2,677)	0	214,603	0	17,177	17,177	14,656	01/14/2018
238330-A#-1	DavCo Restaurants Inc. Term C		01/15/2013	Call 100.0000		6,547,523	6,547,523	6,547,523	6,547,523	0	0	0	0	0	6,547,523	0	0	0	141,579	09/21/2014
238330-A#-1	DavCo Restaurants Inc. Term C		01/01/2013	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/21/2014
241738-AA-7	DE US INC Senior Note 3.600% 05/15/19		09/23/2013	Call 100.0000		9,560,000	9,560,000	9,560,000	9,560,000	0	0	0	0	0	9,560,000	0	0	0	1,017,215	09/14/2019
241738-AB-5	DE US INC Senior Note 3.810% 05/15/20		09/23/2013	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	2,259,940	09/13/2020
241738-AC-3	DE US INC Senior Note 4.030% 05/15/21		09/23/2013	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	865,579	09/13/2021
242370-AA-2	DEAN FOOD CO CORPORATE		04/16/2013	ROBERT BAIRD		839,063	750,000	691,875	719,835	0	2,295	0	2,295	0	722,130	0	116,932	116,932	20,125	05/31/2016
244199-BA-2	DEERE & CO NOTES 7.125% 03/03/31		03/08/2013	Prudential Invst Mgmt		4,969,737	4,000,000	5,050,200	4,975,855	0	(6,118)	0	(6,118)	0	4,969,737	0	0	0	148,833	02/28/2031
24422E-QU-6	JOHN DEERE CAPITAL CORP CORPORATE		09/09/2013	Maturity		10,000,000	10,000,000	9,978,500	9,996,017	0	3,983	0	3,983	0	10,000,000	0	0	0	491,361	01/02/2014
24422E-QY-8	JOHN DEERE CAPITAL CORP CORPORATE		03/20/2013	Barclays Capital Inc		5,863,312	5,600,000	5,594,064	5,597,153	0	374	0	374	0	5,597,527	0	265,785	265,785	89,942	03/11/2015
24422E-RJ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		10/04/2013	Maturity		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	214,080	01/01/2014
000000-00-0	DEL MONTE FOODS CO SR DISC 144 DEL MONTE		02/12/2013	Call 100.2292		192,191	191,752	189,355	188,215	0	(158)	0	(158)	0	188,057	0	4,134	4,134	1,870	12/23/2018
24702R-AG-6	DELL INC CORPORATE 5.625% 04/15/14		11/29/2013	Call 101.8930		15,385,843	15,100,000	16,178,515	15,413,040	0	(220,649)	0	(220,649)	0	15,192,391	0	193,452	193,452	953,188	01/01/2014
24702R-AJ-0	DELL INC CORPORATE 5.875% 06/15/19		02/12/2013	Various		12,090,000	12,000,000	11,991,960	11,993,882	0	(632)	0	(632)	0	11,993,250	0	96,750	96,750	117,500	09/18/2019
24702R-AR-2	DELL INC CORP FLOATER 0.848% 04/01/14		01/17/2013	Seaport Group		10,890,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	(110,000)	(110,000)	33,113	04/02/2015
24713@-AB-2	Deloitte & Touche USA, LLP Senior Note		11/20/2013	Maturity		38,000,000	38,000,000	38,000,000	38,000,000	0	0	0	0	0	38,000,000	0	0	0	2,420,600	01/20/2014
24715@-AA-2	Deloitte LLP Guaranteed Series A Senior		08/20/2013	Redemption 100.0000		4,545,455	4,545,455	4,545,455	4,545,455	0	0	0	0	0	4,545,455	0	0	0	305,909	02/19/2019
247361-ZH-4	Delta Air Lines Inc. CORP SINKING FUND		11/23/2013	Redemption 100.0000		5,704	5,704	5,704	5,704	0	0	0	0	0	5,704	0	0	0	211	06/29/2017
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND		08/10/2013	Paydown		747,033	747,033	653,793	665,441	0	81,591	0	81,591	0	747,033	0	0	0	36,044	01/11/2020
247748-A@-5	Delta Natural Gas Co Inc Senior Note		12/20/2013	Redemption 100.0000		1,422,414	1,422,414	1,422,414	1,422,414	0	0	0	0	0	1,422,414	0	0	0	60,595	10/17/2027
250847-EB-2	DTE Electric Company CORPORATE		03/08/2013	Prudential Invst Mgmt		12,302,958	12,035,000	12,323,576	12,304,631	0	(1,673)	0	(1,673)	0	12,302,958	0	0	0	221,477	05/26/2036
250847-EK-2	DTE Electric Company CORPORATE		06/25/2013	Merrill Lynch,Pierce,Fenner &		1,146,659	1,275,000	1,327,046	1,326,720	0	(493)	0	(493)	0	1,326,227	0	(179,569)	(179,569)	27,000	06/09/2042
251799-AA-0	DEVON ENERGY CORP NT DEBENTURES		05/14/2013	Various		16,714,995	12,000,000	14,897,285	14,525,009	0	(15,159)	0	(15,159)	0	14,509,850	0	2,205,145	2,205,145	418,700	04/11/2032
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT		09/11/2013	JP Morgan Securities, Inc		158,756	125,000	173,008	171,162	0	(1,085)	0	(1,085)	0	170,077	0	(11,321)	(11,321)	9,461	09/26/2031
25212#-AE-7	DEX MEDIA EAST LLC / FIN BK LN NEW TERM		12/31/2013	Redemption 100.0000		580,462	580,462	301,010	321,239	0	259,223	0	259,223	0	580,462	0	0	0	93,765	12/31/2013
252728-AE-6	Diamond Rental, Inc. Term B		09/11/2013	Call 48.2118		939,181	1,948,033	1,036,904	1,948,033	0	0	911,128	(911,128)	0	1,036,904	0	(97,723)	(97,723)	0	12/31/2013
252728-AF-3	Diamond Rental, Inc. Revolver B		09/11/2013	Call 48.2118		622,896	1,292,000	808,568	1,292,000	0	0	483,432	(483,432)	0	808,568	0	(185,671)	(185,671)	30,374	12/31/2013
254683-AL-9	DISCOVER CARD MASTER TRU 07-A1 ABS FLOAT		03/15/2013	Paydown		5,000,000	5,000,000	5,024,470	5,005,419	0	(5,419)	0	(5,419)	0	5,000,000	0	0	0	10,454	02/14/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
254683-AP-0	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		11/06/2013	Morgan Stanley & Co, Inc		5,504,727	5,500,000	5,523,262	5,512,549	0	(9,568)	0	(9,568)	0	5,502,981	0	1,745	1,745	27,464	02/17/2014
254683-AQ-8	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		05/15/2013	Paydown		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	12,838	02/16/2014
254684-AE-3	DISCOVER CARDS ABS FLOATER		07/15/2013	Paydown		5,000,000	5,000,000	5,002,538	5,001,096	0	(1,096)	0	(1,096)	0	5,000,000	0	0	0	8,208	02/14/2014
254687-AW-6	WALT DISNEY COMPANY CORPORATE		10/01/2013	Call 100.8180		18,224,870	18,077,000	18,956,355	18,363,682	0	(291,548)	0	(291,548)	0	18,072,134	0	152,736	152,736	646,253	01/01/2014
25468P-CV-6	WALT DISNEY CO CORPORATE		06/13/2013	First Tennessee Capital Mkts		2,014,325	2,045,000	2,030,460	2,030,698	0	1,314	0	1,314	0	2,032,012	0	(17,687)	(17,687)	12,372	11/30/2017
25468P-CX-2	WALT DISNEY CO CORPORATE		08/26/2013	Morgan Stanley & Co, Inc		9,724,688	11,275,000	11,194,046	11,193,897	0	790	0	790	0	11,194,687	0	(1,470,000)	(1,470,000)	311,722	11/24/2042
254709-AH-1	DISCOVER FINANCIAL SVS CORPORATE		03/22/2013	Tax Free Exchange		511,740	500,000	388,640	389,476	0	1,762	0	1,762	0	391,238	0	120,501	120,501	6,470	08/22/2023
25470D-AB-5	DISCOVERY COMMUNICATIONS LLC CORPORATE		02/21/2013	Credit Suisse First Boston Cor		531,405	500,000	526,860	517,980	0	(1,115)	0	(1,115)	0	516,865	0	14,540	14,540	4,368	06/01/2015
256911-AJ-7	Dollar Diversified Payment Rig 2008-2 NT		12/15/2013	Redemption 100.0000		17,952,000	17,952,000	17,952,000	17,952,000	0	0	0	0	0	17,952,000	0	0	0	589,050	04/30/2016
25746U-BN-8	DOMINION RESOURCES INC CORPORATE		08/06/2013	Credit Suisse First Boston Cor		25,585	25,000	24,994	24,995	0	1	0	1	0	24,996	0	589	589	479	08/15/2016
257867-AG-6	RR DONNELLEY & SONS CO DEBENTURES		03/08/2013	Prudential Invst Mgmt		5,854,289	5,900,000	5,841,076	5,853,694	0	595	0	595	0	5,854,289	0	0	0	158,522	04/12/2029
260003-AG-3	DOVER CORP CORPORATE 6.600% 03/15/38		11/25/2013	WELLS FARGO SEC LLC		3,704,670	3,000,000	4,202,250	4,179,071	0	(24,982)	0	(24,982)	0	4,154,088	0	(449,418)	(449,418)	238,700	03/10/2038
26138E-AG-4	DR PEPPER SNAPPLE GROUP CORPORATE		05/01/2013	Maturity		8,232,000	8,232,000	9,038,818	8,360,271	0	(128,271)	0	(128,271)	0	8,232,000	0	0	0	251,899	01/01/2014
26138E-AM-1	DR PEPPER SNAPPLE GROUP CORPORATE		10/30/2013	MILLENIUM ADVISORS, LLC		234,261	225,000	222,842	223,630	0	361	0	361	0	223,992	0	10,269	10,269	8,501	01/15/2016
26153#-AD-8	The Drees Company Series A Senior Secure		04/15/2013	Redemption 100.0000		4,438,175	4,438,175	4,438,175	4,438,175	0	0	0	0	0	4,438,175	0	0	0	233,004	04/16/2014
26153#-AE-6	The Drees Company Series B Senior Secure		04/15/2013	Redemption 100.0000		1,475,915	1,475,915	1,475,915	1,475,915	0	0	0	0	0	1,475,915	0	0	0	77,486	04/16/2014
26153#-AF-3	The Drees Company Series C Senior Note		09/08/2013			8,598,682	8,598,682	8,598,682	8,598,682	0	0	0	0	0	8,598,682	0	0	0	677,146	09/08/2015
26249T-AA-0	DRYDEN LEVERAGED LOAN CDO DRYD_08-21A		12/02/2013	Royal Bank of Scotland		30,180,452	30,150,000	30,150,000	30,150,000	0	0	0	0	0	30,150,000	0	30,452	30,452	637,478	09/17/2016
263534-BT-5	E.I. DU PONT DE NEMOURS CORPORATE		10/23/2013	Barclays Capital Inc		23,735,600	20,000,000	19,991,600	19,993,726	0	(808)	0	(808)	0	19,992,918	0	3,742,682	3,742,682	1,543,333	07/15/2018
26441Y-AR-8	DUKE REALTY LP CORPORATE		05/15/2013	Maturity		250,000	250,000	261,705	252,734	0	(2,734)	0	(2,734)	0	250,000	0	0	0	7,813	01/15/2014
26858*-AA-6	EIF Calypso, LLC Term A		12/31/2013	Redemption 100.0000		3,199,024	3,199,024	3,199,024	3,199,024	0	0	0	0	0	3,199,024	0	0	0	42,900	07/28/2014
26858*-AB-4	EIF Calypso, LLC Term B		12/31/2013	Redemption 100.0000		4,654,118	4,654,118	4,654,118	4,654,118	0	0	0	0	0	4,654,118	0	0	0	45,708	11/02/2017
26875P-AF-8	EOG RESOURCES INC CORPORATE		12/18/2013	Goldman Sachs & Co		16,291,269	15,715,000	15,682,784	15,698,738	0	6,399	0	6,399	0	15,705,137	0	586,132	586,132	491,923	06/01/2015
26875P-AF-8	EOG RESOURCES INC CORPORATE		03/22/2013	Prudential Invst Mgmt		3,666,884	3,500,000	3,496,215	3,498,071	0	140	0	140	0	3,498,211	0	168,674	168,674	32,696	06/01/2015
269491-AA-4	EAGLE CREEK CLO LTD EAGLC_06-1 CLO		11/29/2013	Paydown		33,300,911	33,300,911	32,426,762	32,639,561	0	661,349	0	661,349	0	33,300,911	0	0	0	107,090	01/01/2015
271790-AF-4	EAST COAST POWER LLC SECURED		12/17/2013	Call 113.2474		3,868,512	3,415,983	3,415,983	3,415,983	0	0	0	0	0	3,415,983	0	452,529	452,529	248,132	01/30/2016
271790-AF-4	EAST COAST POWER LLC SECURED		09/30/2013	Redemption 100.0000		516,684	516,684	516,684	516,684	0	0	0	0	0	516,684	0	0	0	19,597	01/30/2016
27448#-AA-7	East Plant Investments LLC Senior Note		09/03/2013	Redemption 100.0000		979,775	979,775	972,430	978,959	0	816	0	816	0	979,775	0	0	0	28,674	01/02/2014
277432-AJ-9	EASTMAN CHEMICAL CO CORPORATE		10/30/2013	WELLS FARGO SEC LLC		67,599	65,000	64,925	64,954	0	12	0	12	0	64,966	0	2,634	2,634	1,728	12/15/2015
27876G-BF-4	DISH DBS CORP CORPORATE		10/01/2013	Maturity		3,425,000	3,425,000	3,590,375	3,489,689	0	(64,689)	0	(64,689)	0	3,425,000	0	0	0	239,750	01/01/2014
28103*-AB-3	Edison Properties SRNT		02/28/2013	Redemption 100.0000		73,734	73,734	73,734	73,734	0	0	0	0	0	73,734	0	0	0	660	01/30/2014
28103*-AC-1	Edison Properties SRNT		02/28/2013	Redemption 100.0000		1,852,205	1,852,205	1,852,205	1,852,205	0	0	0	0	0	1,852,205	0	0	0	16,942	01/30/2014
28103*-AN-7	Edison Properties Senior Note		12/27/2013	Redemption 100.0000		911,529	911,529	911,529	911,529	0	0	0	0	0	911,529	0	0	0	30,549	11/15/2017
28103*-AR-8	Edison Properties Senior Note		12/16/2013	Redemption 100.0000		1,029,449	1,029,449	1,029,449	1,029,449	0	0	0	0	0	1,029,449	0	0	0	24,191	02/02/2018
28103*-AT-4	Edison Properties Senior Note		12/21/2013	Redemption 100.0000		2,202,355	2,202,355	2,202,355	2,202,355	0	0	0	0	0	2,202,355	0	0	0	63,131	02/21/2021
281504-A*-1	Educational Ventures, Inc. Senior Note		12/08/2013	Redemption 100.0000		6,049,229	6,049,229	6,049,229	6,049,186	0	43	0	43	0	6,049,229	0	0	0	192,060	05/21/2021
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		12/10/2013			1,010,171	1,010,171	1,010,171	1,010,171	0	0	0	0	0	1,010,171	0	0	0	46,270	01/09/2025
28332#-AB-2	EL Greenfield IN Landlord, LLC Promissor		01/02/2013	Call 100.0000		9,657,083	9,657,083	9,657,083	9,657,083	0	0	0	0	0	9,657,083	0	0	0	2,773,233	05/29/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28370T-A#-6	El Paso Pipeline Prtn Op Comp. Senior No		09/30/2013	Maturity		25,850,000	25,850,000	25,850,000	25,850,000	0	0	0	0	0	25,850,000	0	0	0	2,068,000	01/30/2014
285661-AD-6	HP ENTERPRISE SERVICES NOTES		08/01/2013	Maturity		22,399,000	22,399,000	23,916,932	22,651,788	0	(252,788)	0	(252,788)	0	22,399,000	0	0	0	1,343,940	01/01/2014
291011-AX-2	EMERSON ELEC CO CORPORATE		01/30/2013	Prudential Invst Mgmt		10,124,392	8,600,000	9,268,822	9,056,061	0	(5,627)	0	(5,627)	0	9,050,433	0	1,073,959	1,073,959	131,688	10/15/2018
291011-AY-0	EMERSON ELEC CO CORPORATE		03/08/2013	Prudential Invst Mgmt		11,706,790	11,750,000	11,687,620	11,705,413	0	1,377	0	1,377	0	11,706,790	0	0	0	232,307	10/15/2019
292554-A*-3	Encore Capital Group Inc. Senior Secured		12/17/2013	Redemption 100.0000		1,950,000	1,950,000	1,950,000	1,950,000	0	0	0	0	0	1,950,000	0	0	0	94,453	12/18/2015
292554-A@-1	Encore Capital Group Inc. Senior Secured		11/10/2013	Redemption 100.0000		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	116,156	02/10/2016
292680-AC-9	ENERGY FUTURE HOLDINGS CORPORATE		01/28/2013	Taxable Exchange		386,775	408,000	318,240	332,233	0	(2,143)	0	(2,143)	0	330,090	0	56,685	56,685	10,846	09/30/2018
29269Q-AA-5	ENERGY FUTURE INTERMEDIATE HLD CORPORATE		10/22/2013	Morgan Stanley & Co, Inc		1,135,820	1,064,000	1,044,529	1,046,995	0	1,154	0	1,154	0	1,048,148	0	87,672	87,672	95,760	02/08/2021
29364N-AH-1	ENTERGY MISSISSIPPI INC 1ST MORTGAGE		02/01/2013	Maturity		8,000,000	8,000,000	7,991,920	7,999,178	0	822	0	822	0	8,000,000	0	0	0	206,000	01/01/2014
29372E-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2013	Paydown		25,433,200	25,433,200	25,434,375	25,436,450	0	(3,250)	0	(3,250)	0	25,433,200	0	0	0	191,931	02/19/2014
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2013	Paydown		19,718,720	19,718,720	19,728,072	19,723,909	0	(5,189)	0	(5,189)	0	19,718,720	0	0	0	161,857	04/17/2014
29372E-AP-3	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2013	Paydown		20,618,347	20,618,347	20,616,489	20,617,103	0	1,243	0	1,243	0	20,618,347	0	0	0	150,727	07/09/2014
29375*-AB-2	Enterprise Housing Fin Svcs. Senior Note		07/15/2013	Redemption 100.0000		1,657,143	1,657,143	1,538,608	1,572,538	0	84,605	0	84,605	0	1,657,143	0	0	0	66,102	07/16/2014
293791-AD-1	ENTERPRISE PRODUCTS OPER COMPANY GUARNT		02/01/2013	Maturity		18,485,000	18,485,000	18,488,890	18,484,994	0	6	0	6	0	18,485,000	0	0	0	589,209	01/01/2014
293791-AR-0	ENTERPRISE PRODUCTS OPER CORPORATE		02/26/2013	Mizuho Securities USA, Inc.		405,615	375,000	409,361	399,247	0	(1,699)	0	(1,699)	0	397,548	0	8,067	8,067	9,167	03/02/2015
29379V-AX-1	ENTERPRISE PROD OPER L.P. CORPORATE		10/30/2013	Barclays Capital Inc		90,596	90,000	89,947	89,953	0	15	0	15	0	89,968	0	628	628	1,378	08/13/2015
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE		12/26/2013	Paydown		39,449	39,449	40,037	39,984	0	(535)	0	(535)	0	39,449	0	0	0	801	01/18/2019
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3		08/26/2013	Paydown		30,119	30,119	30,119	30,119	0	0	0	0	0	30,119	0	0	0	125	10/22/2025
29445F-CB-2	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3		08/26/2013	Paydown		431,778	431,778	431,778	431,778	0	0	0	0	0	431,778	0	0	0	2,794	04/16/2027
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA		01/03/2013	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,943)	01/11/2021
294751-BX-9	EQUITY ONE ABS, INC. SERIES 2003 1 CLA		08/01/2013	Paydown		124,458	124,458	124,457	124,275	0	182	0	182	0	124,458	0	0	0	1,834	03/28/2019
294751-CJ-9	EQUITY ONE ABS, INC. ASSET BACKED		12/01/2013	Paydown		34,914	34,914	34,701	23,098	11,497	320	0	11,817	0	34,914	0	0	0	985	10/31/2021
294751-DC-3	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		12/01/2013	Paydown		232,809	232,809	232,809	232,251	0	558	0	558	0	232,809	0	0	0	7,469	02/11/2016
294751-DF-6	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		06/01/2013	Paydown		629,936	629,936	631,656	631,014	0	(884)	194	(1,078)	0	629,936	0	0	0	11,717	06/25/2021
294751-DG-4	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		06/01/2013	Paydown		193,098	193,098	193,089	100,334	92,663	101	0	92,764	0	193,098	0	0	0	2,348	10/05/2027
294751-DV-1	EQUITY ONE ABS, INC. SERIES 2004 1 CLA		11/01/2013	Paydown		250,644	250,644	250,644	271,503	0	(20,859)	0	(20,859)	0	250,644	0	0	0	6,076	01/23/2019
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA		12/01/2013	Paydown		1,983,903	1,983,903	1,983,416	1,980,696	0	3,208	0	3,208	0	1,983,903	0	0	0	58,679	05/29/2019
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3		12/01/2013	Paydown		1,796,023	1,796,023	1,796,023	1,796,023	0	0	0	0	0	1,796,023	0	0	0	34,805	12/05/2020
29481#-AB-9	Ergon Inc Senior Note 5.170% 02/10/15		02/10/2013	Redemption 100.0000		588,750	588,750	588,750	588,750	0	0	0	0	0	588,750	0	0	0	7,610	08/11/2014
29587#-AF-3	Ernst&YoungUS LLP/Ernst&Young Senior Not		07/25/2013	Redemption 100.0000		918,177	918,177	965,307	944,542	0	(26,365)	0	(26,365)	0	918,177	0	0	0	70,332	01/26/2016
29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORATE		11/14/2013	Citigroup Capital Markets Inc		67,144,195	81,328,000	83,418,699	83,413,473	0	(36,194)	0	(36,194)	0	83,377,279	0	(16,233,084)	(16,233,084)	3,899,407	08/20/2042
297425-AF-7	ESTERLINE TECHNOLOGIES CORP CORPORATE		04/09/2013	Call 102.2083		1,456,468	1,425,000	1,389,375	1,406,304	0	1,101	0	1,101	0	1,407,405	0	49,064	49,064	57,168	12/01/2014
29989#-AD-2	Everett Smith Group, Ltd. Senior Note		09/12/2013	Redemption 100.0000		1,250,000	1,250,000	1,260,478	1,253,159	0	(3,159)	0	(3,159)	0	1,250,000	0	0	0	61,688	09/12/2014
29989#-AE-0	Everett Smith Group, Ltd. Senior Note		06/06/2013	Redemption 100.0000		357,143	357,143	357,143	357,143	0	0	0	0	0	357,143	0	0	0	8,839	01/06/2014
29989#-AF-7	Everett Smith Group, Ltd. Senior Note		06/30/2013	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	16,679	12/31/2013
29989#-AG-5	Everett Smith Group, Ltd. Senior Note		10/12/2013	Redemption 100.0000		1,203,636	1,203,636	1,203,636	1,203,636	0	0	0	0	0	1,203,636	0	0	0	59,700	10/13/2015
300674-AA-6	Excel Paralubes SRNT 7.430% 11/01/15		11/01/2013			19,665,000	19,665,000	19,698,064	19,670,104	0	(5,104)	0	(5,104)	0	19,665,000	0	0	0	1,095,832	02/06/2015
30161M-AD-5	EXELON GEN CO LLC CORPORATE		07/11/2013	Jefferies & Co, Inc		5,116,650	5,000,000	4,998,332	4,999,670	0	212	0	212	0	4,999,882	0	116,768	116,768	268,243	01/15/2014
301965-CE-7	FFCA SECURED LENDING CORPORATI FFCA_1999		12/01/2013	Paydown		264,585	264,585	296,708	277,337	0	(12,752)	0	(12,752)	0	264,585	0	0	0	10,334	07/04/2016
301965-CG-2	FFCA SECURED LENDING CORPORATI Series 20		12/01/2013	Paydown		317,941	317,941	322,191	321,913	0	(3,972)	0	(3,972)	0	317,941	0	0	0	14,075	05/16/2017
302182-AF-7	EXPRESS SCRIPTS INC CORPORATE		10/30/2013	Jefferies & Co, Inc		157,391	150,000	149,396	149,582	0	102	0	102	0	149,684	0	7,707	7,707	4,544	05/15/2016
30245A-AB-5	FEP Receivables Trust Trust 2000-2 Class		01/31/2013	Call 0.0000		0	7,452,630	16,352	745	15,607	0	0	15,607	0	16,352	0	(16,352)	(16,352)	0	12/31/2013
302508-AQ-9	FMR LLC BONDS 144A 7.570% 06/15/29		03/08/2013	Prudential Invst Mgmt		21,457,203	20,995,000	21,580,920	21,462,428	0	(5,225)	0	(5,225)	0	21,457,203	0	0	0	379,671	06/12/2029
302788-AH-3	FMT Heavy Oil Transportation Senior Secu		08/30/2013	Direct		22,037,739	22,037,739	22,037,739	22,037,739	0	0	0	0	0	22,037,739	0	0	0	1,021,094	01/08/2016

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
302788-AH-3	FMT Heavy Oil Transportation Senior Secu		08/01/2013	Redemption 100.0000		1,980,920	1,980,920	1,980,920	1,980,920	0	0	0	0	0	1,980,920	0	0	0	46,097	01/08/2016
302788-AJ-9	FMT Heavy Oil Transportation Senior Secu		12/01/2013	Redemption 100.0000		472,600	472,600	472,600	472,600	0	0	0	0	0	472,600	0	0	0	10,627	03/21/2017
302788-AK-6	FMT Heavy Oil Transportation Senior Secu		12/01/2013	Redemption 100.0000		546,733	546,733	546,733	546,733	0	0	0	0	0	546,733	0	0	0	12,294	04/16/2017
302788-AL-4	FMT Heavy Oil Transportation Senior Secu		12/01/2013	Redemption 100.0000		254,833	254,833	254,833	254,833	0	0	0	0	0	254,833	0	0	0	5,611	05/25/2017
30302#-AA-6	Fabrico, Inc. Term 6.759% 07/12/15		12/31/2013			1,670,000	1,670,000	1,670,000	1,670,000	0	0	0	0	0	1,670,000	0	0	0	74,759	04/21/2015
30302#-AB-4	Fabrico, Inc. Revolver		08/30/2013	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	72,813	07/12/2015
307048-AB-0	Family Dollar Stores, Inc. Senior Note		09/27/2013	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	10,480	03/30/2015
314300-BA-4	FELCOR LODGING LP SR NT CORPORATE		01/02/2013	Call 116.0644		4,312,954	3,716,000	4,009,566	3,902,401	0	(280)	0	(280)	0	3,902,120	0	410,834	410,834	92,900	10/01/2014
316599-AC-3	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		02/22/2013	Barclays Capital Inc		3,442,639	7,162,837	4,579,567	4,467,859	0	(10,651)	0	(10,651)	0	4,457,208	0	(1,014,569)	(1,014,569)	4,085	03/19/2027
316599-AC-3	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		12/26/2013	Paydown		599,596	599,596	379,998	374,001	0	225,595	0	225,595	0	599,596	0	0	0	930	03/19/2027
316599-AD-1	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		02/22/2013	Barclays Capital Inc		5,110,317	10,632,648	6,789,531	6,789,531	0	(15,045)	0	(15,045)	0	6,774,485	0	(1,664,169)	(1,664,169)	6,819	07/16/2027
316599-AD-1	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		02/21/2013	Paydown		122,941	122,941	78,504	78,504	0	44,436	0	44,436	0	122,941	0	0	0	62	07/16/2027
31659E-AC-2	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		12/26/2013	Paydown		126,379	126,379	79,861	83,568	0	45,454	2,643	42,811	0	126,379	0	0	0	258	10/30/2026
31659T-CC-7	FIELDSTONE MORTGAGE INVESTMENT FMIC_04-4		12/26/2013	Paydown		1,787,279	1,787,279	1,788,384	1,787,784	0	(505)	0	(505)	0	1,787,279	0	0	0	16,548	03/15/2015
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER		12/26/2013	Paydown		228,422	228,422	148,492	107,980	0	120,443	0	120,443	0	228,422	0	0	0	372	03/31/2029
316773-CK-4	FIFTH THIRD BANCORP CORPORATE		10/08/2013	Suntrust Capital Markets Inc		168,584	160,000	159,811	159,877	0	26	0	26	0	159,903	0	8,681	8,681	7,024	01/25/2016
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		07/02/2013	Redemption 100.0000		916,142	916,142	916,142	916,142	0	0	0	0	0	916,142	0	0	0	37,585	03/31/2018
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		07/02/2013	Redemption 100.0000		852,960	852,960	852,960	852,960	0	0	0	0	0	852,960	0	0	0	34,993	04/07/2018
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2013	Redemption 100.0000		573,847	573,847	573,847	573,847	0	0	0	0	0	573,847	0	0	0	25,651	02/07/2021
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2013	Redemption 100.0000		57,669	57,669	57,669	57,669	0	0	0	0	0	57,669	0	0	0	2,578	02/07/2021
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2013	Redemption 100.0000		359,783	359,783	359,783	359,783	0	0	0	0	0	359,783	0	0	0	16,082	01/18/2021
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2013	Call 100.0000		11,252	11,252	11,252	11,252	0	0	0	0	0	11,252	0	0	0	671	12/31/2020
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2013	Redemption 100.0000		145,793	145,793	145,793	145,793	0	0	0	0	0	145,793	0	0	0	6,517	12/31/2020
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2013	Redemption 100.0000		196,049	196,049	196,049	196,049	0	0	0	0	0	196,049	0	0	0	8,763	02/07/2021
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2013	Call 100.0000		6,038	6,038	6,038	6,038	0	0	0	0	0	6,038	0	0	0	360	01/28/2021
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2013	Redemption 100.0000		172,369	172,369	172,369	172,369	0	0	0	0	0	172,369	0	0	0	7,705	01/28/2021
319963-E*-1	FIRST DATA CORP Sep '07 Extended 2017 Eu	0	04/10/2013	Call 99.8130		8,142,485	8,157,740	7,989,544	7,950,590	0	287,730	0	287,730	85,633	8,173,415	(150,538)	(30,930)	(181,468)	123,217	12/24/2017
000000-00-0	FIRST DATA CORP Sep '07 Extended 2017 US		04/10/2013	Call 100.2344		4,508,725	4,498,182	4,321,571	4,345,369	0	161,701	0	161,701	0	4,507,070	0	1,655	1,655	69,596	12/24/2017
32027E-AE-1	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE		12/26/2013	Prudential Invst Mgmt		1,120,220	1,120,220	995,778	979,176	0	141,045	0	141,045	0	1,120,220	0	0	0	1,649	07/29/2024
32027N-ED-9	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE		12/26/2013	Prudential Invst Mgmt		676,227	676,227	676,993	676,845	0	(618)	0	(618)	0	676,227	0	0	0	4,948	01/04/2020
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		01/25/2013	Prudential Invst Mgmt		12,097	3,689	888	1,003	0	4	0	4	0	1,007	0	11,090	11,090	0	12/12/2027
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		02/01/2013	Prudential Invst Mgmt		26,373	3,462,014	26,373	866,424	0	(840,050)	0	(840,050)	0	26,373	0	0	0	0	12/12/2027
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF		12/26/2013	Prudential Invst Mgmt		384,970	384,970	363,910	363,528	0	21,441	0	21,441	0	384,970	0	0	0	2,297	02/17/2020
32027N-GC-9	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2013	Prudential Invst Mgmt		1,087,603	1,087,603	1,089,275	1,088,809	0	(1,206)	0	(1,206)	0	1,087,603	0	0	0	9,364	05/06/2020
32027N-HL-8	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2013	Prudential Invst Mgmt		41,396	40,812	6,182	5,685	0	(5,685)	0	(5,685)	0	0	0	41,396	41,396	479	01/16/2016
32027N-HL-8	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		09/25/2013	Prudential Invst Mgmt		30,153	30,153	4,567	4,200	0	25,953	0	25,953	0	30,153	0	0	0	326	01/16/2016
32027N-HY-0	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2013	Prudential Invst Mgmt		3,560,208	3,560,208	3,560,208	3,560,208	0	0	0	0	0	3,560,208	0	0	0	18,810	01/26/2017
32027N-PE-5	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		12/26/2013	Prudential Invst Mgmt		1,070,496	1,070,496	1,070,496	1,070,496	0	0	0	0	0	1,070,496	0	0	0	7,050	03/18/2014
32028H-AE-3	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE		09/25/2013	Prudential Invst Mgmt		13,630,000	23,500,000	11,226,256	11,173,215	0	(46,732)	0	(46,732)	0	11,126,483	0	2,503,517	2,503,517	92,087	04/24/2023
32028T-AD-9	FIRST FRANKLIN MTG LN TR SER 2 CORPORATE		12/26/2013	Prudential Invst Mgmt		4,874,020	4,874,020	3,142,863	3,171,091	0	1,707,014	4,085	1,702,929	0	4,874,020	0	0	0	8,049	09/12/2027
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		12/26/2013	Prudential Invst Mgmt		6,040,761	6,040,761	3,422,019	3,493,238	0	2,572,207	24,684	2,547,523	0	6,040,761	0	0	0	10,466	11/06/2027
320517-AA-3	First Horizon National Corp CORPORATE		10/30/2013	Mitsubishi UFJ SEC (USA) Inc		216,054	200,000	199,338	199,579	0	105	0	105	0	199,684	0	16,370	16,370	9,526	12/15/2015

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32115B-AB-6	FIRST NLC TRUST ABS FLOATER		01/25/2013	Goldman Sachs & Co		5,773,838	11,547,675	7,308,731	7,308,731	0	(770)	0	(770)	0	7,307,962	0	(1,534,124)	(1,534,124)	3,341	10/27/2028
32115B-AB-6	FIRST NLC TRUST ABS FLOATER		12/26/2013	Paydown		705,345	705,345	432,937	446,426	0	267,480	8,561	258,919	0	705,345	0	0	0	1,235	10/27/2028
				Redemption 100.0000																
32485*-AC-1	Catalyst Old River Hydroelectr SRNT		11/01/2013			16,526,634	16,526,634	16,526,634	16,526,634	0	0	0	0	0	16,526,634	0	0	0	1,505,628	05/02/2014
33613#-AB-2	First Quality Enterprises, Inc Senior No		05/14/2013	Call 100.0000		4,710,800	4,710,800	4,710,800	4,710,800	0	0	0	0	0	4,710,800	0	0	0	293,097	08/31/2014
33613#-AC-0	First Quality Enterprises, Inc Senior Se		05/14/2013	Call 100.0000		7,750,000	7,750,000	7,996,176	7,910,640	0	8,063	0	8,063	0	7,918,704	0	(168,704)	(168,704)	329,056	12/18/2016
				Redemption 100.0000																
33613#-AC-0	First Quality Enterprises, Inc Senior Se		04/18/2013			1,550,000	1,550,000	1,599,235	1,582,128	0	(32,128)	0	(32,128)	0	1,550,000	0	0	0	1,397,211	12/18/2016
33735P-AL-1	FIRST UNION COMMERCIAL MORTGAG CMBS		11/01/2013	Paydown		2,000,000	2,000,000	2,218,750	2,016,110	0	(16,110)	0	(16,110)	0	2,000,000	0	0	0	98,063	12/31/2013
337367-AH-9	FIRST UNION-LEHMAN BROTHERS-BA FULBA_98-		12/01/2013	Paydown		1,084,484	1,084,484	1,190,645	1,086,967	0	(2,483)	0	(2,483)	0	1,084,484	0	0	0	48,861	02/17/2014
				Redemption 100.0000																
33763@-AB-2	FirstService Delaware LP Senior Note	G	09/30/2013			6,250,000	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	0	0	400,000	04/01/2015
33766J-AB-9	FIRST ENERGY SOLUTIONS CORP CORPORATE		04/12/2013	Call 107.6650		226,097	210,000	209,902	209,952	0	3	0	3	0	209,955	0	16,142	16,142	6,720	11/15/2015
33766J-AD-5	FIRST ENERGY SOLUTIONS CORP CORPORATE		03/28/2013	Tender (Corp Action)		284,928	250,000	276,338	273,647	0	(542)	0	(542)	0	273,105	0	11,823	11,823	9,369	08/14/2021
337932-AC-1	FIRSTENERGY CORP NOTES		12/16/2013	Various		8,550,200	8,000,000	9,077,380	8,915,696	0	(25,853)	0	(25,853)	0	8,889,843	0	(339,643)	(339,643)	637,528	11/11/2031
337932-AC-1	FIRSTENERGY CORP NOTES		03/08/2013	Prudential Invst Mgmt		22,406,733	22,500,000	22,392,575	22,406,904	0	(171)	0	(171)	0	22,406,733	0	0	0	534,687	11/11/2031
				Redemption 100.0000																
33942@-AA-8	Flight Options LLC Senior Secured Term L		03/28/2013			118,045	118,045	119,049	118,045	70	(70)	0	0	0	118,045	0	0	0	1,298	01/28/2014
				Morgan Stanley & Co, Inc																
341081-EX-1	FLORIDA POWER & LIGHT CORPORATE		11/25/2013			6,380,757	5,205,000	6,871,329	6,843,846	0	(38,725)	0	(38,725)	0	6,805,121	0	(424,364)	(424,364)	320,917	05/26/2036
341081-EY-9	FLORIDA POWER & LIGHT CORPORATE		06/24/2013	Seaport Group		5,824,500	5,000,000	6,672,850	6,658,188	0	(20,653)	0	(20,653)	0	6,637,535	0	(813,035)	(813,035)	191,750	04/26/2037
				Redemption 100.0000																
34487@-AA-7	Football Club Term Notes 2012 Senior Not		12/02/2013			8,694,546	8,694,546	8,694,546	8,694,546	0	0	0	0	0	8,694,546	0	0	0	673,313	09/05/2015
34529Q-AB-9	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		02/15/2013	Paydown		2,933,990	2,933,990	2,933,760	2,933,975	0	15	0	15	0	2,933,990	0	0	0	2,427	02/14/2014
34529T-AB-3	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		05/15/2013	Paydown		17,492,013	17,492,013	17,490,436	17,491,730	0	283	0	283	0	17,492,013	0	0	0	38,221	02/16/2014
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		06/15/2013	Paydown		8,037,987	8,037,987	8,037,552	8,037,899	0	88	0	88	0	8,037,987	0	0	0	13,843	02/14/2014
34529V-AC-6	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		09/15/2013	Paydown		10,739,533	10,739,533	10,738,433	10,739,175	0	359	0	359	0	10,739,533	0	0	0	27,783	01/01/2014
34529W-AB-6	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		10/15/2013	Paydown		19,811,396	19,811,396	19,809,886	19,810,817	0	578	0	578	0	19,811,396	0	0	0	48,656	01/04/2014
34529X-AC-2	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		12/15/2013	Paydown		16,877,112	16,877,112	16,876,044	16,876,251	0	861	0	861	0	16,877,112	0	0	0	71,646	02/25/2014
34529Y-AA-4	FORD AUTO ASSET BACKED		12/15/2013	Paydown		7,873,851	7,873,851	7,873,313	7,873,565	0	287	0	287	0	7,873,851	0	0	0	19,897	01/17/2014
34530A-AB-1	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		12/15/2013	Paydown		11,809,290	11,809,290	11,808,837	11,808,875	0	415	0	415	0	11,809,290	0	0	0	32,514	03/17/2014
346091-BE-0	FOREST OIL CORP CORPORATE		03/18/2013	Call 107.1051		3,980,027	3,716,000	3,948,250	3,831,793	0	(21,518)	0	(21,518)	0	3,810,276	0	169,751	169,751	186,006	12/15/2014
35132#-AA-1	Fox & Roach/Trident LP Senior Note		07/31/2013	Call 100.0000		24,657,146	24,657,146	24,657,146	24,657,146	0	0	0	0	0	24,657,146	0	0	0	3,957,552	08/04/2015
				Redemption 100.0000																
35132#-AA-1	Fox & Roach/Trident LP Senior Note		06/30/2013			3,664,962	3,664,962	3,664,962	3,664,962	0	0	0	0	0	3,664,962	0	0	0	112,398	08/04/2015
35652@-AA-3	Freelancers Union Inc. Promissory Note		07/23/2013	Call 100.0000		35,766	35,766	16,871	41,232	0	(10,278)	0	(10,278)	0	30,954	0	4,812	4,812	165,502	03/20/2018
				Redemption 100.0000																
35669#-AA-2	Freeport LNG Development LP Senior Note		12/31/2013			3,020,164	3,020,164	3,020,164	3,020,164	0	0	0	0	0	3,020,164	0	0	0	123,626	06/25/2020
35729P-CA-6	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2013	Paydown		796,797	796,797	800,158	798,657	0	(1,860)	0	(1,860)	0	796,797	0	0	0	4,193	07/07/2019
35729P-CK-4	FREMONT HOME LOAN TRUST SERIES 2004 A		12/26/2013	Paydown		832,109	832,109	832,109	832,109	0	0	0	0	0	832,109	0	0	0	4,981	06/27/2019
35729P-DE-7	FREMONT HOME LOAN TRUST ABS FLOATER		11/25/2013	Paydown		100,104	100,104	93,441	91,944	0	8,159	0	8,159	0	100,104	0	0	0	1,227	08/12/2015
35729P-EE-6	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2013	Paydown		732,403	732,403	736,065	733,190	0	(787)	0	(787)	0	732,403	0	0	0	5,257	12/02/2016
35729P-GD-6	FREMONT HOME LOAN TRUST FHLT_04-D		12/26/2013	Paydown		854,223	854,223	854,223	854,223	0	0	0	0	0	854,223	0	0	0	5,769	01/14/2017
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER		11/25/2013	Paydown		122,466	122,466	118,676	118,723	0	3,743	0	3,743	0	122,466	0	0	0	503	05/17/2016
35729P-JC-5	FREMONT HOME LOAN TRUST FREMONT_05-1		12/26/2013	Paydown		2,780,862	2,780,862	2,780,862	2,780,862	0	0	0	0	0	2,780,862	0	0	0	14,782	02/24/2014
35729P-KR-0	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2013	Paydown		1,120,374	1,120,374	1,110,825	1,112,176	0	8,197	0	8,197	0	1,120,374	0	0	0	4,177	01/14/2016
				Credit Suisse First																
35729P-PB-0	FREMONT HOME LOAN TRUST ABS FLOATER		10/02/2013	Boston Cor		5,350,000	10,000,000	7,330,280	8,407,989	0	(6,514)	1,071,195	(1,077,709)	0	7,330,280	0	(1,980,280)	(1,980,280)	36,970	04/25/2023
35729Q-AD-0	FREMONT HOME EQUITY ABS FLOATER		12/26/2013	Paydown		943,838	943,838	462,068	477,445	0	477,217	10,824	466,393	0	943,838	0	0	0	2,251	02/09/2030
35729V-AE-7	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2013	Paydown		596,050	596,050	188,667	186,857	0	409,192	0	409,192	0	596,050	0	0	0	1,388	01/28/2030
35851@-AB-0	The Friends of Team Admy Chtr Senior Not		10/07/2013	Direct		2,765,935	2,935,556	2,339,490	2,477,800	0	48,202	0	48,202	0	2,526,002	0	239,933	239,933	174,666	12/06/2017
				Redemption 100.0000																
35851@-AB-0	The Friends of Team Admy Chtr Senior Not		07/01/2013			64,444	64,444	51,359	54,395	0	10,049	0	10,049	0	64,444	0	0	0	2,803	12/06/2017
				Redemption 100.0000																
361561-AA-1	GG1C FUNDING CORP BOND		01/15/2013			2,685,090	2,685,090	2,685,090	2,685,090	0	0	0	0	0	2,685,090	0	0	0	68,859	01/15/2014
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/16/2013	Paydown		7,683,581	7,683,581	6,384,375	6,338,604	0	1,344,978	0	1,344,978	0	7,683,581	0	0	0	15,159	02/16/2019
36159G-AM-9	GE BUSINESS LOAN TRUST ABS FLOATER		12/16/2013	Paydown		5,701,082	5,701,082	5,011,035	5,402,725	0	298,357	0	298,357	0	5,701,082	0	0	0	17,993	07/07/2014
36159G-AV-9	GE BUSINESS LOAN TRUST ABS FLOATER		12/16/2013	Paydown		7,159,558	7,159,558	6,273,303	6,461,214	0	698,344	0	698,344	0	7,159,558	0	0	0	17,430	01/02/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36159G-AY-3	GE BUSINESS LOAN TRUST GEBL_04-2		12/16/2013	Paydown		231,043	231,043	231,043	231,043	0	0	0	0	0	231,043	0	0	0	3,977	09/07/2017
36159G-BC-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/16/2013	Paydown		516,547	516,547	364,166	400,219	0	116,328	0	116,328	0	516,547	0	0	0	1,430	11/07/2017
36159G-BF-3	GE BUSINESS LOAN TRUST GEBL_05-1		12/16/2013	Paydown		249,510	249,510	249,510	249,510	0	0	0	0	0	249,510	0	0	0	4,497	12/31/2015
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/16/2013	Paydown		3,763,843	3,763,843	3,184,396	3,221,509	0	542,334	0	542,334	0	3,763,843	0	0	0	7,642	11/01/2018
36159G-BX-4	GE BUSINESS LOAN TRUST ABS FLOATER		12/16/2013	Paydown		207,276	207,276	207,276	207,276	0	0	0	0	0	207,276	0	0	0	3,258	10/10/2016
36159L-BN-5	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT		12/09/2013	Deutsche Bank Securities Inc		4,008,125	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	8,125	8,125	31,441	07/22/2014
36159X-AB-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2013	Paydown		7,636,008	7,636,008	7,617,244	7,636,736	0	(728)	0	(728)	0	7,636,008	0	0	0	131,182	03/16/2014
36160R-AA-8	GEBL ABS FLOATER 0.337% 04/16/35		12/16/2013	Paydown		5,835,994	5,835,994	4,645,733	4,787,177	0	1,048,818	0	1,048,818	0	5,835,994	0	0	0	11,468	02/11/2021
36161H-AC-5	GE EQUIPMENT MID TICKET ASSET BACKED		03/14/2013	Paydown		2,561,249	2,561,249	2,561,140	2,561,228	0	22	0	22	0	2,561,249	0	0	0	3,227	02/14/2014
36161Y-AB-0	GE EQUIPMENT ASSET BACKED		12/22/2013	Paydown		6,987,461	6,987,461	6,986,938	6,987,034	0	427	0	427	0	6,987,461	0	0	0	24,126	03/12/2014
36162D-AB-5	GE EQUIPMENT SMALL TICKET LLC ASSET BACK		10/21/2013	Paydown		18,341,615	18,341,615	18,340,873	18,341,186	0	430	0	430	0	18,341,615	0	0	0	89,298	01/02/2014
36162N-AB-3	GE EQUIPMENT ASSET BACKED		10/22/2013	Paydown		13,321,492	13,321,492	13,320,931	13,321,216	0	276	0	276	0	13,321,492	0	0	0	40,865	01/01/2014
361849-C7-5	GMAC Commercial Mortgage Secur GMACC_04-		08/01/2013	Paydown		17,957,383	17,957,383	18,108,408	17,948,353	0	9,030	0	9,030	0	17,957,383	0	0	0	468,176	03/11/2014
361849-J8-6	GMAC Commercial Mortgage Secur GMAC_04-C		12/01/2013	Paydown		111,656	111,656	111,177	111,455	0	201	0	201	0	111,656	0	0	0	2,920	01/31/2014
361849-XG-2	GMAC Commercial Mortgage Secur CMBS		05/01/2013	Paydown		1,000,000	1,000,000	949,375	995,579	0	4,421	0	4,421	0	1,000,000	0	0	0	16,931	02/09/2014
361849-YW-6	GMAC Commercial Mortgage Secur CMBS		08/01/2013	Paydown		3,533,000	3,533,000	3,562,672	3,530,973	0	2,027	0	2,027	0	3,533,000	0	0	0	129,469	03/11/2014
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT		12/26/2013	Paydown		411,168	411,168	402,655	402,655	0	8,513	0	8,513	0	411,168	0	0	0	1,221	08/23/2016
36228C-TH-6	GS Mortgage Securities Corp GSMS_04-GG2		12/01/2013	Paydown		2,004,436	2,004,436	2,014,374	2,003,682	0	754	0	754	0	2,004,436	0	0	0	94,734	05/26/2014
36228C-WU-3	GS Mortgage Securities Corp CMBS		12/01/2013	Paydown		3,075,184	3,075,184	3,114,825	3,073,415	0	1,768	0	1,768	0	3,075,184	0	0	0	141,868	02/09/2014
36228C-WW-9	GS Mortgage Securities Corp CMBS		12/01/2013	Paydown		19,653,289	19,653,289	19,891,007	19,692,607	0	(39,318)	0	(39,318)	0	19,653,289	0	0	0	689,464	10/15/2014
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER		09/20/2013	Paydown		42,618	42,618	42,767	42,758	0	(141)	0	(141)	0	42,618	0	0	0	261	09/02/2016
36228F-KP-0	GSR MORTGAGE LOAN TRUST GSAMP_02-HE		12/20/2013	Paydown		945,283	945,283	897,259	880,875	0	64,408	0	64,408	0	945,283	0	0	0	7,755	11/27/2018
36228F-N2-8	GSR MORTGAGE LOAN TRUST SERIES 2004 FM2		12/26/2013	Paydown		642,819	642,819	642,819	642,819	0	0	0	0	0	642,819	0	0	0	3,207	01/18/2019
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/20/2013	Call 120.4814		20,019	16,616	9,591	9,589	0	(16)	0	(16)	0	9,573	0	10,446	10,446	308	04/01/2026
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/26/2013	Paydown		87,739	87,739	88,165	88,142	0	(403)	0	(403)	0	87,739	0	0	0	990	06/11/2018
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W		12/01/2013	Paydown		631,176	631,176	630,100	629,532	0	1,644	0	1,644	0	631,176	0	0	0	16,767	02/11/2016
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER		12/26/2013	Paydown		3,625,827	3,625,827	3,619,029	3,623,218	0	2,609	0	2,609	0	3,625,827	0	0	0	7,398	10/17/2016
362341-G2-9	GSAMP TRUST ABS FLOATER		07/25/2013	Paydown		564,930	564,930	563,517	564,674	0	256	0	256	0	564,930	0	0	0	824	03/10/2014
36242D-DP-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		09/25/2013	Paydown		1,006,363	1,006,363	1,008,250	1,006,654	0	(291)	0	(291)	0	1,006,363	0	0	0	3,654	03/23/2019
36242D-N3-3	GSR MORTGAGE LOAN TRUST FFML_05-FF2		12/26/2013	Paydown		2,508,822	2,508,822	2,508,822	2,508,822	0	0	0	0	0	2,508,822	0	0	0	9,389	02/21/2015
362437-AC-9	GSAMP_HE ABS FLOATER 0.265% 08/25/36		12/26/2013	Paydown		11,806,719	11,806,719	11,805,058	11,806,675	0	44	0	44	0	11,806,719	0	0	0	18,499	02/24/2014
362440-AB-5	GSAMP TRUST ABS FLOATER		06/25/2013	Paydown		1,462,831	1,462,831	1,462,831	1,462,831	0	0	0	0	0	1,462,831	0	0	0	1,507	02/12/2014
362440-AC-3	GSAMP TRUST ABS FLOATER		12/26/2013	Paydown		1,875,192	1,875,192	1,706,306	1,728,353	0	165,263	18,424	146,839	0	1,875,192	0	0	0	6,115	04/30/2021
36246L-AB-7	GS MORTGAGE SECURITIES CORP CMBS 2007-G		11/01/2013	Paydown		43,499,309	43,499,309	43,437,037	43,642,895	0	(143,586)	0	(143,586)	0	43,499,309	0	0	0	2,080,985	06/19/2014
36246L-AD-3	GS MORTGAGE SECURITIES CORP CMBS		12/01/2013	Paydown		211,692	211,692	179,872	197,260	0	14,432	0	14,432	0	211,692	0	0	0	6,340	08/09/2015
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT		12/26/2013	Paydown		434,527	432,239	402,872	410,578	0	29,479	7,825	21,654	0	432,232	0	2,294	2,294	1,584	11/11/2019
36828#-AB-6	The Gazette Company Senior Note		12/15/2013	Redemption 100.0000		1,700,559	1,700,559	1,731,455	1,728,509	0	(27,950)	0	(27,950)	0	1,700,559	0	0	0	67,704	10/07/2017
36828Q-NW-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-		12/01/2013	Paydown		12,344,315	12,344,315	12,460,437	12,370,746	0	(26,431)	0	(26,431)	0	12,344,315	0	0	0	389,168	02/09/2014
36828Q-PV-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-		12/01/2013	Paydown		5,280,060	5,280,060	5,195,909	5,255,408	0	24,651	0	24,651	0	5,280,060	0	0	0	142,046	02/09/2014
36828Q-QA-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS		02/01/2013	Paydown		219,554	219,554	221,749	219,511	0	42	0	42	0	219,554	0	0	0	1,705	02/10/2014
36828Q-QD-1	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2013	Paydown		400,040	400,040	402,038	400,036	0	4	0	4	0	400,040	0	0	0	11,368	11/09/2014
36828Q-RX-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2013	Paydown		537,465	537,465	534,408	536,225	0	1,240	0	1,240	0	537,465	0	0	0	20,115	01/21/2014
369604-AY-9	GENERAL ELECTRIC CO NOTES		02/01/2013	Maturity		13,000,000	13,000,000	14,009,828	13,035,373	0	(35,373)	0	(35,373)	0	13,000,000	0	0	0	325,000	01/01/2014
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES		06/25/2013	Citigroup Capital Markets Inc		758,394	650,000	731,933	729,138	0	(1,143)	0	(1,143)	0	727,995	0	30,399	30,399	34,491	03/11/2032
370334-BG-8	GENERAL MILLS INC CORPORATE		08/15/2013	Maturity		5,089,000	5,089,000	5,569,496	5,175,746	0	(86,746)	0	(86,746)	0	5,089,000	0	0	0	267,173	01/15/2014
372460-A#-2	Genuine Parts Company Series C Note		12/01/2013	Maturity		198,000,000	198,000,000	198,000,000	198,000,000	0	0	0	0	0	198,000,000	0	0	0	9,246,600	01/01/2014
37459*-AA-6	Giants Training Facility LLC Senior Secu		12/01/2013	Redemption 100.0000		167,457	167,457	167,457	167,457	0	0	0	0	0	167,457	0	0	0	11,973	12/09/2024
37459*-AB-4	Giants Training Facility LLC Senior Secu		12/01/2013	Redemption 100.0000		167,457	167,457	167,457	167,457	0	0	0	0	0	167,457	0	0	0	11,973	12/09/2024
375558-AU-7	GILEAD SCIENCES INC CORPORATE		10/30/2013	Credit Suisse First Boston Cor		464,856	430,000	429,011	429,076	0	73	0	73	0	429,149	0	35,707	35,707	17,501	08/30/2021
37636#-AC-4	Givaudan United States Inc. Senior Note		05/28/2013	Maturity		9,785,000	9,785,000	9,785,000	9,785,000	0	0	0	0	0	9,785,000	0	0	0	237,776	01/28/2014
377372-AC-1	GLAXOSMITHKLINE CAP INC CORP FOREIGN		05/15/2013	Maturity		33,602,000	33,602,000	34,077,467	33,657,948	0	(55,948)	0	(55,948)	0	33,602,000	0	0	0	814,849	01/15/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN		11/20/2013	Morgan Stanley & Co, Inc		7,386,780	6,000,000	8,167,980	8,139,040	0	(44,299)	0	(44,299)	0	8,094,741	0	(707,961)	(707,961)	393,125	05/10/2038
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		08/10/2013	Redemption 100.0000		674,123	674,123	674,123	674,123	0	0	0	0	0	674,123	0	0	0	22,205	01/04/2024
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu		08/10/2013	Redemption 100.0000		600,318	600,318	600,318	600,318	0	0	0	0	0	600,318	0	0	0	22,622	12/17/2030
38141G-EE-0	GOLDMAN SACHS GROUP INC CORPORATE		05/06/2013	JP Morgan Securities, Inc		8,192,477	7,395,000	7,967,692	7,794,093	0	(44,859)	0	(44,859)	0	7,749,234	0	443,243	443,243	323,100	01/15/2016
38212@-AA-0	Good Source, Inc. Term		12/31/2013	Redemption 100.0000		2,648,561	2,648,561	2,648,561	2,648,561	0	0	0	0	0	2,648,561	0	0	0	115,766	09/03/2015
382388-AU-0	GOODRICH CORP 6.800% 07/01/36		03/08/2013	Prudential Invst Mgmt		4,334,544	4,159,000	4,343,501	4,335,813	0	(1,269)	0	(1,269)	0	4,334,544	0	0	0	196,397	06/26/2036
382388-AX-4	GOODRICH CORP CORPORATE		09/26/2013	Call 109.2643		16,192,970	14,820,000	15,001,731	14,966,269	0	(12,422)	0	(12,422)	0	14,953,847	0	1,239,123	1,239,123	616,512	01/08/2014
38479*-AM-4	Grain Processing Corporation Series H Se		12/15/2013	Redemption 100.0000		9,660,714	9,660,714	10,585,473	10,203,356	0	(542,642)	0	(542,642)	0	9,660,714	0	0	0	697,128	12/15/2016
38747P-AA-0	GRANITE VENTURES LTD CO CLO		01/15/2013	Paydown		222,555	222,555	211,705	219,361	0	3,194	0	3,194	0	222,555	0	0	0	341	06/05/2014
38807#-AA-9	Grant County Wind, LLC Senior Note		12/31/2013	Redemption 100.0000		372,141	372,141	372,141	372,141	0	0	0	0	0	372,141	0	0	0	17,271	05/14/2023
389406-B@-7	Graybar Electric Company, Inc. Senior No		06/01/2013	Redemption 100.0000		768,182	768,182	769,549	768,020	0	161	0	161	0	768,182	0	0	0	25,542	01/02/2014
39056@-AB-5	Great Lakes Cheese Senior Note		11/06/2013	Redemption 100.0000		4,157,143	4,157,143	4,157,143	4,157,143	0	0	0	0	0	4,157,143	0	0	0	242,361	05/07/2016
39265*-AG-3	Green Bay Packaging Senior Note		11/15/2013	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	113,409	05/16/2017
39265*-AH-1	Green Bay Packaging Senior Note		12/21/2013			757,727	757,727	757,727	757,727	0	0	0	0	0	757,727	0	0	0	43,645	12/21/2018
393505-CF-7	GREEN TREE HOME IMPROVEMENT SERIES 1994		12/15/2013	Paydown		28,500	28,500	30,958	29,780	0	(1,280)	0	(1,280)	0	28,500	0	0	0	1,039	09/30/2015
393533-CQ-5	GREEN TREE RECREATIONAL,EQUIPM ABS		09/15/2013	Paydown		59,455	59,455	27,208	9,874	0	49,581	0	49,581	0	59,455	0	0	0	1,595	07/15/2018
393533-CZ-5	GREEN TREE RECREATIONAL,EQUIPM ABSIRR 19		04/09/2013	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2018
396789-JS-9	GREENWICH CAPITAL COMMERCIAL CMBS		11/01/2013	Paydown		592,120	592,120	606,183	597,849	0	(5,729)	0	(5,729)	0	592,120	0	0	0	11,457	06/11/2014
396789-JT-7	GREENWICH CAPITAL COMMERCIAL CMBS		12/01/2013	Paydown		3,924,480	3,924,480	4,008,338	3,988,772	0	(64,292)	0	(64,292)	0	3,924,480	0	0	0	78,685	03/31/2014
396789-LG-2	GREENWICH CAPITAL COMMERCIAL CMBS		02/01/2013	Paydown		1,572,436	1,572,436	1,580,997	1,571,175	0	1,261	0	1,261	0	1,572,436	0	0	0	10,611	02/10/2014
396789-LJ-6	GREENWICH CAPITAL COMMERCIAL CMBS		10/01/2013	Paydown		7,824,030	7,824,030	7,642,552	7,758,725	0	65,305	0	65,305	0	7,824,030	0	0	0	251,440	03/26/2015
396789-LK-3	GREENWICH CAPITAL COMMERCIAL CMBS		12/01/2013	Paydown		13,886,795	13,886,795	14,066,133	13,996,944	0	(110,149)	0	(110,149)	0	13,886,795	0	0	0	381,208	07/22/2014
39843*-AA-7	Grifols Inc Credit-Tenant Lease		12/10/2013	Redemption 100.0000		2,264,337	2,264,337	2,264,337	2,264,337	0	0	0	0	0	2,264,337	0	0	0	91,507	02/26/2016
40064@-AA-5	Guadalupe Valley Elec Coop Inc Senior Se		12/01/2013	Redemption 100.0000		1,053,360	1,053,360	1,053,360	1,053,360	0	0	0	0	0	1,053,360	0	0	0	39,712	06/20/2028
40146#-AA-5	Guardian Pipeline LLC Senior Note		12/31/2013	Redemption 100.0000		730,575	730,575	730,575	730,575	0	0	0	0	0	730,575	0	0	0	34,748	08/15/2018
40146#-AC-1	Guardian Pipeline LLC Senior Note		12/31/2013	Redemption 100.0000		319,635	319,635	319,635	319,635	0	0	0	0	0	319,635	0	0	0	15,642	06/30/2018
40146#-AD-9	Guardian Pipeline LLC Senior Note		12/31/2013	Redemption 100.0000		426,195	426,195	426,195	426,195	0	0	0	0	0	426,195	0	0	0	21,283	06/30/2018
40146#-AE-7	Guardian Pipeline LLC Senior Note		12/30/2013	Redemption 100.0000		273,960	273,960	273,960	273,960	0	0	0	0	0	273,960	0	0	0	13,064	06/30/2018
40146#-AF-4	Guardian Pipeline LLC Senior Note		12/31/2013	Redemption 100.0000		395,730	395,730	395,730	395,730	0	0	0	0	0	395,730	0	0	0	19,589	06/30/2018
40146#-AG-2	Guardian Pipeline LLC Senior Note		12/31/2013	Redemption 100.0000		426,195	426,195	426,195	426,195	0	0	0	0	0	426,195	0	0	0	22,029	06/30/2018
40146#-AH-0	Guardian Pipeline LLC Senior Note		12/31/2013	Redemption 100.0000		608,805	608,805	608,805	608,805	0	0	0	0	0	608,805	0	0	0	30,821	06/30/2018
40146#-AJ-6	Guardian Pipeline LLC Senior Note		12/31/2013	Redemption 100.0000		228,330	228,330	228,330	228,330	0	0	0	0	0	228,330	0	0	0	11,231	06/30/2018
40146#-AK-3	Guardian Pipeline LLC Senior Note		12/31/2013	Redemption 100.0000		761,040	761,040	761,040	761,040	0	0	0	0	0	761,040	0	0	0	37,434	06/30/2018
40146#-AL-1	Guardian Pipeline LLC Senior Note		12/31/2013			1,004,535	1,004,535	1,004,535	1,004,535	0	0	0	0	0	1,004,535	0	0	0	48,218	06/30/2018
40157#-AL-7	Guckenheimer Enterprises, Inc. Term A		02/14/2013	Direct		9,174,154	9,174,154	9,174,154	9,174,154	0	0	0	0	0	9,174,154	0	0	0	446,603	12/31/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40157#-AL-7	Guckenheimer Enterprises, Inc. Term A		02/14/2013	Redemption 100.0000		303,257	303,257	303,257	303,257	0	0	0	0	0	303,257	0	0	0	14,763	12/31/2013
40256#-AF-0	Gulf States Toyota Inc/Friedki Series C		12/30/2013	Redemption 100.0000		5,980,367	5,980,367	5,980,367	5,980,367	0	0	0	0	0	5,980,367	0	0	0	544,213	07/01/2015
402748-AA-1	GulfTex Energy II, LP Mezzanine Debt Fac		01/08/2013	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2013
404119-AG-4	HCA INC NOTES 6.250% 02/15/13		02/15/2013	Maturity		4,691,000	4,691,000	4,784,820	4,700,637	0	(9,637)	0	(9,637)	0	4,691,000	0	0	0	146,594	01/15/2014
404119-AH-2	HCA INC NOTES 6.750% 07/15/13		07/15/2013	Maturity		13,200,000	13,200,000	13,544,600	13,310,894	0	(110,894)	0	(110,894)	0	13,200,000	0	0	0	891,000	01/15/2014
404119-D#-3	HCA INC BK LN EXTENDED TERM B2		05/03/2013	Call 100.0886		7,406,521	7,399,965	7,221,403	7,285,919	0	8,508	0	8,508	0	7,294,427	0	112,095	112,095	89,831	11/10/2017
000000-00-0	HCA INC Nov '06 T/L A-3		05/22/2013	Call 100.2900		4,305,035	4,292,587	4,282,229	4,284,104	0	1,088	0	1,088	0	4,285,192	0	19,843	19,843	58,486	09/25/2016
40414L-AB-5	HCP INC CORPORATE 2.700% 02/01/14		06/18/2013	Key Capital Markets		258,022	255,000	252,982	254,046	0	409	0	409	0	254,455	0	3,566	3,566	6,120	01/31/2014
40426W-AQ-4	HRPT PROPERTIES TRUST BD CORPORATE		03/12/2013	Tender (Corp Action)		30,050,400	30,000,000	29,934,000	29,988,101	0	2,361	0	2,361	0	29,990,461	0	59,939	59,939	991,875	06/16/2014
40430G-AB-6	HOUSEHOLD HOME EQUITY HFCHC_05-1		12/20/2013	Paydown		1,916,044	1,916,044	1,916,044	1,916,044	0	0	0	0	0	1,916,044	0	0	0	8,036	06/04/2016
40430G-AF-7	HOUSEHOLD HOME EQUITY HFCHC_05-2		11/20/2013	Paydown		2,706,121	2,706,121	2,706,121	2,706,121	0	0	0	0	0	2,706,121	0	0	0	15,787	02/02/2016
40430G-AH-3	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2013	Paydown		1,760,549	1,760,549	1,760,549	1,760,549	0	0	0	0	0	1,760,549	0	0	0	5,251	12/12/2015
40430G-AJ-9	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2013	Paydown		814,254	814,254	814,254	814,254	0	0	0	0	0	814,254	0	0	0	3,076	12/12/2015
40430G-AK-6	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2013	Paydown		1,215,767	1,215,767	1,215,767	1,215,767	0	0	0	0	0	1,215,767	0	0	0	4,412	06/19/2016
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		12/26/2013	Paydown		429,550	429,550	196,609	191,424	0	238,126	0	238,126	0	429,550	0	0	0	622	02/06/2031
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOAT		12/26/2013	Paydown		1,752,019	1,752,019	1,622,571	1,629,689	0	126,617	4,288	122,329	0	1,752,019	0	0	0	2,809	04/26/2019
40430V-AF-4	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2013	Paydown		4,928,254	4,928,254	4,928,254	4,928,254	0	0	0	0	0	4,928,254	0	0	0	9,876	04/14/2014
40430W-AC-9	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2013	Paydown		1,112,213	1,112,213	1,112,213	1,112,213	0	0	0	0	0	1,112,213	0	0	0	3,040	01/09/2016
40430W-AD-7	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2013	Paydown		982,371	982,371	982,371	982,371	0	0	0	0	0	982,371	0	0	0	2,721	01/31/2018
40430Y-AC-5	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2013	Paydown		2,299,955	2,299,955	2,299,909	2,299,926	0	29	0	29	0	2,299,955	0	0	0	6,203	12/28/2015
40430Y-AD-3	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2013	Paydown		1,832,934	1,832,934	1,832,934	1,832,934	0	0	0	0	0	1,832,934	0	0	0	5,113	12/31/2015
40431M-AF-3	HOUSEHOLD HOME EQUITY ABS FLOATER		06/20/2013	Paydown		1,715,480	1,715,480	1,715,480	1,715,480	0	0	0	0	0	1,715,480	0	0	0	1,724	01/22/2014
40431M-AH-9	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2013	Paydown		1,685,221	1,685,221	1,685,221	1,685,221	0	0	0	0	0	1,685,221	0	0	0	5,543	08/24/2014
40447#-AC-9	HMSHost Corporation Senior Note		01/23/2013	Maturity		15,166,171	15,166,171	15,166,171	15,166,171	0	0	0	0	0	15,166,171	0	0	0	455,743	01/23/2014
40449#-AY-9	Habitat Humanity Intl Asset Backed Cert		07/10/2013	Redemption 100.0000		109,721	109,721	93,982	107,870	0	1,851	0	1,851	0	109,721	0	0	0	2,110	01/10/2014
40449#-BA-0	Habitat Humanity Intl Senior Notes		10/10/2013	Redemption 100.0000		474,349	474,349	389,048	444,855	0	29,494	0	29,494	0	474,349	0	0	0	11,689	08/29/2014
40449#-BC-6	Habitat Humanity Intl Series 2009-1 Clas		10/10/2013	Call 100.0000		55,839	55,839	44,702	49,817	0	615	0	615	0	50,432	0	5,406	5,406	1,898	04/22/2015
40449#-BC-6	Habitat Humanity Intl Series 2009-1 Clas		10/10/2013	Redemption 100.0000		136,322	136,322	109,135	121,622	0	14,700	0	14,700	0	136,322	0	0	0	4,255	04/22/2015
40449#-BF-9	Habitat Humanity Intl Series 2009-2 Clas		01/10/2013	Call 100.0000		63,280	63,280	55,597	46,861	0	173	0	173	0	47,034	0	16,246	16,246	791	07/28/2015
40449#-BF-9	Habitat Humanity Intl Series 2009-2 Clas		10/10/2013	Redemption 100.0000		39,521	39,521	34,723	29,266	0	10,254	0	10,254	0	39,521	0	0	0	1,034	07/28/2015
40449#-BG-7	Habitat Humanity Intl Series 2009-2 Clas		07/10/2013	Call 100.0000		956,506	956,506	824,081	735,642	0	(10,271)	0	(10,271)	0	725,371	0	231,135	231,135	36,786	03/21/2017
40449#-BG-7	Habitat Humanity Intl Series 2009-2 Clas		10/10/2013	Redemption 100.0000		122,469	122,469	105,514	94,190	0	28,279	0	28,279	0	122,469	0	0	0	3,964	03/21/2017
40449#-BH-5	Habitat Humanity Intl Series 2010-1 Clas		10/10/2013	Redemption 100.0000		99,770	99,770	80,427	75,014	0	24,756	0	24,756	0	99,770	0	0	0	3,769	07/01/2017
40449#-BJ-1	Habitat Humanity Intl Secured Note		10/10/2013	Call 100.0000		9,318	9,318	8,167	8,402	0	(441)	0	(441)	0	7,961	0	1,357	1,357	466	09/28/2017
40449#-BJ-1	Habitat Humanity Intl Secured Note		10/10/2013	Redemption 100.0000		30,827	30,827	27,018	27,795	0	3,032	0	3,032	0	30,827	0	0	0	867	09/28/2017
40449#-BL-6	Habitat Humanity Intl Secured Note		10/10/2013	Call 100.0000		205,247	205,247	186,484	187,714	0	1,256	0	1,256	0	188,970	0	16,277	16,277	10,262	07/09/2018
40449#-BL-6	Habitat Humanity Intl Secured Note		10/10/2013	Redemption 100.0000		117,272	117,272	106,551	107,254	0	10,018	0	10,018	0	117,272	0	0	0	3,682	07/09/2018
406216-AH-4	HALLIBURTON COMPANY CORPORATE		03/08/2013	Prudential Invst Mgmt		4,014,165	3,487,000	4,201,138	4,023,975	0	(9,810)	0	(9,810)	0	4,014,165	0	0	0	174,592	02/12/2021
406216-BA-8	HALLIBURTON COMPANY CORPORATE		07/29/2013	Various		9,207,419	9,345,000	9,297,714	9,298,146	0	337	0	337	0	9,298,484	0	(91,065)	(91,065)	299,040	11/08/2041
40624#-AG-5	Hallmark Cards, Inc. Senior Note		12/05/2013	Call 100.0000		43,000,000	43,000,000	43,000,000	43,000,000	0	0	0	0	0	43,000,000	0	0	0	9,191,184	01/13/2016
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten		12/10/2013	Redemption 100.0000		82,178	82,178	82,178	82,178	0	0	0	0	0	82,178	0	0	0	3,148	06/23/2026
41242*-AB-8	Hardwood Funding, LLC Senior Note		06/07/2013	Maturity		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	309,375	01/06/2014
41283#-AA-8	Harley Marine Services, Inc. Senior Secu		12/20/2013	Redemption 100.0000		36,300,930	36,300,930	36,300,930	36,300,930	0	0	0	0	0	36,300,930	0	0	0	1,963,338	01/01/2014
41283N-AC-5	HARLEY-DAVIDSON MOTORCYCLE TRU ABS FLOAT		03/15/2013	Paydown		5,277,912	5,277,912	5,277,912	5,277,912	0	0	0	0	0	5,277,912	0	0	0	3,252	02/14/2014
41283P-AB-2	HARLEY-DAVIDSON MOTORCYCLE TRU ASSET BAC		08/15/2013	Paydown		12,700,553	12,700,553	12,699,110	12,700,158	0	395	0	395	0	12,700,553	0	0	0	32,464	03/16/2014
413627-AX-8	CAESARS ENTERTAINMENT OP CORPORATE		12/10/2013	Nomura Securities Intl		3,771,138	5,045,000	731,525	1,747,321	0	967,931	0	967,931	0	2,715,252	0	1,055,886	1,055,886	338,856	06/22/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
413627-BB-5	CAESARS ENTERTAINMENT OP CORPORATE		12/04/2013	Various		622,013	735,000	171,150	281,353	0	82,314	0	82,314	0	363,667	0	258,346	258,346	71,975	01/12/2016
413627-BD-1	CAESARS ENTERTAINMENT OP CORPORATE		12/04/2013	Citigroup Capital Markets Inc		633,815	1,274,000	279,854	331,759	0	35,741	0	35,741	0	367,500	0	266,315	266,315	125,277	12/14/2018
413627-BE-9	CAESARS ENTERTAINMENT OP CORPORATE		12/04/2013	Citigroup Capital Markets Inc		3,351,795	4,145,000	673,141	1,358,599	0	1,030,110	0	1,030,110	0	2,388,709	0	963,086	963,086	598,619	02/28/2016
415864-AK-3	HARSCO CORP CORPORATE 2.700% 10/15/15		02/13/2013	CORTVIEW CAPITAL SEC		153,177	150,000	149,856	149,916	0	4	0	4	0	149,920	0	3,257	3,257	1,395	10/16/2015
42210*-AX-6	H E Butt Grocery Company SRNT		10/01/2013	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,374,000	01/01/2014
423074-AJ-2	HEINZ COMPANY H J CORPORATE		07/08/2013	Call 100.0960		1,661,594	1,660,000	1,817,816	1,685,293	0	(24,389)	0	(24,389)	0	1,660,904	0	690	690	87,083	01/15/2014
423074-AM-5	HEINZ COMPANY H J CORPORATE		06/07/2013	Tender (Corp Action)		15,352,000	15,200,000	15,008,176	15,029,321	0	7,372	0	7,372	0	15,036,693	0	315,307	315,307	349,653	01/10/2022
42307T-AG-3	HEINZ (H.J.) FINANCE CO COMPANY GUARNT		02/15/2013	Barclays Capital Inc		8,859,375	8,750,000	8,676,762	8,687,275	0	844	0	844	0	8,688,120	0	171,256	171,256	255,938	03/11/2032
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE		12/11/2013	Various		4,446,150	4,300,000	5,220,845	5,186,653	0	(14,471)	0	(14,471)	0	5,172,182	0	(726,032)	(726,032)	420,959	07/26/2039
42332Q-BA-0	HFCMC_99-PH1 CMBS 7.755% 01/17/34		01/01/2013	Paydown		418,336	418,336	457,508	418,050	0	286	0	286	0	418,336	0	0	0	2,703	02/14/2014
42778#-AA-6	Herschend Family Entertainment SRNT		03/26/2013	Direct		19,294,859	19,294,859	19,294,859	19,294,859	0	0	0	0	0	19,294,859	0	0	0	470,210	11/24/2015
42778#-AB-4	Herschend Family Entertainment SRNT		03/26/2013	Direct		18,330,055	18,330,055	18,330,055	18,330,055	0	0	0	0	0	18,330,055	0	0	0	454,387	11/24/2015
42778#-AF-5	Herschend Family Entertainment SRNT		09/20/2013	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	101,850	01/20/2014
42778#-AJ-7	Herschend Family Entertainment SENIOR NO		09/20/2013	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,193	09/22/2014
42805R-AY-5	HERTZ VEHICLE FINANCING LLC ASSET BACKED		12/25/2013	Paydown		42,000,000	42,000,000	42,106,127	42,063,128	0	(63,128)	0	(63,128)	0	42,000,000	0	0	0	955,500	02/10/2014
42809#-AA-9	Hess Corporation No. 2007-1 Debt in a Le		07/02/2013	Call 100.0000		17,020,798	17,020,798	17,020,798	17,020,798	0	0	0	0	0	17,020,798	0	0	0	1,014,440	02/07/2017
42809#-AA-9	Hess Corporation No. 2007-1 Debt in a Le		07/02/2013	Redemption 100.0000		2,030,292	2,030,292	2,030,292	2,030,292	0	0	0	0	0	2,030,292	0	0	0	61,958	02/07/2017
428236-AQ-6	HEWLETT-PACKARD CO CORPORATE		03/01/2013	Maturity		300,000	300,000	299,763	299,957	0	43	0	43	0	300,000	0	0	0	6,750	01/01/2014
000000-00-0	HGIM Corp Term D 1.027% 09/26/17		06/18/2013	Redemption 100.0000		38,000,000	38,000,000	38,000,000	38,000,000	0	0	0	0	0	38,000,000	0	0	0	809,430	09/26/2017
435596-B#-7	Hollingsworth & Vose Company Senior Note		12/28/2013	Redemption 100.0000		272,727	272,727	272,727	272,727	0	0	0	0	0	272,727	0	0	0	19,500	12/28/2016
435596-C*-0	Hollingsworth & Vose Company Senior Note	0	12/28/2013			952,144	952,144	909,091	911,095	0	0	0	0	(2,004)	952,144	43,053	0	43,053	57,153	12/28/2016
437076-AS-1	Home Depot Inc CORPORATE		03/08/2013	Prudential Invst Mgmt		5,922,790	5,805,000	5,929,111	5,923,664	0	(874)	0	(874)	0	5,922,790	0	0	0	80,524	12/10/2036
437076-AV-4	Home Depot Inc CORPORATE		05/28/2013	RBC Capital Markets		285,863	225,000	249,432	248,917	0	(145)	0	(145)	0	248,772	0	37,090	37,090	8,268	09/24/2040
437084-BL-9	HOME EQUITY ASSET TRUST SERIES 2004 2		12/26/2013	Paydown		519,726	519,726	519,726	519,726	0	0	0	0	0	519,726	0	0	0	3,814	10/04/2019
437084-GS-9	HOME EQUITY ASSET TRUST HEAT 2004-8		12/26/2013	Paydown		2,849,213	2,849,213	2,849,213	2,849,213	0	0	0	0	0	2,849,213	0	0	0	19,039	10/20/2020
437084-HR-0	HOME EQUITY ASSET TRUST ABS FLOATER		12/26/2013	Paydown		1,498,644	1,498,644	1,503,327	1,499,499	0	(856)	0	(856)	0	1,498,644	0	0	0	7,552	07/04/2014
437084-RU-2	HOME EQUITY ASSET TRUST ABS FLOATER		12/26/2013	Paydown		560,769	560,769	550,172	552,116	0	8,653	0	8,653	0	560,769	0	0	0	1,463	01/23/2016
437410-AB-9	HOMER CITY FUNDING LLC COMPANY GUARNT		12/14/2012	Tax Free Exchange		1,646,851	1,780,380	1,646,851	1,646,851	0	0	0	0	0	1,646,851	0	0	0	0	12/31/2013
43811A-AB-2	HONDA AUTO REC OWNER TRUST ASSET BACKED		06/21/2013	Paydown		17,565,704	17,565,704	17,564,539	17,565,466	0	238	0	238	0	17,565,704	0	0	0	31,323	02/21/2014
43813E-AB-2	HONDA AUTO RECEIVABLES OWNER T ASSET BAC		12/15/2013	Paydown		39,507,527	39,507,527	39,507,377	39,507,342	0	185	0	185	0	39,507,527	0	0	0	120,215	02/17/2014
43813U-AB-6	HONDA AUTO RECEIVABLES OWNER T ASSET BAC		10/15/2013	Paydown		19,914,228	19,914,228	19,912,414	19,913,588	0	640	0	640	0	19,914,228	0	0	0	48,970	01/04/2014
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE		03/08/2013	Prudential Invst Mgmt		8,175,367	7,812,000	8,195,970	8,176,287	0	(920)	0	(920)	0	8,175,367	0	0	0	217,694	03/10/2036
438516-AW-6	HONEYWELL INTERNATIONAL CORPORATE		03/01/2013	Maturity		490,000	490,000	521,117	492,382	0	(2,382)	0	(2,382)	0	490,000	0	0	0	10,413	01/01/2014
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE		12/03/2013	Deutsche Bank Securities Inc		50,855,393	45,716,000	60,847,859	60,795,544	0	(298,012)	0	(298,012)	0	60,497,532	0	(9,642,139)	(9,642,139)	3,105,672	02/23/2041
441060-AL-4	HOSPIRA INC CORPORATE 5.600% 09/15/40		12/05/2013	Barclays Capital Inc		3,343,035	3,650,000	3,631,057	3,631,353	0	259	0	259	0	3,631,612	0	(288,577)	(288,577)	252,661	09/08/2040
44108E-BA-5	HOST HOTELS & RESORTS LP		09/30/2013	Call 101.1250		4,339,274	4,291,000	4,337,715	4,313,449	0	(11,072)	0	(11,072)	0	4,302,377	0	36,897	36,897	193,508	06/01/2014
44216#-AC-8	HFOTC LLC fka HoustonFuelOil Senior Note		12/15/2013	Redemption 100.0000		833,333	833,333	833,333	833,333	0	0	0	0	0	833,333	0	0	0	46,333	08/27/2016
44328B-AD-0	HSI ASSET SECURITIZATION CORP ABS FLOATE		12/26/2013	Paydown		1,219,946	1,219,946	673,873	663,530	0	556,416	0	556,416	0	1,219,946	0	0	0	2,027	08/21/2030
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		09/30/2013	Redemption 100.0000		377,780	377,780	377,780	377,780	0	0	0	0	0	377,780	0	0	0	16,775	01/27/2033
000000-00-0	HUISH DETERGENTS INC HUISH DETERGENTS IN		03/22/2013	Redemption 100.0000		6,512,121	6,512,121	6,154,424	6,435,974	0	76,147	0	76,147	0	6,512,121	0	0	0	32,438	02/23/2015
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2013	Redemption 100.0000		442,836	442,836	442,836	442,836	0	0	0	0	0	442,836	0	0	0	15,477	12/05/2021
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2013	Redemption 100.0000		674,797	674,797	674,797	674,797	0	0	0	0	0	674,797	0	0	0	23,584	12/05/2021
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2013	Redemption 100.0000		970,021	970,021	970,021	970,021	0	0	0	0	0	970,021	0	0	0	33,902	12/05/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2013			864,584	864,584	864,584	864,584	0	0	0	0	0	864,584	0	0	0	30,216	12/05/2021
				Redemption 100.0000																
44565#-AE-1	JB Hunt Transport Inc. Senior Note		07/26/2013			2,212,500	2,212,500	2,212,500	2,212,500	0	0	0	0	0	2,212,500	0	0	0	134,520	07/29/2014
446149-AB-2	HUNTINGTON AUTO ASSET BACKED		03/15/2013	Paydown		4,512,188	4,512,188	4,512,009	4,512,176	0	12	0	12	0	4,512,188	0	0	0	4,961	02/14/2014
				Redemption 100.0000																
44701Q-B*-2	HUNTSMAN INT LLC BK LN TERM B		03/11/2013			2,660,739	2,660,739	2,447,879	2,605,332	0	55,406	0	55,406	0	2,660,739	0	0	0	9,070	02/16/2015
44855#-AK-6	Hy Vee, Inc. Senior Note		12/13/2013	Maturity		4,731,000	4,731,000	4,731,000	4,731,000	0	0	0	0	0	4,731,000	0	0	0	242,227	01/13/2014
44890E-AB-6	HYUNDAI AUTO ASSET BACKED		01/15/2013	Paydown		2,660,959	2,660,959	2,660,834	2,660,948	0	11	0	11	0	2,660,959	0	0	0	1,308	02/14/2014
44890F-AB-3	HYUNDAI AUTO LEASE SECURITIZAT ASSET BAC		12/15/2013	Paydown		42,237,258	42,237,258	42,232,717	42,234,997	0	2,261	0	2,261	0	42,237,258	0	0	0	168,320	02/17/2014
				Morgan Stanley & Co, Inc																
44923Q-AA-2	HYUNDAI CAPITAL AMERICA CORPORATE		03/20/2013			249,199	235,000	234,514	234,689	0	28	0	28	0	234,717	0	14,482	14,482	4,137	06/20/2016
				Redemption 100.0000																
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR		12/26/2013			36,451	36,451	36,438	36,451	0	0	0	0	0	36,451	0	0	0	1,896	02/24/2014
				Redemption 100.0000																
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR		12/26/2013			14,561	14,561	14,557	14,561	0	0	0	0	0	14,561	0	0	0	672	02/24/2014
				Redemption 100.0000																
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR		12/26/2013			20,876	20,876	20,867	20,876	0	0	0	0	0	20,876	0	0	0	853	02/24/2014
449909-AL-4	ICI WILMINGTON INC. CORP FOREIGN		09/04/2013	Stifel, Nicolaus & Co		5,943,091	5,875,000	5,808,789	5,865,364	0	6,085	0	6,085	0	5,871,449	0	71,642	71,642	255,195	01/01/2014
449909-AL-4	ICI WILMINGTON INC. CORP FOREIGN		12/01/2013	Maturity		15,000,000	15,000,000	15,011,100	15,000,508	0	(508)	0	(508)	0	15,000,000	0	0	0	843,750	01/01/2014
45031U-AH-4	ISTAR FIN INC. SENIOR NOTES		12/19/2013	Call 101.0075		4,040,302	4,000,000	1,240,000	2,475,743	0	236,850	0	236,850	0	2,712,592	0	1,327,710	1,327,710	296,400	01/05/2014
45071K-AS-3	IXIS_05-HE1 ABS FLOATER		05/28/2013	Paydown		174,715	174,715	174,715	174,715	0	0	0	0	0	174,715	0	0	0	307	02/08/2014
45071K-CM-4	IXIS_05-HE1 IXIS_05-HE4		12/26/2013	Paydown		436,757	436,757	436,757	436,757	0	0	0	0	0	436,757	0	0	0	1,141	03/17/2016
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER		12/26/2013	Paydown		664,527	664,527	276,853	277,884	0	393,813	7,170	386,643	0	664,527	0	0	0	1,065	07/20/2031
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER		12/26/2013	Paydown		1,220,201	1,220,201	276,332	276,258	0	943,943	0	943,943	0	1,220,201	0	0	0	2,273	07/20/2031
				Redemption 100.0000																
451663-B*-8	SUPERMEDIA INC SuperMedia Inc Bk Ln		12/31/2013			494,380	494,380	195,511	238,856	0	255,524	0	255,524	0	494,380	0	0	0	150,567	12/31/2013
				Deutsche Bank Securities																
452308-AR-0	Illinois Tool Wks Inc CORPORATE		12/02/2013	Inc		34,344,000	40,000,000	42,079,680	42,072,821	0	(38,818)	0	(38,818)	0	42,034,003	0	(7,690,003)	(7,690,003)	1,980,333	08/25/2042
454889-AK-2	INDIANA MICH PWR CO CORPORATE		12/20/2013	Call 104.2270		15,634	15,000	14,945	14,987	0	6	0	6	0	14,993	0	641	641	831	01/14/2014
456606-EB-4	INDYMAC MBS INC HOME EQUITY LOAN ASSET ABS FLOAT		06/25/2013	Paydown		156,775	156,775	157,069	156,996	0	(221)	0	(221)	0	156,775	0	0	0	730	05/07/2020
458068-AF-6	Insurance Services Office Inc Senior Not		08/08/2013	Maturity		39,200,000	39,200,000	39,200,000	39,200,000	0	0	0	0	0	39,200,000	0	0	0	1,802,220	01/08/2014
				Redemption 100.0000																
458068-AL-3	Insurance Services Office Inc Series I S		04/29/2013			13,905,000	13,905,000	13,905,000	13,905,000	0	0	0	0	0	13,905,000	0	0	0	436,617	04/30/2015
458140-AK-6	INTEL CORP CORPORATE 4.800% 10/01/41		12/09/2013	Various		91,575,132	95,928,000	113,816,270	113,756,153	0	(328,979)	0	(328,979)	0	113,427,175	0	(21,852,043)	(21,852,043)	5,440,876	09/24/2041
458140-AL-4	INTEL CORP CORPORATE 1.350% 12/15/17		06/13/2013	Societe Generale		2,632,913	2,665,000	2,662,175	2,662,199	0	260	0	260	0	2,662,459	0	(29,546)	(29,546)	18,688	12/14/2017
459200-AL-5	IBM CORP DEBENTURES 7.500% 06/15/13		06/15/2013	Maturity		13,855,000	13,855,000	14,313,613	13,873,049	0	(18,049)	0	(18,049)	0	13,855,000	0	0	0	519,563	01/15/2014
459200-AR-2	IBM CORP DEBENTURES 6.220% 08/01/27		03/08/2013	Prudential Invst Mgmt		5,064,862	5,000,000	5,093,600	5,065,491	0	(629)	0	(629)	0	5,064,862	0	0	0	190,056	07/29/2027
459200-GN-5	IBM CORP CORPORATE 6.500% 10/15/13		10/15/2013	Maturity		9,000,000	9,000,000	8,968,230	8,993,125	0	6,875	0	6,875	0	9,000,000	0	0	0	585,000	01/04/2014
				Citigroup Global Markets																
459200-GP-0	IBM CORP CORPORATE 6.625% 01/30/14	0	05/16/2013	LTD		1,612,077	1,543,440	1,756,706	1,600,653	0	(7,834)	0	(7,834)	90,874	1,554,328	(129,366)	57,749	(71,617)	138,978	01/29/2014
459200-GR-6	IBM CORP CORPORATE 2.100% 05/06/13		05/06/2013	Maturity		31,500,000	31,500,000	31,474,485	31,496,639	0	3,361	0	3,361	0	31,500,000	0	0	0	330,750	01/06/2014
459200-HF-1	IBM CORP CORP 4.000% 06/20/42		08/22/2013	BPN Paribas Securities		13,245,300	15,000,000	11,038,257	11,064,363	0	32,938	0	32,938	0	11,097,301	0	2,147,999	2,147,999	411,667	06/14/2042
				Redemption 100.0000																
459417-AD-3	International Diversified Paym SER 2009-		11/20/2013			4,017,857	4,017,857	4,017,857	4,017,857	0	0	0	0	0	4,017,857	0	0	0	156,696	02/19/2017
				Morgan Stanley & Co, Inc																
460146-CA-9	INTL PAPER CORP CORPORATE		09/06/2013			92,036	75,000	86,874	84,770	0	(1,104)	0	(1,104)	0	83,666	0	8,370	8,370	4,406	06/15/2018
460146-CB-7	INTL PAPER CORP CORPORATE		08/20/2013	Call 105.5345		2,110,690	2,000,000	1,996,080	1,998,805	0	258	0	258	0	1,999,063	0	111,627	111,627	100,722	11/15/2014
				Redemption 100.0000																
461238-AA-1	Invenergy Wind Power LLC Term A		01/08/2013			9,641,663	9,641,663	9,641,663	9,641,663	0	0	0	0	0	9,641,663	0	0	0	212,131	10/11/2018
46284P-AL-8	IRON MOUNTAIN INC CORPORATE		08/23/2013	Call 104.0000		9,360,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	360,000	360,000	496,000	11/15/2014
				Redemption 100.0000																
463556-AD-2	Iroquois Gas Transmission Syst Senior No		10/31/2013			1,183,118	1,183,118	1,183,118	1,183,118	0	0	0	0	0	1,183,118	0	0	0	54,128	10/05/2019
46361#-AB-8	Irvine/Land Co LLC Senior Note		04/01/2013	Maturity		32,000,000	32,000,000	32,000,000	32,000,000	0	0	0	0	0	32,000,000	0	0	0	876,800	01/01/2014
				Redemption 100.0000																
46457*-AA-9	Island Ventures II, LLC Senior Secured N		12/01/2013			4,339,903	4,339,903	4,339,903	4,339,903	0	0	0	0	0	4,339,903	0	0	0	184,335	12/06/2014
46602U-AB-4	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		12/26/2013	Paydown		733,361	733,361	385,898	397,061	0	342,809	6,509	336,300	0	733,361	0	0	0	1,141	09/18/2032
46602W-AC-8	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		02/12/2013	Royal Bank of Scotland		1,111,751	2,672,880	1,288,911	1,288,911	0	(3,767)	0	(3,767)	0	1,285,144	0	(173,393)	(173,393)	1,391	11/04/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46602W-AC-8	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		01/25/2013	Paydown		6,341	6,341	3,058	3,058	0		0	3,283	0	6,341	0	0	0	2	11/04/2030
466112-AC-3	JBS USA LLC/JBS USA FINANCE IN CORPORATE		09/18/2013	Tender (Corp Action)		2,671,865	2,550,000	2,830,500	2,709,855	0	(84,047)	0	(84,047)	0	2,625,808	0	46,056	46,056	261,030	12/31/2013
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		12/01/2013	Paydown		1,095,746	1,095,746	1,081,298	1,080,801	0	14,945	0	14,945	0	1,095,746	0	0	0	14,362	02/01/2020
46625H-GY-0	JP MORGAN CHASE & CO CORPORATE		10/16/2013	WELLS FARGO SEC LLC		632,027	550,000	515,779	528,556	0	2,901	0	2,901	0	531,457	0	100,570	100,570	41,800	01/14/2018
46625H-HQ-6	JP MORGAN CHASE & CO CORPORATE		10/16/2013	WELLS FARGO SEC LLC		87,684	80,000	82,925	82,495	0	(238)	0	(238)	0	82,257	0	5,427	5,427	4,246	03/25/2020
46625H-HZ-6	JP MORGAN CHASE & CO CORPORATE		10/16/2013	US Bank NA		187,364	175,000	174,886	174,895	0	13	0	13	0	174,907	0	12,456	12,456	7,667	05/09/2021
46625H-JA-9	JP MORGAN CHASE & CO CORPORATE		10/16/2013	Barclays Capital Inc		210,098	200,000	198,658	198,993	0	215	0	215	0	199,208	0	10,890	10,890	8,155	07/05/2016
46625M-YV-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		08/01/2013	Paydown		11,000,000	11,000,000	11,042,930	10,988,616	0	11,384	0	11,384	0	11,000,000	0	0	0	402,453	03/16/2014
46625Y-C5-0	JP MORGAN CHASE COMMERCIAL MOR JPMCC_06-		01/01/2013	Paydown		500,480	500,480	440,931	497,288	0	3,193	0	3,193	0	500,480	0	0	0	2,290	02/11/2014
46625Y-EX-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_04-		12/01/2013	Paydown		8,615,110	8,615,110	8,487,825	8,597,335	0	17,775	0	17,775	0	8,615,110	0	0	0	301,208	02/17/2014
46625Y-JF-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		11/01/2013	Paydown		263,041	263,041	257,189	261,013	0	2,028	0	2,028	0	263,041	0	0	0	7,803	01/24/2015
46625Y-JG-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		03/21/2013	Merrill Lynch,Pierce,Fenner &		15,670,308	15,243,954	15,240,568	15,219,428	0	(95)	0	(95)	0	15,219,333	0	450,975	450,975	253,268	04/02/2014
46625Y-JG-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2013	Paydown		6,387,218	6,387,218	6,421,386	6,394,873	0	(7,655)	0	(7,655)	0	6,387,218	0	0	0	127,062	04/02/2014
46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		08/28/2013	KGS ALPHA CAP MARKETS LP		4,205,625	4,000,000	4,340,625	4,240,485	0	(68,617)	0	(68,617)	0	4,171,868	0	33,757	33,757	127,926	04/17/2015
46625Y-ND-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2013	Paydown		531,428	531,428	534,434	531,215	0	213	0	213	0	531,428	0	0	0	13,231	06/29/2014
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		05/01/2013	Paydown		627,418	627,418	635,688	636,904	0	(9,486)	0	(9,486)	0	627,418	0	0	0	12,488	02/16/2016
46625Y-Q3-0	JP MORGAN CHASE COMMERCIAL MOR CMBS		03/01/2013	Paydown		0	0	1,509,271	19,504	0	(19,504)	0	(19,504)	0	0	0	0	0	29,329	02/14/2014
46625Y-QS-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		04/01/2013	Merrill Lynch,Pierce,Fenner &		12,908,849	12,413,287	12,143,333	12,331,884	0	6,538	0	6,538	0	12,338,422	0	570,427	570,427	201,459	07/20/2014
46625Y-QS-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2013	Paydown		5,449,995	5,449,995	5,326,610	5,417,055	0	32,940	0	32,940	0	5,449,995	0	0	0	102,026	07/20/2014
46625Y-SC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/01/2013	Paydown		4,414,698	4,414,698	4,563,694	4,461,712	0	(47,014)	0	(47,014)	0	4,414,698	0	0	0	62,336	10/16/2014
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		03/19/2013	Royal Bank of Scotland		18,564,673	17,315,000	18,662,846	18,228,768	0	(48,976)	0	(48,976)	0	18,179,792	0	384,881	384,881	227,043	08/03/2015
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		09/01/2013	Paydown		133,782	133,782	142,883	140,110	0	(6,328)	0	(6,328)	0	133,782	0	0	0	4,935	08/03/2015
46625Y-UB-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2013	Paydown		2,919,189	2,919,189	2,869,583	2,908,817	0	10,373	0	10,373	0	2,919,189	0	0	0	75,314	07/08/2014
46625Y-VS-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		07/01/2013	Paydown		1,011,895	1,011,895	1,026,125	1,011,032	0	863	0	863	0	1,011,895	0	0	0	13,722	02/11/2014
46625Y-VW-0	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		12,156,687	12,156,687	12,043,443	12,113,641	0	43,047	0	43,047	0	12,156,687	0	0	0	348,656	07/19/2014
46625Y-XN-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		242,320	242,320	236,549	240,759	0	1,561	0	1,561	0	242,320	0	0	0	12,840	11/02/2014
46625Y-XQ-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		1,353,241	1,353,241	1,339,090	1,347,810	0	5,431	0	5,431	0	1,353,241	0	0	0	38,694	07/12/2014
46625Y-ZX-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		07/16/2013	Royal Bank of Scotland		3,999,469	3,700,000	3,963,770	3,847,341	0	(28,811)	0	(28,811)	0	3,818,530	0	180,939	180,939	128,438	10/31/2015
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		03/21/2013	Merrill Lynch,Pierce,Fenner &		23,938,974	22,684,251	22,792,370	22,677,512	0	(2,863)	0	(2,863)	0	22,674,649	0	1,264,325	1,264,325	398,984	10/10/2014
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		3,688,873	3,688,873	3,764,938	3,736,659	0	(47,786)	0	(47,786)	0	3,688,873	0	0	0	54,817	10/10/2014
46626L-AU-4	JP MORGAN MORTGAGE ACQUISITION JPMAC_05-		12/26/2013	Paydown		3,329,097	3,329,097	3,329,097	3,329,097	0	0	0	0	0	3,329,097	0	0	0	12,481	02/28/2015
46627Q-AZ-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		10/01/2013	Paydown		979,710	979,710	971,597	977,227	0	2,483	0	2,483	0	979,710	0	0	0	15,170	12/31/2013
46627Q-BF-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		06/01/2013	Paydown		0	0	15,492,651	1,231,979	0	(1,231,979)	0	(1,231,979)	0	0	0	0	0	1,435,024	02/11/2014
46628F-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/01/2013	Paydown		9,333,365	9,333,365	9,106,229	9,291,960	0	41,405	0	41,405	0	9,333,365	0	0	0	171,167	02/17/2014
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		2,953,710	2,953,710	3,082,360	3,028,992	0	(75,282)	0	(75,282)	0	2,953,710	0	0	0	92,682	11/27/2014
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2013	Paydown		91,634	91,634	51,553	51,553	0	40,081	0	40,081	0	91,634	0	0	0	123	01/14/2029
46629G-AD-0	JP MORGAN CHASE COMMERCIAL MOR CMBS		06/01/2013	Paydown		2,479,630	2,479,630	2,517,406	2,483,176	0	(3,546)	0	(3,546)	0	2,479,630	0	0	0	69,169	02/11/2014
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2013	Paydown		991,825	991,825	526,310	526,310	0	465,515	0	465,515	0	991,825	0	0	0	1,456	10/24/2029
46629K-AF-6	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2013	Paydown		386,699	386,699	208,549	208,549	0	178,149	0	178,149	0	386,699	0	0	0	806	11/09/2029
46629M-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2013	Paydown		80,194	80,194	80,705	80,604	0	(410)	0	(410)	0	80,194	0	0	0	353	07/12/2014
46629M-AC-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		08/01/2013	Paydown		2,000,000	2,000,000	1,899,688	1,983,305	0	16,695	0	16,695	0	2,000,000	0	0	0	50,744	03/16/2014
46629M-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		08/15/2013	Paydown		5,000,000	5,000,000	3,900,000	4,857,147	0	142,853	0	142,853	0	5,000,000	0	0	0	8,598	03/16/2014
46629P-AB-4	J P MORGAN CHASE COML MTG SECS CMBS		12/01/2013	Paydown		11,198,880	11,198,880	9,841,016	10,646,884	0	551,997	0	551,997	0	11,198,880	0	0	0	388,356	05/09/2015
46629P-AM-0	J P MORGAN CHASE COML MTG SECS CMBS		10/01/2013	Paydown		10,462,196	10,462,196	10,660,182	10,525,377	0	(63,181)	0	(63,181)	0	10,462,196	0	0	0	448,461	02/28/2014
46629Q-AU-0	JP MORGAN MORTGAGE ACQUIS CORP ABS FLOAT		12/26/2013	Paydown		4,512,933	4,512,933	4,061,988	3,925,051	0	587,881	0	587,881	0	4,512,933	0	0	0	7,925	12/12/2014
46629T-AC-4	JP MORGAN MTGE ACQUISITION COR ABS FLOAT		08/26/2013	Paydown		5,032,075	5,032,075	5,032,075	5,032,075	0	0	0	0	0	5,032,075	0	0	0	5,874	02/07/2014
46629Y-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		2,106,015	2,106,015	2,004,386	2,067,888	0	38,127	0	38,127	0	2,106,015	0	0	0	72,362	04/11/2014
46630D-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		05/01/2013	Paydown		402,001	402,001	389,207	400,570	0	1,431	0	1,431	0	402,001	0	0	0	9,507	04/16/2014
46630G-AM-7	JP MORGAN MORTGAGE TRUST CMO		12/01/2013	Paydown		1,496,584	1,496,584	1,436,709	1,439,229	0	57,355	0	57,355	0	1,496,584	0	0	0	20,323	11/25/2015
46630J-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		03/27/2013	WELLS FARGO SEC LLC		8,926,874	8,604,216	7,612,815	8,012,729	0	21,817	0	21,817	0	8,034,546	0	892,328	892,328	151,955	05/14/2016
46630J-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		3,158,751	3,158,751	2,924,206	3,037,520	0	121,231	0	121,231	0	3,158,751	0	0	0	77,524	05/14/2016
46630J-AM-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		3,769,845	3,769,845	3,788,555	3,766,316	0	3,529	0	3,529	0	3,769,845	0	0	0	164,310	02/17/2014
46630V-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/01/2013	Paydown		3,057,376	3,057,376	3,168,206	3,058,884	0	(1,507)	0	(1,507)	0	3,057,376	0	0	0	53,182	02/12/2014
46630X-AC-2	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		07/25/2013	Paydown		1,573,054	1,573,054	1,573,054	1,573,054	0	0	0	0	0	1,573,054	0	0	0	1,389	01/30/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		8,080,426	8,080,426	8,291,801	8,261,111	0	(180,685)	0	(180,685)	0	8,080,426	0	0	0	266,366	09/26/2014
46631Q-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/01/2013	Paydown		791,541	791,541	731,867	787,695	0	3,846	0	3,846	0	791,541	0	0	0	8,476	02/11/2014
46632H-AB-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		8,284,505	8,284,505	8,508,006	8,518,409	0	(233,903)	0	(233,903)	0	8,284,505	0	0	0	406,923	12/31/2013
46632H-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2013	Paydown		75,097	75,097	79,210	77,253	0	(2,156)	0	(2,156)	0	75,097	0	0	0	4,513	07/05/2014
46637W-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		06/18/2013	Goldman Sachs & Co		3,922,164	3,800,000	4,079,359	4,069,650	0	(17,883)	0	(17,883)	0	4,051,767	0	(129,603)	(129,603)	66,264	10/27/2019
				Redemption 100.0000																
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		09/16/2013			1,226,622	1,226,622	1,226,622	1,226,622	0	0	0	0	0	1,226,622	0	0	0	82,429	08/24/2020
47033@-AA-8	James Marine, Inc. Senior Secured Term L		07/05/2013	Call 100.0000		707,964	707,964	707,964	707,964	0	0	0	0	0	707,964	0	0	0	23,972	03/09/2017
				Redemption 100.0000																
47033@-AA-8	James Marine, Inc. Senior Secured Term L		12/01/2013			307,143	307,143	307,143	307,143	0	0	0	0	0	307,143	0	0	0	9,738	03/09/2017
				Redemption 100.0000																
47033@-AB-6	James Marine, Inc. Senior Secured Term L		12/01/2013			368,571	368,571	368,571	368,571	0	0	0	0	0	368,571	0	0	0	11,806	02/22/2016
475ESC-9B-7	JEFFERSON SMURFIT CO INACTIVE COMPANY GU		11/01/2013	Call 2101800.0000		420	0	0	0	0	0	0	0	0	0	0	420	420	0	12/31/2013
475ESC-9D-3	JEFFERSON SMURFIT CO INACTIVE COMPANY GU		11/01/2013	Call 1373016.6667		824	0	0	0	0	0	0	0	0	0	0	824	824	0	12/31/2013
				Redemption 100.0000																
481927-AE-1	JUNIPER GENERATION, LLC CORPORATE		12/31/2013			279,612	279,612	279,612	279,612	0	0	0	0	0	279,612	0	0	0	10,569	09/30/2014
48203@-AA-0	Juniper Capital LP Senior Note		08/15/2013	Maturity		62,000,000	62,000,000	62,000,000	62,000,000	0	0	0	0	0	62,000,000	0	0	0	1,949,125	01/15/2014
48203@-AD-4	Juniper Capital LP Debt in Leverage Leas		08/15/2013	Maturity		1,880,000	1,880,000	1,880,000	1,880,000	0	0	0	0	0	1,880,000	0	0	0	67,915	01/15/2014
48252@-AA-0	KDC Solar P, LLC Term 1.586% 02/20/14		12/17/2012	Direct		14,621,591	14,621,591	14,621,591	14,621,591	0	0	0	0	0	14,621,591	0	0	0	0	02/20/2014
48252@-AA-0	KDC Solar P, LLC Term 1.586% 02/20/14		01/25/2013	Call 100.0000		(906,935)	(906,935)	(906,935)	(906,935)	0	0	0	0	0	(906,935)	0	0	0	0	02/20/2014
				Morgan Stanley & Co, Inc																
48274D-AA-7	KVK CLO LTD CLO 1.613% 07/15/23		01/24/2013			15,018,750	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	18,750	18,750	212,585	11/04/2017
				Redemption 100.0000																
000000-00-0	Kalispel Tribal Economic Auth Term A		06/19/2013			18,293,284	18,293,284	18,293,284	18,293,284	0	0	0	0	0	18,293,284	0	0	0	758,753	04/30/2017
48660@-B@-4	Kayne Anderson MLP Invt Co Series K Seni		06/13/2013	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	418,205	01/19/2014
48660P-A#-1	Kayne Anderson Energy Tot Ret. Series C		08/09/2013	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	1,816,336	01/13/2014
48666K-AM-1	KB HOME CORPORATE 6.250% 06/15/15		10/29/2013	Tender (Corp Action)		734,635	703,000	671,271	692,728	0	3,221	0	3,221	0	695,949	0	38,686	38,686	38,323	06/16/2015
487836-AT-5	KELLOGG COMPANY DEBENTURES		03/08/2013	Prudential Invst Mgmt		19,931,077	20,000,000	19,915,019	19,928,668	0	2,409	0	2,409	0	19,931,077	0	0	0	662,222	03/29/2031
487836-BA-5	KELLOGG COMPANY CORPORATE		03/06/2013	Maturity		1,929,000	1,929,000	2,047,590	1,936,385	0	(7,385)	0	(7,385)	0	1,929,000	0	0	0	40,991	01/06/2014
49228R-AC-7	KERN RIVER FDG CORP CO GTY COMPANY GUARN		07/24/2013	Pierpont Securities		922,824	831,373	831,373	831,373	0	0	0	0	0	831,373	0	91,451	91,451	31,762	01/23/2016
				Redemption 100.0000																
49228R-AC-7	KERN RIVER FDG CORP CO GTY COMPANY GUARN		12/31/2013			558,823	558,823	558,823	558,823	0	0	0	0	0	558,823	0	0	0	19,227	01/23/2016
				Redemption 100.0000																
49228R-AE-3	KERN RIVER FDG CORP CO GTY COMPANY GUARN		12/31/2013			1,190,000	1,190,000	1,190,000	1,190,000	0	0	0	0	0	1,190,000	0	0	0	31,539	11/30/2016
49326B-AT-3	KEYCORP STUDENT LOAN TRUST SERIES 1999		11/25/2013	Paydown		2,524,269	2,524,269	2,524,136	2,524,247	0	22	0	22	0	2,524,269	0	0	0	20,257	03/29/2015
49326E-EB-5	KEYCORP CORPORATE 6.500% 05/14/13		05/14/2013	Maturity		4,300,000	4,300,000	3,945,250	4,263,539	0	36,461	0	36,461	0	4,300,000	0	0	0	139,750	01/14/2014
				Mcdonald Investments Inc																
49326E-ED-1	KEYCORP CORPORATE 5.100% 03/24/21		06/13/2013			285,693	250,000	252,598	252,305	0	(108)	0	(108)	0	252,197	0	33,495	33,495	9,350	03/24/2021
494368-AX-1	KIMBERLY CLARK CORP NOTES		08/15/2013	Maturity		400,000	400,000	436,836	408,762	0	(8,762)	0	(8,762)	0	400,000	0	0	0	20,000	01/15/2014
494368-BG-7	KIMBERLY CLARK CORP CORPORATE		12/03/2013	Various		50,616,951	46,220,000	61,000,463	60,949,280	0	(285,038)	0	(285,038)	0	60,664,242	0	(10,047,291)	(10,047,291)	3,046,043	02/23/2041
494492-AA-9	KINCAID GENERATION LLC BONDS 144A		05/15/2013	Call 124.0754		13,530,362	10,904,954	10,904,954	10,904,954	0	0	0	0	0	10,904,954	0	2,625,407	2,625,407	346,378	02/09/2018
				Redemption 100.0000																
49455@-AA-3	Kinder Morgan Texas Pipeline SRNT		12/02/2013			7,359,598	7,359,598	7,886,062	7,409,334	0	(49,736)	0	(49,736)	0	7,359,598	0	0	0	357,553	01/02/2014
49725V-AA-0	Kiowa Power Partners LLC CORP SINKING FU		12/30/2013	JP Morgan		0	1	1	1	0	0	0	0	0	1	0	(1)	(1)	0	01/04/2014
				Redemption 100.0000																
49725V-AA-0	Kiowa Power Partners LLC CORP SINKING FU		09/30/2013			959,294	959,294	959,294	959,294	0	0	0	0	0	959,294	0	0	0	23,076	01/04/2014
49725V-AA-0	Kiowa Power Partners LLC CORP SINKING FU		12/30/2013	Maturity		319,763	319,763	319,763	319,763	0	0	0	0	0	319,763	0	0	0	15,384	01/04/2014
				Redemption 100.0000																
50023G-A@-3	Kohler Company SR NT 6.700% 12/15/13		12/16/2013			1,345,845	1,345,845	1,345,845	1,345,845	0	0	0	0	0	1,345,845	0	0	0	88,847	01/16/2014
50075N-AC-8	KRAFT FOODS INC BONDS 6.500% 11/01/31		03/08/2013	Prudential Invst Mgmt		16,141,702	16,175,000	16,135,166	16,141,359	0	343	0	343	0	16,141,702	0	0	0	379,663	10/28/2031
50075N-AU-8	KRAFT FOODS INC CORPORATE		12/11/2013	Tender (Corp Action)		150,560	131,000	130,365	130,636	0	54	0	54	0	130,690	0	19,869	19,869	10,921	01/30/2018
50076Q-AC-0	KRAFT FOODS INC CORPORATE		01/18/2013	Tax Free Exchange		8,996,887	8,185,000	9,136,473	9,133,673	0	(933)	0	(933)	0	9,132,741	0	(135,854)	(135,854)	49,986	01/28/2043
50076Q-AL-0	KRAFT FOODS INC CORPORATE		01/15/2013	Tax Free Exchange		129,134	100,000	121,526	121,348	0	(12)	0	(12)	0	121,336	0	7,798	7,798	2,817	02/01/2041
50076Q-AP-1	KRAFT FOODS INC CORPORATE		01/18/2013	Tax Free Exchange		76,206,878	56,075,000	53,908,389	53,915,607	0	3,994	0	3,994	0	53,919,600	0	22,287,278	22,287,278	1,841,908	01/20/2040
50076Q-AS-5	KRAFT FOODS INC CORP 5.375% 02/10/20		01/18/2013	Tax Free Exchange		6,286,944	5,236,000	5,096,441	5,102,657	0	1,252	0	1,252	0	5,103,909	0	1,183,035	1,183,035	123,519	02/07/2021
50076Q-AV-8	KRAFT FOODS INC CORPORATE		01/18/2013	Tax Free Exchange		20,406,482	16,668,000	16,322,224	16,338,523	0	2,457	0	2,457	0	16,340,980	0	4,065,503	4,065,503	411,014	07/22/2019
				Redemption 100.0000																
50077#-AB-5	Krayn Wind LLC Term 4.000% 12/31/19		12/31/2013			1,345,294	1,345,294	1,345,294	1,345,294	0	0	0	0	0	1,345,294	0	0	0	53,544	04/26/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
50077#-AC-3	Krayn Wind LLC Senior Note		12/31/2013			873,759	873,759	873,759	873,759	0	0	0	0	0	873,759	0	0	0	52,386	12/05/2024
50177A-AQ-2	LB COMMERCIAL CONDUIT MORTGAGE CMBS		12/11/2013	Paydown		95,305	95,305	98,499	95,584	0	(279)	0	(279)	0	95,305	0	0	0	3,523	02/17/2014
50179M-AB-7	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		07/11/2013	Paydown		477,303	477,303	467,895	476,642	0	662	0	662	0	477,303	0	0	0	13,024	02/14/2014
50180C-AB-6	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		04/11/2013	Paydown		469,991	469,991	480,887	470,542	0	(551)	0	(551)	0	469,991	0	0	0	8,303	07/15/2016
50180C-AC-4	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2013	Paydown		1,184,757	1,184,757	1,183,831	1,183,918	0	839	0	839	0	1,184,757	0	0	0	35,490	02/10/2015
50180J-AB-1	LB-UBS COML MTG TR 07-C2 CMBS		07/11/2013	Paydown		2,519,366	2,519,366	2,581,913	2,524,208	0	(4,842)	0	(4,842)	0	2,519,366	0	0	0	95,451	02/14/2014
50180J-AC-9	LB-UBS COML MTG TR 07-C2 CMBS		07/11/2013	Paydown		1,773,421	1,773,421	1,576,267	1,698,618	0	74,804	0	74,804	0	1,773,421	0	0	0	54,136	09/11/2015
502130-AH-0	L-P SPV2 LLC SRNT 7.250% 06/30/13		06/30/2013	Maturity		47,000,000	47,000,000	47,000,000	47,000,000	0	0	0	0	0	47,000,000	0	0	0	1,703,750	01/30/2014
				Morgan Stanley & Co, Inc																
502413-AZ-0	L3 COMMUNICATIONS CORPORATE		01/25/2013			193,064	175,000	169,727	170,327	0	41	0	41	0	170,368	0	22,695	22,695	4,503	07/14/2020
				Morgan Stanley & Co, Inc																
502413-BA-4	L3 COMMUNICATIONS CORPORATE		01/25/2013			83,620	75,000	74,572	74,634	0	5	0	5	0	74,640	0	8,980	8,980	1,702	04/29/2021
50246*-AA-7	LVNV Funding LLC Class A Term Lender Not		11/07/2013	Maturity		113,800,000	113,800,000	113,800,000	113,800,000	0	0	0	0	0	113,800,000	0	0	0	8,297,063	01/06/2014
				Redemption 100.0000																
505754-B@-9	Ladish Company Inc Senior Note, Series C		09/02/2013			3,050,000	3,050,000	3,050,000	3,050,000	0	0	0	0	0	3,050,000	0	0	0	195,505	03/03/2015
				Redemption 100.0000																
50576#-AF-2	La Dove Holdings, LLC Senior Secured Not		10/31/2013			2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	81,059	09/20/2015
50576#-AG-0	La Dove Holdings, LLC Revolver B		09/04/2013	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	32,357	05/08/2016
				Redemption 100.0000																
51222*-AA-3	Lakeview Green Energy Senior Secured Not		10/01/2013			331,703	331,703	331,703	331,703	0	0	0	0	0	331,703	0	0	0	14,990	03/09/2023
513075-AV-3	LAMAR MEDIA CORP CORPORATE		12/04/2013	Call 102.9664		1,029,664	1,000,000	1,092,500	1,048,737	0	(35,937)	0	(35,937)	0	1,012,800	0	16,864	16,864	114,563	12/31/2013
				Redemption 100.0000																
51564#-AD-9	Laney Directional Drilling Co Capitalize		11/15/2013			16,118	16,118	16,118	16,118	0	0	0	0	0	16,118	0	0	0	916	03/01/2015
				Redemption 100.0000																
51783#-AC-6	LAS VEGAS SANDS CORP LAS VEGAS SANDS LLC		12/19/2013			173,132	173,132	159,757	156,682	0	16,450	0	16,450	0	173,132	0	0	0	4,574	11/23/2016
				Redemption 100.0000																
51783#-AD-4	LAS VEGAS SANDS CORP LAS VEGAS SANDS LLC		12/19/2013			4,271,656	4,271,656	3,941,670	3,895,477	0	376,179	0	376,179	0	4,271,656	0	0	0	112,847	11/23/2016
				Redemption 100.0000																
51802*-AA-1	LaSalle Pipeline LP Senior Secured Note		12/30/2013			734,757	734,757	734,757	734,757	0	0	0	0	0	734,757	0	0	0	28,931	11/21/2022
52108H-3F-9	LB-UBS Commercial Mortgage Tru LBUBS_05-		08/11/2013	Paydown		4,659,769	4,659,769	4,682,974	4,663,797	0	(4,028)	0	(4,028)	0	4,659,769	0	0	0	136,804	01/28/2015
52108H-5X-8	LB-UBS Commercial Mortgage Tru LBUBS_05-		12/11/2013	Paydown		9,301,362	9,301,362	10,156,400	9,957,523	0	(656,161)	0	(656,161)	0	9,301,362	0	0	0	404,931	02/05/2015
52108H-6W-9	LB-UBS Commercial Mortgage Tru LBUBS_05-		12/11/2013	Paydown		276,020	276,020	302,261	295,048	0	(19,027)	0	(19,027)	0	276,020	0	0	0	13,205	05/03/2015
52108H-BQ-6	LB-UBS Commercial Mortgage Tru CMBS		12/11/2013	Paydown		1,278,863	1,278,863	1,391,263	1,277,471	0	1,392	0	1,392	0	1,278,863	0	0	0	27,561	02/17/2014
52108H-FN-9	LB-UBS Commercial Mortgage Tru CMBS		12/11/2013	Paydown		2,639,679	2,639,679	2,775,788	2,640,936	0	(1,256)	0	(1,256)	0	2,639,679	0	0	0	114,963	02/17/2014
52108H-K6-0	LB-UBS Commercial Mortgage Tru LBUBS_04-		09/11/2013	Paydown		16,056	16,056	16,676	16,244	0	(188)	0	(188)	0	16,056	0	0	0	458	05/13/2014
52108H-U7-7	LB-UBS Commercial Mortgage Tru LBUBS_04-		12/11/2013	Paydown		68,473	68,473	68,821	68,507	0	(34)	0	(34)	0	68,473	0	0	0	1,772	07/11/2014
52108H-XP-4	LB-UBS Commercial Mortgage Tru CMBS		08/11/2013	Paydown		2,000,000	2,000,000	1,999,688	1,998,954	0	1,047	0	1,047	0	2,000,000	0	0	0	69,427	03/16/2014
52108H-XQ-2	LB-UBS Commercial Mortgage Tru CMBS		09/11/2013	Paydown		2,500,000	2,500,000	2,480,957	2,496,124	0	3,876	0	3,876	0	2,500,000	0	0	0	88,277	12/31/2013
52108H-YJ-7	LB-UBS Commercial Mortgage Tru LBUBS_04-		02/11/2013	Paydown		3,357,974	3,357,974	3,295,537	3,353,507	0	4,468	0	4,468	0	3,357,974	0	0	0	23,236	03/26/2014
52108M-AB-9	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		09/11/2013	Paydown		609,268	609,268	613,266	609,413	0	(145)	0	(145)	0	609,268	0	0	0	22,848	12/31/2013
52108M-AD-5	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2013	Paydown		1,140,365	1,140,365	1,008,777	1,080,319	0	60,046	0	60,046	0	1,140,365	0	0	0	65,711	11/15/2014
				JP Morgan Securities, Inc																
52108M-AF-0	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		10/02/2013			808,391	760,000	763,786	760,801	0	(389)	0	(389)	0	760,413	0	47,978	47,978	32,475	06/07/2015
52108M-DG-5	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2013	Paydown		1,019,052	1,019,052	993,417	1,013,776	0	5,276	0	5,276	0	1,019,052	0	0	0	28,490	06/28/2014
52108R-AD-4	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2013	Paydown		13,552,239	13,552,239	13,619,905	13,557,621	0	(5,382)	0	(5,382)	0	13,552,239	0	0	0	741,263	10/18/2014
52108R-AE-2	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2013	Paydown		6,464	6,464	6,434	6,449	0	16	0	16	0	6,464	0	0	0	384	04/07/2016
52109P-AC-9	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/12/2013	Paydown		23,000,000	23,000,000	24,490,000	23,918,884	0	(919,479)	0	(919,479)	0	23,000,000	0	0	0	1,587,941	08/19/2014
52109R-BK-6	LB-UBS COMMERCIAL MTGE TRUST CMBS		03/11/2013	Paydown		314,442	314,442	317,834	326,520	0	(12,078)	0	(12,078)	0	314,442	0	0	0	4,393	11/16/2017
				Redemption 100.0000																
52204#-AA-9	Canal Taylor North LLC TR CTF		12/01/2013			813,785	813,785	813,785	813,785	0	0	0	0	0	813,785	0	0	0	22,062	01/08/2019
				Redemption 100.0000																
52742#-AC-4	Leviton Manufacturing Company Series B S		06/24/2013			16,131,250	16,131,250	16,131,250	16,131,250	0	0	0	0	0	16,131,250	0	0	0	544,430	06/25/2016
530718-AC-9	LIBERTY MEDIA CORPORATION SENIOR NOTES		05/15/2013	Maturity		2,000,000	2,000,000	1,858,600	1,990,434	0	9,566	0	9,566	0	2,000,000	0	0	0	57,000	01/15/2014
53079E-AB-0	Liberty Mutual Group Inc. Senior Note		10/31/2013	Maturity		260,100,000	260,100,000	260,100,000	260,100,000	0	0	0	0	0	260,100,000	0	0	0	20,808,000	01/30/2014
532457-AP-3	Eli Lilly & Co NOTES 6.770% 01/01/36		03/08/2013	Prudential Invst Mgmt		16,254,738	17,750,000	16,014,067	16,252,548	0	2,190	0	2,190	0	16,254,738	0	0	0	834,497	12/27/2035
532457-AZ-1	Eli Lilly & Co CORPORATE		08/26/2013	Jefferies & Co, Inc		13,170,398	11,605,000	11,316,957	11,369,131	0	7,989	0	7,989	0	11,377,120	0	1,793,278	1,793,278	609,907	03/13/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
534187-AR-0	LINCOLN NATL CORP IND CORPORATE		05/23/2013	JP Morgan Securities, Inc		146,146	120,000	119,203	119,267	0	8	0	8	0	119,275	0	26,871	26,871	4,756	04/02/2036
53575#-AH-3	Link Snacks Inc. Senior Secured Note		06/30/2013	Redemption 100.0000		2,614,286	2,614,286	2,614,286	2,614,286	0	0	0	0	0	2,614,286	0	0	0	55,292	12/30/2016
53734#-AD-0	Little Rapids Corporation Senior Secured		12/28/2013	Redemption 100.0000		344,444	344,444	344,444	344,444	0	0	0	0	0	344,444	0	0	0	16,146	05/14/2017
53961*-BA-3	Local Initiatives Support Corp Senior No		04/15/2013	Call 100.0000		2,628,572	2,628,572	2,008,106	2,472,077	0	28,005	0	28,005	0	2,500,082	0	128,490	128,490	78,857	12/14/2018
53961*-BC-9	Local Initiatives Support Corp Senior No		10/01/2013	Call 100.0000		2,008,952	2,008,952	1,478,765	1,596,198	0	43,558	0	43,558	0	1,639,756	0	369,195	369,195	82,923	12/14/2018
539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT		03/08/2013	Prudential Invst Mgmt		556,268	500,000	562,300	556,474	0	(206)	0	(206)	0	556,268	0	0	0	13,000	04/26/2036
539830-AK-5	LOCKHEED MARTIN CORP BONDS		03/08/2013	Prudential Invst Mgmt		6,234,069	5,000,000	6,554,700	6,242,685	0	(8,617)	0	(8,617)	0	6,234,069	0	0	0	118,056	11/27/2029
539830-AR-0	LOCKHEED MARTIN CORP CORPORATE		03/08/2013	Prudential Invst Mgmt		15,860,546	14,336,000	15,957,941	15,866,006	0	(5,460)	0	(5,460)	0	15,860,546	0	0	0	465,323	08/26/2036
542514-DB-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		294,000	294,000	296,113	295,344	0	(1,344)	0	(1,344)	0	294,000	0	0	0	2,262	11/13/2019
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		545,211	545,211	547,859	546,852	0	(1,641)	0	(1,641)	0	545,211	0	0	0	3,709	01/02/2020
542514-EH-3	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		1,179,297	1,179,297	1,186,115	1,182,221	0	(2,924)	0	(2,924)	0	1,179,297	0	0	0	7,414	03/25/2018
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		612,033	612,033	613,845	612,745	0	(712)	0	(712)	0	612,033	0	0	0	2,442	02/20/2018
542514-GN-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		2,728,407	2,728,407	2,739,781	2,734,918	0	(6,511)	0	(6,511)	0	2,728,407	0	0	0	13,017	04/17/2020
542514-KS-2	LONG BEACH MORTGAGE LOAN TRUST LBMLT_05-		09/25/2013	Paydown		2,065,303	2,065,303	2,063,535	2,065,182	0	121	0	121	0	2,065,303	0	0	0	7,464	01/31/2014
542514-LJ-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		1,051,153	1,051,153	960,491	995,542	0	55,611	0	55,611	0	1,051,153	0	0	0	5,471	05/05/2017
542514-MF-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		61,651	61,651	61,593	61,619	0	32	0	32	0	61,651	0	0	0	315	09/13/2019
54251T-AD-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		177,407	177,407	103,175	102,137	0	75,270	0	75,270	0	177,407	0	0	0	330	11/28/2029
543859-AH-5	LOCKHEED MARTIN TACTICAL DEBENTURES		03/08/2013	Prudential Invst Mgmt		2,172,543	2,300,000	2,098,048	2,170,685	0	1,857	0	1,857	0	2,172,543	0	0	0	78,711	09/13/2023
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		03/09/2013	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/10/2018
54388*-AE-9	Loram Maintenance of Way, Inc. Senior No		03/09/2013	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	6,204	09/09/2015
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		03/09/2013	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/10/2018
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		03/09/2013	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/10/2018
54738#-AC-6	Love's Travel Stops & Country Senior Not		12/18/2013	Maturity		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	364,827	01/18/2014
548661-AK-3	LOWES COMPANIES INC CORPORATE		03/08/2013	Prudential Invst Mgmt		20,634,329	20,000,000	20,708,800	20,636,669	0	(2,340)	0	(2,340)	0	20,634,329	0	0	0	635,556	03/12/2029
548661-CL-9	LOWES COMPANIES INC CORPORATE		03/08/2013	Prudential Invst Mgmt		4,911,438	5,000,000	4,902,350	4,910,911	0	526	0	526	0	4,911,438	0	0	0	117,611	10/10/2036
548661-CR-6	LOWES COMPANIES INC CORPORATE		03/22/2013	Morgan Stanley & Co, Inc		1,919,520	1,600,000	1,598,640	1,598,528	0	107	0	107	0	1,598,635	0	320,885	320,885	41,760	10/10/2039
548661-CX-3	LOWES COMPANIES INC CORPORATE		11/12/2013	Deutsche Bank Securities Inc		82,251,355	86,335,000	97,686,498	97,647,689	0	(188,355)	0	(188,355)	0	97,459,334	0	(15,207,979)	(15,207,979)	4,349,126	04/09/2042
54949#-AA-7	Luck Stone Corporation Series A Senior N		11/06/2013	Redemption 100.0000		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	68,213	03/22/2017
55264T-CF-6	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT		10/15/2013	Paydown		4,600,000	4,600,000	3,855,555	4,461,224	0	138,776	0	138,776	0	4,600,000	0	0	0	17,622	01/04/2014
55264T-DM-0	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT		06/17/2013	Paydown		3,150,000	3,150,000	3,119,607	3,145,334	0	4,666	0	4,666	0	3,150,000	0	0	0	4,185	02/14/2014
55264T-DQ-1	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT		02/15/2013	Paydown		8,200,000	8,200,000	8,212,641	8,200,254	0	(254)	0	(254)	0	8,200,000	0	0	0	8,573	02/14/2014
55264T-DS-7	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT		01/15/2013	Paydown		2,994,000	2,994,000	2,428,298	2,974,810	0	19,190	0	19,190	0	2,994,000	0	0	0	649	02/14/2014
55264T-DX-6	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT		05/15/2013	Paydown		1,000,000	1,000,000	999,727	999,922	0	78	0	78	0	1,000,000	0	0	0	1,091	02/16/2014
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2013	Paydown		2,220,807	2,220,807	1,476,204	1,516,985	0	737,329	33,507	703,822	0	2,220,807	0	0	0	3,812	09/22/2027
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2013	Paydown		942,257	942,257	485,779	498,696	0	451,234	7,673	443,561	0	942,257	0	0	0	1,430	10/20/2029
55294#-AB-1	MDU Energy Capital, LLC Senior Note		05/15/2013	Maturity		14,293,420	14,293,420	14,293,420	14,293,420	0	0	0	0	0	14,293,420	0	0	0	440,952	01/15/2014
55294#-AE-5	MDU Energy Capital, LLC Senior Note, Ser		10/01/2013	Maturity		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	1,707,000	01/01/2014
552953-AW-1	MGM RESORTS INTL CORPORATE		04/01/2013	Maturity		800,000	800,000	280,000	727,102	0	72,898	0	72,898	0	800,000	0	0	0	27,000	01/01/2014
55312T-AL-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/12/2013	Redemption 100.0000		367,682	367,682	361,492	365,533	0	2,149	0	2,149	0	367,682	0	0	0	777	02/28/2015
55312V-AB-4	MERRILL LYNCH COUNTRYWIDE COMM CMBS		10/01/2013	Paydown		908,385	908,385	933,188	939,973	0	(31,588)	0	(31,588)	0	908,385	0	0	0	9,598	12/12/2014
55312Y-AC-6	MERRILL LYNCH/ COUNTRYWIDE COMM CMBS		12/01/2013	Paydown		3,532,877	3,532,877	3,281,712	3,460,190	0	72,687	0	72,687	0	3,532,877	0	0	0	157,549	02/14/2014
55312Y-AD-4	MERRILL LYNCH/ COUNTRYWIDE COMM CMBS		12/01/2013	Paydown		2,605,205	2,605,205	2,744,014	2,669,530	0	(64,324)	0	(64,324)	0	2,605,205	0	0	0	80,625	11/19/2014
55313K-AD-3	MLCFC_07-7 CMBS 5.740% 06/12/50		12/01/2013	Paydown		1,924,459	1,924,459	2,025,967	1,975,829	0	(51,369)	0	(51,369)	0	1,924,459	0	0	0	61,753	08/15/2015
55314M-AB-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		04/15/2013	Paydown		3,408,660	3,408,660	3,408,333	3,408,595	0	65	0	65	0	3,408,660	0	0	0	5,880	02/14/2014
55314M-AC-0	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/15/2013	Paydown		7,272,399	7,272,399	7,284,892	7,280,361	0	(7,962)	0	(7,962)	0	7,272,399	0	0	0	64,317	05/20/2014
55391@-AA-7	MVT Leasing LLC, MVT Services Senior Sec		10/30/2013	Call 100.0000		56,767	56,767	56,767	56,767	0	0	0	0	0	56,767	0	0	0	2,321	03/02/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
553916-AA-7	MVT Leasing LLC, MVT Services Senior Sec		12/02/2013			3,403,124	3,403,124	3,403,124	3,403,124	0	0	0	0	0	3,403,124	0	0	0	82,451	03/02/2016
55609M-AB-6	MACQUARIE EQUIPMENT FUNDING TR ASSET BAC		03/20/2013	Paydown		2,743,672	2,743,672	2,743,594	2,743,494	0	178	0	178	0	2,743,672	0	0	0	5,085	02/21/2014
55659X-AB-1	MADISON AVENUE STRUCTURED FINA SERIES 2		12/05/2013	Paydown		834,486	834,486	475,558	548,531	0	285,955	0	285,955	0	834,486	0	0	0	6,799	10/14/2029
557497-E*-1	Madison Gas & Electric Company Senior No		07/18/2013	Call 100.0000		13,175,000	13,175,000	13,175,000	13,175,000	0	0	0	0	0	13,175,000	0	0	0	628,056	09/10/2018
56081#-AC-4	Major League Baseball Trust Senior Note		05/10/2013	Call 100.0000		2,275,862	2,275,862	2,243,742	2,267,857	0	2,968	0	2,968	0	2,270,825	0	5,037	5,037	103,249	01/10/2014
				Redemption 100.0000																
56081#-AC-4	Major League Baseball Trust Senior Note		12/10/2013			1,724,138	1,724,138	1,699,805	1,718,073	0	6,065	0	6,065	0	1,724,138	0	0	0	84,138	01/10/2014
				Redemption 100.0000																
56135*-AF-7	MOM Brands Co fka Malt O Meal SRNT		04/01/2013			465,577	465,577	465,577	465,577	0	0	0	0	0	465,577	0	0	0	15,550	01/01/2014
				Redemption 100.0000																
56135*-AJ-9	MOM Brands Co fka Malt O Meal Senior Not		10/15/2013			1,080,429	1,080,429	1,080,429	1,080,429	0	0	0	0	0	1,080,429	0	0	0	52,946	10/14/2014
				Redemption 100.0000																
56135*-AL-4	MOM Brands Co fka Malt O Meal Senior Ser		08/04/2013			642,857	642,857	642,857	642,857	0	0	0	0	0	642,857	0	0	0	27,530	08/04/2016
				Redemption 100.0000																
56135*-AM-2	MOM Brands Co fka Malt O Meal Senior Not		04/01/2013			4,135,714	4,135,714	4,135,714	4,135,714	0	0	0	0	0	4,135,714	0	0	0	134,411	10/01/2016
570506-AH-8	MARKWEST ENERGY PARTNERS LP CORPORATE		02/11/2013	Call 105.8050		846,440	800,000	794,000	795,999	0	74	0	74	0	796,074	0	50,366	50,366	22,556	03/16/2014
570535-AF-1	MARKEL CORP BOND 6.800% 02/15/13		02/15/2013	Maturity		6,000,000	6,000,000	5,470,634	5,979,207	0	20,793	0	20,793	0	6,000,000	0	0	0	204,000	01/15/2014
571628-AA-4	MARRIOTT VACATION CLUB OWNR TR ASSET BAC		12/01/2013	Paydown		1,716,864	1,716,864	1,701,364	1,707,866	0	8,998	0	8,998	0	1,716,864	0	0	0	50,033	09/09/2014
571628-AC-0	MARRIOTT VACATION CLUB OWNR TR ASSET BAC		12/01/2013	Paydown		298,141	298,141	298,138	297,545	0	596	0	596	0	298,141	0	0	0	9,159	02/18/2014
571628-AD-8	MARRIOTT VACATION CLUB OWNR TR ASSET BAC		12/01/2013	Paydown		223,606	223,606	223,602	223,021	0	585	0	585	0	223,606	0	0	0	7,245	02/18/2014
57164N-AA-9	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2013	Paydown		1,796,143	1,796,143	1,796,097	1,792,816	0	3,328	0	3,328	0	1,796,143	0	0	0	55,040	07/10/2014
57164N-AB-7	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2013	Paydown		141,301	141,301	141,297	141,065	0	235	0	235	0	141,301	0	0	0	4,515	08/04/2014
57164N-AC-5	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2013	Paydown		251,201	251,201	251,196	250,793	0	408	0	408	0	251,201	0	0	0	8,685	08/04/2014
57164N-AD-3	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2013	Paydown		188,401	188,401	188,399	188,122	0	279	0	279	0	188,401	0	0	0	7,253	08/04/2014
57164Q-AA-2	MARRIOTT VACATION CLUB OWNER T ASSET BAC		03/01/2013	Paydown		2,275,312	2,275,312	2,273,991	2,268,705	0	6,607	0	6,607	0	2,275,312	0	0	0	32,996	02/21/2014
57164Q-AB-0	MARRIOTT VACATION CLUB OWNER T ASSET BAC		03/01/2013	Paydown		295,811	295,811	295,811	294,944	0	867	0	867	0	295,811	0	0	0	4,357	02/21/2014
57164Q-AC-8	MARRIOTT VACATION CLUB OWNER T ASSET BAC		03/01/2013	Paydown		258,835	258,835	258,831	258,053	0	782	0	782	0	258,835	0	0	0	4,007	02/21/2014
57164Q-AD-6	MARRIOTT VACATION CLUB OWNER T ASSET BAC		03/01/2013	Paydown		221,858	221,858	221,852	221,858	0	0	0	0	0	221,858	0	0	0	3,646	02/21/2014
57164U-AD-7	MARRIOT TIMESHARE ASSET BACKED		02/01/2013	Paydown		319,968	319,968	319,966	318,956	0	1,012	0	1,012	0	319,968	0	0	0	4,229	02/19/2014
571748-AJ-1	MARSH & MCLENNAN COS INC MARSH & MCLENNA		02/15/2013	Maturity		26,000,000	26,000,000	23,709,400	25,946,330	0	53,670	0	53,670	0	26,000,000	0	0	0	630,500	01/15/2014
574754-AE-7	MASHANTUCKET PEQUOT TRIBE CORPORATE		07/01/2013	Taxable Exchange		239,979	4,000,000	240,000	240,000	20,000	0	20,000	0	0	240,000	0	(21)	(21)	0	05/15/2016
576395-AD-9	Masterfoods Holdings S.A.S. Senior Note	0	10/30/2013	Maturity		34,427,500	34,427,500	24,375,000	32,960,000	0	0	0	0	(8,585,000)	34,427,500	10,052,500	0	10,052,500	2,025,103	01/30/2014
57643G-QA-5	MASTR ALTERNATIVE LOANS TRUST SERIES 20		12/01/2013	Paydown		43,942	43,942	45,047	44,443	0	(501)	0	(501)	0	43,942	0	0	0	1,223	11/08/2015
57643G-QF-4	MASTR ALTERNATIVE LOANS TRUST SERIES 20		12/01/2013	Paydown		698,914	698,914	715,878	708,947	0	(10,033)	0	(10,033)	0	698,914	0	0	0	19,516	06/14/2015
57643G-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO		12/01/2013	Paydown		290,638	290,638	236,144	249,185	0	41,453	0	41,453	0	290,638	0	0	0	10,152	09/04/2018
57643G-AD-9	MASTR ASSET BACKED SECS TR2006 CORPORATE		12/26/2013	Paydown		1,250,598	1,250,598	803,793	826,261	0	424,337	0	424,337	0	1,250,598	0	0	0	2,652	08/21/2028
57643L-AE-6	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2013	Paydown		161,923	161,923	163,163	162,253	0	(330)	0	(330)	0	161,923	0	0	0	3,500	04/27/2016
57643L-AL-0	MASTR ASSET BACKED SECURITIES SERIES 20		12/26/2013	Paydown		1,019,727	1,019,727	1,040,440	1,024,556	0	(4,829)	0	(4,829)	0	1,019,727	0	0	0	12,931	07/29/2019
57643L-BY-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2013	Paydown		11,744	11,744	11,748	11,746	0	(2)	0	(2)	0	11,744	0	0	0	69	06/26/2014
57643L-DY-9	MASTR ASSET BACKED SECURITIES MABS_04-FR		12/26/2013	Paydown		386,064	386,064	386,064	386,064	0	0	0	0	0	386,064	0	0	0	4,611	02/05/2015
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W		12/26/2013	Paydown		1,485,150	1,485,150	1,486,038	1,485,488	0	(337)	0	(337)	0	1,485,150	0	0	0	6,794	09/24/2016
57643L-GX-8	MASTR ASSET BACKED SECURITIES MABS_05-WM		12/26/2013	Paydown		1,681,537	1,681,537	1,681,537	1,681,537	0	0	0	0	0	1,681,537	0	0	0	8,592	05/19/2015
57645S-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER		12/26/2013	Paydown		1,402,421	1,402,421	968,550	992,646	0	421,020	11,246	409,774	0	1,402,421	0	0	0	2,357	06/24/2027
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2013	Paydown		538,682	538,682	262,761	255,511	0	283,171	0	283,171	0	538,682	0	0	0	931	02/16/2031
57645J-AC-3	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2013	Paydown		649,229	649,229	314,326	321,492	0	334,029	6,292	327,737	0	649,229	0	0	0	1,310	04/17/2030
				Redemption 100.0000																
576863-E#-7	Matson Navigation Company Senior Note		11/19/2013			5,841,023	5,841,023	5,841,023	5,841,023	0	0	0	0	0	5,841,023	0	0	0	253,646	05/19/2017
579780-AF-4	MCCORMICK & CO INC CORPORATE		03/22/2013	Prudential Invst Mgmt		4,545,137	3,850,000	4,093,786	4,016,780	0	(7,233)	0	(7,233)	0	4,009,548	0	535,589	535,589	61,493	12/14/2017
579780-AG-2	MCCORMICK & CO INC CORPORATE		09/01/2013	Maturity		16,450,000	16,450,000	18,245,706	16,876,254	0	(426,254)	0	(426,254)	0	16,450,000	0	0	0	863,625	01/01/2014
58013M-EF-7	MCDONALDS CORP CORPORATE		08/26/2013	WELLS FARGO SEC LLC		12,282,000	10,000,000	9,953,200	9,955,129	0	1,523	0	1,523	0	9,956,653	0	2,325,347	2,325,347	626,500	02/24/2038
				Deutsche Bank Securities																
58013M-EN-0	MCDONALDS CORP CORPORATE		11/12/2013	Inc		53,775,079	63,597,000	67,005,481	66,994,673	0	(61,331)	0	(61,331)	0	66,933,343	0	(13,158,263)	(13,158,263)	2,941,361	02/07/2042
582411-AF-1	MCMORAN EXPLORATION CO CORPORATE		04/19/2013	ROBERT BAIRD		1,400,525	1,325,000	1,330,000	1,325,871	0	(288)	0	(288)	0	1,325,583	0	74,942	74,942	68,619	01/29/2015
58405U-AE-2	MEDCO HEALTH SOLUTIONS CORPORATE		03/15/2013	Maturity		13,500,000	13,500,000	14,820,057	13,619,080	0	(119,080)	0	(119,080)	0	13,500,000	0	0	0	413,438	01/15/2014
585055-AH-9	MEDTRONIC INC CORPORATE		02/21/2013	WELLS FARGO SEC LLC		192,666	175,000	174,859	174,944	0	10	0	10	0	174,954	0	17,713	17,713	3,718	09/15/2015
				Redemption 100.0000																
58526#-BP-3	Meijer Finance Senior Note - Series A-1		11/01/2013			5,077,308	5,077,308	5,077,308	5,077,308	0	0	0	0	0	5,077,308	0	0	0	281,029	05/03/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
58526#-BQ-1	Meijer Finance Senior Note - Series A-2		11/01/2013			4,919,892	4,919,892	4,919,892	4,919,892	0	0	0	0	0	4,919,892	0	0	0	272,316	05/03/2015
				Redemption 100.0000																
58526#-BR-9	Meijer Finance Senior Note - Series A-3		11/01/2013			5,978,338	5,978,338	5,978,338	5,978,338	0	0	0	0	0	5,978,338	0	0	0	330,901	05/03/2015
				Redemption 100.0000																
58646#-AE-4	Menasha Corporation Senior Note		01/10/2013			3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	50,400	01/10/2014
				Redemption 100.0000																
58646#-AF-1	Menasha Corporation Senior Note		01/31/2013			2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	33,900	01/30/2014
				Redemption 100.0000																
58646#-AG-9	Menasha Corporation Senior Note		12/02/2013			1,872,800	1,872,800	1,872,800	1,872,800	0	0	0	0	0	1,872,800	0	0	0	106,375	12/02/2014
58768T-AB-2	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		08/15/2013	Paydown		25,374,543	25,374,543	25,372,500	25,373,863	0	680	0	680	0	25,374,543	0	0	0	59,971	02/15/2014
587727-AB-4	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		04/15/2013	Paydown		25,978,041	25,978,041	25,976,340	25,977,858	0	183	0	183	0	25,978,041	0	0	0	48,612	02/14/2014
				Deutsche Bank Securities																
589331-AS-6	MERCK AND CO CORPORATE		11/25/2013	Inc		2,906,260	3,500,000	3,528,525	3,528,345	0	(511)	0	(511)	0	3,527,833	0	(621,573)	(621,573)	152,600	09/08/2042
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/26/2013	Paydown		113,190	113,190	109,438	109,841	0	3,349	0	3,349	0	113,190	0	0	0	1,614	11/20/2018
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		11/25/2013	Paydown		559,283	559,283	570,494	567,570	0	(8,018)	270	(8,288)	0	559,283	0	0	0	2,770	02/24/2019
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/26/2013	Paydown		75,544	75,544	75,834	75,836	0	(292)	0	(292)	0	75,544	0	0	0	2,134	11/18/2018
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2013	Paydown		134,168	134,168	136,264	134,700	0	(532)	0	(532)	0	134,168	0	0	0	2,177	09/11/2016
59001F-AC-5	MERITAGE MORTGAGE LOAN TRUST SERIES 200		12/26/2013	Paydown		114,324	114,324	114,324	114,324	0	0	0	0	0	114,324	0	0	0	840	04/06/2020
59001F-AD-3	MERITAGE MORTGAGE LOAN TRUST MMLT_03-1		11/25/2013	Paydown		142,048	142,048	143,117	143,065	0	(1,017)	0	(1,017)	0	142,048	0	0	0	2,039	05/07/2021
59001F-CS-8	MERITAGE MORTGAGE LOAN TRUST MMLT_05-2		12/26/2013	Paydown		2,215,452	2,215,452	2,215,452	2,215,452	0	0	0	0	0	2,215,452	0	0	0	11,229	07/23/2017
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		11/25/2013	Paydown		1,518,710	1,518,710	1,406,498	1,449,337	0	110,739	41,366	69,373	0	1,518,710	0	0	0	3,353	11/25/2023
59020U-CP-8	MLCC MORTGAGE INVESTORS INC MLMI_04-WMC3		12/26/2013	Paydown		430,051	430,051	433,383	433,239	0	(3,189)	0	(3,189)	0	430,051	0	0	0	8,065	04/29/2019
59020U-PS-8	MLCC MORTGAGE INVESTORS INC CBASS_04-CB8		12/26/2013	Paydown		450,688	450,688	403,798	333,725	111,456	46,082	40,181	117,357	0	451,083	0	(395)	(395)	3,788	09/10/2031
				Morgan Stanley & Co, Inc																
59022C-AA-1	MERRILL LYNCH & CO. INC. CORP FLOATER		05/06/2013			4,250,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(750,000)	(750,000)	20,999	05/13/2027
59022H-DT-6	MERRILL LYNCH MORTGAGE TRUST MLMT_04-KEY		09/01/2013	Paydown		780,000	780,000	775,706	778,700	0	1,300	0	1,300	0	780,000	0	0	0	11,674	04/08/2014
59022H-FX-5	MERRILL LYNCH MORTGAGE TRUST CMBS		12/01/2013	Paydown		6,973,519	6,973,519	6,786,378	6,936,341	0	37,178	0	37,178	0	6,973,519	0	0	0	192,121	04/13/2014
59022H-HH-8	MERRILL LYNCH MORTGAGE TRUST MLMT_05-MCP		12/01/2013	Paydown		5,723,644	5,723,644	5,524,707	5,694,075	0	29,569	0	29,569	0	5,723,644	0	0	0	132,785	05/03/2014
59022H-JK-9	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP		12/01/2013	Paydown		10,272,637	10,272,637	10,249,612	10,254,581	0	18,056	0	18,056	0	10,272,637	0	0	0	281,060	07/31/2014
59022H-LF-7	MERRILL LYNCH MORTGAGE TRUST CMBS		04/01/2013	Paydown		26,323,172	26,323,172	26,355,194	26,285,398	0	37,773	0	37,773	0	26,323,172	0	0	0	430,812	03/24/2014
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST CMBS		05/02/2013	Presspich R.W. Co		20,979,965	19,223,562	21,277,610	20,721,461	0	(149,153)	0	(149,153)	0	20,572,309	0	407,657	407,657	442,800	07/19/2015
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST CMBS		12/01/2013	Paydown		4,474,439	4,474,439	4,701,516	4,657,603	0	(183,164)	0	(183,164)	0	4,474,439	0	0	0	134,693	07/19/2015
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST CMBS		12/01/2013	Paydown		2,372,101	2,372,101	2,328,992	2,349,644	0	22,457	0	22,457	0	2,372,101	0	0	0	65,552	10/08/2015
59022K-AB-1	MERRILL LYNCH MORTG TRUST_06C2 CMBS		06/01/2013	Paydown		2,016,939	2,016,939	1,846,051	1,965,029	0	51,910	0	51,910	0	2,016,939	0	0	0	37,854	08/24/2014
59022K-AC-9	MERRILL LYNCH MORTG TRUST_06C2 CMBS		09/01/2013	Paydown		9,750,000	9,750,000	9,257,168	9,502,229	0	247,771	0	247,771	0	9,750,000	0	0	0	404,398	01/28/2016
59022K-AD-7	MERRILL LYNCH MORTG TRUST_06C2 CMBS		12/01/2013	Paydown		2,337,871	2,337,871	2,626,443	2,575,063	0	(237,192)	0	(237,192)	0	2,337,871	0	0	0	118,003	05/10/2016
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2013	Paydown		3,505,994	3,505,994	2,522,220	2,578,168	0	964,854	37,027	927,827	0	3,505,994	0	0	0	3,707	07/25/2031
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2013	Paydown		220,198	220,198	89,821	91,576	0	128,623	0	128,623	0	220,198	0	0	0	603	10/21/2029
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT		12/26/2013	Paydown		29,901	29,901	10,322	10,825	0	19,076	0	19,076	0	29,901	0	0	0	101	06/22/2029
59023B-AB-0	MERRILL LYNCH MORTGAGE TRUST M CMBS		09/01/2013	Paydown		2,689,629	2,689,629	2,543,048	2,610,553	0	79,076	0	79,076	0	2,689,629	0	0	0	104,347	12/16/2015
59023B-AD-6	MERRILL LYNCH MORTGAGE TRUST M CMBS		12/01/2013	Paydown		9,728,869	9,728,869	9,743,256	9,718,299	0	10,569	0	10,569	0	9,728,869	0	0	0	346,451	11/01/2014
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER		12/26/2013	Paydown		2,250,883	2,250,883	1,686,086	1,350,154	437,894	549,365	86,529	900,730	0	2,250,883	0	0	0	3,417	08/12/2027
59025K-AM-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		12/12/2013	Paydown		3,122,534	3,122,534	3,119,839	3,111,819	0	10,759	44	10,715	0	3,122,534	0	0	0	12,687	07/01/2014
59025W-AC-0	MERRILL LYNCH MORTGAGE TRUST CMBS		11/01/2013	Paydown		2,429,348	2,429,348	2,224,426	2,346,321	0	83,028	0	83,028	0	2,429,348	0	0	0	60,073	08/13/2014
				Redemption 100.0000																
59112@-AA-7	Metal Technologies, Inc. Senior Note		12/27/2013			4,816,667	4,816,667	4,816,667	4,816,667	0	0	0	0	0	4,816,667	0	0	0	218,195	03/30/2015
				Redemption 100.0000																
59112@-AB-5	Metal Technologies, Inc. Series B Senior		07/26/2013			3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	161,719	07/26/2017
				Citigroup Capital Markets																
59156R-AY-4	METLIFE INC CORPORATE 5.875% 02/06/41		11/07/2013	Inc		285,833	250,000	273,395	272,965	0	(330)	0	(330)	0	272,635	0	13,197	13,197	18,645	01/29/2041
594918-AM-6	MICROSOFT CORP CORPORATE		10/30/2013	MILLENIUM ADVISORS, LLC		162,141	150,000	148,731	148,757	0	12	0	12	0	148,769	0	13,372	13,372	9,849	01/31/2041
				Redemption 100.0000																
60040#-AA-0	Millennium Pipeline Co Series A Senior S		12/30/2013			339,977	339,977	339,977	339,977	0	0	0	0	0	339,977	0	0	0	13,591	01/18/2021
				Redemption 100.0000																
60040#-AB-8	Millennium Pipeline Co Series B Senior S		12/30/2013			208,000	208,000	208,000	208,000	0	0	0	0	0	208,000	0	0	0	9,360	11/13/2025
60253X-AA-3	MINCS-CENTURION, LTD. SERIES 2001 VA C		12/26/2013	Call 101.7487		368,486	362,153	0	4	78,282	(1,231)	77,055	(4)	0	0	0	368,485	368,485	3,772	03/28/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU		12/30/2013			2,595,927	2,595,927	2,896,498	2,711,308	0	(115,382)	0	(115,382)	0	2,595,927	0	0	0	118,489	03/04/2016
60687U-AC-1	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2013	Paydown		35,155,000	35,155,000	34,689,749	35,031,997	0	123,003	0	123,003	0	35,155,000	0	0	0	2,023,599	08/31/2015
60687U-AD-9	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2013	Paydown		15,382,550	15,382,550	15,712,578	15,505,438	0	(122,888)	0	(122,888)	0	15,382,550	0	0	0	798,630	12/10/2014
60687V-AD-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2013	Paydown		27,670,066	27,670,066	27,408,250	27,622,423	0	47,642	0	47,642	0	27,670,066	0	0	0	1,021,554	12/31/2013
60687V-AE-5	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2013	Paydown		11,532	11,532	13,165	12,997	0	(1,465)	0	(1,465)	0	11,532	0	0	0	624	05/27/2016
60688C-AB-2	MERRILL LYNCH/COUNTRYWIDE COMM CMBS		12/01/2013	Paydown		14,056,139	14,056,139	13,915,450	14,029,038	0	27,101	0	27,101	0	14,056,139	0	0	0	454,240	02/11/2014
606935-AF-1	MERRILL LYNCH COUNTRYWIDE COMM CMBS		11/01/2013	Paydown		24,346,527	24,346,527	24,620,355	24,337,816	0	8,711	0	8,711	0	24,346,527	0	0	0	729,612	12/31/2013
606935-AH-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2013	Paydown		106,454	106,454	95,066	100,715	0	5,740	0	5,740	0	106,454	0	0	0	5,715	11/21/2015
				Merrill																
61166W-AC-5	MONSANTO CO CORPORATE 5.500% 07/30/35		11/25/2013	Lynch,Pierce,Fenner &		5,665,284	5,100,000	6,197,469	6,180,490	0	(27,398)	0	(27,398)	0	6,153,092	0	(487,808)	(487,808)	373,221	07/26/2035
				Merrill																
61166W-AH-4	MONSANTO CO CORPORATE 2.200% 07/15/22		06/24/2013	Lynch,Pierce,Fenner &		3,786,789	4,145,000	4,149,532	4,149,318	0	(214)	0	(214)	0	4,149,104	0	(362,315)	(362,315)	87,390	07/14/2022
615394-AF-0	MOOG INC CORPORATE 6.250% 01/15/15		01/15/2013	Call 100.0000		10,750,000	10,750,000	10,460,078	10,639,319	0	2,460	0	2,460	0	10,641,780	0	108,220	108,220	335,938	01/15/2014
617446-AS-8	MORGAN STANLEY DEBENTURES		10/01/2013	Maturity		4,000,000	4,000,000	3,688,189	3,971,918	0	28,082	0	28,082	0	4,000,000	0	0	0	280,000	01/01/2014
61744C-AX-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2013	Paydown		544,539	544,539	543,125	542,321	0	2,218	0	2,218	0	544,539	0	0	0	7,819	04/27/2019
61744C-BX-3	MORGAN STANLEY HOME EQUITY LOA 2004-NC3,		11/25/2013	Paydown		222,439	222,439	161,179	151,396	0	71,042	0	71,042	0	222,439	0	0	0	2,239	11/11/2028
61744C-EV-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2013	Paydown		170,614	170,614	144,801	104,839	0	65,775	0	65,775	0	170,614	0	0	0	1,847	03/08/2022
61744C-JW-7	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2013	Paydown		520,628	520,628	233,646	232,625	0	288,004	0	288,004	0	520,628	0	0	0	8,632	05/13/2030
61744C-NS-1	MORGAN STANLEY HOME EQUITY LOA MSAC_05_W		12/26/2013	Paydown		3,374,051	3,374,051	3,374,051	3,374,051	0	0	0	0	0	3,374,051	0	0	0	15,244	08/19/2015
617451-AE-9	MORGAN STANLEY CAPITAL I CMBS		03/01/2013	Paydown		1,679,330	1,679,330	1,642,004	1,674,791	0	4,539	0	4,539	0	1,679,330	0	0	0	93,266	01/28/2014
617451-BP-3	MORGAN STANLEY CAPITAL I CMBS		12/01/2013	Paydown		8,655,238	8,655,238	8,591,974	8,637,674	0	17,564	0	17,564	0	8,655,238	0	0	0	347,574	02/13/2014
617451-CN-7	MORGAN STANLEY CAPITAL I CMBS		07/01/2013	Paydown		229,106	229,106	230,806	228,940	0	166	0	166	0	229,106	0	0	0	4,027	02/11/2014
617451-CP-2	MORGAN STANLEY CAPITAL I CMBS		12/01/2013	Paydown		1,241,690	1,241,690	1,166,878	1,237,445	0	4,245	0	4,245	0	1,241,690	0	0	0	60,102	02/11/2014
617451-FK-0	MORGAN STANLEY CAPITAL I CMBS		12/01/2013	Paydown		19,704,595	19,704,595	19,794,032	19,674,503	0	30,092	0	30,092	0	19,704,595	0	0	0	469,031	02/11/2014
617453-AS-4	MORGAN STANLEY CAPITAL I MSC_ CMBS		05/01/2013	Paydown		522,007	522,007	541,175	534,155	0	(12,148)	0	(12,148)	0	522,007	0	0	0	10,149	03/11/2014
617453-AT-2	MORGAN STANLEY CAPITAL I MSC_ CMBS		12/01/2013	Paydown		3,870,536	3,870,536	3,991,530	3,910,942	0	(40,406)	0	(40,406)	0	3,870,536	0	0	0	116,863	10/25/2015
61745M-2D-4	Morgan Stanley Capital I CMBS		09/01/2013	Paydown		665,000	665,000	640,946	658,020	0	6,980	0	6,980	0	665,000	0	0	0	23,892	10/24/2014
61745M-3F-8	Morgan Stanley Capital I MSC_05_HQ5		12/01/2013	Paydown		1,245,612	1,245,612	1,232,779	1,240,163	0	5,449	0	5,449	0	1,245,612	0	0	0	64,373	09/19/2014
61745M-6E-8	Morgan Stanley Capital I CMBS		12/01/2013	Paydown		5,721,920	5,721,920	5,617,593	5,691,023	0	30,897	0	30,897	0	5,721,920	0	0	0	151,604	06/24/2014
61745M-PM-9	Morgan Stanley Capital I SERIES 2003 N		12/26/2013	Paydown		1,692,746	1,692,746	1,707,137	1,701,232	0	(8,485)	0	(8,485)	0	1,692,746	0	0	0	14,806	06/04/2019
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		12/26/2013	Paydown		71,168	71,168	63,155	61,031	0	10,137	0	10,137	0	71,168	0	0	0	1,025	12/17/2022
61745M-PP-2	Morgan Stanley Capital I ABS FLOATER		12/26/2013	Call 101.8658		168,132	165,052	18,185	20,453	0	(18,519)	0	(18,519)	0	1,934	0	166,198	166,198	4,283	10/25/2020
61745M-PP-2	Morgan Stanley Capital I ABS FLOATER		07/25/2013	Paydown		40,763	40,763	4,491	5,015	0	35,748	0	35,748	0	40,763	0	0	0	783	10/25/2020
61745M-VB-6	Morgan Stanley Capital I CMBS		12/01/2013	Paydown		12,990,000	12,990,000	12,147,705	12,844,282	0	145,718	0	145,718	0	12,990,000	0	0	0	416,537	12/31/2013
61746J-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2013	Paydown		795,898	795,898	427,127	439,625	0	364,051	7,777	356,274	0	795,898	0	0	0	1,418	12/02/2029
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		56,762	56,762	31,557	31,308	0	25,454	0	25,454	0	56,762	0	0	0	2,001	03/07/2029
61746R-AG-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		2,158,305	2,158,305	2,166,398	2,164,925	0	(6,621)	0	(6,621)	0	2,158,305	0	0	0	20,304	10/15/2018
				Credit Suisse First																
61746R-AH-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		07/12/2013	Boston Cor		1,160,979	1,827,414	1,037,453	950,665	0	(128,726)	0	(128,726)	0	821,938	0	339,041	339,041	34,533	04/18/2028
61746R-AH-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/25/2013	Paydown		547,994	547,994	311,143	285,117	0	262,877	0	262,877	0	547,994	0	0	0	6,788	04/18/2028
61746R-BD-2	MORGAN STANLEY ABS CAPITAL I ASSET BACKE		12/26/2013	Paydown		459,631	459,631	421,505	410,942	0	48,689	0	48,689	0	459,631	0	0	0	7,613	02/21/2027
61746R-BM-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		162,658	162,658	164,470	164,470	0	(1,811)	0	(1,811)	0	162,658	0	0	0	2,757	04/04/2016
61746R-BV-2	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		12/26/2013	Paydown		1,028,284	1,028,284	1,035,536	1,031,376	0	(3,092)	0	(3,092)	0	1,028,284	0	0	0	1,528	01/04/2019
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		12/26/2013	Paydown		466,413	466,413	405,015	393,287	0	73,126	0	73,126	0	466,413	0	0	0	8,469	07/27/2023
61746R-CS-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		91,884	91,884	92,733	92,828	0	(936)	7	(943)	0	91,884	0	0	0	(223)	12/31/2018
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/25/2013	Paydown		87,116	87,116	87,456	87,292	0	(176)	0	(176)	0	87,116	0	0	0	649	09/18/2019
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		90,423	90,423	79,705	78,421	0	12,002	0	12,002	0	90,423	0	0	0	1,352	08/16/2025
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		174,316	174,316	175,106	174,868	0	(551)	0	(551)	0	174,316	0	0	0	1,036	07/31/2019
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		03/25/2013	Paydown		21,193	21,193	17,050	16,285	0	4,908	0	4,908	0	21,193	0	0	0	118	10/14/2026
				Credit Suisse First																
61746R-HT-1	MORGAN STANLEY ABS CAPITAL I MSAC_04-WMC		07/12/2013	Boston Cor		1,697,515	2,043,659	2,048,780	2,055,528	0	(58)	6,719	(6,777)	0	2,048,752	0	(351,237)	(351,237)	23,062	05/25/2020
61746R-HT-1	MORGAN STANLEY ABS CAPITAL I MSAC_04-WMC		06/25/2013	Paydown		172,422	172,422	172,949	173,423	0	(527)	474	(1,001)	0	172,422	0	0	0	1,382	05/25/2020
61746R-JL-6	MORGAN STANLEY ABS CAPITAL I MSAC_04-WMC		12/26/2013	Paydown		3,433,708	3,433,708	3,436,060	3,434,230	0	(522)	0	(522)	0	3,433,708	0	0	0	22,976	12/18/2020
61746W-A8-3	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-		12/26/2013	Paydown		549,302	549,302	531,435	527,144	0	22,158	0	22,158	0	549,302	0	0	0	13,353	03/21/2023
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-		12/26/2013	Paydown		35,238	35,238	27,660	27,220	0	8,018	0	8,018	0	35,238	0	0	0	626	11/26/2027
61746W-F7-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2013	Paydown		44,459	44,459	7,087	8,041	0	36,418	0	36,418	0	44,459	0	0	0	1,596	02/19/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		12/26/2013	Paydown		287,454	287,454	285,776	284,936	0	2,518	0	2,518	0	287,454	0	0	0	1,496	11/23/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61746W-LA-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		12/26/2013	Paydown		827,315	827,315	830,658	829,349	0	(2,035)	0	(2,035)	0	827,315	0	0	0	7,505	08/09/2017
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		12/26/2013	Paydown		88,850	88,850	69,662	69,689	0	19,162	0	19,162	0	88,850	0	0	0	1,336	09/19/2022
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2013	Paydown		550,076	550,076	552,061	551,960	0	(1,884)	0	(1,884)	0	550,076	0	0	0	5,482	10/11/2017
61746W-NS-5	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2013	Paydown		507,745	507,745	509,966	509,926	0	(2,182)	0	(2,182)	0	507,745	0	0	0	3,180	01/08/2019
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2013	Paydown		306,983	306,983	128,749	107,158	0	199,826	0	199,826	0	306,983	0	0	0	4,932	04/29/2028
61746W-PY-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2013	Paydown		362,614	362,614	363,308	363,087	0	(473)	0	(473)	0	362,614	0	0	0	2,084	08/17/2017
61746W-RR-3	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2013	Paydown		36,127	36,127	36,196	36,192	0	(65)	0	(65)	0	36,127	0	0	0	336	10/26/2016
61746W-SY-7	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/26/2013	Paydown		280,101	280,101	280,646	280,554	0	(452)	0	(452)	0	280,101	0	0	0	2,408	08/11/2017
61746W-VS-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/26/2013	Paydown		520,479	520,479	523,325	522,542	0	(2,063)	0	(2,063)	0	520,479	0	0	0	4,215	04/03/2019
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/26/2013	Paydown		7,074	7,074	4,463	4,326	0	2,749	0	2,749	0	7,074	0	0	0	180	01/11/2029
61746W-WA-4	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2013	Paydown		2,205,693	2,205,693	2,214,222	2,210,218	0	(4,526)	0	(4,526)	0	2,205,693	0	0	0	19,366	03/17/2019
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2013	Paydown		291,162	291,162	163,224	156,894	0	134,268	0	134,268	0	291,162	0	0	0	4,905	04/15/2028
61746W-WC-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2013	Paydown		155,528	155,528	47,433	45,782	0	109,746	0	109,746	0	155,528	0	0	0	4,420	03/24/2025
61746W-WL-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2013	Paydown		77,659	77,659	50,614	46,439	0	31,220	0	31,220	0	77,659	0	0	0	1,322	10/09/2018
61747W-AK-5	MORGAN STANLEY CORPORATE		04/15/2013	UBS AG		6,756,684	6,600,000	6,598,482	6,599,100	0	70	0	70	0	6,599,170	0	157,514	157,514	137,042	07/29/2014
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		1,778,584	1,778,584	1,602,595	1,602,595	0	175,989	0	175,989	0	1,778,584	0	0	0	2,534	10/06/2023
61749H-AD-2	MORGAN STANLEY ABS CAP I INC ABS FLOATER		12/26/2013	Paydown		1,294,531	1,294,531	833,065	777,515	0	517,017	0	517,017	0	1,294,531	0	0	0	2,345	06/14/2026
61749K-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		532,879	532,879	228,175	236,883	0	299,975	3,979	295,996	0	532,879	0	0	0	812	03/05/2031
61749Q-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2013	Paydown		389,519	389,519	235,062	234,713	0	155,046	240	154,806	0	389,519	0	0	0	720	08/05/2028
617505-AC-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		818,878	818,878	589,622	603,446	0	224,640	9,208	215,432	0	818,878	0	0	0	1,332	04/05/2027
61750C-AD-9	MORGAN STANLEY CAPITAL I MSC_0 CMBS		04/01/2013	Paydown		7,575,307	7,575,307	6,666,566	7,455,186	0	120,122	0	120,122	0	7,575,307	0	0	0	112,159	03/14/2014
61750F-AD-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		1,271,616	1,271,616	1,029,274	1,052,565	0	231,661	12,610	219,051	0	1,271,616	0	0	0	1,747	02/01/2028
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2013	Paydown		3,384,073	3,384,073	3,295,885	3,324,804	0	86,629	27,360	59,269	0	3,384,073	0	0	0	5,975	09/07/2017
61750W-AX-1	MORGAN STANLEY CAPITAL I MSC_0 CMBS		12/01/2013	Paydown		140,225	140,225	137,742	139,000	0	1,225	0	1,225	0	140,225	0	0	0	6,892	09/11/2016
61751N-AC-6	MORGAN STANLEY CAPITAL I MSC_0 CMBS		05/01/2013	Paydown		3,211,037	3,211,037	3,148,098	3,200,490	0	10,546	0	10,546	0	3,211,037	0	0	0	34,400	07/13/2014
61751Q-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/30/2013	Goldman Sachs & Co		5,718,403	9,530,672	6,597,589	7,408,935	0	(118,370)	705,575	(823,945)	0	6,584,990	0	(866,587)	(866,587)	10,321	12/20/2027
61751Q-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2013	Paydown		1,438,993	1,438,993	1,071,111	1,118,642	0	360,534	40,183	320,351	0	1,438,993	0	0	0	1,376	12/20/2027
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2013	Paydown		90,720	90,720	60,324	61,206	0	30,296	782	29,514	0	90,720	0	0	0	322	02/08/2027
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2013	Paydown		719,417	719,417	496,993	535,671	0	221,521	37,774	183,747	0	719,417	0	0	0	2,268	06/16/2027
61753E-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2013	Paydown		435,159	435,159	295,264	307,557	0	138,273	10,670	127,603	0	435,159	0	0	0	986	01/08/2028
61753J-AC-3	MORGAN STANLEY CAPITAL CMBS		12/01/2013	Paydown		11,767,836	11,767,836	11,993,648	11,757,955	0	9,881	0	9,881	0	11,767,836	0	0	0	344,146	02/17/2014
61754J-AE-8	MORGAN STANLEY CAPITAL I MSC_0 CMBS		12/01/2013	Paydown		36,759,293	36,759,293	36,424,254	36,652,558	0	106,735	0	106,735	0	36,759,293	0	0	0	1,095,912	05/21/2014
61754K-AC-9	MORGAN STANLEY CAPITAL I INC M CMBS		12/01/2013	Paydown		4,849,794	4,849,794	4,991,651	5,035,811	0	(186,017)	0	(186,017)	0	4,849,794	0	0	0	154,047	07/08/2016
61755C-AB-8	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2013	Paydown		854,338	854,338	569,101	579,047	0	282,103	6,812	275,291	0	854,338	0	0	0	2,822	12/10/2027
61755Y-AC-8	MORGAN STANLEY CAPITAL Class A-2		08/01/2013	Redemption 100.0000		24,470,653	24,470,653	23,932,490	24,416,723	0	53,929	0	53,929	0	24,470,653	0	0	0	848,958	02/10/2014
617734-AC-2	Morongo Band of Mission Indian Senior Se		03/01/2013	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	69,000	04/16/2016
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure		12/15/2013	Redemption 100.0000		1,167,320	1,167,320	1,167,320	1,167,320	0	0	0	0	0	1,167,320	0	0	0	48,492	02/08/2024
629337-B*-6	NN, Inc Series A Senior Note		04/26/2013	Redemption 100.0000		2,857,143	2,857,143	2,857,143	2,857,143	0	0	0	0	0	2,857,143	0	0	0	70,056	04/29/2014
62937#-AA-2	NRG Energy Center Senior Note		06/15/2013	Redemption 100.0000		3,017,946	3,017,946	3,017,946	3,017,946	0	0	0	0	0	3,017,946	0	0	0	82,979	01/17/2014
62962@-AA-2	NRG Energy Ctr Minneapolis LLC Senior No		11/01/2013	Redemption 100.0000		2,131,873	2,131,873	2,131,873	2,131,873	0	0	0	0	0	2,131,873	0	0	0	97,468	12/02/2015
62962@-AB-0	NRG Energy Ctr Minneapolis LLC Senior No		11/01/2013	Redemption 100.0000		800,789	800,789	800,789	800,789	0	0	0	0	0	800,789	0	0	0	35,950	12/01/2015
62963#-AD-3	NRP (Operating) LLC Senior Note		07/19/2013	Redemption 100.0000		76,923	76,923	76,923	76,923	0	0	0	0	0	76,923	0	0	0	3,885	07/20/2017
62963#-AF-8	NRP (Operating) LLC Series F Senior Note		03/25/2013	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	11,971	09/25/2016
63615#-AA-9	National Football League 1 Senior Note		10/15/2013	Redemption 100.0000		1,408,314	1,408,314	1,411,835	1,410,063	0	(1,750)	0	(1,750)	0	1,408,314	0	0	0	71,050	08/03/2015
63615#-AB-7	National Football League 1 Senior Note -		10/15/2013			1,613,201	1,613,201	1,613,201	1,613,201	0	0	0	0	0	1,613,201	0	0	0	79,796	02/15/2016
63643@-AB-5	National Comm Renais Dev. Corp Senior No		12/31/2013	Maturity		1,487,500	1,487,500	1,487,500	1,487,500	0	0	0	0	0	1,487,500	0	0	0	97,431	01/30/2014
63703#-AA-2	Natl New Markets Tx Crdt Fund Senior Not		12/31/2013	Call 54.1932		3,434,130	6,336,833	5,631,219	6,237,704	0	53,226	346,299	(293,073)	0	5,944,632	0	(2,510,501)	(2,510,501)	343,168	12/31/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
637071-AJ-0	National Oilwell Varco CORPORATE		01/31/2013	WELLS FARGO SEC LLC		585,327	590,000	587,876	587,888	0	14	0	14	0	587,902	0	(2,575)	(2,575)	3,153	11/29/2022
637071-AK-7	National Oilwell Varco CORPORATE		12/02/2013	WELLS FARGO SEC LLC		10,655,316	12,155,000	12,108,203	12,107,881	0	1,286	0	1,286	0	12,109,167	0	(1,453,850)	(1,453,850)	500,128	11/24/2042
637432-LM-5	NATIONAL RURAL UTIL COOP CORPORATE		03/01/2013	Call 101.6870		1,694,105	1,666,000	1,833,141	1,698,605	0	(10,891)	0	(10,891)	0	1,687,714	0	6,391	6,391	61,087	01/01/2014
637432-LM-5	NATIONAL RURAL UTIL COOP CORPORATE		07/01/2013	Maturity		3,334,000	3,334,000	3,668,483	3,399,249	0	(65,249)	0	(65,249)	0	3,334,000	0	0	0	183,370	01/01/2014
63860F-AB-9	NATIONWIDE HOME EQUITY LOAN TR ABS FLOAT		05/28/2013	Paydown		6,456,014	6,456,014	6,456,014	6,456,014	0	0	0	0	0	6,456,014	0	0	0	5,345	02/03/2014
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT		12/26/2013	Paydown		347,431	347,431	138,612	143,130	0	207,037	2,736	204,301	0	347,431	0	0	0	611	10/09/2031
63937B-AA-9	NAVIGARE FUNDING CLO LTD CLO		11/20/2013	Paydown		68,482,161	68,482,161	64,540,734	65,906,624	0	2,575,537	0	2,575,537	0	68,482,161	0	0	0	243,743	03/27/2014
64018#-AA-0	Neighborhood Homes of NE Flori Senior No		04/25/2012	Call 17.6033		21,911	124,469	1	1	0	0	0	0	0	1	0	21,910	21,910	0	12/31/2013
64125J-C@-1	Neuvant Aerospace Corporation Senior Not		08/28/2013	Call 0.5811		122,130	21,017,910	1	0	1	0	0	1	0	1	0	122,129	122,129	0	12/31/2013
641423-BK-3	NEVADA POWER CO 144A 5.875% 01/15/15		07/11/2013	Mcdonald Investments Inc		5,369,650	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	369,650	369,650	294,566	01/14/2015
641423-BM-9	NEVADA POWER CO CORPORATE		10/16/2013	Citigroup Capital Markets Inc		8,911,360	8,000,000	7,981,239	7,991,774	0	2,015	0	2,015	0	7,993,789	0	917,571	917,571	523,600	05/30/2016
64352V-CA-7	NEW CENTURY HOME EQUITY LOAN T SERIES 2		03/01/2013	Paydown		0	37,158	7,597	7,779	0	(7,779)	0	(7,779)	0	0	0	0	0	536	04/25/2024
64352V-CS-8	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/26/2013	Paydown		404,882	404,882	363,897	362,133	0	43,574	825	42,749	0	404,882	0	0	0	7,136	06/03/2021
64352V-DK-4	NEW CENTURY HOME EQUITY LOAN T NCHE_03-4		12/26/2013	Paydown		356,842	356,842	359,630	358,255	0	(1,412)	0	(1,412)	0	356,842	0	0	0	2,447	09/07/2019
64352V-FE-6	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/26/2013	Paydown		128,353	128,353	92,385	103,846	0	36,504	11,996	24,508	0	128,353	0	0	0	3,343	05/29/2026
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/26/2013	Paydown		2,325,896	2,325,896	2,342,250	2,330,546	0	(4,650)	0	(4,650)	0	2,325,896	0	0	0	14,562	11/09/2016
64360#-AA-4	NEW COMMUNITY CORPORATION SRNT		10/21/2007	Call 147.6997		580,134	392,780	392,780	392,780	0	0	0	0	0	392,780	0	187,355	187,355	0	12/31/2013
64382#-AB-6	New Economics Women SRNT		12/31/2012	Direct		803,545	803,545	543,364	803,545	0	0	0	0	0	803,545	0	0	0	3,141	03/09/2018
64756#-AX-6	New NGC, Inc. Senior Series C Note		05/03/2013	Redemption 100.0000		19,666,667	19,666,667	19,666,667	19,666,667	0	0	0	0	0	19,666,667	0	0	0	860,417	01/02/2014
64977@-AA-1	New York Small Bus. Venture Fd Senior St		12/14/2013	Redemption 100.0000		53,246	53,246	53,246	53,246	0	0	0	0	0	53,246	0	0	0	4,317	06/22/2015
64977@-AB-9	New York Small Bus. Venture Fd Senior St		12/14/2013	Redemption 100.0000		54,164	54,164	54,164	54,164	0	0	0	0	0	54,164	0	0	0	4,953	06/23/2015
650094-CA-1	VERIZON NEW YORK INC DEBENTURES		11/18/2013	Call 100.0000		540,000	540,000	434,986	471,453	0	3,605	0	3,605	0	475,058	0	64,942	64,942	37,889	01/04/2014
651639-AM-8	NEWMONT MINING CORP CORPORATE		03/20/2013	Various		239,058	205,000	202,556	202,637	0	21	0	21	0	202,657	0	36,400	36,400	5,255	09/25/2039
652478-AH-1	NEWS AMERICA HLDGS COMPANY GUARNT	E	02/01/2013	Maturity		8,305,000	8,305,000	9,325,218	8,314,093	0	(9,093)	0	(9,093)	0	8,305,000	0	0	0	384,106	01/01/2014
652478-BY-3	NEWS AMERICA HLDGS COMPANY GUARNT		03/08/2013	Prudential Invst Mgmt		10,974,025	11,050,000	10,963,997	10,973,086	0	939	0	939	0	10,974,025	0	0	0	360,230	10/11/2036
652482-BG-4	21ST CENTURY FOX AMERICA SENIOR NOTE FRG		09/13/2013	BNY Capital Markets, Inc		2,321,770	2,200,000	2,192,498	2,197,561	0	709	0	709	0	2,198,270	0	123,500	123,500	88,422	12/15/2014
652482-BQ-2	21ST CENTURY FOX AMERICA CORP FOREIGN		08/08/2013	Suntrust Capital Markets Inc		4,624,040	4,000,000	3,987,400	3,988,128	0	(16)	0	(16)	0	3,988,111	0	635,929	635,929	198,022	11/09/2037
653650-D@-7	NBCO, Inc. Senior Note		04/27/2013	Redemption 100.0000		1,000,000	1,000,000	1,056,000	1,011,888	0	(11,888)	0	(11,888)	0	1,000,000	0	0	0	29,050	04/29/2014
65409Q-AT-9	NIELSEN FINANCE LLC/CO CORPORATE		10/23/2013	Call 102.9856		5,112,204	4,964,000	5,735,663	5,347,639	0	(286,517)	0	(286,517)	0	5,061,122	0	51,082	51,082	708,508	01/01/2014
65410*-AC-1	NIELSEN FINANCE LLC NIELSEN FINANCE LLC		02/28/2013	Call 100.2870		588,048	586,365	583,433	585,977	0	101	0	101	0	586,079	0	1,969	1,969	2,877	06/11/2014
65410*-AD-9	NIELSEN FINANCE LLC NIELSEN FINANCE LLC		02/28/2013	Call 100.2870		8,533,233	8,508,810	8,349,199	8,403,017	0	32,127	0	32,127	0	8,435,145	0	98,088	98,088	74,888	02/12/2017
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		12/10/2013	Redemption 100.0000		677,945	677,945	677,945	677,945	0	0	0	0	0	677,945	0	0	0	25,342	02/12/2025
65473Q-AK-9	NiSource Finance Corp CORPORATE		03/01/2013	Maturity		26,795,000	26,795,000	26,745,377	26,787,968	0	7,032	0	7,032	0	26,795,000	0	0	0	823,946	01/01/2014
65475H-AC-5	NISSAN AUTO LEASE TR 2011-A ABS Floater		03/15/2013	Paydown		10,310,018	10,310,018	10,310,018	10,310,018	0	0	0	0	0	10,310,018	0	0	0	5,715	02/14/2014
65475N-AC-2	NISSAN AUTO LEASE TRUST ABS FLOATER		05/15/2013	Paydown		23,671,603	23,671,603	23,671,603	23,671,603	0	0	0	0	0	23,671,603	0	0	0	24,797	01/27/2014
65475Q-AB-7	NISSAN AUTO ASSET BACKED		10/15/2013	Paydown		25,284,529	25,284,529	25,281,965	25,283,690	0	839	0	839	0	25,284,529	0	0	0	77,136	01/04/2014
65475U-AB-8	NISSAN AUTO RECEIVABLES OWNER ASSET BACK		11/15/2013	Paydown		5,195,346	5,195,346	5,194,868	5,195,168	0	178	0	178	0	5,195,346	0	0	0	13,259	01/01/2014
65505#-AA-7	Noble Environmental Power 2006 Term Loan		10/31/2013	Redemption 100.0000		1,471,691	1,471,691	1,471,691	1,471,691	0	0	0	0	0	1,471,691	0	0	0	17,706	06/04/2016
000000-00-0	Noble Environmental Power 2006 DSRA LC F		04/30/2013	Call 100.0000		372,624	372,624	372,624	372,624	0	0	0	0	0	372,624	0	0	0	4,290	03/30/2017
65505*-AA-1	Noble Environmental Power 2008 Construct		12/31/2013	Redemption 100.0000		2,103,147	2,103,147	2,103,147	2,103,147	0	0	0	0	0	2,103,147	0	0	0	26,837	06/30/2018
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		12/31/2013	Call 100.0000		442,724	442,724	442,724	442,724	0	0	0	0	0	442,724	0	0	0	433	03/31/2024
65537N-AB-0	NOMURA HOME EQUITY LOAN INC ABS FLOATER		12/26/2013	Paydown		1,560,007	1,560,007	869,911	866,613	0	700,121	6,727	693,394	0	1,560,007	0	0	0	2,698	06/18/2029
655663-B#-8	Nordson Corp Senior Note		02/22/2013	Maturity		10,125,000	10,125,000	10,125,000	10,125,000	0	0	0	0	0	10,125,000	0	0	0	252,113	01/22/2014
655844-BK-3	NORFOLK SOUTHERN CORP CORP		05/23/2013	Tax Free Exchange		34,838,585	35,340,000	26,255,233	26,479,440	0	250,396	0	250,396	0	26,729,836	0	8,108,750	8,108,750	777,989	07/15/2023
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		12/31/2013	Redemption 100.0000		2,410,256	2,410,256	2,410,256	2,410,256	0	0	0	0	0	2,410,256	0	0	0	108,642	09/29/2021
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT		10/25/2013	Paydown		7,415,912	7,415,912	7,221,824	7,232,802	0	183,110	0	183,110	0	7,415,912	0	0	0	54,108	08/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE		11/25/2013	Various		63,404,472	77,815,000	76,833,797	76,837,690	0	16,337	0	16,337	0	76,854,027	0	(13,449,556)	(13,449,556)	3,333,900	08/09/2042
665859-AJ-3	NORTHERN TRUST CORP CORPORATE		03/20/2013	JP Morgan Securities, Inc		2,142,273	2,100,000	2,331,420	2,140,405	0	(15,127)	0	(15,127)	0	2,125,277	0	16,996	16,996	70,583	01/15/2014
665859-AJ-3	NORTHERN TRUST CORP CORPORATE		08/15/2013	Maturity		8,280,000	8,280,000	8,924,329	8,485,609	0	(205,609)	0	(205,609)	0	8,280,000	0	0	0	455,400	01/15/2014
666807-AW-2	NORTHROP GRUMMAN SYSTEMS COMPANY GUARNT		03/08/2013	Prudential Invst Mgmt		35,002,968	31,000,000	35,748,131	35,026,474	0	(23,506)	0	(23,506)	0	35,002,968	0	0	0	1,374,764	02/10/2031
667281-F@-3	Delta Air Lines Inc. Asset Based		09/26/2013	Redemption 100.0000		1,604,998	1,604,998	1,626,666	1,614,099	0	(9,101)	0	(9,101)	0	1,604,998	0	0	0	49,950	01/20/2016
667746-B#-7	Northwest Pipe Company Senior Secured No		10/26/2013	Redemption 100.0000		1,147,429	1,147,429	1,147,429	1,147,429	0	0	0	0	0	1,147,429	0	0	0	104,531	10/28/2014
667746-B*-1	Northwest Pipe Company Senior Note		02/25/2013	Redemption 100.0000		2,142,857	2,142,857	2,142,857	2,142,857	0	0	0	0	0	2,142,857	0	0	0	56,250	02/24/2014
667746-B@-9	Northwest Pipe Company Senior Secured Nt		06/21/2013	Redemption 100.0000		1,062,286	1,062,286	1,062,286	1,062,286	0	0	0	0	0	1,062,286	0	0	0	54,283	06/24/2014
667746-C*-0	Northwest Pipe Company Senior Secured No		01/24/2013	Morgan Stanley & Co, Inc		321,429	321,429	321,429	321,429	0	0	0	0	0	321,429	0	0	0	7,288	07/26/2014
667748-AM-9	NORTHWEST PIPELINE CORP CORPORATE		10/16/2013			13,246,010	11,530,000	12,006,663	11,759,043	0	(49,988)	0	(49,988)	0	11,709,056	0	1,536,954	1,536,954	686,035	06/15/2016
669380-AW-7	WELLS FARGO COMPANY SUB DEBENTURES		03/08/2013	Prudential Invst Mgmt		10,289,572	10,900,000	9,977,642	10,281,613	0	7,959	0	7,959	0	10,289,572	0	0	0	293,967	10/14/2023
66989H-AB-4	NOVARTIS CAPITAL CORP CORPORATE		04/24/2013	Maturity		25,550,000	25,550,000	25,516,019	25,545,949	0	4,051	0	4,051	0	25,550,000	0	0	0	242,725	01/24/2014
66989H-AE-8	NOVARTIS CAPITAL CORP CORPORATE		10/23/2013	Various		758,426	810,000	803,723	803,858	0	457	0	457	0	804,315	0	(45,889)	(45,889)	20,795	09/19/2022
67018T-B#-1	Nu Skin Enterprises Inc Senior Secured N		01/20/2013	Redemption 100.0000		126,331	126,331	126,331	126,331	0	0	0	0	0	126,331	0	0	0	3,878	07/21/2015
67018T-B*-5	Nu Skin Enterprises Inc Senior Note	0	04/30/2013	Redemption 100.0000		2,911,792	2,911,792	2,727,286	3,280,376	0	0	0	0	(553,090)	2,911,792	184,507	0	184,507	24,872	04/30/2014
67018T-B@-3	Nu Skin Enterprises Inc Senior Note		07/05/2013	Redemption 100.0000		1,821,429	1,821,429	1,821,429	1,821,429	0	0	0	0	0	1,821,429	0	0	0	112,746	07/07/2015
67018T-C#-0	Nu Skin Enterprises Inc JPY Series F Sen	0	09/28/2013	Redemption 100.0000		1,891,140	1,891,140	1,610,871	2,149,008	0	0	0	0	(538,137)	1,891,140	280,269	0	280,269	49,980	03/29/2016
67018T-C@-2	Nu Skin Enterprises Inc Senior Note	0	01/20/2013			3,446,359	3,446,359	2,857,143	3,585,266	0	0	0	0	(728,123)	3,446,359	589,216	0	589,216	56,898	07/21/2015
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE		03/08/2013	Prudential Invst Mgmt		24,424,872	25,000,000	24,371,750	24,420,297	0	4,575	0	4,575	0	24,424,872	0	0	0	702,778	03/10/2036
670346-AK-1	NUCOR CORP CORPORATE 5.850% 06/01/18		07/18/2013	Key Capital Markets		7,020,600	6,000,000	5,970,900	5,981,797	0	1,428	0	1,428	0	5,983,225	0	1,037,375	1,037,375	226,200	05/31/2018
67061*-AC-9	Nuprecon, LP and CST Environ Term A1		08/29/2013	Call 100.0000		4,642,608	4,642,608	4,642,608	4,642,608	0	0	0	0	0	4,642,608	0	0	0	308,889	12/31/2013
67061*-AE-5	Nuprecon, LP and CST Environ Revolver B		08/29/2013	Call 100.0000		3,412,500	3,412,500	3,412,500	3,412,500	0	0	0	0	0	3,412,500	0	0	0	227,046	12/31/2013
677730-A@-2	Ohio Valley Electric Corp Senior Note		12/15/2013	Redemption 100.0000		164,195	164,195	164,195	164,195	0	0	0	0	0	164,195	0	0	0	8,047	01/08/2031
679580-B#-6	Old Dominion Freight Line Inc Senior Not		02/25/2013	Redemption 100.0000		638,095	638,095	640,988	645,731	0	(7,635)	0	(7,635)	0	638,095	0	0	0	14,931	08/26/2014
679580-C#-5	Old Dominion Freight Line Inc Senior Not		04/25/2013	Redemption 100.0000		477,551	477,551	500,229	494,391	0	(16,840)	0	(16,840)	0	477,551	0	0	0	13,968	04/27/2015
679580-C*-9	Old Dominion Freight Line Inc Senior Not		02/25/2013	Redemption 100.0000		176,190	176,190	184,784	181,730	0	(5,540)	0	(5,540)	0	176,190	0	0	0	4,123	08/26/2014
679580-C@-7	Old Dominion Freight Line Inc Senior Not		04/25/2013	Redemption 100.0000		636,735	636,735	666,972	659,188	0	(22,454)	0	(22,454)	0	636,735	0	0	0	18,624	04/27/2015
68162@-AA-7	Olympic Tug & Barge Inc Initial Loan Not		12/15/2013			541,490	541,490	541,490	541,490	0	0	0	0	0	541,490	0	0	0	23,060	08/26/2015
68249#-AA-2	111 Center Street LP Senior Note		12/12/2013	Call 100.0000		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	341,584	03/22/2015
68249#-AA-2	111 Center Street LP Senior Note		08/20/2013	Redemption 100.0000		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	57,668	03/22/2015
68268N-AC-7	ONEOK PARTNERS LP CORPORATE		03/08/2013	Prudential Invst Mgmt		10,224,164	10,000,000	10,245,000	10,224,168	0	(4)	0	(4)	0	10,224,164	0	0	0	295,556	09/25/2036
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		12/10/2013	Redemption 100.0000		672,498	672,498	672,498	672,498	0	0	0	0	0	672,498	0	0	0	22,705	05/07/2025
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L		12/10/2013			71,301	71,301	71,301	71,301	0	0	0	0	0	71,301	0	0	0	2,496	05/07/2025
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		12/26/2013	Paydown		140,729	140,729	138,372	137,330	0	3,399	0	3,399	0	140,729	0	0	0	687	05/21/2018
68389F-DA-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		11/25/2013	Paydown		24,299	24,299	24,299	24,299	0	0	0	0	0	24,299	0	0	0	108	01/01/2020
68389F-DH-4	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		25,562	25,562	25,570	25,569	0	(7)	0	(7)	0	25,562	0	0	0	193	11/22/2019
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		12/26/2013	Paydown		380,890	380,890	383,330	382,145	0	(1,255)	0	(1,255)	0	380,890	0	0	0	2,525	10/18/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68389X-AD-7	ORACLE CORP CORPORATE 4.950% 04/15/13		04/15/2013	Maturity		15,500,000	15,500,000	15,538,800	15,503,000	0	(3,003)	0	(3,003)	0	15,500,000	0	0	0	383,625	01/15/2014
68389X-AM-7	ORACLE CORP CORP 5.375% 07/15/40		07/09/2013	Morgan Stanley & Co, Inc		4,444,760	4,000,000	4,889,824	4,872,210	0	(9,235)	0	(9,235)	0	4,862,975	0	(418,215)	(418,215)	213,208	07/09/2040
68400X-AZ-3	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		09/25/2013	Paydown		157,084	157,084	157,427	157,623	0	(539)	0	(539)	0	157,084	0	0	0	2,539	12/14/2016
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		12/26/2013	Paydown		1,077,636	1,077,636	707,696	745,641	0	363,020	31,025	331,995	0	1,077,636	0	0	0	2,691	05/01/2027
68402S-AB-5	OPTION ONE XL HOME EQUITY ABS FLOATER		09/25/2013	Paydown		1,227,939	1,227,939	1,227,939	1,227,939	0	0	0	0	0	1,227,939	0	0	0	1,248	01/29/2014
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER		09/25/2013	Morgan Stanley & Co, Inc		5,539,948	10,546,005	7,388,690	7,706,883	0	(224,522)	156,493	(381,015)	0	7,325,868	0	(1,785,920)	(1,785,920)	26,812	10/13/2027
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER		12/26/2013	Paydown		4,381,544	4,381,544	3,158,033	3,202,036	0	1,234,786	55,278	1,179,508	0	4,381,544	0	0	0	7,827	10/13/2027
69088*-AJ-9	Owensboro Grain Company, LLC GTD Senior		02/27/2013	Redemption 100.0000		555,556	555,556	555,556	555,556	0	0	0	0	0	555,556	0	0	0	7,875	08/28/2015
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE		03/08/2013	Prudential Invst Mgmt		10,480,970	10,200,000	10,486,302	10,481,642	0	(672)	0	(672)	0	10,480,970	0	0	0	269,733	09/25/2036
69338R-AA-6	PENNSYLVANIA HIGHER EDUCATION ABS FLOATE		12/26/2013	Paydown		14,526,267	14,526,267	14,526,267	14,526,267	0	0	0	0	0	14,526,267	0	0	0	123,861	02/06/2018
693476-BK-8	PNC FUNDING CORP CORPORATE		12/18/2013	Various		19,402,209	19,140,000	19,105,739	19,127,292	0	7,372	0	7,372	0	19,134,664	0	267,545	267,545	561,430	05/20/2014
69348H-CT-3	PNC MORTGAGE ACCEPTANCE CORP. CMBS		01/01/2013	Paydown		57,038	57,038	63,290	57,043	0	(4)	0	(4)	0	57,038	0	0	0	391	02/11/2014
693492-A@-9	TOMKINS LLC PINAFORE LLC INC BK LN		01/29/2013	Call 100.0000		97,298	97,298	96,690	98,309	0	(1,010)	0	(1,010)	0	97,298	0	0	0	207	08/29/2017
69362B-AJ-1	PSEG POWER COMPANY GUARNT		03/08/2013	Prudential Invst Mgmt		14,882,890	15,000,000	14,862,703	14,881,138	0	1,752	0	1,752	0	14,882,890	0	0	0	524,688	04/12/2031
69381#-AA-8	Prudential Charter School Fund Secured S		05/16/2013	Maturity		1,750,000	1,750,000	1,498,211	1,732,572	0	17,428	0	17,428	0	1,750,000	0	0	0	63,729	03/01/2014
694032-AV-5	PACIFIC BELL DEBENTURES		07/15/2013	Call 102.8900		10,541,081	10,245,000	10,091,834	10,079,308	0	(72)	0	(72)	0	10,079,236	0	461,845	461,845	755,569	01/15/2014
694308-GP-6	PACIFIC GAS & ELEC CO CORPORATE		12/01/2013	Maturity		500,000	500,000	559,411	518,858	0	(18,858)	0	(18,858)	0	500,000	0	0	0	31,250	01/01/2014
695114-CB-2	PACIFICORP CORPORATE 6.100% 08/01/36		03/08/2013	Prudential Invst Mgmt		6,790,691	6,100,000	6,838,100	6,793,705	0	(3,014)	0	(3,014)	0	6,790,691	0	0	0	227,394	07/26/2036
698465-BJ-9	PANHANDLE EASTERN PIPELINE CORPORATE		08/15/2013	Maturity		7,000,000	7,000,000	6,963,231	6,996,314	0	3,686	0	3,686	0	7,000,000	0	0	0	423,500	01/15/2014
69888*-AA-0	Pappas Restaurants, Inc. Senior Note		03/31/2013	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	2,578	04/12/2018
70069F-DK-0	PARK PLACE SECURITIES INC ABS FLOATER		12/26/2013	Paydown		988,354	988,354	990,748	988,904	0	(549)	0	(549)	0	988,354	0	0	0	5,777	03/19/2015
70086*-AA-8	Park Tree Investments VIII Senior Promis		12/31/2013	Redemption 100.0000		717,991	717,991	491,843	500,798	0	217,193	0	217,193	0	717,991	0	0	0	24,126	10/12/2022
701094-AG-9	PARKER HANNIFIN CORP PARKER-HANNIFIN COR		02/15/2013	Maturity		3,200,000	3,200,000	3,188,512	3,199,500	0	500	0	500	0	3,200,000	0	0	0	78,000	01/15/2014
70343#-AD-7	Patriot Rail Corp Senior Secured Note		12/02/2013	Redemption 100.0000		1,131,400	1,131,400	1,131,400	1,131,400	0	0	0	0	0	1,131,400	0	0	0	43,119	03/17/2017
705322-AG-0	Pedernales Electric Coop SRNT		11/15/2013	Redemption 100.0000		5,519,081	5,519,081	5,519,081	5,519,081	0	0	0	0	0	5,519,081	0	0	0	416,691	05/11/2015
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna		12/15/2013	Redemption 100.0000		1,078,437	1,078,437	1,082,071	1,081,592	0	(3,156)	0	(3,156)	0	1,078,437	0	0	0	31,033	06/07/2021
70602#-AA-9	Pella Corporation Senior Note		08/24/2013	Redemption 100.0000		3,150,000	3,150,000	3,150,000	3,150,000	0	0	0	0	0	3,150,000	0	0	0	133,718	02/24/2015
70602#-AD-3	Pella Corporation Senior Note		11/24/2013			2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	154,000	05/26/2015
708160-BL-9	JC PENNEY INC DEBENTURES		03/15/2013	Various		17,018,375	23,150,000	16,173,900	16,173,846	0	3,793	0	3,793	0	16,177,639	0	840,736	840,736	942,927	12/11/2097
708160-BS-4	JC PENNEY INC DEBENTURES		03/12/2013	Morgan Stanley & Co, Inc		5,313,175	6,790,000	6,907,090	6,895,994	0	378	0	378	0	6,896,372	0	(1,583,197)	(1,583,197)	228,898	01/25/2038
713409-AC-4	PEPSI BOTTLING GROUP SENIOR NOTES		03/08/2013	Prudential Invst Mgmt		14,870,019	14,500,000	14,999,448	14,871,267	0	(1,247)	0	(1,247)	0	14,870,019	0	0	0	535,694	02/26/2029
71343X-AD-6	PEPSIAMERICAS INC NT NOTES		03/15/2013	Maturity		10,000,000	10,000,000	9,895,000	9,996,064	0	3,936	0	3,936	0	10,000,000	0	0	0	225,000	01/15/2014
71344B-BU-1	PEPSICO INC CORP FLOATER		05/10/2013	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	94,217	01/10/2014
714290-A@-2	Perrigo Co Series 2008-A SR NT		12/23/2013	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	2,073,991	06/30/2015
714290-B@-1	Perrigo Co SR NT Series 2010-B		12/23/2013	Call 100.0000		5,500,000	5,500,000	6,272,037	6,180,192	0	(81,004)	0	(81,004)	0	6,099,189	0	(599,189)	(599,189)	1,256,542	05/30/2020
71713U-AT-9	PHARMACIA CORPORATION DEBENTURES		03/08/2013	Prudential Invst Mgmt		7,064,519	8,000,000	6,794,400	7,059,017	0	5,502	0	5,502	0	7,064,519	0	0	0	129,000	12/12/2027
717537-C*-3	Philadelphia Electric Company SR NT		01/02/2013	Redemption 100.0000		8,168,536	8,168,536	10,839,959	9,096,411	0	(927,874)	0	(927,874)	0	8,168,536	0	0	0	477,451	09/27/2016
718172-AB-5	PHILIP MORRIS INTERNATIONAL IN CORPORATE		05/16/2013	Maturity		30,000,000	30,000,000	29,893,050	29,987,381	0	12,619	0	12,619	0	30,000,000	0	0	0	731,250	01/16/2014
718172-AE-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE	0	02/05/2013	JP Morgan		533,292	474,548	414,936	444,406	0	559	0	559	(9,337)	457,617	21,989	75,674	97,663	11,992	09/04/2015
718172-AG-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE		03/20/2013	JP Morgan Securities, Inc		9,241,902	8,690,000	10,081,505	9,144,448	0	(86,227)	0	(86,227)	0	9,058,222	0	183,680	183,680	311,995	03/19/2014
718507-BK-1	CONOCOPHILLIPS DEBENTURES		03/08/2013	Prudential Invst Mgmt		78,611	85,000	76,982	78,563	0	48	0	48	0	78,611	0	0	0	2,661	03/28/2029
718546-AG-9	PHILLIPS 66 CORPORATE 2.950% 05/01/17		01/29/2013	Tax Free Exchange		131,473	125,000	124,978	124,982	0	0	0	0	0	124,982	0	6,491	6,491	901	12/01/2017
719090-AA-9	Phoenix NMTC Fund I, LLC Senior Note - A		03/01/2013	Call 100.0000		1,043,421	1,043,421	1,001,941	1,009,256	0	2,476	0	2,476	0	1,011,732	0	31,689	31,689	15,398	01/01/2015
72142*-AA-6	Pilesgrove Solar, LLC Senior Secured Not		12/31/2013	Redemption 100.0000		4,907,764	4,907,764	4,907,764	4,907,764	0	0	0	0	0	4,907,764	0	0	0	181,391	01/13/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
72146*-AA-2	Pilgrims Pride Corp Term B-2 Loan		04/29/2013	Call 100.0000		3,013,353	3,013,353	3,013,353	3,013,353	0	0	0	0	0	3,013,353	0	0	0	158,201	01/11/2015
				Redemption 100.0000																
72146*-AA-2	Pilgrims Pride Corp Term B-2 Loan		04/15/2013			330,372	330,372	330,372	330,372	0	0	0	0	0	330,372	0	0	0	12,472	01/11/2015
726505-AF-7	PLAINS EXPLORATION & PRODUCT CORPORATE		06/03/2013	Call 103.8130		648,831	625,000	625,000	625,000	0	0	0	0	0	625,000	0	23,831	23,831	24,093	01/01/2014
726505-AG-5	PLAINS EXPLORATION & PRODUCT CORPORATE		03/21/2013	Call 105.0000		1,050,000	1,000,000	1,110,000	1,057,445	0	(8,875)	0	(8,875)	0	1,048,570	0	1,430	1,430	55,833	01/01/2014
72650R-AB-8	PLAINS ALL AMER PIPELINE PLAINS ALL AMER		12/15/2013	Maturity		5,000,000	5,000,000	5,011,950	5,001,909	0	(1,909)	0	(1,909)	0	5,000,000	0	0	0	281,250	01/02/2014
729237-B#-3	Plum Creek Timber Company SRNT		12/16/2013	Call 100.0000		2,357,143	2,357,143	2,357,143	2,357,143	0	0	0	0	0	2,357,143	0	0	0	528,693	12/14/2015
				Redemption 100.0000																
729237-B#-3	Plum Creek Timber Company SRNT		11/13/2013			785,714	785,714	785,714	785,714	0	0	0	0	0	785,714	0	0	0	63,250	12/14/2015
72925#-AJ-6	Plum Creek Timberlands, LP Senior Note-		01/21/2014	Maturity		24,360,000	24,360,000	24,360,000	24,360,000	0	0	0	0	0	24,360,000	0	0	0	752,724	01/21/2014
				Redemption 100.0000																
73020@-AA-9	PNNL BSF/CSF Lease Fianance Tr Certifica		12/15/2013			184,505	184,505	184,505	184,505	0	0	0	0	0	184,505	0	0	0	6,560	09/22/2026
73021@-AA-8	POAH NSP Chicago LLC Senior Note		10/16/2013	Call 100.0000		671,737	671,737	530,155	570,527	0	23,809	0	23,809	0	594,336	0	77,401	77,401	33,680	03/21/2016
73316N-AA-3	EQUITY ONE HOME EQUITY ABS FLOATER		07/12/2013	RBC Capital Markets		6,399,780	7,529,153	7,529,153	7,529,153	0	0	0	0	0	7,529,153	0	(1,129,373)	(1,129,373)	11,697	08/19/2015
73316N-AA-3	EQUITY ONE HOME EQUITY ABS FLOATER		12/26/2013	Paydown		2,710,952	2,710,952	2,710,952	2,710,952	0	0	0	0	0	2,710,952	0	0	0	8,717	08/19/2015
73316P-AH-3	POPULAR ABS MORTGAGE EQABS_2004-4		11/01/2013	Paydown		1,081,965	1,081,965	1,081,944	1,081,223	0	742	0	742	0	1,081,965	0	0	0	78,977	08/06/2021
73316P-GV-6	POPULAR ABS MORTGAGE POPLR_05-5		12/26/2013	Paydown		1,097,888	1,097,888	1,097,888	1,097,888	0	0	0	0	0	1,097,888	0	0	0	3,775	10/08/2018
73316P-KH-2	POPULAR ABS MORTGAGE ABS FLOATER		09/25/2013	Paydown		1,860,287	1,860,287	1,860,287	1,860,287	0	0	0	0	0	1,860,287	0	0	0	4,004	08/23/2017
73316T-AE-2	POPULAR ABS MORTGAGE PASS-THRO ABS FLOAT		08/26/2013	Paydown		0	1,244,512	3,070	3,115	0	(1,842)	1,273	(3,115)	0	0	0	0	0	2,288	03/22/2037
73328V-AD-5	PORSCHE INNOVATIVE LEASE OWNER ASSET BAC		04/20/2013	Paydown		15,840,544	15,840,544	15,840,175	15,840,126	0	418	0	418	0	15,840,544	0	0	0	26,140	02/19/2014
73328W-AB-7	PORSCHE INNOVATIVE LEASE OWNER ASSET BAC		12/21/2013	Paydown		27,224,962	27,224,962	27,223,083	27,223,473	0	1,488	0	1,488	0	27,224,962	0	0	0	80,809	01/30/2014
73932#-AB-2	PowerMinn 9090, LLC Senior Secured Note		07/15/2013	Call 100.0000		768,553	768,553	768,553	768,553	0	0	0	0	0	768,553	0	0	0	36,663	01/18/2022
				Redemption 100.0000																
73932#-AB-2	PowerMinn 9090, LLC Senior Secured Note		10/15/2013			1,809,357	1,809,357	1,809,357	1,809,357	0	0	0	0	0	1,809,357	0	0	0	120,820	01/18/2022
				Redemption 100.0000																
73965*-AA-8	Prairie Power Inc. Senior Secured Note		11/15/2013			1,258,861	1,258,861	1,262,453	1,262,236	0	(3,375)	0	(3,375)	0	1,258,861	0	0	0	48,151	06/30/2023
74005P-AX-2	PRAXAIR INC CORPORATE 2.125% 06/14/13		06/14/2013	Maturity		65,360,000	65,360,000	65,877,664	65,454,330	0	(94,330)	0	(94,330)	0	65,360,000	0	0	0	694,450	01/14/2014
				Mcdonald Investments Inc																
74005P-AZ-7	PRAXAIR INC CORPORATE 3.000% 09/01/21		12/19/2013			1,873,856	1,900,000	1,884,287	1,886,043	0	1,392	0	1,392	0	1,887,435	0	(13,579)	(13,579)	74,892	08/30/2021
				Suntrust Capital Markets																
740189-AG-0	Precision Castparts Corp CORPORATE		06/27/2013	Inc		130,714	140,000	139,195	139,197	0	37	0	37	0	139,233	0	(8,520)	(8,520)	1,867	01/13/2023
				Redemption 100.0000																
74029@-AD-2	Precision MTR Transport Grp LL Term A		12/31/2013			508,393	508,393	508,393	508,393	0	0	0	0	0	508,393	0	0	0	28,756	10/02/2014
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC CORPORATE		08/09/2013	WELLS FARGO SEC LLC		6,197,458	5,330,000	5,366,384	5,362,544	0	(355)	0	(355)	0	5,362,189	0	835,269	835,269	267,825	10/10/2036
				Merrill																
74256L-AA-7	PRINCIPAL LFE GLB FND II CORP FLOATER		05/22/2013	Lynch,Pierce,Fenner &		53,549,524	53,200,000	53,200,000	53,200,000	0	0	0	0	0	53,200,000	0	349,524	349,524	321,905	07/10/2014
7425AO-A5-9	Principal Life Global SECURED 144A		01/15/2013	Maturity		1,500,000	1,500,000	1,502,265	1,499,942	0	58	0	58	0	1,500,000	0	0	0	39,375	01/15/2014
74263@-AA-3	Principal US Property Sep Acct Series A		06/25/2013	Call 100.0000		67,387,500	67,387,500	67,576,528	67,426,266	0	(36,050)	0	(36,050)	0	67,390,216	0	(2,716)	(2,716)	1,352,898	02/07/2014
				Deutsche Bank AG-																
74271@-EA-3	PROCTER & GAMBLE CO CORPORATE	0	09/04/2013	London-Client		127,616	131,570	128,128	131,107	0	51	0	51	(2,973)	130,890	2,706	(3,274)	(568)	2,840	10/29/2022
				Redemption 100.0000																
74273#-AC-5	Pro-Pet, LLC Term A 4.689% 12/23/15		12/31/2013			2,677,781	2,677,781	2,677,781	2,677,781	0	0	0	0	0	2,677,781	0	0	0	132,202	08/21/2015
74273#-AD-3	Pro-Pet, LLC Revolver 5.983% 12/23/15		12/26/2013	Call 100.0000		612,000	612,000	612,000	612,000	0	0	0	0	0	612,000	0	0	0	47,495	12/22/2015
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1		12/01/2013	Paydown		241,579	241,579	204,729	197,530	0	44,049	0	44,049	0	241,579	0	0	0	10,490	09/09/2021
744448-CC-3	PUBLIC SERVICE CO COLO CORPORATE		01/30/2013	Prudential Invst Mgmt		5,947,396	5,000,000	5,049,350	5,034,268	0	(498)	0	(498)	0	5,033,770	0	913,626	913,626	41,997	05/31/2019
74456Q-AL-0	PUBLIC SVC ELEC & GAS CO 1ST MORTGAGE		09/01/2013	Maturity		6,734,000	6,734,000	6,679,522	6,727,273	0	6,727	0	6,727	0	6,734,000	0	0	0	361,953	01/01/2014
74456Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		11/20/2013	Susquehanna Intl Group		6,700,789	5,825,000	7,184,672	7,160,477	0	(29,825)	0	(29,825)	0	7,130,652	0	(429,863)	(429,863)	326,491	11/25/2036
				Merrill																
74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		06/25/2013	Lynch,Pierce,Fenner &		4,397,698	4,825,000	5,054,960	5,053,365	0	(2,215)	0	(2,215)	0	5,051,150	0	(653,452)	(653,452)	125,470	04/25/2042
745332-BW-5	PUGET SOUND ENERGY CORPORATE		03/08/2013	Prudential Invst Mgmt		5,378,588	5,000,000	5,415,700	5,380,459	0	(1,871)	0	(1,871)	0	5,378,588	0	0	0	80,314	06/10/2036
74835#-AC-6	Questech Funding LLC ABS FLOATER		12/30/2013	Call 32090856.5657		317,699	1	0	0	0	0	0	0	0	0	0	317,699	317,699	0	12/31/2013
74835I-AR-4	QUEST TRUST ABS FLOATER		12/26/2013	Paydown		549,607	549,607	360,142	363,553	0	187,939	1,884	186,055	0	549,607	0	0	0	1,082	02/29/2028
74835@-AB-0	Questech Securitization I, LLC Asset Bac		12/30/2013	Call 6171318.1818		61,096	1	0	0	0	0	0	0	0	0	0	61,096	61,096	0	12/31/2013
74836#-AB-7	Questech Securitization II LLC Asset Bac		12/30/2013	Call 2879948.4848		28,511	1	0	0	0	0	0	0	0	0	0	28,511	28,511	0	12/31/2013
74836Y-AA-8	QUEST TRUST ABS FLOATER		12/26/2013	Paydown		1,689,991	1,689,991	1,689,991	1,689,991	0	0	0	0	0	1,689,991	0	0	0	3,301	08/13/2014
				Redemption 100.0000																
74842*-AK-3	Quiktrip Corporation Senior Note		09/07/2013			1,428,571	1,428,571	1,396,414	1,418,028	0	10,543	0	10,543	0	1,428,571	0	0	0	55,929	03/09/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74842*-AL-1	Quiktrip Corporation Senior Note		12/07/2013	Redemption 100.0000		3,838,571	3,838,571	3,838,571	3,838,571	0	0	0	0	0	3,838,571	0	0	0	202,293	06/07/2016
74843@-AA-2	The Quikrete Companies, Inc. Senior Note		09/26/2013	Call 100.0000		109,023,000	109,023,000	109,023,000	109,023,000	0	0	0	0	0	109,023,000	0	0	0	18,645,895	05/03/2019
74875@-AD-7	Quinn Group, Inc. Senior Note		11/21/2013	Redemption 100.0000		1,785,714	1,785,714	1,785,714	1,785,714	0	0	0	0	0	1,785,714	0	0	0	104,821	11/22/2015
74875@-AE-5	Quinn Group, Inc. Senior Note		09/17/2013	Redemption 100.0000		701,190	701,190	701,190	701,190	0	0	0	0	0	701,190	0	0	0	34,183	09/15/2023
74913G-AN-5	QWEST CORPORATION CORP FLOATER		05/30/2013	UBS AG		6,002,760	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	2,760	2,760	98,700	01/15/2014
74924N-AD-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT		07/12/2013	Goldman Sachs & Co		737,500	1,250,000	968,596	964,924	0	(680)	0	(680)	0	964,244	0	(226,744)	(226,744)	3,815	05/28/2033
74924V-AB-5	RESIDENTIAL ASSET SECURITIES ABS FLOATER		12/26/2013	Paydown		6,031,690	6,031,690	6,031,690	6,031,690	0	0	0	0	0	6,031,690	0	0	0	10,323	06/01/2014
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER		12/26/2013	Paydown		9,913,408	9,913,408	9,913,408	9,913,408	0	0	0	0	0	9,913,408	0	0	0	16,937	04/24/2015
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT		12/26/2013	Paydown		15,528,019	15,528,019	15,528,019	15,528,019	0	0	0	0	0	15,528,019	0	0	0	29,616	03/12/2015
74927U-AZ-1	RBSGC MORTGAGE PASS THROUGH RBSGC_05-A		12/02/2013	Stifel, Nicolaus & Co		2,801,177	3,295,502	2,593,226	2,699,008	0	(105,782)	0	(105,782)	0	2,593,226	0	207,951	207,951	199,856	09/10/2026
74927U-AZ-1	RBSGC MORTGAGE PASS THROUGH RBSGC_05-A		12/01/2013	Paydown		1,295,926	1,295,926	1,041,873	1,061,360	0	234,566	0	234,566	0	1,295,926	0	0	0	39,710	09/10/2026
74951#-AA-8	RE Rich Family Holding Corp Senior Note		07/23/2013	Redemption 100.0000		1,875,000	1,875,000	1,875,000	1,875,000	0	0	0	0	0	1,875,000	0	0	0	56,391	01/23/2015
74951#-AC-4	RE Rich Family Holding Corp Senior Note		04/07/2013	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	18,500	01/24/2017
74951#-AD-2	RE Rich Family Holding Corp Senior Note		09/08/2013	Redemption 100.0000		3,440,000	3,440,000	3,440,000	3,440,000	0	0	0	0	0	3,440,000	0	0	0	153,510	09/08/2015
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2013	Redemption 100.0000		874,913	874,913	928,043	896,022	0	(21,110)	0	(21,110)	0	874,913	0	0	0	66,813	11/27/2017
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2013	Redemption 100.0000		4,395,494	4,395,494	4,968,061	4,674,137	0	(278,643)	0	(278,643)	0	4,395,494	0	0	0	329,901	12/16/2019
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES		12/07/2013	Redemption 100.0000		335,115	335,115	351,217	341,437	0	(6,322)	0	(6,322)	0	335,115	0	0	0	25,591	11/27/2017
74956E-D@-4	RH DONNELLEY CORP Term D 3 Month		02/20/2013	Write-Off		0	1	1	0	0	0	0	0	0	0	0	0	0	0	12/31/2013
74956E-D@-4	RH DONNELLEY CORP Term D 3 Month		12/31/2013	Redemption 100.0000		227,086	227,086	100,519	71,471	0	155,616	0	155,616	0	227,086	0	0	0	34,938	12/31/2013
749685-AM-5	RPM INTERNATIONAL INC. CORPORATE		07/24/2013	Mesirow Financial Inc		968,345	950,000	943,747	949,156	0	349	0	349	0	949,506	0	18,839	18,839	36,450	01/02/2014
749685-AM-5	RPM INTERNATIONAL INC. CORPORATE		12/15/2013	Maturity		250,000	250,000	248,354	249,778	0	222	0	222	0	250,000	0	0	0	15,625	01/02/2014
749685-AM-5	RPM INTERNATIONAL INC. CORPORATE		03/22/2013	Prudential Invst Mgmt		2,055,825	1,985,000	1,971,934	1,983,237	0	241	0	241	0	1,983,478	0	72,347	72,347	34,462	01/02/2014
750754-AB-9	RAILCAR LEASING, L.L.C. Series 1997 - 1		01/15/2013	Paydown		1,285,021	1,285,021	1,250,687	1,284,713	0	308	0	308	0	1,285,021	0	0	0	22,889	01/15/2014
751028-AA-9	Ralcorp Holdings, Inc. Senior Note		01/31/2013	Call 100.0000		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	14,159,000	08/16/2014
75156M-AB-1	GMAC HOME EQUITY ABS FLOATER		12/26/2013	Paydown		3,741,593	3,741,593	3,741,593	3,741,593	0	0	0	0	0	3,741,593	0	0	0	7,410	07/06/2016
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2013	Paydown		1,634,586	1,759,883	1,323,186	1,279,514	0	355,072	0	355,072	0	1,634,586	0	0	0	1,163	01/05/2020
75281A-AH-2	RANGE RESOURCES CORP CORPORATE		01/17/2013	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(40)	11/01/2014
755111-AJ-0	RAYTHEON CO DEBENTURES		10/30/2013	MILLENIUM ADVISORS, LLC		120,463	100,000	124,168	117,426	0	(2,632)	0	(2,632)	0	114,794	0	5,669	5,669	7,669	03/15/2018
755258-AB-2	RE AZ Holdings, LLC Series B Senior Secu		09/30/2013	Redemption 100.0000		62,348	62,348	62,348	62,348	0	0	0	0	0	62,348	0	0	0	1,667	01/20/2029
75605E-BC-3	REALOGY CORP CORP 11.500% 04/15/17		05/28/2013	Call 105.7500		2,167,875	2,050,000	1,363,250	1,391,448	0	(38,414)	0	(38,414)	0	1,353,034	0	814,841	814,841	146,034	12/15/2014
756598-AA-2	Red Hills Finance LLC Term A		03/29/2013	Redemption 100.0000		2,874,999	2,874,999	2,874,999	2,874,999	0	0	0	0	0	2,874,999	0	0	0	45,681	03/21/2014
758932-E@-2	Regis Corporation Senior Note		06/07/2013	Redemption 100.0000		1,898,571	1,898,571	1,898,571	1,898,571	0	0	0	0	0	1,898,571	0	0	0	62,449	01/06/2014
758932-H#-7	Regis Corporation Senior Note		06/27/2013	Call 100.0000		16,428,571	16,428,571	16,428,571	16,428,571	0	0	0	0	0	16,428,571	0	0	0	2,719,044	07/28/2016
758932-H@-9	Regis Corporation Senior Note		06/27/2013	Call 100.0000		6,478,571	6,478,571	6,478,571	6,478,571	0	0	0	0	0	6,478,571	0	0	0	1,004,007	04/28/2016
75952A-AF-4	GENON REMA LLC PASS THRU CERTS		12/05/2013	RBC Capital Markets		193,425	185,317	198,753	192,453	0	(1,165)	0	(1,165)	0	191,288	0	2,137	2,137	24,631	12/29/2015
75952A-AF-4	GENON REMA LLC PASS THRU CERTS		07/02/2013	Redemption 100.0000		176,683	176,683	189,492	183,486	0	(6,803)	0	(6,803)	0	176,683	0	0	0	16,320	12/29/2015
759676-AJ-8	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		11/01/2013	Paydown		1,442,754	1,442,754	854,016	832,887	0	609,866	0	609,866	0	1,442,754	0	0	0	64,732	11/05/2034
75970H-AC-4	RENAISSANCE HOME EQTY LOAN TR ABS FLOAT		09/25/2013	Pierpont Securities		3,674,134	6,800,174	5,207,927	5,407,233	0	(45,525)	155,729	(201,254)	0	5,205,979	0	(1,531,845)	(1,531,845)	22,971	12/02/2027
75970H-AC-4	RENAISSANCE HOME EQTY LOAN TR ABS FLOAT		09/25/2013	Paydown		193,045	193,045	152,927	153,502	0	39,908	364	39,544	0	193,045	0	0	0	155	12/02/2027
75970H-AJ-9	RENAISSANCE HOME EQTY LOAN TR ASSET BAC		09/01/2013	Paydown		289,393	289,393	156,701	154,777	0	134,616	0	134,616	0	289,393	0	0	0	4,006	06/16/2036
759950-AH-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		12/26/2013	Paydown		155,323	155,323	155,404	155,568	0	(80)	164	(244)	0	155,323	0	0	0	1,199	01/02/2019
759950-AL-2	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		08/26/2013	Paydown		433,539	433,539	436,723	438,271	0	(4,732)	0	(4,732)	0	433,539	0	0	0	(741)	11/01/2019
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		12/26/2013	Paydown		337,292	337,292	340,134	340,647	0	(2,938)	417	(3,355)	0	337,292	0	0	0	1,894	09/25/2017
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2		12/01/2013	Paydown		816,041	816,041	816,041	816,041	0	0	0	0	0	816,041	0	0	0	22,723	01/21/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
760719-AS-3	HSBC USA INC DEBENTURES		03/08/2013	Prudential Invst Mgmt		5,513,892	5,000,000	5,985,800	5,523,125	0	(9,233)	0	(9,233)	0	5,513,892	0	0	0	129,167	05/30/2021
760759-AN-0	REPUBLIC SERV INC NT CORPORATE		10/30/2013	MILLENIUM ADVISORS, LLC		71,050	65,000	64,629	64,633	0	8	0	8	0	64,641	0	6,409	6,409	3,592	11/08/2040
760985-D7-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2013	Paydown		165,717	165,717	164,435	165,168	0	1,228	680	548	0	165,717	0	0	0	1,116	11/25/2021
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		12/26/2013	Paydown		80,595	80,595	69,900	67,723	0	12,872	0	12,872	0	80,595	0	0	0	796	05/26/2020
760985-R3-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		12/26/2013	Paydown		92,449	92,449	92,430	92,543	0	73	167	(94)	0	92,449	0	0	0	549	12/01/2020
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2013	Paydown		23,740	23,740	19,818	19,817	0	3,923	0	3,923	0	23,740	0	0	0	103	03/06/2020
760985-YC-9	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		12/26/2013	Paydown		264,662	264,662	227,259	224,202	0	40,460	0	40,460	0	264,662	0	0	0	1,751	08/09/2023
760985-ZN-4	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		03/21/2013	ROBERT BAIRD		3,296,279	3,945,880	3,414,927	3,385,125	0	(16,165)	0	(16,165)	0	3,368,960	0	(72,680)	(72,680)	8,659	09/25/2023
760985-ZN-4	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		12/26/2013	Paydown		475,837	475,837	407,733	408,215	0	67,622	0	67,622	0	475,837	0	0	0	3,026	09/25/2023
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO		12/01/2013	Paydown		542,752	542,752	326,520	326,520	0	216,232	0	216,232	0	542,752	0	0	0	16,538	07/27/2017
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		12/01/2013	Paydown		95,897	95,897	96,354	96,312	0	(415)	0	(415)	0	95,897	0	0	0	2,460	12/07/2015
76110V-BX-5	RESIDENTIAL FDNG MTGE SECS RFMS2_99-H1		12/01/2013	Paydown		24,196	24,196	24,150	24,102	0	94	0	94	0	24,196	0	0	0	981	10/02/2014
76110V-GP-7	RESIDENTIAL FDNG MTGE SECS ABS FLOATER		12/01/2013	Paydown		237,997	237,997	238,603	239,177	0	(1,180)	0	(1,180)	0	237,997	0	0	0	9,588	02/29/2016
76110V-HJ-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2013	Paydown		116,325	116,325	116,325	116,201	0	124	0	124	0	116,325	0	0	0	4,544	01/10/2016
76110V-HS-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2013	Paydown		125,095	125,095	125,428	123,382	0	1,713	0	1,713	0	125,095	0	0	0	4,996	07/08/2015
76110V-JQ-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2013	Paydown		330,320	330,320	329,595	329,485	0	835	0	835	0	330,320	0	0	0	13,026	07/25/2015
76110V-RD-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2013	Paydown		1,590,180	1,472,087	1,045,313	996,432	0	593,748	0	593,748	0	1,590,180	0	0	0	(25)	07/09/2028
76110W-F2-7	RESIDENTIAL ASSET SECURITIES C RASC_04-K		12/26/2013	Paydown		148,126	186,150	143,459	145,520	0	3,375	769	2,606	0	148,126	0	0	0	(363)	06/06/2025
76110W-RV-0	RESIDENTIAL ASSET SECURITIES C SERIES 2		05/14/2013	Goldman Sachs & Co		531,094	577,276	577,068	577,792	0	(41)	0	(41)	0	577,751	0	(46,657)	(46,657)	12,271	02/22/2028
76112B-GD-6	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		12/26/2013	Paydown		1,723,857	1,723,857	1,724,664	1,724,065	0	(208)	0	(208)	0	1,723,857	0	0	0	13,577	07/16/2015
76112B-RM-4	RESIDENTIAL ASSET MTGE PRODS RAMP_05-EFC		12/26/2013	Paydown		2,828,681	2,828,681	2,822,587	2,826,398	0	2,283	0	2,283	0	2,828,681	0	0	0	12,734	01/12/2016
76169#-AF-0	Reyes Holdings, LLC Senior Secured Note		04/30/2013	Redemption 100.0000		15,042,000	15,042,000	15,042,000	15,042,000	0	0	0	0	0	15,042,000	0	0	0	522,710	10/31/2015
761713-AE-6	REYNOLDS AMERICAN INC CORPORATE		10/17/2013	Call 117.0747		7,200,096	6,150,000	6,532,179	6,315,735	0	(35,560)	0	(35,560)	0	6,280,175	0	919,920	919,920	411,623	12/31/2013
761713-AT-3	REYNOLDS AMERICAN INC CORPORATE		09/12/2013	BPN Paribas Securities		3,968,860	3,500,000	2,550,097	2,580,584	0	5,967	0	5,967	0	2,586,552	0	1,382,308	1,382,308	191,722	06/10/2037
761713-AW-6	REYNOLDS AMERICAN INC CORPORATE		10/30/2013	Southwest Securities Inc.		125,110	140,000	138,739	138,733	0	25	0	25	0	138,758	0	(13,648)	(13,648)	6,724	10/25/2042
768369-AF-7	RIVER ROCK ENTERTAINMENT CORPORATE		11/01/2013	Call 100.0000		1,293,000	1,293,000	873,422	909,394	0	23,828	0	23,828	0	933,222	0	359,778	359,778	85,095	10/31/2018
77118*-AA-5	ROC Finance LLC Senior Secured FF&E Faci		12/02/2013	Redemption 100.0000		842,836	842,836	842,836	842,836	0	0	0	0	0	842,836	0	0	0	68,326	01/01/2014
771196-AQ-5	ROCHE HOLDINGS INC CORPORATE		03/21/2013	Call 104.0880		6,624,160	6,364,000	6,317,797	6,351,743	0	2,447	0	2,447	0	6,354,190	0	269,970	269,970	176,778	01/01/2015
771196-AS-1	ROCHE HOLDINGS INC CORPORATE		12/05/2013	Various		4,546,835	3,841,000	4,546,392	4,384,365	0	(75,979)	0	(75,979)	0	4,308,386	0	238,448	238,448	293,291	03/01/2019
771196-AS-1	ROCHE HOLDINGS INC CORPORATE		08/29/2013	Call 120.2350		5,338,434	4,440,000	4,768,755	4,689,818	0	(23,894)	0	(23,894)	0	4,665,923	0	672,511	672,511	264,920	03/01/2019
771196-AU-6	ROCHE HOLDINGS INC CORPORATE		11/13/2013	Various		5,258,957	4,000,000	5,621,121	5,592,284	0	(29,517)	0	(29,517)	0	5,562,767	0	(303,810)	(303,810)	339,617	02/24/2039
772739-AN-8	ROCK TENN COMPANY CORPORATE		03/26/2013	Tax Free Exchange		193,570	190,000	187,967	188,006	0	40	0	40	0	188,046	0	5,524	5,524	4,117	12/30/2023
780153-AP-7	Royal Caribbean Cruises Ltd CORPORATE		12/01/2013	Maturity		4,590,000	4,590,000	4,759,575	4,669,389	0	(79,389)	0	(79,389)	0	4,590,000	0	0	0	315,563	01/01/2014
780153-AQ-5	Royal Caribbean Cruises Ltd CORPORATE		06/15/2013	Maturity		5,000,000	5,000,000	5,221,500	5,067,063	0	(67,063)	0	(67,063)	0	5,000,000	0	0	0	175,000	01/15/2014
78377H-A#-0	S&C Electric Company Senior Note		07/31/2013	Redemption 100.0000		533,333	533,333	533,333	533,333	0	0	0	0	0	533,333	0	0	0	32,853	07/31/2018
78377H-B*-3	S&C Electric Company Senior Note		07/31/2013	Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	40,867	07/31/2018
78387G-AP-8	AT&T Inc CORPORATE 5.100% 09/15/14		10/15/2013	Credit Suisse First Boston Cor		260,290	250,000	274,785	264,483	0	(6,720)	0	(6,720)	0	257,763	0	2,527	2,527	13,919	09/15/2014
78442F-BG-2	SLM CORP BOND 5.000% 10/01/13		10/01/2013	Maturity		500,000	500,000	340,000	468,409	0	31,591	0	31,591	0	500,000	0	0	0	25,000	01/01/2014
78442F-EH-7	SLM CORP CORPORATE 8.450% 06/15/18		02/21/2013	Morgan Stanley & Co, Inc		1,817,780	1,552,000	1,086,400	1,217,161	0	5,995	0	5,995	0	1,223,156	0	594,624	594,624	25,865	06/15/2018
78442G-FJ-0	SLM STUDENT LOAN TRUST SERIES 2003 1 C		11/20/2013	Barclays Capital Inc		7,099,220	7,847,152	7,847,152	7,847,152	0	0	0	0	0	7,847,152	0	(747,932)	(747,932)	65,809	09/20/2021
78442G-FJ-0	SLM STUDENT LOAN TRUST SERIES 2003 1 C		09/16/2013	Paydown		472,477	472,477	472,477	472,477	0	0	0	0	0	472,477	0	0	0	2,119	09/20/2021
78442G-GC-4	SLM STUDENT LOAN TRUST SERIES 2003 3 C		11/20/2013	JP Morgan Securities, Inc		12,694,137	13,051,000	13,051,000	13,051,000	0	0	0	0	0	13,051,000	0	(356,863)	(356,863)	108,206	06/01/2018
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER		10/25/2013	Paydown		1,530,012	1,530,012	1,523,980	1,525,180	0	4,833	0	4,833	0	1,530,012	0	0	0	2,931	10/01/2014
78477@-AA-6	STM Industries, Inc. Senior Secured Note		11/29/2013	Redemption 100.0000		5,660,000	5,660,000	5,660,000	5,660,000	0	0	0	0	0	5,660,000	0	0	0	407,756	06/23/2015
78487M-AA-7	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2013	Paydown		1,966,248	1,966,248	1,965,644	1,961,697	0	4,551	0	4,551	0	1,966,248	0	0	0	87,281	12/31/2013
78487M-AB-5	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2013	Paydown		1,056,774	1,056,774	1,056,596	1,054,381	0	2,393	0	2,393	0	1,056,774	0	0	0	47,352	12/31/2013
78487M-AC-3	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2013	Paydown		291,332	291,332	291,323	290,757	0	575	0	575	0	291,332	0	0	0	13,618	12/31/2013
78487M-AD-1	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2013	Paydown		436,998	436,998	436,951	436,058	0	940	0	940	0	436,998	0	0	0	21,493	12/31/2013
78487T-AA-2	SVO VOI MORTGAGE CORP ASSET BACKED		02/01/2013	Paydown		214,559	214,559	214,506	213,989	0	570	0	570	0	214,559	0	0	0	2,008	02/19/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
78487T-AB-0	SVO VOI MORTGAGE CORP ASSET BACKED		02/01/2013	Paydown		278,973	278,973	278,905	278,220	0	754	0	754	0	278,973	0	0	0	2,656	02/19/2014
78487T-AC-8	SVO VOI MORTGAGE CORP ASSET BACKED		02/01/2013	Paydown		203,831	203,831	203,784	203,217	0	614	0	614	0	203,831	0	0	0	2,064	02/19/2014
78487T-AD-6	SVO VOI MORTGAGE CORP ASSET BACKED		02/01/2013	Paydown		482,758	482,758	482,674	481,149	0	1,609	0	1,609	0	482,758	0	0	0	5,413	02/19/2014
78573A-AD-2	SABMILLER HOLDINGS INC CORPORATE		10/15/2013	Various		532,321	525,000	524,969	524,977	0	4	0	4	0	524,981	0	7,340	7,340	12,123	01/15/2015
786514-BQ-1	SAFEWAY INC CORPORATE 6.250% 03/15/14		12/20/2013	Call 101.3388		11,552,619	11,400,000	12,818,531	11,870,528	0	(377,992)	0	(377,992)	0	11,492,536	0	60,083	60,083	900,521	01/04/2014
				Redemption 100.0000																
78709Y-A@-4	Saia, Inc. Senior Note		12/31/2013			885,714	885,714	885,714	885,714	0	0	0	0	0	885,714	0	0	0	40,986	03/31/2016
				Redemption 100.0000																
78839#-AA-7	St Croix Chippewa Indns of WI Senior Not		12/30/2013			1,445,294	1,445,294	1,445,294	1,445,294	0	0	0	0	0	1,445,294	0	0	0	65,608	01/24/2015
790849-AE-3	ST JUDE MEDICAL INC CORPORATE		05/01/2013	Call 104.0660		19,970,265	19,190,000	19,283,280	19,221,335	0	(7,254)	0	(7,254)	0	19,214,081	0	756,184	756,184	573,701	03/16/2015
790849-AF-0	ST JUDE MEDICAL INC CORPORATE		05/01/2013	Call 123.7630		7,178,254	5,800,000	5,778,956	5,786,633	0	244	0	244	0	5,786,878	0	1,391,376	1,391,376	225,415	03/14/2020
790849-AG-8	ST JUDE MEDICAL INC CORPORATE		09/15/2013	Maturity		2,000,000	2,000,000	1,998,400	1,999,637	0	363	0	363	0	2,000,000	0	0	0	44,000	01/02/2014
792860-AJ-7	TRAVELERS COS INC CORPORATE		10/08/2013	Pierpont Securities		283,765	250,000	220,750	234,436	0	3,085	0	3,085	0	237,521	0	46,244	46,244	12,630	06/20/2016
792860-AK-4	TRAVELERS COS INC CORPORATE		03/08/2013	Prudential Invst Mgmt		10,668,028	10,500,000	10,686,328	10,669,761	0	(1,733)	0	(1,733)	0	10,668,028	0	0	0	159,469	06/15/2036
79548K-4R-6	SALOMON BROTHERS MORTGAGE SECU CMBS		12/01/2013	Paydown		2,310,695	2,310,695	2,513,964	2,301,368	0	9,327	0	9,327	0	2,310,695	0	0	0	119,278	02/17/2014
79548K-Q6-8	SALOMON BROTHERS MORTGAGE SECU CMBS		04/01/2013	Paydown		9,209,000	9,209,000	9,641,963	9,221,919	0	(12,919)	0	(12,919)	0	9,209,000	0	0	0	175,798	04/18/2014
79549A-YZ-6	SALOMON BROTHERS MORTGAGE SECU ABS FLOAT		12/26/2013	Paydown		116,621	116,621	118,024	118,721	0	(2,100)	0	(2,100)	0	116,621	0	0	0	1,743	04/13/2018
				Redemption 100.0000																
795750-AD-9	Saltchuk Resources Inc SRNT Series D		06/01/2013			1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	57,679	01/02/2014
				Redemption 100.0000																
795750-AE-7	Saltchuk Resources Inc Senior Note Serie		04/22/2013			2,285,714	2,285,714	2,285,714	2,285,714	0	0	0	0	0	2,285,714	0	0	0	92,743	04/23/2014
				Redemption 100.0000																
795750-AF-4	Saltchuk Resources Inc Senior Note Serie		09/12/2013			3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	275,250	03/15/2015
				Redemption 100.0000																
795750-AG-2	Saltchuk Resources Inc Senior Note Serie		01/19/2013			3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	157,410	01/22/2014
798737-AA-0	San Manuel Entertainment Auth. Senior Se		12/03/2013	Call 100.0000		5,900,000	5,900,000	5,900,000	5,900,000	0	0	0	0	0	5,900,000	0	0	0	337,575	09/24/2014
				Redemption 100.0000																
798737-AA-0	San Manuel Entertainment Auth. Senior Se		12/01/2013			4,200,000	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	0	0	179,235	09/24/2014
80282K-AB-2	SANTANDER HOLDINGS USA INC CORPORATE		09/24/2013	WELLS FARGO SEC LLC		143,718	140,000	139,590	139,621	0	102	0	102	0	139,723	0	3,995	3,995	4,235	08/25/2015
				Redemption 100.0000																
80306@-AA-9	Sapphire Power Finance LLC Term B		07/10/2013			38,412,000	38,412,000	38,412,000	38,412,000	0	0	0	0	0	38,412,000	0	0	0	1,381,766	02/16/2019
805564-JR-3	SAXON ASSET SECURITIES TRUST ABS FLOATER		09/25/2013	Paydown		140,339	140,339	92,647	92,647	0	47,692	0	47,692	0	140,339	0	0	0	386	12/28/2023
805564-KE-0	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2013	Paydown		233,279	233,279	233,424	233,617	0	(339)	0	(339)	0	233,279	0	0	0	2,293	12/14/2017
805564-MK-4	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2013	Paydown		64,290	64,290	64,592	64,588	0	(297)	0	(297)	0	64,290	0	0	0	447	08/20/2018
805564-ML-2	SAXON ASSET SECURITIES TRUST SERIES 200		11/25/2013	Paydown		77,491	77,491	52,722	63,631	0	24,445	10,584	13,861	0	77,491	0	0	0	1,869	08/10/2030
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200		11/25/2013	Paydown		49,005	49,005	35,795	35,795	0	13,210	0	13,210	0	49,005	0	0	0	1,062	01/01/2028
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2013	Paydown		60,338	60,338	51,858	50,429	0	9,909	0	9,909	0	60,338	0	0	0	1,065	07/24/2025
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		03/06/2013	Nomura Securities Intl		1,111,287	1,262,377	1,154,438	1,143,527	0	(1,919)	0	(1,919)	0	1,141,608	0	(30,321)	(30,321)	2,632	12/30/2019
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2013	Paydown		205,593	205,593	188,014	184,782	0	20,811	0	20,811	0	205,593	0	0	0	1,059	12/30/2019
805564-QK-0	SAXON ASSET SECURITIES TRUST SAST 2004-2		12/26/2013	Paydown		259,793	259,793	259,793	259,793	0	0	0	0	0	259,793	0	0	0	1,583	05/02/2024
805564-QV-6	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2013	Paydown		74,482	74,482	74,634	74,569	0	(87)	0	(87)	0	74,482	0	0	0	696	03/14/2020
805564-QW-4	SAXON ASSET SECURITIES TRUST SAST_04-3		12/26/2013	Paydown		645,491	645,491	568,925	551,421	0	94,070	0	94,070	0	645,491	0	0	0	3,313	02/25/2024
805564-RN-3	SAXON ASSET SECURITIES TRUST SAST_05-1		08/26/2013	Paydown		1,962,501	1,962,501	1,032,081	875,483	0	1,087,017	0	1,087,017	0	1,962,501	0	0	0	7,924	04/03/2029
80556A-AB-3	SAXON ASSET SECURITIES ABS FLOATER		12/26/2013	Paydown		4,095,875	4,095,875	4,095,875	4,095,875	0	0	0	0	0	4,095,875	0	0	0	7,556	03/23/2014
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER		12/26/2013	Paydown		1,038,582	1,038,582	790,382	807,499	0	245,466	14,382	231,084	0	1,038,582	0	0	0	2,995	12/27/2028
806605-AE-1	MERCK & CO INC BOND 5.300% 12/01/13		10/08/2013	Pierpont Securities		171,136	170,000	178,752	170,834	0	(734)	0	(734)	0	170,100	0	1,035	1,035	7,759	01/01/2014
				Redemption 100.0000																
808086-A#-9	BJ Shroeder Bank & Trust Co SRNT		06/30/2013			5,520,958	5,520,958	7,240,065	5,675,004	0	(154,046)	0	(154,046)	0	5,520,958	0	0	0	334,708	12/31/2013
				Redemption 100.0000																
80852#-AD-9	The Schwan Food Company Senior Note		02/25/2013			6,285,143	6,285,143	6,285,143	6,285,143	0	0	0	0	0	6,285,143	0	0	0	99,777	01/25/2014
				Redemption 100.0000																
80852#-AE-7	The Schwan Food Company Senior Note		02/24/2013			11,620,000	11,620,000	11,620,000	11,620,000	0	0	0	0	0	11,620,000	0	0	0	200,445	08/25/2014
				Redemption 100.0000																
80852#-AG-2	The Schwan Food Company Series H Senior		08/11/2013			11,029,286	11,029,286	11,029,286	11,029,286	0	0	0	0	0	11,029,286	0	0	0	607,989	08/11/2016
				Redemption 94.9472																
80917#-AA-8	Scorpion Power, LLC Term B		09/30/2013			675,629	711,584	675,629	711,584	0	0	35,955	(35,955)	0	675,629	0	0	0	4,599	12/31/2013
80917#-AA-8	Scorpion Power, LLC Term B		12/31/2013	Capital Distribution		138,200	0	138,200	138,200	0	0	0	0	0	138,200	0	0	0	0	12/31/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
				Redemption 100.0000																
81111T-A*-3	Saia, Inc. Senior Note		12/31/2013			10,739,700	10,739,700	10,739,700	10,739,700	0	0	0	0	0	10,739,700	0	0	0	594,442	01/30/2014
				Redemption 100.0000																
81143#-AG-9	Sea Star Line, LLC Senior Secured Note		10/13/2013			900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	33,941	02/28/2016
81167#-AD-7	Seabrook International, LLC Term A1		07/30/2013	Call 78.5227		5,022,453	6,396,184	5,013,372	6,243,143	45,886	(18,957)	1,256,701	(1,229,772)	0	5,013,372	0	9,081	9,081	153,597	12/31/2013
81167#-AD-7	Seabrook International, LLC Term A1		06/28/2013	Capital Distribution		117,142	0	116,953	116,953	0	0	0	0	0	116,953	0	190	190	0	12/31/2013
81167#-AE-5	Seabrook International, LLC Sr Secured F		12/30/2013	Capital Distribution		1,335,040	0	1,335,040	1,335,040	0	0	0	0	0	1,335,040	0	0	0	0	12/31/2013
81167#-AF-2	Seabrook International, LLC Revolver B		01/31/2013	Call 100.0000		181,250	181,250	181,250	176,091	5,159	0	0	5,159	0	181,250	0	0	0	753	12/31/2013
81375W-AB-2	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2013	Paydown		1,549,596	1,549,596	1,168,078	1,176,340	0	373,256	0	373,256	0	1,549,596	0	0	0	7,687	07/24/2019
81375W-AC-0	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2013	Paydown		210,885	210,885	175,441	145,859	0	65,026	0	65,026	0	210,885	0	0	0	2,006	09/10/2021
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2013	Paydown		178,640	178,640	147,044	147,044	0	31,596	0	31,596	0	178,640	0	0	0	762	01/18/2022
81375W-DD-5	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2013	Paydown		111,774	111,774	111,913	111,842	0	(69)	0	(69)	0	111,774	0	0	0	525	10/03/2022
81375W-JT-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2013	Paydown		1,110,242	1,110,242	960,149	955,544	0	154,698	0	154,698	0	1,110,242	0	0	0	(3,152)	07/10/2018
81375W-JU-1	SECURITIZED ASSET BACKED RECEI ABS FLOAT		01/17/2013	Jefferies & Co, Inc		270,000	900,000	370,823	80,920	289,903	0	0	289,903	0	370,823	0	(100,823)	(100,823)	427	03/29/2033
81375W-JU-1	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2013	Paydown		0	300,953	115,323	27,059	96,941	(114,458)	9,542	(27,059)	0	0	0	0	0	1,141	03/29/2033
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2013	Paydown		2,235,589	2,235,589	1,714,681	1,714,931	0	520,659	0	520,659	0	2,235,589	0	0	0	5,938	11/04/2022
813765-AC-8	SECURITIZED ASSET BACKED LLC ABS FLOATER		12/26/2013	Paydown		584,608	584,608	400,945	407,543	0	182,095	5,030	177,065	0	584,608	0	0	0	1,409	05/14/2027
81376Y-AD-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		11/25/2013	Paydown		20,076	20,076	9,283	9,631	0	10,720	275	10,445	0	20,076	0	0	0	37	03/21/2030
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT		02/12/2013	Amherst Securities		2,872,000	5,631,373	3,289,409	3,289,409	0	(1,700)	0	(1,700)	0	3,287,709	0	(415,709)	(415,709)	2,850	08/30/2028
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2013	Paydown		232,671	232,671	133,355	135,908	0	98,370	1,607	96,763	0	232,671	0	0	0	460	08/30/2028
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2013	Paydown		1,618,987	1,618,987	1,101,172	1,099,684	0	531,176	11,874	519,302	0	1,618,987	0	0	0	3,587	10/16/2027
81378G-AC-2	SABR_07-NC2 ABS FLOATER		12/26/2013	Paydown		38,129	38,129	23,612	25,257	0	14,459	1,588	12,871	0	38,129	0	0	0	103	04/26/2027
816196-AJ-8	SELECT MEDICAL CORP BOND		03/21/2013	Call 100.0000		517,000	517,000	525,379	517,058	0	(58)	0	(58)	0	517,000	0	0	0	25,295	12/01/2015
81683R-A#-1	The Seminole Tribe of Florida SEMINOLE T		02/12/2013	Direct		222,055	221,225	221,225	221,225	0	0	0	0	0	221,225	0	830	830	0	10/15/2014
				Redemption 100.0000																
81683R-A#-1	The Seminole Tribe of Florida SEMINOLE T		04/29/2013			188,538	188,538	188,538	188,538	0	0	0	0	0	188,538	0	0	0	1,663	10/15/2014
81683R-A*-5	The Seminole Tribe of Florida SEMINOLE T		02/12/2013	Bank Of Nova Scotia		169,502	168,869	168,869	168,869	0	0	0	0	0	168,869	0	633	633	0	12/03/2014
				Redemption 100.0000																
81683R-A*-5	The Seminole Tribe of Florida SEMINOLE T		04/29/2013			143,917	143,917	143,917	143,917	0	0	0	0	0	143,917	0	0	0	1,291	12/03/2014
81683R-A@-3	The Seminole Tribe of Florida SEMINOLE T		02/12/2013	Bank Of Nova Scotia		612,193	609,906	609,906	609,906	0	0	0	0	0	609,906	0	2,287	2,287	0	12/04/2014
				Redemption 100.0000																
81683R-A@-3	The Seminole Tribe of Florida SEMINOLE T		04/29/2013			519,788	519,788	519,788	519,788	0	0	0	0	0	519,788	0	0	0	4,662	12/04/2014
				Redemption 100.0000																
81683R-AB-0	The Seminole Tribe of Florida Senior Sec		10/01/2013			893,000	893,000	893,000	893,000	0	0	0	0	0	893,000	0	0	0	51,776	01/01/2014
				Redemption 100.0000																
81683R-AJ-3	The Seminole Tribe of Florida Senior Not		10/01/2013			2,020,000	2,020,000	2,020,000	2,020,000	0	0	0	0	0	2,020,000	0	0	0	157,641	01/09/2018
				Redemption 100.0000																
82011@-AA-1	Sharyland Distribution & Trans Senior Se		12/30/2013			388,887	388,887	388,887	388,887	0	0	0	0	0	388,887	0	0	0	17,780	08/14/2023
				Redemption 100.0000																
82011@-AB-9	Sharyland Distribution & Trans Senior Se		12/31/2013			1,011,759	1,011,759	1,011,759	1,011,759	0	0	0	0	0	1,011,759	0	0	0	42,057	02/19/2024
				Redemption 100.0000																
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged		12/15/2013			372,034	372,034	373,462	373,222	0	(1,187)	0	(1,187)	0	372,034	0	0	0	14,118	01/12/2021
82104#-AC-3	Sheetz, Inc. Senior Note		12/18/2013	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,465,000	01/18/2014
824348-AN-6	SHERWIN WILLIAMS CO CORPORATE		03/22/2013	Prudential Invst Mgmt		9,582,694	9,200,000	9,195,860	9,198,194	0	14	0	14	0	9,198,207	0	384,487	384,487	79,861	12/15/2014
				Redemption 100.0000																
82459A-A*-2	Shingle Springs Tribal Gaming Term Loan		08/29/2013			3,987,760	3,987,760	3,987,760	3,987,760	0	0	0	0	0	3,987,760	0	0	0	227,676	04/10/2014
82459A-AA-9	Shingle Springs Tribal Gaming CORPORATE		07/18/2013	Nomura Securities Intl		2,347,063	2,350,000	1,304,250	1,440,328	0	2,412	0	2,412	0	1,442,740	0	904,323	904,323	133,411	12/15/2015
826418-BD-6	SIERRA PACIFIC POWER CO CORPORATE		09/13/2013	Pierpont Securities		1,685,490	1,500,000	1,498,348	1,499,242	0	105	0	105	0	1,499,348	0	186,142	186,142	75,750	05/15/2016
828807-BY-2	SIMON PROPERTY GROUP LP CORPORATE		03/01/2013	Call 100.0000		8,300,000	8,300,000	7,434,752	8,206,952	0	35,304	0	35,304	0	8,242,256	0	57,744	57,744	111,174	04/01/2014
828807-BZ-9	SIMON PROPERTY GROUP LP CORPORATE		10/30/2013	WELLS FARGO SEC LLC		29,583	25,000	29,476	28,969	0	(577)	0	(577)	0	28,392	0	1,191	1,191	1,421	05/31/2018
828807-CH-8	SIMON PROPERTY GROUP LP CORPORATE		10/30/2013	Stifel, Nicolaus & Co		31,318	30,000	29,930	29,946	0	10	0	10	0	29,956	0	1,362	1,362	1,059	10/30/2016
				Redemption 100.0000																
831865-C#-5	Smith A O Corporation Senior Note		06/10/2013			2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	82,727	06/09/2015
				Redemption 100.0000																
831865-C*-9	Smith A O Corporation SRNT		07/01/2013			2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	113,523	07/01/2016
				Redemption 100.0000																
831865-D*-8	Smith A O Corporation Senior Note		06/24/2013			2,928,000	2,928,000	2,928,000	2,928,000	0	0	0	0	0	2,928,000	0	0	0	61,673	01/24/2014

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
832696-C*-7	Smucker Company J M Senior Note		04/01/2013			2,116,250	2,116,250	2,116,250	2,116,250	0	0	0	0	0	2,116,250	0	0	0	58,726	03/19/2018
832ESC-9C-3	SMURFIT-STONE CONTAINER ENTER CORPORATE		11/01/2013	Call 239500.0000		24	0	0	0	0	0	0	0	0	0	0	24	24	0	12/31/2013
				Redemption 100.0000																
83367@-AA-9	Societe General Financial Corp Debt in a		12/28/2013			1,068,758	1,068,758	1,068,758	1,068,758	0	0	0	0	0	1,068,758	0	0	0	31,609	04/01/2015
835495-AK-8	SONOCO PRODUCTS CO. CORPORATE		10/30/2013	Key Capital Markets		62,350	60,000	59,726	59,749	0	23	0	23	0	59,772	0	2,578	2,578	2,647	07/30/2021
				Citigroup Capital Markets																
83611D-AB-4	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		04/22/2013	Inc		7,163,409	17,797,290	8,300,923	8,492,938	0	(114,829)	78,901	(193,730)	0	8,299,209	0	(1,135,799)	(1,135,799)	14,304	09/08/2030
83611D-AB-4	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		12/26/2013	Paydown		1,015,286	1,015,286	471,311	484,499	0	536,670	5,883	530,787	0	1,015,286	0	0	0	6,451	09/08/2030
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		12/26/2013	Paydown		1,914,997	1,914,997	525,684	530,110	0	1,384,887	0	1,384,887	0	1,914,997	0	0	0	3,828	09/08/2030
83611M-BW-7	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W		12/26/2013	Paydown		1,346,806	1,346,806	1,346,806	1,346,806	0	0	0	0	0	1,346,806	0	0	0	6,740	02/12/2017
83611X-AD-6	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT		12/26/2013	Paydown		1,350,280	1,350,280	952,652	973,825	0	397,250	20,795	376,455	0	1,350,280	0	0	0	3,876	04/14/2027
83611Y-AF-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT		12/26/2013	Paydown		0	730,846	33,306	31,077	0	(31,077)	0	(31,077)	0	0	0	0	0	2,462	11/22/2024
				Redemption 100.0000																
83701#-AB-0	South Carolina Generating Comp Senior No		02/01/2013			3,755,333	3,755,333	3,766,951	3,761,207	0	(5,874)	0	(5,874)	0	3,755,333	0	0	0	51,542	01/30/2019
				Redemption 100.0000																
84055*-AB-4	South Texas Electric Coop First Mortgage		01/01/2013			2,416,667	2,416,667	2,416,667	2,416,667	0	0	0	0	0	2,416,667	0	0	0	72,258	12/30/2026
842400-EV-1	SOUTHERN CAL EDISON CORPORATE		11/25/2013	Susquehanna Intl Group		2,661,422	2,300,000	2,860,786	2,847,157	0	(14,019)	0	(14,019)	0	2,833,138	0	(171,716)	(171,716)	153,557	03/28/2035
842400-FC-2	SOUTHERN CAL EDISON CORPORATE		03/08/2013	Prudential Invst Mgmt		4,810,578	5,000,000	4,789,450	4,809,886	0	693	0	693	0	4,810,578	0	0	0	171,875	01/26/2036
842400-FK-4	SOUTHERN CAL EDISON CORPORATE		10/16/2013	Call 102.1150		5,105,750	5,000,000	4,974,600	4,993,066	0	4,083	0	4,083	0	4,997,150	0	108,600	108,600	312,257	12/31/2013
				Redemption 100.0000																
84314#-AB-7	Southern Illinois Power Cooper Series A		12/15/2013			3,571,429	3,571,429	3,571,429	3,571,429	0	0	0	0	0	3,571,429	0	0	0	154,018	06/13/2027
				Redemption 100.0000																
84314#-AD-3	Southern Illinois Power Cooper Senior Se		09/15/2013			1,473,684	1,473,684	1,473,684	1,473,684	0	0	0	0	0	1,473,684	0	0	0	60,790	09/12/2027
				Redemption 79.7454																
84338*-AA-5	Southern Montana Elec G&T Coop Sr 1st MT		12/30/2013			9,620,078	12,063,490	9,728,263	10,275,006	(517,363)	(23,347)	114,218	(654,928)	0	9,620,078	0	0	0	0	12/31/2013
84338*-AA-5	Southern Montana Elec G&T Coop Sr 1st MT		12/30/2013	Capital Distribution		2,314,007	0	2,314,007	2,314,007	0	0	0	0	0	2,314,007	0	0	0	0	12/31/2013
844030-AA-4	SOUTHERN UNION CO NEW SENIOR NOTES		06/24/2013	Taxable Exchange		8,852,757	10,000,000	8,277,927	8,822,814	0	29,943	0	29,943	0	8,852,757	0	0	0	681,889	08/29/2024
844030-AC-0	SOUTHERN UNION CO NEW SENIOR NOTES		06/24/2013	Taxable Exchange		23,635,627	21,865,000	24,042,419	23,661,889	0	(26,262)	0	(26,262)	0	23,635,627	0	0	0	1,097,350	06/12/2030
84603@-AB-9	Southwire Company Senior Note		08/20/2013	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	1,890,000	01/20/2014
84751P-AX-7	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/26/2013	Paydown		232,936	232,936	234,101	233,567	0	(631)	0	(631)	0	232,936	0	0	0	1,512	03/07/2019
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B		12/26/2013	Paydown		31,847	31,847	32,131	32,122	0	(276)	0	(276)	0	31,847	0	0	0	366	12/06/2020
84751P-KA-6	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/26/2013	Paydown		254,731	254,731	246,963	248,343	0	6,388	0	6,388	0	254,731	0	0	0	453	12/12/2014
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2013	Paydown		63,986	63,986	38,638	37,710	0	26,276	0	26,276	0	63,986	0	0	0	999	04/30/2030
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2013	Paydown		58,694	58,694	34,171	33,423	0	25,271	0	25,271	0	58,694	0	0	0	824	05/02/2030
				JP Morgan Securities, Inc																
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC CORPORATE		08/06/2013			288,300	250,000	249,555	249,704	0	28	0	28	0	249,732	0	38,568	38,568	12,658	04/15/2018
				Redemption 100.0000																
84761#-AA-7	Spectrum Arena Limited Partner SRNT		09/15/2013			4,616,477	4,616,477	5,372,216	4,842,651	0	(226,174)	0	(226,174)	0	4,616,477	0	0	0	238,290	06/20/2015
				Redemption 100.0000																
84761#-AH-2	Spectrum Arena Limited Partner SRNT		09/15/2013			2,255,000	2,255,000	2,255,000	2,255,000	0	0	0	0	0	2,255,000	0	0	0	94,280	06/24/2015
				Redemption 100.0000																
84761#-AJ-8	Spectrum Arena Limited Partner SRNT		09/15/2013			388,844	388,844	396,703	394,759	0	(5,915)	0	(5,915)	0	388,844	0	0	0	14,881	06/19/2015
85229*-AC-0	St. Louis Post-Dispatch LLC Senior Secur		05/01/2013	Call 100.0000		51,990,981	51,990,981	51,952,665	51,960,290	0	2,199	0	2,199	0	51,962,489	0	28,492	28,492	2,044,100	08/30/2016
85430P-AF-2	STANFIELD CLO, LTD. SERIES 1999 1A CLA		01/15/2013	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2013
85746*-BX-7	State St Bk & Tr Co Conn N A Senior Note		12/17/2013	Call 100.0000		12,300,000	12,300,000	13,766,919	12,495,433	0	(70,802)	0	(70,802)	0	12,424,630	0	(124,630)	(124,630)	2,145,426	10/17/2014
				Redemption 100.0000																
85746*-BX-7	State St Bk & Tr Co Conn N A Senior Note		09/17/2013			8,200,000	8,200,000	9,177,946	8,330,289	0	(130,289)	0	(130,289)	0	8,200,000	0	0	0	411,371	10/17/2014
858119-AH-3	STEEL DYNAMICS INC CORPORATE		03/26/2013	Tender (Corp Action)		5,842,500	6,000,000	5,795,000	5,919,499	0	5,474	0	5,474	0	5,924,973	0	(82,473)	(82,473)	196,875	01/31/2016
858495-AC-8	STEINWAY MUSICAL INSTR CO GTD CORPORATE		07/15/2013	Call 100.0000		1,545,000	1,545,000	1,498,650	1,535,990	0	3,997	0	3,997	0	1,539,987	0	5,013	5,013	94,331	09/01/2014
859152-B*-0	Steris Corp Senior Notes, Series A-1		08/15/2013	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	450,400	01/15/2014
861ESC-9Z-6	SMURFIT STONE CONTAINER CORP SENIOR NOTE		11/01/2013	Call 1404400.0000		281	0	0	0	0	0	0	0	0	0	0	281	281	0	12/31/2013
863572-UU-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT		12/26/2013	Paydown		247,556	247,556	248,136	248,300	0	(744)	0	(744)	0	247,556	0	0	0	1,592	10/05/2015
863576-EQ-3	STRUCTURED ASSET SECS CORP 05 ABS FLOATE		12/26/2013	Paydown		2,184,300	2,184,300	2,184,300	2,184,300	0	0	0	0	0	2,184,300	0	0	0	4,532	09/07/2017
86358E-A8-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2013	Paydown		987,685	987,685	985,062	986,459	0	1,227	0	1,227	0	987,685	0	0	0	2,131	03/17/2017
86358E-AB-2	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2013	Paydown		83,742	83,742	83,846	83,816	0	(74)	0	(74)	0	83,742	0	0	0	291	12/23/2018
86358E-BW-5	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2013	Paydown		681,472	681,472	684,241	682,882	0	(1,410)	0	(1,410)	0	681,472	0	0	0	5,556	06/23/2018
86358E-BX-3	STRUCTURED ASSET INVESTMENT ABS FLOATER		09/25/2013	Call 101.3422		135,146	133,356	15,792	0	0	0	0	0	0	0	0	135,146	135,146	0	01/29/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86358E-DY-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/25/2013	Paydown		203,133	203,133	204,212	203,645	0	(513)	0	(513)	0	203,133	0	0	0	1,854	10/16/2018
86358E-E6-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2013	Paydown		2,643,533	2,643,533	2,409,596	2,431,328	0	234,612	22,408	212,204	0	2,643,533	0	0	0	5,515	10/04/2019
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		09/25/2013	Paydown		184,742	184,742	186,070	185,802	0	(1,060)	0	(1,060)	0	184,742	0	0	0	1,005	07/05/2019
86358E-FB-7	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2013	Paydown		397,060	397,060	398,735	398,389	0	(1,329)	0	(1,329)	0	397,060	0	0	0	2,768	07/14/2018
86358R-6A-0	STRUCTURED ASSET SECURITIES CO ABS FLOAT		11/25/2013	Paydown		489,178	489,178	488,604	487,490	0	1,688	0	1,688	0	489,178	0	0	0	3,793	07/11/2019
86358R-W7-8	STRUCTURED ASSET SECURITIES CO ABS FLOAT		12/26/2013	Paydown		241,553	241,553	242,817	243,606	0	(2,053)	0	(2,053)	0	241,553	0	0	0	2,730	01/23/2015
86358R-Z7-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT		01/25/2013	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/22/2029
86359A-2S-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2013	Paydown		37,127	37,127	26,954	25,316	0	11,811	0	11,811	0	37,127	0	0	0	722	01/26/2021
86359A-6T-5	STRUCTURED ASSET INVEST LOAN PRVT CMO O		12/01/2013	Paydown		331,201	331,201	264,030	278,784	0	52,417	0	52,417	0	331,201	0	0	0	8,529	01/15/2018
86359A-CR-2	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2013	Paydown		806,172	806,172	676,535	666,955	0	139,217	0	139,217	0	806,172	0	0	0	14,055	11/04/2018
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		11/25/2013	Paydown		342,239	342,239	343,844	343,011	0	(772)	0	(772)	0	342,239	0	0	0	2,470	04/29/2017
86359A-FD-0	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2013	Paydown		394,967	394,967	376,301	374,814	0	20,153	0	20,153	0	394,967	0	0	0	4,730	05/08/2020
86359B-GH-8	STRUCTURED ASSET SECURITIES CO SERIES 2		12/01/2013	Paydown		933,979	933,979	942,534	944,113	0	(10,134)	0	(10,134)	0	933,979	0	0	0	13,782	02/20/2018
86359B-J2-8	STRUCTURED ASSET SECURITIES CO CMO FLOAT		12/01/2013	Paydown		189,275	189,275	153,653	158,312	0	30,963	0	30,963	0	189,275	0	0	0	7,936	06/02/2019
86708*-AA-2	Sunbelt Chlor Alkali Partnersh Gtd Secd		12/22/2013	Redemption 100.0000		1,187,500	1,187,500	1,190,469	1,190,111	0	(2,611)	0	(2,611)	0	1,187,500	0	0	0	85,856	07/25/2016
86708*-AB-0	Sunbelt Chlor Alkali Partnersh Gtd Secd		12/22/2013	Redemption 100.0000		1,187,500	1,187,500	1,190,469	1,190,111	0	(2,611)	0	(2,611)	0	1,187,500	0	0	0	85,856	07/25/2016
86737@-AC-1	SUNGARD DATA SYSTEMS INC Jul 2005 T/L C		03/08/2013	Call 100.3742		15,630,203	15,571,933	15,468,769	15,484,453	0	3,402	0	3,402	0	15,487,855	0	142,348	142,348	150,596	02/27/2017
				Redemption 100.0000																
86844*-AD-1	Superior Water Light Power Com Senior No		01/02/2013			250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	9,888	01/02/2014
86881R-AB-9	SURGICAL CARE AFFILIATES CORPORATE		12/04/2013	Call 103.3330		1,549,995	1,500,000	825,000	1,008,699	0	66,220	0	66,220	0	1,074,919	0	475,076	475,076	207,917	01/01/2014
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE		10/15/2013	HSBC Securities (USA) Inc		150,185	170,000	167,363	167,362	0	32	0	32	0	167,394	0	(17,209)	(17,209)	6,262	11/29/2042
871829-AJ-6	SYSCO CORP CORPORATE 5.375% 09/21/35		11/20/2013	JP Morgan Securities, Inc		3,257,100	3,000,000	3,546,270	3,535,620	0	(13,058)	0	(13,058)	0	3,522,562	0	(265,462)	(265,462)	189,917	09/16/2035
87275*-AC-9	TRT Holdings, Inc. Senior Note		06/24/2013	Call 100.0000		7,850,000	7,850,000	8,010,000	7,964,327	0	(15,083)	0	(15,083)	0	7,949,244	0	(99,244)	(99,244)	1,384,443	12/18/2016
87275*-AD-7	TRT Holdings, Inc. Senior Secured Note -		06/24/2013	Call 100.0000		20,000,000	20,000,000	19,584,614	19,686,741	0	43,056	0	43,056	0	19,729,797	0	270,204	270,204	1,949,014	12/18/2016
87275*-AE-5	TRT Holdings, Inc. Series 2010A Sr Secur		06/24/2013	Call 100.0000		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	542,267	12/18/2016
87277@-AC-5	TPF GENERATION HOLDINGS, LLC TPF GENERAT		05/09/2013	Call 100.0000		141,576	141,576	136,634	140,446	0	1,141	0	1,141	0	141,587	0	(11)	(11)	1,168	08/15/2014
				Redemption 100.0000																
87315#-AA-1	TX Solar I LLC Senior Note		06/30/2013			93,955	93,955	93,955	93,955	0	0	0	0	0	93,955	0	0	0	3,406	01/05/2029
87408#-AA-9	TAL Intl Container Corp Senior Note		12/20/2013	Redemption 100.0000		390,362	390,362	390,362	390,362	0	0	0	0	0	390,362	0	0	0	14,379	09/02/2016
87422#-AB-9	Talent Acquisitions, LLC Term		12/31/2013			448,629	448,629	448,629	448,629	0	0	0	0	0	448,629	0	0	0	12,191	02/06/2015
87422#-AC-7	Talent Acquisitions, LLC Revolver		01/11/2013	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	45,521	12/31/2013
87422#-AD-5	Talent Acquisitions, LLC Senior Workers		09/23/2013	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	97,923	12/31/2013
875127-AV-4	Tampa Electric CORPORATE		03/08/2013	Prudential Invst Mgmt		3,407,430	3,201,000	3,428,207	3,408,293	0	(863)	0	(863)	0	3,407,430	0	0	0	67,559	05/10/2036
87612E-AF-3	TARGET CORP DEBENTURES		03/21/2013	Tender (Corp Action)		3,104,721	2,225,000	2,225,156	2,225,126	0	(215)	0	(215)	0	2,224,911	0	879,810	879,810	106,429	07/12/2031
87612E-AF-3	TARGET CORP DEBENTURES		03/08/2013	Prudential Invst Mgmt		22,250,693	21,780,000	22,361,808	22,255,160	0	(4,467)	0	(4,467)	0	22,250,693	0	0	0	999,460	07/12/2031
87612E-AM-8	TARGET CORP NOTES 4.000% 06/15/13		06/15/2013	Maturity		1,000,000	1,000,000	914,724	990,279	0	9,721	0	9,721	0	1,000,000	0	0	0	20,000	01/15/2014
87612E-AU-0	TARGET CORP CORPORATE 7.000% 01/15/38		04/11/2013	Tender (Corp Action)		24,021,684	16,743,000	17,182,782	17,164,782	0	(4,063)	0	(4,063)	0	17,160,719	0	6,860,966	6,860,966	865,985	01/09/2038
87612E-AY-2	TARGET CORP CORP FLOATER		01/11/2013	Maturity		63,000,000	63,000,000	63,000,000	63,000,000	0	0	0	0	0	63,000,000	0	0	0	60,657	01/11/2014
87612E-BA-3	TARGET CORP CORPORATE 4.000% 07/01/42		11/20/2013	Various		51,391,569	59,110,000	62,736,694	62,727,889	0	(64,132)	0	(64,132)	0	62,663,757	0	(11,272,188)	(11,272,188)	3,331,888	06/25/2042
				Redemption 100.0000																
88031N-AA-5	TENASKA ALABAMA PARTNERS LP CORPORATE		12/30/2013			30,391	30,391	23,198	24,922	0	5,468	0	5,468	0	30,391	0	0	0	1,197	03/18/2018
				Redemption 100.0000																
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND		12/30/2013			652,035	652,035	652,035	652,035	0	0	0	0	0	652,035	0	0	0	24,937	12/14/2019
				Redemption 100.0000																
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A		12/30/2013			328,735	328,735	328,735	328,735	0	0	0	0	0	328,735	0	0	0	12,584	03/03/2019
880394-AD-3	PACTIV CORP DEBENTURES		12/17/2013	Barclays Capital Inc		2,162,500	2,000,000	2,155,912	2,059,322	0	(11,283)	0	(11,283)	0	2,048,040	0	114,460	114,460	164,757	06/15/2017
881561-CG-7	TERWIN MORTGAGE TRUST SERIES 2003 6HE		12/26/2013	Paydown		59,650	59,650	59,650	59,650	0	0	0	0	0	59,650	0	0	0	523	01/06/2020
88162F-B*-5	Tetra Technologies Inc Del Senior Note S		04/30/2013	Maturity		22,200,000	22,200,000	22,200,000	22,200,000	0	0	0	0	0	22,200,000	0	0	0	699,300	01/30/2014
88221#-AA-2	Texas Brine Co Baytown LLC SRNT		12/16/2013	Call 100.0000		26,022,195	26,022,195	26,022,195	26,022,195	0	0	0	0	0	26,022,195	0	0	0	6,210,816	10/11/2016
				Redemption 100.0000																
88221#-AA-2	Texas Brine Co Baytown LLC SRNT		12/01/2013			4,015,174	4,015,174	4,015,174	4,015,174	0	0	0	0	0	4,015,174	0	0	0	146,983	10/11/2016
88221#-AB-0	Texas Brine Co Baytown LLC Senior Note		12/16/2013	Call 100.0000		1,447,427	1,447,427	1,447,427	1,447,427	0	0	0	0	0	1,447,427	0	0	0	347,504	10/11/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88221#-AB-0	Texas Brine Co Baytown LLC Senior Note		12/01/2013	Redemption 100.0000		223,327	223,327	223,327	223,327	0	0	0	0	0	223,327	0	0	0	8,176	10/11/2016
88233#-AE-0	TEXAS COMPETITIVE ELEC HLDGS C NON EXTEN		10/30/2013	Morgan Stanley & Co, Inc		2,844,866	4,199,064	2,574,261	2,850,481	0	14,020	0	14,020	0	2,864,501	0	(19,636)	(19,636)	151,306	11/20/2014
882508-AP-9	Texas Instruments Inc CORPORATE		05/15/2013	Maturity		5,000,000	5,000,000	4,999,900	4,999,962	0	38	0	38	0	5,000,000	0	0	0	21,875	01/15/2014
88579E-AE-5	3M COMPANY CORPORATE 4.375% 08/15/13		08/15/2013	Maturity		1,150,000	1,150,000	1,238,992	1,168,938	0	(18,938)	0	(18,938)	0	1,150,000	0	0	0	50,313	01/15/2014
887315-AK-5	HISTORIC TW INC DEBENTURES		01/15/2013	Maturity		3,956,000	3,956,000	4,740,813	3,958,979	0	(2,979)	0	(2,979)	0	3,956,000	0	0	0	180,493	01/15/2014
887317-AL-9	TIME WARNER INC CORPORATE		04/08/2013	Merrill Lynch,Pierce,Fenner &		16,828,299	13,595,000	17,678,870	17,666,200	0	(19,648)	0	(19,648)	0	17,646,552	0	(818,253)	(818,253)	453,167	03/24/2041
88732J-AJ-7	TIME WARNER CABLE INC CORPORATE		12/03/2013	Various		59,769	60,000	68,334	68,187	0	(105)	0	(105)	0	68,082	0	(8,314)	(8,314)	3,198	04/26/2037
88732J-AP-3	TIME WARNER CABLE INC CORPORATE		12/20/2013	Citigroup Capital Markets Inc		390,276	325,000	320,011	321,392	0	447	0	447	0	321,839	0	68,437	68,437	342,615	02/12/2019
89147@-AC-9	Tortoise Energy Capital Corp Senior Note		06/17/2013	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	451,500	01/17/2014
89233P-6A-9	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		03/01/2013	Deutsche Bank Securities Inc		115,031,050	115,000,000	115,000,000	115,000,000	0	0	0	0	0	115,000,000	0	31,050	31,050	235,887	01/05/2014
89236P-AB-9	TOYOTA AUTO REVCEIVABLES OWNER ASSET BAC		11/15/2013	Paydown		32,621,446	32,621,446	32,619,310	32,620,575	0	872	0	872	0	32,621,446	0	0	0	87,704	01/01/2014
89236Q-AB-7	TOYOTA AUTO RECEIVABLES OWN TR ASSET BAC		06/15/2013	Paydown		27,449,530	27,449,530	27,449,104	27,449,493	0	37	0	37	0	27,449,530	0	0	0	40,823	02/14/2014
893570-BW-0	TRANSCONT GAS PIPE CORP CORPORATE		10/16/2013	Morgan Stanley & Co, Inc		7,770,366	6,900,000	6,943,125	6,919,566	0	(3,894)	0	(3,894)	0	6,915,672	0	854,694	854,694	448,960	04/15/2016
89379#-AA-0	Transmission & Distribution Co Senior No		10/15/2013	Redemption 100.0000		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	19,922	07/09/2019
89566E-AA-6	Tri-State Gen & Trans Assoc CORPORATE		01/31/2013	Redemption 100.0000		347,640	347,640	347,640	347,640	0	0	0	0	0	347,640	0	0	0	10,499	11/14/2015
896525-D*-0	Trinity Industries Leasing Co Secured Pr		03/01/2013	Call 100.0000		44,271,218	44,271,218	44,271,218	44,271,218	0	0	0	0	0	44,271,218	0	0	0	751,079	11/14/2016
896525-D*-0	Trinity Industries Leasing Co Secured Pr		02/01/2013	Redemption 100.0000		442,760	442,760	442,760	442,760	0	0	0	0	0	442,760	0	0	0	4,009	11/14/2016
89655*-AA-9	Trinity REIT Inc. Senior Note		08/01/2013	Redemption 100.0000		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,885	02/09/2017
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1		12/14/2013	Paydown		309,929	309,929	309,929	309,929	0	0	0	0	0	309,929	0	0	0	8,925	01/13/2019
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -		12/12/2013	Paydown		658,666	658,666	654,265	655,809	0	2,857	0	2,857	0	658,666	0	0	0	19,127	08/20/2017
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED		07/24/2013	Royal Bank of Scotland		1,375,325	1,253,768	1,253,768	1,253,768	0	0	0	0	0	1,253,768	0	121,557	121,557	46,233	04/04/2019
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED		12/14/2013	Paydown		905,191	905,191	905,191	905,191	0	0	0	0	0	905,191	0	0	0	29,020	04/04/2019
89837#-AA-6	Estate Bernice P Bishop SRNT		06/22/2013	Redemption 100.0000		6,226,500	6,226,500	6,226,500	6,226,500	0	0	0	0	0	6,226,500	0	0	0	214,503	01/24/2014
89837#-AB-4	Estate Bernice P Bishop Senior Note		03/01/2013	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	14,571	08/30/2020
89837#-AC-2	Estate Bernice P Bishop Senior Note		06/10/2013	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	40,667	06/09/2021
89837#-AD-0	Estate Bernice P Bishop Senior Note		04/14/2013	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	49,300	04/13/2020
89869@-AA-9	Tuco, Inc. SRNT 7.390% 10/16/16		12/16/2013	Redemption 100.0000		2,080,947	2,080,947	2,080,947	2,080,947	0	0	0	0	0	2,080,947	0	0	0	83,298	06/02/2015
89903@-AE-9	Tudor Investment Corporation Senior Note		06/13/2013	Redemption 100.0000		5,280,000	5,280,000	5,308,536	5,291,902	0	(11,902)	0	(11,902)	0	5,280,000	0	0	0	184,008	01/13/2014
899745-AA-1	TUNICA-BILOXI GAMING AUTHORITY CORPORATE		02/15/2013	STERNE AGEE & LEACH, INC		2,632,500	3,000,000	3,080,000	3,011,555	0	(1,948)	0	(1,948)	0	3,009,608	0	(377,108)	(377,108)	72,000	11/15/2015
900212-AG-6	TURLOCK CORP CORPORATE		10/16/2013	Various		442,566	450,000	449,510	449,518	0	76	0	76	0	449,595	0	(7,029)	(7,029)	6,113	12/13/2017
902134-AA-3	TYCO FLOW CONTROL FINANCE SA CORPORATE		04/25/2013	Tax Free Exchange		140,950	140,000	139,769	139,779	0	14	0	14	0	139,794	0	1,156	1,156	1,539	04/17/2018
902905-AM-0	USX-MARATHON GROUP DEBENTURES		01/15/2013	Maturity		28,396,000	28,396,000	31,973,362	28,407,720	0	(11,720)	0	(11,720)	0	28,396,000	0	0	0	1,295,568	01/15/2014
90357#-BK-1	U.S. Bank Tr Natl Assn. Sr Secured Lease		10/02/2013	Redemption 100.0000		4,884,478	4,884,478	4,907,641	4,899,712	0	(15,234)	0	(15,234)	0	4,884,478	0	0	0	256,069	07/03/2016
90357#-BL-9	U.S. Bank Tr Natl Assn. Sr Secured Lease		07/02/2013	Redemption 100.0000		4,627,765	4,627,765	4,559,901	4,587,836	0	39,929	0	39,929	0	4,627,765	0	0	0	327,993	04/04/2015
90357#-BM-7	U.S. Bank Tr Natl Assn. Sr Secured Lease		07/02/2013	Redemption 100.0000		4,108,331	4,108,331	4,048,084	4,072,883	0	35,447	0	35,447	0	4,108,331	0	0	0	291,178	04/04/2015
90430*-AA-9	Uncommon Schools Inc. Loan Certificate J		12/31/2013			1,259,200	1,259,200	1,119,891	1,194,114	0	65,085	0	65,085	0	1,259,200	0	0	0	39,432	08/14/2014
90781#-AA-0	Union Pacific Railroad Certificate, Seri		01/02/2013	Call 100.0000		106,395	106,395	106,395	106,395	0	0	0	0	0	106,395	0	0	0	2,931	01/01/2014

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
90781#-AA-0	Union Pacific Railroad Certificate, Seri		07/01/2013			169,122	169,122	169,122	169,122	0	0	0	0	0	169,122	0	0	0	9,319	01/01/2014
907818-CU-0	UNION PACIFIC CORP BOND		08/21/2013	Taxable Exchange		1,415,975	1,360,000	1,425,579	1,416,863	0	(888)	0	(888)	0	1,415,975	0	0	0	68,472	04/27/2034
907818-CX-4	UNION PACIFIC CORP CORPORATE		08/21/2013	Taxable Exchange		5,208,676	5,455,000	5,186,887	5,205,959	0	2,716	0	2,716	0	5,208,675	0	1	1	270,250	04/26/2037
907818-DF-2	UNION PACIFIC CORP CORP		08/21/2013	Taxable Exchange		1,565,149	1,250,000	1,581,212	1,569,190	0	(4,041)	0	(4,041)	0	1,565,149	0	0	0	79,475	07/09/2040
				Redemption 100.0000																
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		07/02/2013			450,208	450,208	450,208	450,208	0	0	0	0	0	450,208	0	0	0	22,552	09/26/2019
90989#-AF-9	United Coin Machine Co Senior Secured No		07/01/2013	Call 100.0000		613,695	613,695	612,283	616,440	0	(2,402)	0	(2,402)	0	614,038	0	(342)	(342)	30,820	12/31/2013
90989#-AF-9	United Coin Machine Co Senior Secured No		12/01/2013	Capital Distribution		952,809	0	952,809	952,809	0	0	0	0	0	952,809	0	0	0	0	12/31/2013
911312-AG-1	UNITED PARCEL SERVICE CORPORATE		01/15/2013	Maturity		68,000,000	68,000,000	72,914,153	68,073,704	0	(73,704)	0	(73,704)	0	68,000,000	0	0	0	1,530,000	01/15/2014
				Deutsche Bank Securities																
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		06/24/2013	Inc		2,930,256	2,400,000	3,511,632	3,500,615	0	(13,711)	0	(13,711)	0	3,486,903	0	(556,647)	(556,647)	141,360	01/09/2038
91159H-GS-3	US BANCORP SR NT CORPORATE		02/15/2013	Maturity		11,000,000	11,000,000	10,965,790	10,998,489	0	1,511	0	1,511	0	11,000,000	0	0	0	116,875	01/15/2014
911684-AD-0	UNITED STATES CELLULAR CORP BOND		03/11/2013	Various		7,226,564	6,855,000	6,522,460	6,547,884	0	416	0	416	0	6,548,300	0	678,264	678,264	107,461	12/10/2033
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES		03/08/2013	Prudential Invst Mgmt		19,871,421	19,400,000	19,991,121	19,871,598	0	(177)	0	(177)	0	19,871,421	0	0	0	711,333	09/11/2029
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		10/30/2013	Stifel, Nicolaus & Co		257,637	260,000	256,794	256,815	0	7	0	7	0	256,822	0	814	814	10,823	05/25/2042
913017-BW-8	UNITED TECHNOLOGIES CORP CORP FLOATER		12/02/2013	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	419,342	01/05/2014
91324P-AW-2	UNITEDHEALTH GROUP INC CORPORATE		10/08/2013	SUMRIDGE PARTNERS LLC		115,384	100,000	99,567	99,765	0	29	0	29	0	99,794	0	15,590	15,590	4,933	06/15/2017
91324P-BS-0	UNITEDHEALTH GROUP INC CORPORATE		10/08/2013	US Bank NA		76,736	75,000	74,339	74,483	0	101	0	101	0	74,583	0	2,152	2,152	1,273	11/14/2016
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE		10/30/2013	MILLENIUM ADVISORS, LLC		293,121	310,000	309,510	309,511	0	29	0	29	0	309,540	0	(16,419)	(16,419)	8,809	02/12/2023
				Redemption 100.0000																
92238#-AD-9	Vaupell Hldgs, Inc. Term A		12/31/2013			1,909,581	1,909,581	1,909,581	1,909,581	0	0	0	0	0	1,909,581	0	0	0	99,010	10/08/2014
92238#-AE-7	Vaupell Hldgs, Inc. Revolver B		08/27/2013	Call 100.0000		1,607,143	1,607,143	1,607,143	1,607,143	0	0	0	0	0	1,607,143	0	0	0	28,316	10/29/2014
				Redemption 100.0000																
92238#-AH-0	Vaupell Hldgs, Inc. Term B		12/31/2013			1,589,664	1,589,664	1,589,664	1,589,664	0	0	0	0	0	1,589,664	0	0	0	86,163	10/10/2014
				Redemption 100.0000																
92241*-AC-0	Vector Pipeline LP Senior Note		12/15/2013			565,000	565,000	565,000	565,000	0	0	0	0	0	565,000	0	0	0	18,786	01/30/2016
92241*-AD-8	Vector Pipeline LP Senior Note, Series C		12/01/2013	Maturity		47,500,000	47,500,000	47,500,000	47,500,000	0	0	0	0	0	47,500,000	0	0	0	3,491,422	01/01/2014
92344S-AJ-9	CELLCO PART/VERI WIRELSS CORPORATE		11/15/2013	Maturity		25,300,000	25,300,000	25,136,854	25,257,041	0	42,959	0	42,959	0	25,300,000	0	0	0	1,865,875	01/01/2014
				Redemption 100.0000																
924172-E@-4	Vermont Electric Power Co, Inc Senior No		10/01/2013			203,200	203,200	203,200	203,200	0	0	0	0	0	203,200	0	0	0	8,013	01/23/2026
				Citigroup Capital Markets																
92531X-AS-1	VERSO PAPER HLDGS LLC CORP		07/02/2013	Inc		980,000	1,400,000	1,001,000	1,002,727	0	(51,918)	0	(51,918)	0	950,810	0	29,190	29,190	161,301	07/15/2019
927804-FB-5	Virginia Electric Power CORPORATE		12/02/2013	WELLS FARGO SEC LLC		11,766,800	10,000,000	12,795,100	12,748,723	0	(61,436)	0	(61,436)	0	12,687,287	0	(920,487)	(920,487)	633,333	05/10/2037
927804-FC-3	Virginia Electric Power CORPORATE		10/08/2013	MILLENIUM ADVISORS, LLC		57,898	50,000	54,279	52,682	0	(403)	0	(403)	0	52,280	0	5,618	5,618	3,190	09/14/2017
92867F-AB-1	VOLKSWAGEN AUTO LEASING TR ASSET BACKED		04/20/2013	Paydown		13,798,440	13,798,440	13,798,299	13,798,174	0	266	0	266	0	13,798,440	0	0	0	28,478	02/19/2014
92867G-AB-9	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK		09/20/2013	Paydown		19,208,946	19,208,946	19,207,901	19,208,448	0	498	0	498	0	19,208,946	0	0	0	47,166	01/01/2014
92867K-AB-0	VOLKSWAGEN AUTO LEASING TR ASSET BACKED		12/20/2013	Paydown		51,967,765	51,967,765	51,963,555	51,965,389	0	2,376	0	2,376	0	51,967,765	0	0	0	182,383	01/01/2014
92928S-AF-1	WMC MORTGAGE LOAN PASS-THROUGH ABS FLOAT		09/20/2013	Paydown		89,621	89,621	89,593	89,604	0	17	0	17	0	89,621	0	0	0	304	03/22/2016
92933D-AA-8	WEA FINANCE LLC CORPORATE		07/16/2013	Call 106.0080		265,020	250,000	279,543	266,018	0	(6,043)	0	(6,043)	0	259,975	0	5,045	5,045	11,668	12/02/2014
				Redemption 100.0000																
92941#-AA-3	W S Light Power SRNT 8.610% 10/31/19		10/31/2013			926,975	926,975	926,975	926,975	0	0	0	0	0	926,975	0	0	0	38,260	04/07/2017
				Redemption 100.0000																
92941#-AB-1	W S Light Power SRNT 8.150% 10/31/19		10/31/2013			78,937	78,937	70,500	75,753	0	3,184	0	3,184	0	78,937	0	0	0	3,084	03/25/2017
				Redemption 100.0000																
92941#-AC-9	W S Light Power SRNT 8.000% 10/31/19		10/31/2013			32,061	32,061	29,375	31,037	0	1,023	0	1,023	0	32,061	0	0	0	1,230	03/25/2017
				Redemption 100.0000																
92941#-AD-7	W S Light Power SRNT 7.370% 10/31/19		10/31/2013			34,002	34,002	31,970	33,236	0	766	0	766	0	34,002	0	0	0	1,201	03/25/2017
				Redemption 100.0000																
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No		10/31/2013			265,823	265,823	265,823	265,823	0	0	0	0	0	265,823	0	0	0	9,237	07/30/2019
				Redemption 100.0000																
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No		10/31/2013			189,873	189,873	189,873	189,873	0	0	0	0	0	189,873	0	0	0	6,598	07/30/2019
				Redemption 100.0000																
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No		10/31/2013			303,797	303,797	303,797	303,797	0	0	0	0	0	303,797	0	0	0	10,557	07/30/2019
				Redemption 100.0000																
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No		10/31/2013			425,144	425,144	425,144	425,144	0	0	0	0	0	425,144	0	0	0	14,041	06/03/2020
929766-4P-5	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		11/01/2013	Paydown		10,329,597	10,329,597	10,342,927	10,309,573	0	20,024	0	20,024	0	10,329,597	0	0	0	227,780	01/31/2014
929766-4Q-3	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		12/01/2013	Paydown		1,688,802	1,688,802	1,691,428	1,691,735	0	(2,934)	0	(2,934)	0	1,688,802	0	0	0	79,543	04/23/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
929766-4Q-3	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		01/30/2013	Prudential Invst Mgmt		3,258,103	3,000,000	3,214,805	3,114,472	0	(4,094)	0	(4,094)	0	3,110,378	0	147,725	147,725	25,164	04/23/2015
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		10/17/2013	Citigroup Capital Markets Inc		27,442,898	25,745,497	28,386,891	28,114,733	0	(727,538)	0	(727,538)	0	27,377,952	0	64,947	64,947	1,220,468	07/10/2015
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		12/01/2013	Paydown		1,738,545	1,738,545	1,891,779	1,871,567	0	(133,022)	0	(133,022)	0	1,738,545	0	0	0	46,226	07/10/2015
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		01/30/2013	Prudential Invst Mgmt		4,852,829	4,412,012	4,236,221	4,340,147	0	1,731	0	1,731	0	4,341,878	0	510,951	510,951	37,891	07/10/2015
929766-B6-9	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		3,130,702	3,130,702	3,059,405	3,113,098	0	17,604	0	17,604	0	3,130,702	0	0	0	78,928	03/22/2014
929766-C2-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		12/01/2013	Paydown		11,335,758	11,335,758	11,402,827	11,324,452	0	11,306	0	11,306	0	11,335,758	0	0	0	482,139	02/17/2014
929766-C3-5	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		05/09/2013	Various		69,347,969	65,000,000	65,554,186	65,036,701	0	(23,191)	0	(23,191)	0	65,013,510	0	4,334,459	4,334,459	1,298,989	12/28/2014
929766-GU-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		06/01/2013	Paydown		6,011,000	6,011,000	5,496,788	5,960,363	0	50,637	0	50,637	0	6,011,000	0	0	0	124,398	02/14/2014
929766-HB-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		06/01/2013	Paydown		5,762,000	5,762,000	5,268,975	5,713,375	0	48,625	0	48,625	0	5,762,000	0	0	0	120,080	02/14/2014
929766-JF-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		06/01/2013	Paydown		10,000,000	10,000,000	9,492,349	9,903,053	0	96,947	0	96,947	0	10,000,000	0	0	0	256,250	02/14/2014
929766-MW-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		1,157,251	1,157,251	1,137,655	1,151,830	0	5,421	0	5,421	0	1,157,251	0	0	0	59,714	02/17/2014
929766-R4-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		11/01/2013	Paydown		2,108,575	2,108,575	2,072,171	2,085,369	0	23,206	0	23,206	0	2,108,575	0	0	0	85,813	01/15/2015
929766-UJ-0	WACHOVIA BANK COMMERCIAL MORTG WBCMT_04-		09/01/2013	Paydown		36,858,351	36,858,351	36,999,899	36,805,975	0	52,376	0	52,376	0	36,858,351	0	0	0	1,035,392	03/22/2014
929766-X2-4	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		01/01/2013	Paydown		510,315	510,315	512,862	509,460	0	855	0	855	0	510,315	0	0	0	1,982	02/14/2014
929766-X3-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		09/01/2013	Paydown		5,455,557	5,455,557	5,137,387	5,384,647	0	70,910	0	70,910	0	5,455,557	0	0	0	41,880	12/31/2013
92976B-BL-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		09/01/2013	Paydown		95,574	95,574	84,945	94,911	0	664	0	664	0	95,574	0	0	0	3,061	02/17/2014
92976B-BM-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		15,642,307	15,642,307	15,455,967	15,583,377	0	58,930	0	58,930	0	15,642,307	0	0	0	456,957	09/25/2014
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/20/2013	JP Morgan		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/11/2015
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		16,378,868	16,378,868	16,000,591	16,235,289	0	143,579	0	143,579	0	16,378,868	0	0	0	480,053	10/11/2015
92976B-FQ-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		2,811,930	2,811,930	2,820,961	2,807,619	0	4,311	0	4,311	0	2,811,930	0	0	0	85,349	04/22/2014
92976G-AG-6	WELLS FARGO BANK NA CORPORATE		10/30/2013	Key Capital Markets		343,578	300,000	220,704	224,309	0	863	0	863	0	225,172	0	118,406	118,406	22,084	01/25/2037
92976V-AC-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		06/01/2013	Paydown		3,334,079	3,334,079	3,371,110	3,337,039	0	(2,959)	0	(2,959)	0	3,334,079	0	0	0	96,022	02/14/2014
92976V-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		01/30/2013	Prudential Invst Mgmt		226,065	200,000	174,750	186,275	0	309	0	309	0	186,584	0	39,481	39,481	1,879	12/15/2015
92977Q-AD-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		14,058,159	14,058,159	15,415,366	15,190,279	0	(1,132,120)	0	(1,132,120)	0	14,058,159	0	0	0	589,009	05/26/2016
92977Q-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS IO N		08/01/2013	Paydown		0	0	7,051,358	864,674	0	(864,674)	0	(864,674)	0	0	0	0	0	957,299	03/16/2014
92977R-AC-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		5,133,271	5,133,271	5,347,876	5,201,759	0	(68,488)	0	(68,488)	0	5,133,271	0	0	0	172,206	04/27/2015
92978M-AB-2	WACHOVIA BK COMMERCIAL MORTG CMBS		09/01/2013	Paydown		9,992,357	9,992,357	9,639,674	9,911,372	0	80,985	0	80,985	0	9,992,357	0	0	0	400,153	02/17/2014
92978M-AC-0	WACHOVIA BK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		14,007,521	14,007,521	13,983,701	13,973,203	0	34,318	0	34,318	0	14,007,521	0	0	0	411,430	08/03/2015
92978M-AC-0	WACHOVIA BK COMMERCIAL MORTG CMBS		01/30/2013	Prudential Invst Mgmt		19,366,449	18,089,342	18,179,752	18,092,177	0	(1,033)	0	(1,033)	0	18,091,144	0	1,275,305	1,275,305	165,397	08/03/2015
92978N-AC-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		7,793,656	7,793,656	7,569,297	7,753,628	0	40,027	0	40,027	0	7,793,656	0	0	0	253,640	06/30/2014
92978P-AC-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		10/01/2013	Paydown		2,000,000	2,000,000	1,945,000	1,985,331	0	14,669	0	14,669	0	2,000,000	0	0	0	79,808	12/31/2013
92978Q-AC-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		1,459,552	1,459,552	1,481,445	1,489,921	0	(30,369)	0	(30,369)	0	1,459,552	0	0	0	25,136	01/05/2016
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		20,360,067	20,360,067	20,105,432	20,233,770	0	126,298	0	126,298	0	20,360,067	0	0	0	736,567	07/26/2014
92978Y-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		07/01/2013	Paydown		1,297,618	1,297,618	1,331,265	1,353,283	0	(55,665)	0	(55,665)	0	1,297,618	0	0	0	34,737	12/04/2016
92979F-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		289,234	289,234	287,604	288,416	0	818	0	818	0	289,234	0	0	0	8,762	02/17/2014
92979F-AC-4	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2013	Paydown		1,489,936	1,489,936	1,433,133	1,467,645	0	22,292	0	22,292	0	1,489,936	0	0	0	46,288	01/11/2015
931142-AU-7	WAL MART STORES INC DEBENTURES		03/08/2013	Prudential Invst Mgmt		18,305,366	18,000,000	18,479,364	18,308,396	0	(3,030)	0	(3,030)	0	18,305,366	0	0	0	492,750	10/14/2023
931142-BF-9	WAL MART STORES INC NOTES		03/08/2013	Prudential Invst Mgmt		5,473,640	5,000,000	5,592,450	5,476,417	0	(2,777)	0	(2,777)	0	5,473,640	0	0	0	216,014	02/10/2030
931142-CH-4	WAL MART STORES INC CORPORATE		03/08/2013	Prudential Invst Mgmt		3,993,725	4,000,000	3,992,520	3,993,443	0	282	0	282	0	3,993,725	0	0	0	101,833	04/03/2027
93120#-AA-4	DH Newnan LLC Credit Tenant Lease		12/15/2013	Redemption 100.0000		96,409	96,409	96,409	96,409	0	0	0	0	0	96,409	0	0	0	2,833	02/21/2026
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		12/15/2013	Redemption 100.0000		68,545	68,545	68,545	68,545	0	0	0	0	0	68,545	0	0	0	2,067	09/27/2027
931422-AD-1	Walgreen Company CORPORATE		08/01/2013	Maturity		42,000,000	42,000,000	44,909,568	42,570,429	0	(570,429)	0	(570,429)	0	42,000,000	0	0	0	2,047,500	01/01/2014
931422-AJ-8	Walgreen Company CORPORATE		03/19/2013	Nomura Securities Intl		375,291	370,000	369,223	369,264	0	37	0	37	0	369,301	0	5,990	5,990	3,497	09/14/2017
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/25/2013	Redemption 100.0000		1,063,330	1,063,330	1,063,330	1,063,330	0	0	0	0	0	1,063,330	0	0	0	29,661	09/19/2027
93317Q-A@-4	WALTER ENERGY INC WALTER ENERGY INC BK L		05/30/2013	Bank of America, NA		105,987	105,068	103,492	102,759	0	338	0	338	0	103,096	0	2,891	2,891	4,016	03/31/2018
93317Q-A@-4	WALTER ENERGY INC WALTER ENERGY INC BK L		03/27/2013	Redemption 100.0000		16,068	16,068	15,827	15,715	0	353	0	353	0	16,068	0	0	0	221	03/31/2018
93373#-AA-8	WANVOG Investments Senior Note		12/27/2013	Redemption 100.0000		1,000,439	1,000,439	1,000,439	1,000,439	0	0	0	0	0	1,000,439	0	0	0	40,553	07/17/2015
93373#-AB-6	WANVOG Investments Senior Note		12/27/2013	Redemption 100.0000		69,047	69,047	69,047	69,047	0	0	0	0	0	69,047	0	0	0	2,902	07/18/2015
93373#-AC-4	WANVOG Investments Senior Secured Note		12/27/2013			459,483	459,483	459,483	459,483	0	0	0	0	0	459,483	0	0	0	13,070	07/12/2015
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-		12/01/2013	Paydown		418,896	418,896	421,711	421,412	0	(2,516)	0	(2,516)	0	418,896	0	0	0	11,889	03/14/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93934X-AB-9	WASHINGTON MUTUAL ASSET-BACKED ABS FLOAT		09/04/2013	Barclays Capital Inc		10,114	26,617	10,582	10,929	0	(268)	240	(508)	0	10,422	0	(307)	(307)	49	04/28/2026
93934X-AB-9	WASHINGTON MUTUAL ASSET-BACKED ABS FLOAT		08/26/2013	Paydown		912	912	367	374	0	542	5	537	0	912	0	0	0	1	04/28/2026
942682-A*-6	Watson Land Company Series A Senior Note		12/02/2013	Redemption 100.0000		462,467	462,467	462,467	462,467	0	0	0	0	0	462,467	0	0	0	15,754	05/11/2018
942682-A@-4	Watson Land Company Series B Senior Note		12/02/2013	Redemption 100.0000		786,348	786,348	786,348	786,348	0	0	0	0	0	786,348	0	0	0	28,264	01/04/2024
942683-AD-5	WATSON PHARMACEUTICALS INC CORPORATE		11/05/2013	Call 103.4740		258,685	250,000	271,453	262,281	0	(6,350)	0	(6,350)	0	255,931	0	2,754	2,754	15,278	01/04/2014
94403*-AU-0	Wawa, Inc. Senior Note		03/28/2013	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	479,693	09/18/2014
94403*-AY-2	Wawa, Inc. Senior Note		05/04/2013	Redemption 100.0000		3,407,500	3,407,500	3,407,500	3,407,500	0	0	0	0	0	3,407,500	0	0	0	100,010	06/06/2015
94874R-CM-6	Weingarten Realty Invst CORPORATE		12/01/2013	Maturity		1,500,000	1,500,000	1,068,240	1,397,516	0	102,484	0	102,484	0	1,500,000	0	0	0	89,925	01/01/2014
94973V-AL-1	WELLPOINT INC CORPORATE		08/13/2013	Tender (Corp Action)		21,882,603	19,830,000	19,616,822	19,637,185	0	1,964	0	1,964	0	19,639,149	0	2,243,454	2,243,454	1,250,282	01/10/2036
949779-AB-8	WELLS FARGO MORTGAGE BACKED SE CMO FLOAT		12/01/2013	Paydown		2,570,841	2,570,841	2,526,174	2,536,333	0	34,508	0	34,508	0	2,570,841	0	0	0	36,076	09/06/2017
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te		12/10/2013	Redemption 100.0000		980,255	980,255	768,659	826,251	0	154,003	0	154,003	0	980,255	0	0	0	28,269	12/25/2017
94978#-CA-3	Wells Fargo BK Northwest, N.A. NOTE A-A		01/02/2013	Redemption 100.0000		475,391	475,391	475,391	475,391	0	0	0	0	0	475,391	0	0	0	14,761	06/13/2017
94978#-CB-1	Wells Fargo BK Northwest, N.A. NOTE B-K		01/02/2013	Redemption 100.0000		472,401	472,401	472,401	472,401	0	0	0	0	0	472,401	0	0	0	14,668	06/11/2017
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2013	Redemption 100.0000		4,407	4,407	4,407	4,407	0	0	0	0	0	4,407	0	0	0	125	04/18/2020
94978#-FZ-5	Wells Fargo BK Northwest, N.A. Credit-Te		12/21/2013			127,951	127,951	127,951	127,951	0	0	0	0	0	127,951	0	0	0	4,380	04/27/2023
9497EB-AB-5	WELLS FARGO HOME EQUITY ABS FLOATER		12/26/2013	Paydown		7,272,822	7,272,822	7,272,822	7,272,822	0	0	0	0	0	7,272,822	0	0	0	13,531	10/09/2019
9497EU-AD-9	WELLS FARGO HOME EQUITY ABS FLOATER		12/25/2013	Paydown		938,370	938,370	938,370	938,370	0	0	0	0	0	938,370	0	0	0	3,066	01/17/2017
94981R-AC-0	WFMBS_05-AR3 CMO FLOATER		12/02/2013	Paydown		1,583,117	1,583,117	1,558,251	1,559,114	0	24,003	0	24,003	0	1,583,117	0	0	0	23,588	07/11/2017
95081Q-AH-7	WESCO DISTRIBUTION INC CORPORATE		01/09/2013	Call 101.2500		655,088	647,000	574,213	601,356	0	166	0	166	0	601,522	0	53,566	53,566	11,323	10/16/2014
955306-A#-2	West Pharmaceutical Svcs, Inc. Senior No	0	02/27/2013	Maturity		11,805,579	11,805,579	11,050,000	11,873,121	0	0	0	0	(823,121)	11,805,579	755,579	0	755,579	127,166	01/27/2014
95583#-AA-9	West Shore Pipe Line Company Senior Note		01/10/2013	Redemption 100.0000		545,455	545,455	545,455	545,455	0	0	0	0	0	545,455	0	0	0	11,945	07/12/2014
95583#-AB-7	West Shore Pipe Line Company Senior Note		01/10/2013	Redemption 100.0000		272,727	272,727	272,727	272,727	0	0	0	0	0	272,727	0	0	0	4,909	01/11/2015
95709T-AA-8	Westar Energy Inc CORPORATE		10/08/2013	Pierpont Securities		104,023	100,000	103,061	100,576	0	(303)	0	(303)	0	100,273	0	3,750	3,750	7,667	07/02/2014
95906#-AE-1	Western Oilfield Supply Co Senior Note		11/22/2013	Redemption 100.0000		666,667	666,667	665,634	666,293	0	373	0	373	0	666,667	0	0	0	24,500	11/23/2014
95906#-AF-8	Western Oilfield Supply Co Senior Note		12/15/2013	Redemption 100.0000		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	31,838	05/09/2015
95906#-AK-7	Western Oilfield Supply Co Series EA Sen		02/01/2013	Redemption 100.0000		483,426	483,426	483,426	483,426	0	0	0	0	0	483,426	0	0	0	7,723	01/01/2014
95906#-AP-6	Western Oilfield Supply Co Senior Note		11/17/2013			2,493,333	2,493,333	2,493,333	2,493,333	0	0	0	0	0	2,493,333	0	0	0	81,657	03/10/2018
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES		03/08/2013	Prudential Invst Mgmt		6,382,196	6,650,000	6,304,286	6,379,661	0	2,534	0	2,534	0	6,382,196	0	0	0	205,411	09/28/2027
96332H-CA-5	WHIRLPOOL CORP CORPORATE		03/01/2013	Maturity		16,000,000	16,000,000	15,964,000	15,995,938	0	4,062	0	4,062	0	16,000,000	0	0	0	440,000	01/01/2014
96466J-AA-1	Whitecap Alabama Growth Fund 1 A Rated		11/15/2013	Redemption 100.0000		342,763	342,763	342,763	342,763	0	0	0	0	0	342,763	0	0	0	22,187	03/04/2014
96466Q-AA-5	Whitecap New York Growth Fd II Senior St		03/01/2013	Redemption 100.0000		149,537	149,537	149,537	149,537	0	0	0	0	0	149,537	0	0	0	12,568	03/22/2015
96466T-AA-9	Whitecap NY Growth Fd I, LLC Senior Stru		03/01/2013	Redemption 100.0000		94,012	94,012	94,012	94,012	0	0	0	0	0	94,012	0	0	0	7,187	09/09/2014
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str		11/15/2013	Redemption 100.0000		24,236	24,236	24,236	24,236	0	0	0	0	0	24,236	0	0	0	1,276	07/26/2016
96466Y-AB-6	Whitecap Texas Opp Fund II LP SR Structu		08/01/2013	Redemption 100.0000		1,449,281	1,449,281	1,449,281	1,449,281	0	0	0	0	0	1,449,281	0	0	0	110,720	11/24/2014
96811X-AA-2	Wildflower Energy, LP Senior Note		12/30/2013	Redemption 100.0000		1,469,080	1,469,080	1,476,519	1,475,273	0	(6,193)	0	(6,193)	0	1,469,080	0	0	0	56,339	04/20/2018
96928#-AB-9	William Blair Pass Through CTL Credit Te		12/15/2013			318,178	318,178	318,178	318,178	0	0	0	0	0	318,178	0	0	0	10,563	04/12/2023

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2013	Redemption 100.0000		60,787	60,787	60,787	60,787	0	0	0	0	0	60,787	0	0	0	1,913	12/10/2023
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2013	Redemption 100.0000		166,865	166,865	166,865	166,865	0	0	0	0	0	166,865	0	0	0	5,230	12/10/2023
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2013	Redemption 100.0000		142,313	142,313	142,313	142,313	0	0	0	0	0	142,313	0	0	0	4,750	03/02/2022
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2013	Redemption 100.0000		94,858	94,858	94,858	94,858	0	0	0	0	0	94,858	0	0	0	3,069	03/02/2022
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2013	Redemption 100.0000		30,626	30,626	30,626	30,626	0	0	0	0	0	30,626	0	0	0	1,030	03/02/2022
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2013	Redemption 100.0000		49,412	49,412	49,412	49,412	0	0	0	0	0	49,412	0	0	0	1,596	03/02/2022
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		12/15/2013	Redemption 100.0000		893,422	893,422	902,980	900,395	0	(6,973)	0	(6,973)	0	893,422	0	0	0	28,508	11/11/2022
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease		12/15/2013	Redemption 100.0000		885,202	885,202	885,202	885,202	0	0	0	0	0	885,202	0	0	0	36,127	04/29/2028
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2013	Redemption 100.0000		231,100	231,100	231,100	231,100	0	0	0	0	0	231,100	0	0	0	9,624	04/29/2028
96928*-EM-5	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2013	Redemption 100.0000		145,247	145,247	145,247	145,247	0	0	0	0	0	145,247	0	0	0	4,004	07/20/2027
97068*-AD-7	WBI Energy Tran (Willi. Basin) Senior No		09/12/2013	Maturity		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	534,375	01/12/2014
97180*-SC-3	Wilmington Trust Company Del Trust 1992-		11/27/2013	Redemption 100.0000		818,962	818,962	818,962	818,962	0	0	0	0	0	818,962	0	0	0	51,658	06/18/2014
97180*-SD-1	Wilmington Trust Company Del Trust 1992-		11/29/2013	Redemption 100.0000		818,962	818,962	818,962	818,962	0	0	0	0	0	818,962	0	0	0	51,658	06/20/2014
97180*-SE-9	Wilmington Trust Company Del Trust 1992-		11/28/2013	Redemption 100.0000		818,962	818,962	818,962	818,962	0	0	0	0	0	818,962	0	0	0	51,658	06/19/2014
97180*-SF-6	Wilmington Trust Company Del Trust 1992-		11/29/2013	Redemption 100.0000		818,962	818,962	818,962	818,962	0	0	0	0	0	818,962	0	0	0	51,658	06/20/2014
97180*-SG-4	Wilmington Trust Company Del Trust 1992-		11/29/2013	Redemption 100.0000		818,962	818,962	818,962	818,962	0	0	0	0	0	818,962	0	0	0	51,658	06/20/2014
97180*-SH-2	Wilmington Trust Company Del Trust 1992-		11/28/2013	Redemption 100.0000		818,962	818,962	818,962	818,962	0	0	0	0	0	818,962	0	0	0	51,658	06/19/2014
97180*-SR-0	Wilmington Trust Company Del Trust 1992-		12/29/2013	Redemption 100.0000		536,250	536,250	536,250	536,250	0	0	0	0	0	536,250	0	0	0	24,099	01/03/2015
97180*-SS-8	Wilmington Trust Company Del Trust 1992-		12/29/2013	Redemption 100.0000		536,250	536,250	536,250	536,250	0	0	0	0	0	536,250	0	0	0	24,099	01/03/2015
97180*-ST-6	Wilmington Trust Company Del Trust 1992-		12/29/2013	Redemption 100.0000		536,250	536,250	536,250	536,250	0	0	0	0	0	536,250	0	0	0	24,099	01/03/2015
97180*-SU-3	Wilmington Trust Company Del Trust 1992-		12/29/2013	Redemption 100.0000		536,250	536,250	536,250	536,250	0	0	0	0	0	536,250	0	0	0	24,099	01/03/2015
97181#-KV-4	Wilmington Tr Company Debt inLev Lease		07/02/2013	Redemption 100.0000		138,531	138,531	140,900	140,471	0	(1,940)	0	(1,940)	0	138,531	0	0	0	7,425	02/21/2020
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		07/02/2013	Call 100.0000		18,467	18,467	18,646	18,613	0	(11)	0	(11)	0	18,602	0	(135)	(135)	909	09/06/2019
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		07/02/2013	Redemption 100.0000		63,950	63,950	64,569	64,454	0	(504)	0	(504)	0	63,950	0	0	0	3,146	09/06/2019
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		07/02/2013	Redemption 100.0000		166,945	166,945	168,359	168,103	0	(1,159)	0	(1,159)	0	166,945	0	0	0	8,214	04/06/2020
97181#-KY-8	Wilmington Tr Company Debt inLev Lease		07/02/2013	Redemption 100.0000		84,567	84,567	86,003	85,750	0	(1,183)	0	(1,183)	0	84,567	0	0	0	4,533	04/04/2020
97181#-KZ-5	Wilmington Tr Company Debt inLev Lease		07/02/2013	Redemption 100.0000		66,119	66,119	67,277	67,051	0	(931)	0	(931)	0	66,119	0	0	0	3,544	10/30/2019
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		07/02/2013	Redemption 100.0000		42,517	42,517	43,286	43,136	0	(619)	0	(619)	0	42,517	0	0	0	2,287	10/09/2019
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		07/02/2013	Redemption 100.0000		87,967	87,967	88,844	88,668	0	(702)	0	(702)	0	87,967	0	0	0	4,328	06/17/2019
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		07/02/2013	Redemption 100.0000		77,361	77,361	77,998	77,881	0	(520)	0	(520)	0	77,361	0	0	0	3,806	04/14/2020

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
97181#-LG-6	Wilmington Tr Company Debt in Leverage L		01/02/2013			321,726	321,726	329,339	327,559	0	(5,832)	0	(5,832)	0	321,726	0	0	0	8,093	06/10/2018
97181#-LH-4	Wilmington Tr Company Debt in Leverage L		07/02/2013	Call 100.0000		7,277	7,277	7,277	7,277	0	0	0	0	0	7,277	0	0	0	275	07/31/2016
				Redemption 100.0000																
97181#-LH-4	Wilmington Tr Company Debt in Leverage L		07/02/2013			893,067	893,067	893,067	893,067	0	0	0	0	0	893,067	0	0	0	22,696	07/31/2016
				Redemption 100.0000																
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		07/02/2013			50,694	50,694	51,090	51,028	0	(334)	0	(334)	0	50,694	0	0	0	2,494	08/09/2020
				Redemption 100.0000																
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		07/02/2013			42,913	42,913	43,267	43,202	0	(288)	0	(288)	0	42,913	0	0	0	2,111	05/30/2020
97181#-MH-3	Wilmington Tr Company Debt in Leverage L		01/02/2013	Call 100.0000		15,920	15,920	15,920	15,920	0	0	0	0	0	15,920	0	0	0	460	05/13/2017
				Redemption 100.0000																
97181#-MH-3	Wilmington Tr Company Debt in Leverage L		07/02/2013			506,030	506,030	506,030	506,030	0	0	0	0	0	506,030	0	0	0	29,249	05/13/2017
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr		01/02/2013	Call 100.0000		3,826	3,826	3,826	3,826	0	0	0	0	0	3,826	0	0	0	111	06/10/2017
				Redemption 100.0000																
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr		07/02/2013			135,517	135,517	135,517	135,517	0	0	0	0	0	135,517	0	0	0	7,833	06/10/2017
				Redemption 100.0000																
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note		11/11/2013			1,698,182	1,698,182	1,698,182	1,698,182	0	0	0	0	0	1,698,182	0	0	0	45,108	12/10/2015
973582-AA-7	Windsor Financing, LLC Senior Note		01/04/2013	Call 111.5087		4,785,219	4,291,341	4,291,341	4,291,341	0	0	0	0	0	4,291,341	0	493,878	493,878	55,382	02/01/2016
97381W-AC-8	WINDSTREAM CORP CORPORATE		08/01/2013	Maturity		10,450,000	10,450,000	11,037,563	10,570,276	0	(120,276)	0	(120,276)	0	10,450,000	0	0	0	849,063	01/01/2014
97381W-AF-1	WINDSTREAM CORP CORPORATE		08/26/2013	Tender (Corp Action)		827,335	825,000	831,188	827,024	0	(529)	0	(529)	0	826,495	0	840	840	54,702	08/16/2015
				Citigroup Capital Markets																
97381W-AU-8	WINDSTREAM CORP CORPORATE		05/14/2013	Inc		157,325	145,000	145,725	145,619	0	(25)	0	(25)	0	145,593	0	11,732	11,732	6,827	04/01/2019
97381W-B*-4	WINDSTREAM CORP WINDSTREAM CORP BK LN		01/23/2013	Call 100.0000		3,782,925	3,782,925	3,680,245	3,723,982	0	5,800	0	5,800	0	3,729,782	0	53,142	53,142	31,739	11/27/2016
				Redemption 100.0000																
97651#-AA-2	Winwholesale, Inc Senior Note		08/09/2013			3,214,286	3,214,286	3,214,286	3,214,286	0	0	0	0	0	3,214,286	0	0	0	123,670	02/10/2015
976656-BZ-0	WISCONSIN ELEC POWER CORPORATE		03/08/2013	Prudential Invst Mgmt		4,718,799	5,000,000	4,697,450	4,718,010	0	790	0	790	0	4,718,799	0	0	0	79,167	11/25/2036
976656-CB-2	WISCONSIN ELEC POWER CORPORATE		04/29/2013	Key Capital Markets		5,708,550	5,000,000	4,997,050	4,998,219	0	161	0	161	0	4,998,380	0	710,170	710,170	131,076	12/13/2015
976843-BE-1	WISCONSIN PUBLIC SERVICE CORPORATE		03/08/2013	Prudential Invst Mgmt		4,983,850	5,000,000	4,982,550	4,983,995	0	(145)	0	(145)	0	4,983,850	0	0	0	77,083	11/25/2036
				Redemption 100.0000																
97772*-AB-8	Wolf Gordon Acquisition Corp. Term A		12/31/2013			2,144,011	2,144,011	2,144,011	2,144,011	0	0	0	0	0	2,144,011	0	0	0	103,358	07/10/2014
				Redemption 100.0000																
97805*-AG-8	Wolverine Pipe Line Company Senior Note		12/10/2013			5,857,143	5,857,143	5,857,143	5,857,143	0	0	0	0	0	5,857,143	0	0	0	480,286	06/10/2017
				Redemption 100.0000																
97805*-AH-6	Wolverine Pipe Line Company Senior Note		12/10/2013			357,143	357,143	357,143	357,143	0	0	0	0	0	357,143	0	0	0	29,071	06/10/2017
				Redemption 100.0000																
97805*-AJ-2	Wolverine Pipe Line Company Senior Note		12/10/2013			628,571	628,571	628,571	628,571	0	0	0	0	0	628,571	0	0	0	52,423	06/10/2017
				Redemption 100.0000																
97806*-AA-0	Wolverine Power Cooperative Series A Sen		12/01/2013			333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	13,090	10/14/2026
				Redemption 100.0000																
97806*-AB-8	Wolverine Power Cooperative Series B Sen		12/01/2013			268,333	268,333	268,333	268,333	0	0	0	0	0	268,333	0	0	0	8,401	12/14/2026
980745-A@-2	Woodward, Inc. Series B Senior Note		10/01/2013	Maturity		11,000,000	11,000,000	11,488,284	11,193,956	0	(193,956)	0	(193,956)	0	11,000,000	0	0	0	619,300	01/01/2014
98157H-AA-5	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2013	Paydown		39,020,252	39,020,252	39,019,261	39,019,529	0	723	0	723	0	39,020,252	0	0	0	114,732	02/10/2014
98158N-AB-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		03/15/2013	Paydown		2,633,430	2,633,430	2,633,222	2,633,414	0	16	0	16	0	2,633,430	0	0	0	3,022	02/14/2014
98158P-AB-4	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		05/15/2013	Paydown		9,906,809	9,906,809	9,906,796	9,906,823	0	(14)	0	(14)	0	9,906,809	0	0	0	15,784	02/16/2014
98158Q-AB-2	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2013	Paydown		30,030,701	30,030,701	30,027,509	30,027,954	0	2,746	0	2,746	0	30,030,701	0	0	0	103,091	04/14/2014
98158V-AB-1	WORLD OMNI AUTOMOBILE LEASE SE ASSET BAC		12/15/2013	Paydown		12,908,261	12,908,261	12,907,497	12,907,887	0	375	0	375	0	12,908,261	0	0	0	50,559	02/17/2014
98159*-AA-1	Worldwide Machinery Revolver		12/26/2013	Call 100.0000		316,924	316,924	316,924	316,924	0	0	0	0	0	316,924	0	0	0	12,149	12/09/2014
982526-AJ-4	WRIGLEY JUNIOR CO WM CORPORATE		06/28/2013	Maturity		30,000,000	30,000,000	29,976,000	29,995,800	0	4,200	0	4,200	0	30,000,000	0	0	0	457,500	01/28/2014
983024-AL-4	WYETH CORPORATE 6.000% 02/15/36		11/20/2013	Jefferies & Co, Inc		6,224,691	5,300,000	7,228,352	7,218,307	0	(48,537)	0	(48,537)	0	7,169,771	0	(945,080)	(945,080)	406,333	02/09/2036
98385X-AJ-5	XTO ENERGY INC CORPORATE		03/08/2013	Prudential Invst Mgmt		2,782,365	3,000,000	2,763,060	2,781,363	0	1,001	0	1,001	0	2,782,365	0	0	0	81,333	03/27/2036
98458P-AB-1	YALE UNIVERSITY CORP MUNI		05/30/2013	Call 104.0065		11,700,729	11,250,000	11,227,050	11,240,944	0	1,582	0	1,582	0	11,242,526	0	458,203	458,203	170,375	10/16/2014
98934K-AB-6	ZENECA WILMINGTON INC DEBENTURES		03/08/2013	Prudential Invst Mgmt		7,843,808	8,000,000	7,765,120	7,842,136	0	1,671	0	1,671	0	7,843,808	0	0	0	180,444	11/13/2023
B8AQZ0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		10/23/2013	Paydown		8,834,691	8,834,691	8,562,992	8,456,555	0	378,136	0	378,136	0	8,834,691	0	0	0	18,448	09/10/2016
B8AQZ0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		10/23/2013	Paydown		8,853,230	8,853,230	8,580,357	8,595,713	0	257,517	0	257,517	0	8,853,230	0	0	0	18,491	09/10/2016
B8AQZ0-DL-2	ALZETTE LEASING LLC ABS FLOATER		11/06/2013	Paydown		9,304,168	9,304,168	9,017,174	9,033,288	0	270,880	0	270,880	0	9,304,168	0	0	0	17,492	09/23/2016
				Redemption 77.0169																
D5253#-AA-3	Leipziger Messe GMBH LEASE	E	03/31/2013			324	420	289	321	0	3	0	3	0	324	0	0	0	0	12/21/2020

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
D5253#-AB-1	Leipziger Messe GMBH LEASE	E	04/09/2013	Redemption 76.6338		2,275	2,968	2,032	2,254	0	20	0	20	0	2,275	0	0	0	0	12/04/2020
D5253#-AC-9	Leipziger Messe GMBH LEASE	E	04/09/2013	Redemption 76.6338		2,275	2,968	2,032	2,254	0	20	0	20	0	2,275	0	0	0	0	12/04/2020
D5253#-AD-7	Leipziger Messe GMBH LEASE	E	04/09/2013	Redemption 76.6338		2,275	2,968	2,032	2,254	0	20	0	20	0	2,275	0	0	0	0	12/04/2020
D5253#-AE-5	Leipziger Messe GMBH LEASE	E	04/09/2013	Redemption 76.6343		2,275	2,968	2,032	2,254	0	20	0	20	0	2,275	0	0	0	0	12/04/2020
D5253#-AF-2	Leipziger Messe GMBH LEASE	E	04/09/2013	Redemption 100.0000		2,729	3,561	2,439	2,705	0	24	0	24	0	2,729	0	0	0	0	12/04/2020
G2820#-AG-8	Effem Holdings Limited Senior Note		03/04/2013	Redemption 100.0000		8,156,250	8,156,250	8,156,250	8,156,250	0	0	0	0	0	8,156,250	0	0	0	287,508	03/05/2014
000000-00-0	DOLE FOOD INC DOLE FOOD CO INC BK LN		04/01/2013	Redemption 100.0000		68,950	68,950	68,950	68,950	0	0	0	0	0	68,950	0	0	0	1,030	01/01/2014
000000-00-0	DOLE FOOD INC DOLE FOOD CO INC BK LN		04/01/2013			123,384	123,384	123,384	123,384	0	0	0	0	0	123,384	0	0	0	1,763	01/01/2014
G9158*-AC-8	UTi Worldwide Inc. Senior Note	E	01/25/2013	Direct		70,392,000	70,392,000	70,392,000	70,392,000	0	0	0	0	0	70,392,000	0	0	0	1,083,587	05/25/2017
P49488-AE-8	Grupo Cementos de Chihuahua SA Senior No		02/08/2013	Call 100.0000		42,965,123	42,965,123	41,045,821	41,623,880	0	50,567	0	50,567	0	41,674,447	0	1,290,676	1,290,676	442,779	04/27/2016
U02667-NE-6	AMERICAN HONDA FINANCE CORP CORPORATE	D	07/16/2013	Maturity		2,167,770	2,167,770	2,149,313	2,179,401	0	(4,560)	438,052	(442,612)	412,524	2,172,296	22,983	(4,526)	18,457	135,486	01/16/2014
U04644-AA-5	AT&T INC CORPORATE 4.375% 03/15/13	D	02/06/2013	ROYAL BK CANADA EURO		1,696,897	1,691,063	1,777,654	1,644,853	0	1,926	0	1,926	193,568	1,689,601	(150,745)	7,295	(143,450)	67,498	02/12/2014
U0662K-KU-4	BANK OF AMERICA CORP CORPORATE	D	05/20/2013	BANCO BILBAO VIZCAYA ARG		1,021,721	897,680	878,364	916,755	0	546	0	546	(38,126)	892,265	13,090	129,456	142,546	48,561	06/11/2017
U0662K-MU-2	BANK OF AMERICA CORP CORPORATE	D	05/20/2013	Morgan Stanley United Kingdom		806,308	705,320	778,997	712,497	0	1,108	0	1,108	70,850	694,021	(90,433)	112,286	21,853	25,829	08/07/2017
U09513-DP-1	BMW US CAP CORP CORPORATE	D	05/14/2013	Goldman Sachs International		353,676	324,563	360,691	360,765	0	(4,724)	0	(4,724)	(3,516)	350,554	(1,971)	3,122	1,151	15,739	08/12/2015
U11009-AA-2	BRISTOL MYERS SQUIBB CORPORATE	D	05/23/2013	Barclays Bank PLC-Lond Brk/Dlr		4,438,080	3,650,488	3,800,623	3,494,253	0	8,970	0	8,970	407,271	3,420,600	(489,893)	1,017,480	527,587	89,737	01/27/2022
U17406-CL-8	CITIGROUP INC (JSC KAZBANK) CORP FLOATE	D	09/09/2013	HSBC Securities (USA) Inc		127,304	131,580	116,550	105,507	0	223	0	223	12,232	105,498	(12,464)	21,805	9,341	8,665	02/24/2030
U17406-CV-6	CITIGROUP INC (JSC KAZBANK) CORPORATE	D	05/20/2013	Morgan Stanley United Kingdom		857,631	807,912	825,302	795,318	0	5,610	0	5,610	91,301	778,496	(113,733)	79,135	(34,598)	22,544	08/05/2015
U17406-FY-7	CITIGROUP INC (JSC KAZBANK) CORPORATE	D	03/27/2013	Maturity		2,121,646	2,121,646	2,586,480	2,186,961	0	1,878	0	1,878	407,816	2,121,646	(475,009)	0	(475,009)	135,785	01/27/2014
U38238-A9-9	GOLDMAN SACHS GROUP INC CORPORATE	D	08/12/2013	JP Morgan		854,659	814,442	800,873	797,680	0	2,214	0	2,214	5,697	809,989	4,398	44,670	49,068	34,650	10/16/2014
U38238-D9-6	GOLDMAN SACHS GROUP INC CORPORATE	D	02/15/2013	Maturity		620,822	620,822	540,730	609,268	0	3,966	0	3,966	28,583	620,822	(20,995)	0	(20,995)	33,369	01/14/2014
U38238-SJ-8	GOLDMAN SACHS GROUP INC CORPORATE	D	02/04/2013	Maturity		718,627	718,627	569,150	695,338	0	3,308	0	3,308	(21,650)	718,627	41,632	0	41,632	26,949	01/04/2014
U3R96F-PF-4	GOLDMAN SACHS GROUP INC CORPORATE	D	08/12/2013	JP Morgan		434,275	400,545	423,733	389,038	0	1,223	0	1,223	37,240	395,111	(32,390)	39,164	6,774	22,518	07/23/2016
U48065-HB-2	JP MORGAN CHASE CORPORATE	D	01/21/2013	Credit Suisse First Boston Cor		1,035,262	996,863	1,067,369	1,000,898	0	(697)	0	(697)	51,553	1,008,397	(43,358)	26,865	(16,493)	42,898	01/29/2015
U4806H-AH-0	JP MORGAN CHASE & CO CORPORATE	D	05/17/2013	Societe Generale		493,335	452,095	504,088	460,375	0	180	0	180	44,068	451,213	(53,411)	42,123	(11,288)	15,839	06/15/2016
U5904R-A4-5	MERRILL LYNCH CO CORPORATE	D	05/21/2013	Maturity		836,745	836,745	999,768	855,674	0	1,508	0	1,508	147,556	836,745	(167,993)	0	(167,993)	56,480	01/21/2014
U5904R-GR-8	MERRILL LYNCH CO CORPORATE	D	05/20/2013	Rabobank International N.Y.		1,137,479	1,090,040	1,123,640	1,113,485	0	2,402	0	2,402	19,817	1,085,123	(50,582)	52,356	1,774	52,120	05/30/2014
U5904R-VA-8	MERRILL LYNCH CO CORPORATE	D	02/11/2013	Maturity		4,415,070	4,415,070	4,887,422	4,349,163	0	1,750	0	1,750	538,202	4,415,070	(474,045)	0	(474,045)	264,904	01/10/2014
U6177U-CL-6	MORGAN STANLEY CORPORATE	D	09/24/2013	BANCO SANTANDER SA		280,482	269,850	275,461	265,125	0	(587)	0	(587)	8,185	270,746	(1,977)	9,736	7,759	11,079	10/28/2014
U64943-AJ-9	ZURICH FINANCE USA INC CORPORATE	D	06/17/2013	Credit Lyonnais		1,128,014	1,000,500	1,117,526	1,129,614	0	(22,792)	0	(22,792)	(22,334)	1,119,453	34,965	8,560	43,525	44,326	10/13/2015
U71708-YW-2	PFIZER INC CORPORATE 3.625% 06/03/13	D	05/13/2013	Citigroup Global Markets LTD		1,624,273	1,621,500	1,781,431	1,651,666	0	(3,452)	0	(3,452)	95,838	1,621,897	(122,155)	2,376	(119,779)	55,881	02/02/2014
U7182V-AB-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE	D	03/05/2013	ROYAL BK CANADA EURO		223,499	195,143	208,089	202,073	0	(192)	0	(192)	1,778	199,211	(4,448)	24,288	19,840	10,729	03/23/2016
U7S851-AA-5	PHILIP MORRIS INTL INC CORPORATE	D	10/08/2013	MITSUBISHI UFJ SEC INTL		620,794	610,718	565,714	612,186	0	(2,019)	0	(2,019)	(47,548)	627,927	65,307	(7,132)	58,175	17,248	05/30/2019
U7S851-AB-3	PHILIP MORRIS INTL INC CORPORATE	D	03/14/2013	HSBC Securities (USA) Inc		664,821	647,475	636,932	689,591	0	(436)	0	(436)	(53,560)	676,861	41,267	(12,040)	29,227	14,943	08/11/2024
U8150T-AB-0	SES GLOBAL AMERICAS HOLDING CORPORATE	D	10/02/2013	Various		763,945	738,473	803,281	744,853	0	(9,196)	0	(9,196)	36,485	749,510	(22,631)	14,435	(8,196)	40,776	07/09/2014
008916-AG-3	AGRIUM INC CORP FOREIGN	A	03/08/2013	Prudential Invst Mgmt		7,973,582	8,000,000	7,972,480	7,973,871	0	(289)	0	(289)	0	7,973,582	0	0	0	171,000	05/18/2036
008916-AJ-7	AGRIUM INC CORP FOREIGN	A	10/30/2013	WELLS FARGO SEC LLC		33,126	30,000	29,673	29,682	0	1	0	1	0	29,683	0	3,443	3,443	2,394	07/09/2040
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES	A	03/08/2013	Prudential Invst Mgmt		10,893,220	11,000,000	10,873,365	10,891,078	0	2,142	0	2,142	0	10,893,220	0	0	0	389,889	03/12/2031
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN	A	03/22/2013	Credit Suisse First Boston Cor		4,381,545	3,500,000	3,637,725	3,617,843	0	(952)	0	(952)	0	3,616,891	0	764,654	764,654	60,740	12/10/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
032479-AD-9	ANADARKO FINANCE CO BD COMPANY GUARNT	A	03/08/2013	Prudential Invst Mgmt		16,944,130	17,075,000	16,917,925	16,943,238	0	892	0	892	0	16,944,130	0	0	0	462,448	04/28/2031
05590H-AE-7	BMW CANADA INC CORP 2.880% 08/09/16	C	05/30/2013	RBC Dominion Securities Inc		109,669	106,806	110,249	110,470	0	0	0	0	(221)	106,801	(3,447)	2,868	(579)	2,558	04/10/2017
06417F-CK-4	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN	A	03/25/2013	Deutsche Bank Securities Inc		82,917,983	82,750,000	82,807,925	82,804,555	0	(10,156)	0	(10,156)	0	82,794,399	0	123,584	123,584	104,334	03/27/2014
067901-AE-8	BARRICK GOLD CORP CORP FRGN	A	12/16/2013	Call 100.6826		2,416,382	2,400,000	2,397,385	2,398,620	0	921	0	921	0	2,399,541	0	16,841	16,841	43,867	01/04/2014
06849T-AA-6	Barrick Gold Fin CORPORATE	A	09/15/2013	Maturity		17,420,000	17,420,000	19,529,073	17,843,082	0	(423,082)	0	(423,082)	0	17,420,000	0	0	0	1,066,975	01/02/2014
06849V-AB-9	Barrick Gold Finance Inc. BOND	A	12/16/2013	Call 104.1913		5,470,041	5,250,000	5,030,277	5,193,428	0	28,160	0	28,160	0	5,221,588	0	248,454	248,454	277,977	01/13/2014
112585-A@-3	Brookfield Asset Management Senior Note	A	10/23/2013	Maturity		72,000,000	72,000,000	72,000,000	72,000,000	0	0	0	0	0	72,000,000	0	0	0	5,093,900	01/23/2014
12801Z-CF-3	CAISSE CENTRALE DESJARDIN CORP Foreign	C	05/30/2013	CIBC World Martkets Corp		205,575	203,903	214,966	210,907	0	0	0	0	4,059	203,903	(11,062)	1,672	(9,390)	2,954	12/31/2016
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES	A	03/08/2013	Prudential Invst Mgmt		5,301,565	5,000,000	5,333,900	5,303,055	0	(1,490)	0	(1,490)	0	5,301,565	0	0	0	220,004	07/10/2036
136375-BH-4	CANADIAN NATL RAILWAY NT CANADIAN NATION	A	03/12/2013	Tender (Corp Action)		2,300,000	2,300,000	2,429,559	2,308,072	0	(7,748)	0	(7,748)	0	2,300,325	0	(325)	(325)	49,757	01/15/2014
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	03/08/2013	Prudential Invst Mgmt		11,793,159	10,000,000	11,894,200	11,801,658	0	(8,499)	0	(8,499)	0	11,793,159	0	0	0	172,222	05/26/2036
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	06/24/2013	Deutsche Bank Securities Inc		10,396,375	12,500,000	12,425,648	12,425,471	0	637	0	637	0	12,426,109	0	(2,029,734)	(2,029,734)	263,715	11/08/2042
13645R-AD-6	Canadian Pacific Railway Co BONDS	A	03/08/2013	Prudential Invst Mgmt		15,299,387	15,000,000	15,351,460	15,300,131	0	(743)	0	(743)	0	15,299,387	0	0	0	433,438	10/12/2031
13645R-AR-5	Canadian Pacific Railway Co Senior Secur	A	12/24/2013	Redemption 100.0000		267,138	267,138	267,138	267,138	0	0	0	0	0	267,138	0	0	0	11,211	10/23/2022
13752*-AA-1	Canexus Corporation Senior Secured Note	A	05/01/2013	Maturity		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	402,600	01/01/2014
14889B-AB-8	CATALYST PAPER CORP CORP FOREIGN	A	08/07/2013	Jefferies & Co, Inc		1,955,500	3,128,800	2,549,882	2,377,888	191,721	49,370	0	241,091	0	2,618,979	0	(663,479)	(663,479)	268,642	03/31/2018
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN	C	07/25/2013	TD SECURITIES INC		237,198	194,553	146,584	184,812	0	272	0	272	(36,554)	179,333	30,804	57,865	88,669	8,193	05/19/2028
21158*-AE-6	Continental Lime Senior Note	A	12/18/2013	Redemption 100.0000		5,285,714	5,285,714	5,285,714	5,285,714	0	0	0	0	0	5,285,714	0	0	0	382,157	01/18/2014
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not	A	04/06/2013	Redemption 100.0000		7,727,200	7,727,200	7,727,200	7,727,200	0	0	0	0	0	7,727,200	0	0	0	198,589	09/20/2017
345213-AQ-5	FORD AUTO SECURITIZATION TR ABS	C	12/15/2013	Paydown		25,416	25,416	25,315	26,144	0	0	0	0	(829)	25,416	101	0	101	508	02/16/2014
36158Z-AY-2	GE CAPITAL CDA FUNDING CORP FOREIGN	C	05/30/2013	CIBC World Martkets Corp		700,313	645,694	459,655	614,244	0	3,992	0	3,992	(121,493)	598,657	101,915	101,656	203,571	26,540	04/02/2017
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1	C	12/16/2013	Redemption 100.0000		275,431	275,431	214,564	292,636	0	0	0	0	(78,072)	275,431	60,867	0	60,867	18,544	07/30/2022
40427H-RV-7	HSBC BANK CANADA CORP FOREIGN	C	01/09/2013	TD SECURITIES INC		383,446	364,631	348,736	361,555	0	0	0	0	(12,819)	364,631	15,895	18,815	34,710	3,625	12/17/2017
448055-AB-9	HUSKY ENERGY INC CORP FOREIGN	A	12/20/2013	Pierpont Securities		346,293	300,000	304,860	302,623	0	(337)	0	(337)	0	302,286	0	44,007	44,007	19,014	06/15/2019
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE	C	12/01/2013	Paydown		936	936	969	968	0	0	0	0	1	936	(33)	0	(33)	19	04/21/2017
539481-B*-1	Loblaw Companies Limited Series 2008-B	A	07/02/2013	Call 100.0000		82,000,000	82,000,000	82,000,000	82,000,000	0	0	0	0	0	82,000,000	0	0	0	12,621,718	11/29/2015
59022B-HP-3	Merill Lynch Finl Assets Inc CMBS	C	12/02/2013	Paydown		4,205	4,205	4,051	4,306	0	41	0	41	(241)	4,205	99	0	99	102	03/12/2015
59022B-JG-1	Merill Lynch Finl Assets Inc CMBS	C	12/01/2013	Paydown		31,166	31,166	30,562	32,312	0	(85)	0	(85)	(1,809)	31,166	748	0	748	803	12/24/2014
59022B-KF-1	Merill Lynch Finl Assets Inc CMBS	C	12/01/2013	Paydown		26,932	26,932	26,169	27,795	0	252	0	252	(1,556)	26,932	441	0	441	679	02/21/2015
656ESC-99-3	CATALYST PAPER CORP CORP FOREIGN	A	04/04/2013	Call 3.9533		281,078	7,110,000	71,100	71,100	111,277	228,055	0	339,332	0	410,432	0	(129,354)	(129,354)	0	12/01/2014
667828-AG-8	Northwestel, Inc. SER K DEBS	A	03/15/2013	Maturity		966,967	966,967	1,163,848	970,686	0	(3,719)	0	(3,719)	0	966,967	0	0	0	60,339	01/15/2014
66977T-AC-0	NOVA CHEMICALS NOTES 7.875% 09/15/25	A	03/15/2013	Call 100.9520		9,338,060	9,250,000	7,030,000	5,827,788	0	23,787	0	23,787	0	5,851,575	0	3,486,485	3,486,485	364,219	07/16/2014
66977W-AK-5	NOVA CHEMICALS CORP CORP FOREIGN	A	07/30/2013	Tender (Corp Action)		3,094,800	3,000,000	3,307,500	3,203,240	0	(54,245)	0	(54,245)	0	3,148,995	0	(54,195)	(54,195)	187,740	04/02/2017
77509N-AH-6	ROGERS CABLE INC SECURED	A	06/13/2013	Tender (Corp Action)		10,990,000	10,990,000	12,197,142	11,209,039	0	(216,378)	0	(216,378)	0	10,992,661	0	(2,661)	(2,661)	339,622	01/15/2014
775109-AV-3	ROGERS COMMUN INC. CORP FOREIGN	C	09/03/2013	RBC Dominion Securities Inc		79,041	80,638	82,218	85,036	0	17	0	17	(2,808)	80,341	(1,904)	(1,300)	(3,204)	2,461	06/06/2022
77531Q-AD-0	ROGERS COMMUNICATIONS 144A	A	07/11/2013	JP Morgan Securities, Inc		7,199,992	6,950,000	6,780,086	6,922,551	0	12,333	0	12,333	0	6,934,884	0	265,108	265,108	387,680	03/02/2014
77531Q-AD-0	ROGERS COMMUNICATIONS 144A	A	03/22/2013	Prudential Invst Mgmt		657,850	625,000	610,329	622,633	0	471	0	471	0	623,104	0	34,746	34,746	22,578	03/02/2014
78008H-X9-6	ROYAL BANK OF CANADA CORP FOREIGN	A	07/29/2013	Maturity		10,000,000	10,000,000	9,997,900	9,999,519	0	481	0	481	0	10,000,000	0	0	0	210,000	01/29/2014
78008K-X8-1	ROYAL BANK OF CANADA CORP FRGN FLOATER	A	01/08/2013	RBC Capital Markets		110,051,370	110,000,000	110,000,000	110,000,000	0	0	0	0	0	110,000,000	0	51,370	51,370	45,027	01/08/2014
78460T-AB-1	SNC-LAVALIN GROUP INC CORP FOREIGN	C	01/25/2013	RBC Dominion Securities Inc		91,190	79,809	69,523	80,345	0	0	0	0	(10,823)	79,809	10,286	11,381	21,667	2,838	09/15/2019
867229-AC-0	SUNCOR ENERGY INC NT NOTES	A	10/15/2013	Pierpont Securities		1,221,371	979,000	1,192,732	1,158,716	0	(4,399)	0	(4,399)	0	1,154,317	0	67,054	67,054	84,970	01/27/2032
878742-AS-4	TECK RESOURCES LTD CORP FOREIGN	A	10/15/2013	Mizuho Securities USA, Inc.		70,197	75,000	75,771	75,743	0	(11)	0	(11)	0	75,732	0	(5,535)	(5,535)	5,288	08/09/2040
878742-AW-5	TECK RESOURCES LTD CORP FOREIGN	A	10/30/2013	Various		141,321	135,000	137,820	137,779	0	(21)	0	(21)	0	137,758	0	3,563	3,563	7,820	07/09/2041
87971M-AK-9	TELUS CORP CORP FOREIGN	C	03/26/2013	RBC Dominion Securities Inc		338,595	295,072	291,240	309,350	0	(238)	0	(238)	(20,157)	302,710	13,756	35,885	49,641	4,817	02/16/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
				RBC Dominion Securities Inc																
87971M-AM-5	TELUS CORP CORP FOREIGN	C	03/26/2013			237,058	206,551	220,143	224,144	0	(387)	0	(387)	(5,269)	219,134	646	17,925	18,571	7,253	10/05/2020
884903-AT-2	Thomson Reuters Corp NOTES	A	08/15/2013	Maturity		3,500,000	3,500,000	3,809,435	3,554,173	0	(54,173)	0	(54,173)	0	3,500,000	0	0	0	183,750	01/15/2014
				JP Morgan Securities, Inc																
884903-AZ-8	Thomson Reuters Corp CORP FOREIGN	A	04/30/2013			16,373,142	15,300,000	15,180,201	15,263,797	0	7,092	0	7,092	0	15,270,889	0	1,102,253	1,102,253	513,570	01/17/2014
884903-AZ-8	Thomson Reuters Corp CORP FOREIGN	A	12/16/2013	Call 104.1972		37,323,423	35,820,000	39,859,903	37,369,346	0	(839,020)	0	(839,020)	0	36,530,326	0	793,097	793,097	2,467,103	01/17/2014
884903-BA-2	Thomson Reuters Corp CORP FOREIGN	A	07/15/2013	Maturity		22,626,000	22,626,000	23,096,381	22,689,013	0	(63,013)	0	(63,013)	0	22,626,000	0	0	0	1,346,247	01/15/2014
89112X-R3-1	TORONTO-DOMINION BANK/THE MONEY MARKET	A	07/26/2013	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	112,587	01/26/2014
89114Q-AD-0	TORONTO-DOMINION BANK/THE CORP FRGN FLOA	A	05/08/2013	Various		113,568,527	113,500,000	113,500,000	113,500,000	0	0	0	0	0	113,500,000	0	68,527	68,527	290,571	01/26/2014
89114Q-AD-0	TORONTO-DOMINION BANK/THE CORP FRGN FLOA	A	07/26/2013	Maturity		166,500,000	166,500,000	166,500,000	166,500,000	0	0	0	0	0	166,500,000	0	0	0	602,189	01/26/2014
89153U-AC-5	TOTAL CAPITAL CANADA LTD CORP FRGN FLOAT	A	05/13/2013	Maturity		155,000,000	155,000,000	154,997,400	154,999,116	0	884	0	884	0	155,000,000	0	0	0	305,246	01/13/2014
89346D-AB-3	TRANSALTA CORP BOND 5.750% 12/15/13	A	12/15/2013	Maturity		750,000	750,000	618,120	719,146	0	30,854	0	30,854	0	750,000	0	0	0	43,125	01/02/2014
89352H-AA-7	TRANS-CANADA PIPELINES NOTES	A	06/15/2013	Maturity		19,000,000	19,000,000	19,733,590	19,098,181	0	(98,181)	0	(98,181)	0	19,000,000	0	0	0	380,000	01/15/2014
92658T-AM-0	VIDEOTRON LTEE CORP FOREIGN	A	07/02/2013	Call 104.5630		3,500,769	3,348,000	3,594,045	3,484,272	0	(29,742)	0	(29,742)	0	3,454,530	0	46,239	46,239	167,182	04/16/2014
				RBC Dominion Securities Inc																
94975Z-BK-1	WELLS FARGO FIN CANADA CORP Foreign	C	02/28/2013			297,362	282,074	295,165	291,160	0	11	0	11	4,032	281,995	(13,208)	15,368	2,160	4,461	06/13/2016
98424T-AA-6	YPG FING INC CORP FOREIGN	C	12/02/2013	Call 100.0000		16,832	16,832	18,001	17,983	0	0	0	0	18	16,832	(1,169)	0	(1,169)	4,212	05/31/2017
				Redemption 102.5445																
98424T-AA-6	YPG FING INC CORP FOREIGN	C	10/29/2013			10,097	9,847	10,293	10,282	0	263	0	263	10	10,097	(458)	0	(458)	593	05/31/2017
				Redemption 100.0000																
C0445#-AC-0	ARC Resources Ltd. Senior Note	A	04/27/2013			1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	38,500	04/29/2014
				Redemption 100.0000																
C0445#-AE-6	ARC Resources Ltd. Senior Note	A	12/15/2013			9,375,000	9,375,000	9,235,872	9,318,849	0	56,151	0	56,151	0	9,375,000	0	0	0	508,125	06/15/2016
				Redemption 100.0000																
C0605#-AA-0	Bank Am Canada Leasing VI Senior Note	A	01/02/2013			44,947,343	44,947,343	44,947,343	44,947,343	0	0	0	0	0	44,947,343	0	0	0	1,674,289	01/02/2014
C2192#-AC-1	Corner Brook Pulp & Paper Ltd. Term C	A	12/02/2013	Capital Distribution		692,198	0	692,198	692,198	0	0	0	0	0	692,198	0	0	0	0	12/31/2013
C3024#-AA-7	FCNBD Leasing III Senior Note	A	01/02/2013	Maturity		28,378,378	28,378,378	28,378,378	28,378,378	0	0	0	0	0	28,378,378	0	0	0	1,057,095	01/02/2014
				Redemption 100.0000																
C4111#-AA-9	Graymont Western Canada Inc Senior Secur	A	10/14/2013			186,533	186,533	186,533	186,533	0	0	0	0	0	186,533	0	0	0	11,994	04/15/2017
				Redemption 100.0000																
C4111#-AC-5	Graymont Western Canada Inc Senior Secur	C	10/14/2013			433,149	433,149	355,557	450,115	0	0	0	0	(94,558)	433,149	77,592	0	77,592	31,351	04/14/2017
				Redemption 100.0000																
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	06/21/2013			726,714	726,714	726,714	726,714	0	0	0	0	0	726,714	0	0	0	17,078	09/25/2022
				Redemption 100.0000																
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2	C	12/16/2013			605,948	605,948	472,042	643,801	0	0	0	0	(171,759)	605,948	133,906	0	133,906	40,797	07/30/2022
C4861#-AC-7	Irving Oil Limited Senior Note	A	06/26/2013	Maturity		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	350,625	01/26/2014
C4951#-AA-2	KIT Finance, Inc Senior Secured Note	C	12/05/2013	Call 206.0393		6,795,376	3,298,097	1	43,985	0	0	0	0	(43,984)	1	0	6,795,375	6,795,375	0	12/31/2013
				Redemption 57.4093																
C4951#-AA-2	KIT Finance, Inc Senior Secured Note	C	04/26/2013			18,899,078	32,919,903	18,561,893	19,321,498	0	0	0	0	(759,605)	18,899,078	337,185	0	337,185	0	12/31/2013
C4951#-AA-2	KIT Finance, Inc Senior Secured Note	C	04/26/2013	Capital Distribution		10,447,341	0	10,261,259	10,261,259	0	0	0	0	(186,082)	10,447,341	186,082	0	186,082	0	12/31/2013
C4951#-AB-0	KIT Finance, Inc Senior Note	C	12/05/2013	Call 100.0000		107,418	107,418	0	1,483	0	0	0	0	(1,483)	0	0	107,418	107,418	0	12/31/2013
				Redemption 59.7997																
C4951#-AB-0	KIT Finance, Inc Senior Note	C	04/26/2013			641,167	1,072,191	629,727	655,408	0	0	0	0	(25,681)	641,167	11,440	0	11,440	0	12/31/2013
C4951#-AB-0	KIT Finance, Inc Senior Note	C	04/26/2013	Capital Distribution		507,143	0	498,083	498,083	0	0	0	0	(9,060)	507,143	9,060	0	9,060	0	12/31/2013
				Redemption 100.0000																
C8894#-AH-8	Tolko Industries Ltd. Senior Note	A	12/07/2013			37,500,000	37,500,000	37,500,000	37,500,000	0	0	0	0	0	37,500,000	0	0	0	3,134,688	12/08/2014
Q9130Z-HA-9	TORONTO DOMINION BK CORP FOREIGN	T	01/23/2013	Maturity		1,128,885	1,128,885	1,123,416	1,123,115	0	(2,776)	636	(3,412)	937	1,128,885	8,245	0	8,245	55,033	01/22/2014
				Morgan Stanley & Co, Inc																
00084D-AE-0	ABN AMRO BANK NV CORP FOREIGN	F	10/30/2013			216,114	200,000	199,804	199,830	0	27	0	27	0	199,857	0	16,257	16,257	10,672	01/31/2017
00182E-AJ-8	ANZ NATIONAL INT CORP FOREIGN	F	07/19/2013	Maturity		21,900,000	21,900,000	21,002,100	21,775,980	0	124,020	0	124,020	0	21,900,000	0	0	0	1,357,800	01/19/2014
00889L-AC-3	AIMCO CLO 0.492% 10/20/19	F	10/21/2013	Paydown		9,845,869	9,845,869	9,485,510	9,581,929	0	263,940	0	263,940	0	9,845,869	0	0	0	33,056	08/14/2015
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN	F	02/28/2013	Various		26,343,369	21,750,000	21,464,831	21,472,220	0	1,750	0	1,750	0	21,473,970	0	4,869,399	4,869,399	551,020	03/25/2040
				Morgan Stanley & Co, Inc																
03763P-AA-3	APIDOS CLO CLO 1.744% 10/17/21	F	05/06/2013			19,573,125	19,500,000	19,247,085	19,285,996	0	14,269	0	14,269	0	19,300,265	0	272,860	272,860	200,287	05/08/2017
03763P-AA-3	APIDOS CLO CLO 1.744% 10/17/21	F	10/17/2013	Paydown		3,000,000	3,000,000	2,979,513	2,982,576	0	17,424	0	17,424	0	3,000,000	0	0	0	54,586	05/08/2017
03938L-AC-8	ARCELORMITTAL CORP FOREIGN	F	06/01/2013	Maturity		21,000,000	21,000,000	17,317,398	20,583,168	0	416,832	0	416,832	0	21,000,000	0	0	0	564,375	01/01/2014
04012A-AC-9	ARES CLO FUNDS CLO 0.498% 01/26/20	F	08/12/2013	RBC Capital Markets		9,766,215	9,902,372	9,525,946	9,597,671	0	(40,026)	0	(40,026)	0	9,557,646	0	208,569	208,569	44,706	12/03/2015
04012A-AC-9	ARES CLO FUNDS CLO 0.498% 01/26/20	F	10/28/2013	Paydown		55,205,944	55,205,944	53,107,360	53,507,231	0	1,698,713	0	1,698,713	0	55,205,944	0	0	0	207,666	12/03/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04013J-AA-3	ARES CLO FUNDS CLO 1.838% 05/17/21	F	05/17/2013	Paydown		56,500,000	56,500,000	56,419,000	56,440,662	0	59,338	0	59,338	0	56,500,000	0	0	0	533,978	06/04/2016
046353-AB-4	ASTRAZENECA PLC CORP FOREIGN	F	10/15/2013	Credit Suisse First Boston Cor		406,564	350,000	418,541	404,997	0	(8,894)	0	(8,894)	0	396,103	0	10,460	10,460	22,543	09/14/2017
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	F	12/02/2013	Credit Suisse First Boston Cor		2,479,234	2,055,000	2,742,829	2,728,091	0	(14,597)	0	(14,597)	0	2,713,495	0	(234,261)	(234,261)	162,003	09/09/2037
049255-AG-7	ATLAS COPCO AB CORP FOREIGN	F	07/01/2013	Cantor Fitzgerald & Co. Inc.		479,689	425,000	467,854	458,751	0	(3,711)	0	(3,711)	0	455,040	0	24,649	24,649	14,743	05/22/2017
04963V-AA-6	ATRIUM CDO CORP CDO 0.492% 06/08/19	F	12/09/2013	Paydown		7,709,484	7,709,484	7,551,124	7,579,970	0	129,514	0	129,514	0	7,709,484	0	0	0	24,790	06/18/2015
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN	F	10/15/2013	Paydown		9,583	9,583	6,804	6,857	0	2,726	0	2,726	0	9,583	0	0	0	568	05/17/2028
053818-AA-8	AVOCA CLO CLO 0.670% 01/15/20	D	07/15/2013	Paydown		18,781,911	18,781,911	17,205,007	17,599,696	0	1,177,890	0	1,177,890	(865,034)	18,781,911	869,357	0	869,357	151,175	07/13/2014
055451-AA-6	BHP BILLITON FIN USA LTD NOTES	F	04/15/2013	Maturity		18,000,000	18,000,000	17,792,100	17,982,801	0	17,199	0	17,199	0	18,000,000	0	0	0	432,000	01/15/2014
05567L-T3-1	BNP PARIBAS CORP FOREIGN	F	02/25/2013	HSBC Securities (USA) Inc		286,685	250,000	246,228	246,646	0	45	0	45	0	246,691	0	39,994	39,994	7,743	01/13/2021
05615Y-AA-9	BABSON CLO CLO 0.492% 07/20/19	F	10/21/2013	Paydown		10,023,331	10,023,331	9,685,044	9,768,547	0	254,784	0	254,784	0	10,023,331	0	0	0	31,603	07/04/2015
058736-AC-3	BALLYROCK LTD CLO 0.468% 07/25/17	F	07/25/2013	Paydown		4,105,878	4,105,878	3,828,731	4,025,788	0	80,090	0	80,090	0	4,105,878	0	0	0	12,540	02/25/2014
05946N-AD-7	Banco Bradesco S.A., Grand Cay CORP FORE	F	10/24/2013	Maturity		1,300,000	1,300,000	1,478,100	1,324,545	0	(24,545)	0	(24,545)	0	1,300,000	0	0	0	113,750	01/01/2014
05949R-AC-7	BANCO BMG SA CORP SINKING FUND FRGN	F	01/15/2013	Redemption 100.0000		1,650,000	1,650,000	1,706,380	1,665,789	0	(15,789)	0	(15,789)	0	1,650,000	0	0	0	75,488	01/14/2015
05968L-AJ-1	BANCOLOMBIA SA CORP FOREIGN	F	07/24/2013	Tax Free Exchange		2,624,225	2,837,000	2,446,231	2,452,370	0	16,024	0	16,024	0	2,468,395	0	155,830	155,830	126,414	03/10/2023
071320-AA-3	BATTALION CLO I LTD CLO	F	04/17/2013	Guggenheim Capital Markets		1,152,971	1,152,251	1,140,729	1,141,537	0	(4,896)	0	(4,896)	0	1,136,640	0	16,331	16,331	12,740	01/14/2014
071320-AA-3	BATTALION CLO I LTD CLO	F	12/30/2013	Paydown		67,847,749	67,847,749	67,169,271	67,216,847	0	630,901	0	630,901	0	67,847,749	0	0	0	795,590	01/14/2014
09202E-AA-4	BLACK DIAMOND CLO_05-1A CLO	F	12/20/2013	Paydown		354,065	354,065	333,186	339,110	0	14,955	0	14,955	0	354,065	0	0	0	1,508	12/28/2014
09202E-AB-2	BLACK DIAMOND CLO_05-1A CLO	F	12/20/2013	Paydown		399,557	399,557	380,578	390,340	0	9,217	0	9,217	0	399,557	0	0	0	1,640	02/19/2014
09250A-AA-3	BLACKROCK SENIOR INCOME SERIES CLO	F	06/17/2013	Paydown		14,243,339	14,243,339	13,317,522	13,838,587	0	404,751	0	404,751	0	14,243,339	0	0	0	34,763	09/23/2014
09250F-AA-2	BLACKROCK SENIOR INCOME SERIES CLO	F	11/25/2013	Paydown		11,136,807	11,136,807	10,762,115	10,890,279	0	246,528	0	246,528	0	11,136,807	0	0	0	34,850	01/22/2015
09250F-AC-8	BLACKROCK SENIOR INCOME SERIES CLO	F	11/25/2013	Redemption 100.0000		10,046,622	10,046,622	9,676,834	9,795,096	0	251,526	0	251,526	0	10,046,622	0	0	0	31,438	01/22/2015
100756-AA-3	BOSTON HARBOR CLO LTD CLO FRGN	F	02/25/2013	Paydown		308,481	308,481	297,427	299,537	0	8,944	0	8,944	0	308,481	0	0	0	547	10/13/2014
10575V-AC-9	Brazil Foreign Diversified Pay Senior No	F	09/20/2013	Redemption 100.0000		6,573,866	6,573,866	6,573,866	6,573,866	0	0	0	0	0	6,573,866	0	0	0	308,132	09/24/2014
10575V-AD-7	Brazil Foreign Diversified Pay Ser 2009-	F	09/20/2013	Redemption 100.0000		1,273,085	1,273,085	1,273,085	1,273,085	0	0	0	0	0	1,273,085	0	0	0	59,982	02/24/2017
111021-AE-1	BRITISH TELECOM PLC BONDS	F	10/30/2013	Royal Bank of Scotland		149,024	100,000	126,621	124,655	0	(600)	0	(600)	0	124,054	0	24,970	24,970	8,529	12/14/2030
12629R-AA-4	CSAM FUNDING CLO 0.624% 06/09/16	F	04/10/2013	Paydown		1,431,983	1,431,983	1,374,704	1,404,612	0	27,372	0	27,372	0	1,431,983	0	0	0	4,417	08/23/2014
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease	F	10/01/2013	Redemption 100.0000		839,006	839,006	839,006	839,006	0	0	0	0	0	839,006	0	0	0	21,768	04/14/2021
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO	F	11/21/2013	Paydown		969,184	969,184	931,386	938,093	0	31,091	0	31,091	0	969,184	0	0	0	4,616	10/25/2016
15134D-AA-6	CENT CDO XI LTD CDO 0.498% 04/25/19	F	05/24/2013	Various		19,412,705	19,670,946	18,673,633	18,920,111	0	39,697	0	39,697	0	18,959,808	0	452,896	452,896	45,155	10/25/2015
15134D-AA-6	CENT CDO XI LTD CDO 0.498% 04/25/19	F	10/25/2013	Paydown		2,844,624	2,844,624	2,728,719	2,750,445	0	94,179	0	94,179	0	2,844,624	0	0	0	9,930	10/25/2015
16208N-AA-3	CHATHAM LIGHT CLO LTD CLO	F	11/04/2013	Paydown		6,882,134	6,882,134	6,616,258	6,727,392	0	154,741	0	154,741	0	6,882,134	0	0	0	25,277	05/17/2015
219868-AQ-9	CORP ANDINA DE FOMENTO NT CORP FOREIGN	F	01/04/2013	JP Morgan Securities, Inc		5,494,500	5,400,000	5,332,612	5,394,184	0	246	0	246	0	5,394,431	0	100,070	100,070	37,440	01/21/2014
219868-AQ-9	CORP ANDINA DE FOMENTO NT CORP FOREIGN	F	05/21/2013	Maturity		6,600,000	6,600,000	6,334,373	6,574,174	0	25,826	0	25,826	0	6,600,000	0	0	0	171,600	01/21/2014
21987B-AH-1	CODELCO INC CORP FOREIGN	F	10/15/2013	Maturity		6,500,000	6,500,000	6,482,710	6,497,673	0	2,327	0	2,327	0	6,500,000	0	0	0	357,500	01/04/2014
22303Q-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign	F	02/12/2013	Barclays Capital Inc		249,038	240,000	239,261	239,298	0	3	0	3	0	239,301	0	9,737	9,737	1,280	06/14/2022
2254C0-TC-1	CREDIT SUISSE NEW YORK CORP FOREIGN	F	05/15/2013	Maturity		47,300,000	47,300,000	49,154,217	47,515,519	0	(215,519)	0	(215,519)	0	47,300,000	0	0	0	1,182,500	01/15/2014
249575-AN-1	DEPFA ACS CORP FOREIGN	F	11/01/2013	Various		25,382,938	28,660,000	28,198,287	28,239,452	0	4,004	0	4,004	0	28,243,457	0	(2,860,519)	(2,860,519)	1,074,651	03/12/2037
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G	F	03/08/2013	Prudential Invst Mgmt		18,754,925	18,615,000	18,598,713	18,758,631	0	(3,706)	0	(3,706)	0	18,754,925	0	0	0	389,105	06/12/2030
25156P-AQ-6	DEUTSCHE TELEKOM INT FIN CO GT CORP FORE	F	10/30/2013	BPN Paribas Securities		435,481	425,000	422,607	422,974	0	391	0	391	0	423,365	0	12,116	12,116	11,103	03/06/2017
2515A0-NY-5	DEUTSCHE BANK AG LONDON CORP FOREIGN	F	05/20/2013	Maturity		37,330,000	37,330,000	39,553,012	37,583,893	0	(253,893)	0	(253,893)	0	37,330,000	0	0	0	909,919	01/20/2014
2515A0-Q3-0	DEUTSCHE BANK AG LONDON CORP FOREIGN	F	03/22/2013	Prudential Invst Mgmt		8,341,715	8,000,000	8,269,120	8,097,361	0	(13,631)	0	(13,631)	0	8,083,730	0	257,985	257,985	186,861	08/17/2014
25243Y-AH-2	DIAGEO CAPITAL PLC CORP FOREIGN	F	03/08/2013	Prudential Invst Mgmt		5,017,589	5,000,000	5,019,200	5,017,329	0	260	0	260	0	5,017,589	0	0	0	131,372	09/24/2036
25243Y-AL-3	DIAGEO CAPITAL PLC CORP FOREIGN	F	01/30/2013	Maturity		10,000,000	10,000,000	10,167,400	10,002,615	0	(2,615)	0	(2,615)	0	10,000,000	0	0	0	260,000	01/30/2014
25243Y-AM-1	DIAGEO CAPITAL PLC CORP FOREIGN	F	12/05/2013	US Bank NA		5,764,250	5,000,000	5,406,590	5,273,830	0	(49,113)	0	(49,113)	0	5,224,717	0	539,533	539,533	325,035	10/23/2017
25243Y-AM-1	DIAGEO CAPITAL PLC CORP FOREIGN	F	03/22/2013	Prudential Invst Mgmt		5,951,500	5,000,000	5,406,590	5,273,830	0	(11,832)	0	(11,832)	0	5,261,997	0	689,503	689,503	121,389	10/23/2017
25244S-AD-3	DIAGEO FINANCE BV CORP FOREIGN	F	04/01/2013	Maturity		7,625,000	7,625,000	7,722,534	7,630,410	0	(5,410)	0	(5,410)	0	7,625,000	0	0	0	210,831	01/01/2014
262430-AA-2	DRYDEN LEVERAGED LOAN CLO DRYD_06-14EA	D	09/15/2013	Call 16540653750		3,308,131	0	0	0	0	0	0	0	0	0	0	3,308,131	3,308,131	0	05/28/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26243Y-AA-5	DRYDEN CDO CDO 0.488% 05/22/17	F	11/22/2013	Paydown		13,632,087	13,632,087	13,107,388	13,334,920	0	297,168	0	297,168	0	13,632,087	0	0	0	24,475	10/26/2014
26244B-AH-9	DRYDEN LEVERAGED LOAN CDO DRYD_06-15A	D	10/15/2013	Call 11806314300		2,361,263	0	0	0	0	0	0	0	0	0	0	2,361,263	2,361,263	0	12/31/2013
26249W-AA-3	DRYDEN LEVERAGED LOAN CDO CLO	F	10/15/2013	Paydown		6,609,645	6,609,645	6,400,143	6,424,100	0	185,545	0	185,545	0	6,609,645	0	0	0	30,721	05/10/2016
268789-AB-0	E.ON INTERNATIONAL FINANCE B.V CORP FORE	F	10/24/2013	Goldman Sachs & Co		14,988,840	12,000,000	11,948,640	11,950,447	0	2,057	0	2,057	0	11,952,504	0	3,036,336	3,036,336	795,783	04/25/2038
278289-AA-1	EATON_07-9A CDO 0.452% 04/20/19	F	10/21/2013	Paydown		5,753,214	5,753,214	5,504,483	5,614,146	0	139,069	0	139,069	0	5,753,214	0	0	0	16,381	10/20/2014
000000-00-0	EIRCOM PLC Term B EUR ********% 09/30/17	D	09/30/2013	Various		6,511,850	6,585,961	4,707,992	4,827,766	0	(2,939,869)	0	(2,939,869)	(16,898)	1,825,379	(45,620)	4,686,471	4,640,851	197,564	09/29/2017
29245S-AC-6	EMPRESA NACIONAL ELECTRIC CORP FOREIGN	F	08/01/2013	Maturity		11,555,000	11,555,000	13,172,853	11,696,612	0	(141,612)	0	(141,612)	0	11,555,000	0	0	0	964,843	01/01/2014
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI	F	01/22/2013	JP Morgan Securities, Inc		99,791	100,000	99,463	99,475	0	1	0	1	0	99,476	0	315	315	1,800	10/01/2039
39938B-AB-2	FLEXTRONICS INTERNATIONAL LTD. FLEXTRONI	F	08/30/2013	Redemption 100.0000		2,178,404	2,178,404	2,156,620	2,185,061	0	(6,657)	0	(6,657)	0	2,178,404	0	0	0	11,701	02/01/2015
33938E-A#-4	FLEXTRONICS INTL LTD FLEXTRONICS INTL LT	F	08/30/2013	Redemption 100.0000		7,580,848	7,580,848	7,505,040	7,552,822	0	28,027	0	28,027	0	7,580,848	0	0	0	40,721	10/12/2014
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI	D	04/30/2013	Call 100.0301		5,986	5,984	5,820	5,586	0	96	0	96	(86)	5,684	87	302	389	106	09/01/2014
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI	D	04/30/2013	Call 100.0299		3,179	3,178	3,091	2,987	0	33	0	33	(46)	3,020	46	160	206	56	09/01/2014
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI	D	04/30/2013	Call 99.0001		16,938	17,109	16,641	16,048	0	199	0	199	(246)	16,250	249	688	937	304	09/01/2014
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI	D	04/30/2013	Call 99.0000		14,105	14,248	13,866	13,194	0	349	0	349	(202)	13,548	208	557	765	253	09/01/2014
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI	D	04/30/2013	Call 99.0037		158	160	155	148	0	2	0	2	(2)	151	2	7	9	3	09/01/2014
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI	D	04/30/2013	Call 100.0354		85	85	82	79	0	1	0	1	(1)	80	1	5	6	2	09/01/2014
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI	D	04/30/2013	Call 99.0008		452	456	442	424	0	6	0	6	(7)	431	7	21	28	8	09/01/2014
35083V-AC-1	FOUR CORNERS CLO_05-1A CLO	F	03/26/2013	Paydown		6,815,663	6,815,663	6,608,908	6,626,833	0	188,831	0	188,831	0	6,815,663	0	0	0	10,394	02/25/2014
35083V-AE-7	FOUR CORNERS CLO_05-1A CLO	F	03/26/2013	Paydown		3,639,882	3,639,882	3,431,861	3,497,331	0	142,551	0	142,551	0	3,639,882	0	0	0	5,551	01/26/2014
350846-AA-9	FOUR CORNERS CLO CLO 0.491% 07/22/20	F	10/22/2013	Paydown		7,482,309	7,482,309	6,910,783	7,249,346	0	232,964	0	232,964	0	7,482,309	0	0	0	17,540	12/15/2014
35177P-AL-1	FRANCE TELECOM NOTES 8.750% 03/01/31	F	03/08/2013	Prudential Invst Mgmt		30,847,629	30,050,000	31,118,820	30,848,059	0	(430)	0	(430)	0	30,847,629	0	0	0	1,348,076	02/26/2031
35552W-AA-5	FRASER SULLIVAN CLO LTD CLO	F	02/25/2013	Paydown		62,250,000	62,250,000	62,125,626	62,156,903	0	93,097	0	93,097	0	62,250,000	0	0	0	318,825	04/26/2016
35552X-AA-3	FRASER SULLIVAN CLO LTD CLO	F	05/06/2013	Morgan Stanley & Co, Inc		28,649,625	28,500,000	28,143,750	28,203,330	0	22,743	0	22,743	0	28,226,073	0	423,552	423,552	257,978	01/24/2017
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	F	07/24/2013	Citigroup Capital Markets Inc		930,000	750,000	739,688	740,611	0	74	0	74	0	740,685	0	189,315	189,315	48,695	04/24/2034
368287-AA-6	GAZ CAPITAL SA NOTES 144A	F	03/01/2013	Maturity		8,000,000	8,000,000	8,504,550	8,008,956	0	(8,956)	0	(8,956)	0	8,000,000	0	0	0	385,000	01/01/2014
36828T-AA-8	GAZ CAPITAL GAZPROM 144A	F	02/01/2013	Call 118.5523		1,516,909	1,279,527	1,353,100	1,320,309	0	(968)	0	(968)	0	1,319,341	0	197,568	197,568	46,069	01/09/2017
377373-AC-9	GlaxoSmithKline Capital PLC CORP FOREIGN	F	10/30/2013	BPN Paribas Securities		606,234	600,000	597,846	598,111	0	358	0	358	0	598,469	0	7,765	7,765	8,900	05/08/2017
387477-AA-0	GRANITE VENTURES LTD CO CLO FRGN	F	04/22/2013	Redemption 100.0000		16,395,993	16,395,993	16,260,161	16,277,763	0	118,230	0	118,230	0	16,395,993	0	0	0	40,317	12/10/2014
40255S-AA-4	GULF STREAM COMPASS CLO LTD CLO	F	01/15/2013	Paydown		163,947	163,947	157,799	161,832	0	2,115	0	2,115	0	163,947	0	0	0	293	10/10/2014
40255U-AA-9	GULF STREAM CLO LTD CLO	F	05/15/2013	Paydown		16,597,119	16,597,119	16,368,908	16,383,322	0	213,797	0	213,797	0	16,597,119	0	0	0	37,383	10/24/2014
40256B-AB-8	GULF STREAM SEXTANT CLO LTD CLO	F	11/21/2013	Paydown		8,188,614	8,188,614	7,779,183	8,026,504	0	162,110	0	162,110	0	8,188,614	0	0	0	25,764	09/30/2014
423012-AB-9	Heineken N.V. CORP FOREIGN	F	01/31/2013	Seaport Group		89,231	90,000	89,703	89,715	0	5	0	5	0	89,721	0	(490)	(490)	399	09/30/2017
42822S-AA-4	HICDO_06-4A CLO 0.499% 05/09/18	F	04/19/2013	CIFC INVESTMENT HLDGS LLC		292,787	292,787	282,550	286,352	0	(524)	0	(524)	0	285,828	0	6,959	6,959	18,043	01/04/2014
42822S-AA-4	HICDO_06-4A CLO 0.499% 05/09/18	F	11/12/2013	Paydown		57,590,405	57,590,405	55,582,830	56,325,366	0	1,265,039	0	1,265,039	0	57,590,405	0	0	0	161,248	01/04/2014
42822T-AA-2	HEWETTS ISLAND CDO CLO	F	03/15/2013	Paydown		1,272,966	1,272,966	1,209,318	1,250,340	0	22,626	0	22,626	0	1,272,966	0	0	0	2,016	10/19/2014
44841R-AA-9	HUTCHINSON WHAMPOA FINANCE NOTES 144A	F	02/13/2013	Maturity		15,060,000	15,060,000	15,574,833	15,073,069	0	(13,069)	0	(13,069)	0	15,060,000	0	0	0	489,450	01/13/2014
449786-AL-6	ING BANK NV CORP FOREIGN	F	10/30/2013	BPN Paribas Securities		360,087	340,000	348,782	345,988	0	(1,511)	0	(1,511)	0	344,477	0	15,610	15,610	15,451	03/15/2016
45074G-AA-8	IBERDROLA FINANCE IRELAND LTD CORP FOREI	F	09/24/2013	JP Morgan Securities, Inc		204,800	200,000	199,658	199,868	0	58	0	58	0	199,927	0	4,873	4,873	7,938	09/11/2014
45867X-AE-4	INTERGEN NV CORP FOREIGN	F	06/13/2013	Various		17,328,125	17,500,000	17,673,625	17,551,658	0	(1,830)	0	(1,830)	0	17,549,827	0	(221,702)	(221,702)	476,875	01/30/2016
46128M-AB-7	INVERSIONES CMPC SA NOTES 144A	F	06/18/2013	Maturity		200,000	200,000	199,849	199,983	0	17	0	17	0	200,000	0	0	0	4,875	01/18/2014
500631-AB-2	KOREA ELECTRIC POWER CORP BANK GUARANTEE	F	04/01/2013	Maturity		8,423,000	8,423,000	6,216,235	8,329,172	0	93,828	0	93,828	0	8,423,000	0	0	0	326,391	01/01/2014
50064U-AA-9	KOREA RAILROAD CORP CORP FOREIGN	F	05/15/2013	Maturity		3,000,000	3,000,000	2,934,390	2,993,684	0	6,316	0	6,316	0	3,000,000	0	0	0	80,625	01/15/2014
50181X-AA-1	LCM LTD PARTNERSHIP CLO FRGN	F	01/22/2013	Paydown		4,126,384	4,126,384	3,879,132	3,984,380	0	142,003	0	142,003	0	4,126,384	0	0	0	6,736	03/12/2015
50182C-AA-6	LCM LIMITED PARTNERSHIP CLO	F	08/12/2013	RBC Capital Markets		8,090,669	8,126,221	7,887,513	7,968,331	0	45,459	0	45,459	0	8,013,790	0	76,879	76,879	31,751	11/08/2014
50182C-AA-6	LCM LIMITED PARTNERSHIP CLO	F	12/02/2013	Paydown		70,241,582	70,241,582	67,577,622	68,789,902	0	1,451,680	0	1,451,680	0	70,241,582	0	0	0	169,636	11/08/2014
50183E-AA-1	LCM LIMITED PARTNERSHIP CLO	F	05/03/2013	Morgan Stanley & Co, Inc		30,054,000	30,000,000	29,568,000	29,732,067	0	21,215	0	21,215	0	29,753,282	0	300,718	300,718	327,576	11/29/2016
50183E-AA-1	LCM LIMITED PARTNERSHIP CLO	F	07/15/2013	Paydown		12,435,000	12,435,000	12,284,438	12,341,473	0	93,527	0	93,527	0	12,435,000	0	0	0	179,870	11/29/2016
506828-AA-0	LAFAYETTE CLO LTD CLO 1.642% 09/06/22	F	05/24/2013	Citigroup Capital Markets Inc		7,106,433	7,085,178	7,085,178	7,085,178	0	0	0	0	0	7,085,178	0	21,256	21,256	83,557	04/21/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
506828-AA-0	LAFAYETTE CLO LTD CLO 1.642% 09/06/22	F	12/06/2013	Paydown		50,094,340	50,094,340	50,094,340	50,094,340	0	0	0	0	0	50,094,340	0	0	0	582,586	04/21/2015
51507P-AA-3	LANDMARK CDO CLO 0.459% 04/15/21	F	05/24/2013	Citigroup Capital Markets Inc		19,875,000	20,000,000	19,412,500	19,554,343	0	85,394	0	85,394	0	19,639,736	0	235,264	235,264	66,632	05/01/2015
51507P-AA-3	LANDMARK CDO CLO 0.459% 04/15/21	F	10/15/2013	Paydown		10,209,620	10,209,620	9,882,677	9,965,202	0	244,418	0	244,418	0	10,209,620	0	0	0	45,530	05/01/2015
51507Y-AA-4	LANDMARK CDO 0.482% 10/19/20	F	10/22/2013	Merrill Lynch,Pierce,Fenner &		861,447	866,865	806,185	845,512	0	6,583	0	6,583	0	852,094	0	9,353	9,353	4,741	08/28/2014
51507Y-AA-4	LANDMARK CDO 0.482% 10/19/20	F	10/21/2013	Paydown		15,720,918	15,720,918	14,620,454	15,333,665	0	387,253	0	387,253	0	15,720,918	0	0	0	50,003	08/28/2014
53225Y-AA-1	LIGHTPOINT PAN-EUROPEAN CLO PL CLO	D	10/31/2013	Paydown		15,692,540	15,692,540	14,614,551	14,827,501	0	577,060	0	577,060	(181,070)	15,692,540	469,049	0	469,049	56,463	06/15/2015
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas	F	11/11/2013	Redemption 100.0000		424,258	424,258	424,258	424,258	0	0	0	0	0	424,258	0	0	0	15,033	12/27/2019
61531V-AA-9	MONUMENT PARK CDO LTD MONPK_03 CLO	F	04/22/2013	Paydown		640,677	640,677	623,859	600,405	0	40,272	0	40,272	0	640,677	0	0	0	1,689	02/18/2014
61769R-AA-1	MORNINGSIDE PARK CLO LTD CLO FRGN	F	01/14/2013	Paydown		33,900,000	33,900,000	33,661,913	33,775,021	0	124,979	0	124,979	0	33,900,000	0	0	0	166,263	03/13/2016
62388T-AB-4	MOUNTAIN CAPITAL CLO CLO FRGN	F	12/16/2013	Paydown		9,317,395	9,317,395	9,035,421	9,125,422	0	191,974	0	191,974	0	9,317,395	0	0	0	24,148	01/30/2015
654624-AE-5	Nippon Telegraph & Telephone C CORP FORE	F	10/15/2013	BNY Capital Markets, Inc		84,123	85,000	84,885	84,895	0	18	0	18	0	84,913	0	(790)	(790)	1,488	07/18/2017
65504R-AC-8	NOBLE GROUP LTD CORP FOREIGN	F	05/30/2013	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	63,750	01/29/2014
65557C-AC-7	NORDEA BANK AB CORP FOREIGN	F	10/04/2013	Maturity		200,000	200,000	199,762	199,937	0	63	0	63	0	200,000	0	0	0	3,500	01/01/2014
65557V-MN-8	NORDEA BANK FINLAND PLC CD	F	03/08/2013	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	92,950	01/08/2014
65557V-SX-0	NORDEA BANK FINLAND PLC CORP FRGN FLOATE	F	05/13/2013	Maturity		150,000,000	150,000,000	150,000,000	150,000,000	0	0	0	0	0	150,000,000	0	0	0	536,733	01/13/2014
656533-AC-0	NORSKE SKOGINDUSTRIER NT CORP FOREIGN	F	12/11/2013	Mitsubishi UFJ SEC (USA) Inc		2,920,500	6,600,000	3,399,000	6,583,406	0	181	3,184,588	(3,184,407)	0	3,399,000	0	(478,500)	(478,500)	549,931	10/30/2033
69510W-AA-5	Pacifica CDO CLO 0.498% 01/26/20	F	10/28/2013	Paydown		705,596	705,596	677,813	678,361	0	27,235	0	27,235	0	705,596	0	0	0	2,463	08/13/2015
699490-AA-6	BANQUE PARIBAS-NY SUB NOTES	F	07/22/2013	Maturity		25,000,000	25,000,000	25,874,150	25,117,192	0	(117,192)	0	(117,192)	0	25,000,000	0	0	0	1,737,500	01/22/2014
699490-AA-6	BANQUE PARIBAS-NY SUB NOTES	F	03/22/2013	Prudential Invst Mgmt		5,096,950	5,000,000	5,001,950	4,999,855	0	(1,102)	0	(1,102)	0	4,998,753	0	98,197	98,197	234,563	01/22/2014
706448-BE-6	PEMEX FINANCE LTD CORP SINKING FUND FRGN	F	11/15/2013	Redemption 100.0000		280,625	280,625	368,360	312,797	0	(32,172)	0	(32,172)	0	280,625	0	0	0	29,774	11/15/2015
709629-AD-1	PENTAIR FINANCE SA CORP FOREIGN	F	04/25/2013	Tax Free Exchange		595,950	600,000	598,590	598,599	0	59	0	59	0	598,658	0	(2,708)	(2,708)	6,581	08/30/2020
715457-AA-5	PERU ENHANCED PTC FIN LTD GOVT FOREIGN	F	11/30/2013	Redemption 100.0000		537,924	537,924	365,788	448,066	0	89,857	0	89,857	0	537,924	0	0	0	0	05/31/2016
71645W-AM-3	PETROBRAS INTL FIN CO GOVT FOREIGN	F	08/02/2013	HSBC Securities (USA) Inc		5,370,100	5,000,000	4,979,309	4,987,487	0	1,446	0	1,446	0	4,988,933	0	381,167	381,167	274,167	03/01/2018
716745-AA-2	PETROPLUS FINANCE LTD CORP FOREIGN	F	10/08/2013	CRT Inc.		629,750	2,200,000	264,000	289,539	0	161,666	0	161,666	0	451,205	0	178,545	178,545	0	12/31/2013
716745-AB-0	PETROPLUS FINANCE LTD CORP FOREIGN	F	10/08/2013	CRT Inc.		452,275	1,580,000	189,600	171,048	0	32,121	0	32,121	0	203,169	0	249,106	249,106	0	12/31/2013
718448-AB-9	PHILIPS ELECTRONICS NV DEBENTURES	F	08/15/2013	Maturity		10,000,000	10,000,000	8,527,900	9,902,235	0	97,765	0	97,765	0	10,000,000	0	0	0	725,000	01/15/2014
743476-A#-0	PROSIEBENSAT 1 MEDIA AG BK LN TERM C4	D	06/24/2013	Call 98.7064		1,471,227	1,490,509	1,584,719	1,351,241	0	29,876	0	29,876	125,551	1,369,271	(137,398)	101,956	(35,442)	17,502	01/05/2016
743476-B*-3	PROSIEBENSAT 1 MEDIA AG BK LN TERM D	D	06/24/2013	Call 98.7064		5,559,048	5,631,904	5,843,303	5,410,784	0	37,085	0	37,085	502,747	5,407,961	(542,654)	151,087	(391,567)	41,221	01/02/2017
743476-B*-3	PROSIEBENSAT 1 MEDIA AG BK LN TERM D	D	06/24/2013	Redemption 100.0000		241,942	241,942	251,024	232,443	0	12,179	0	12,179	21,598	241,942	(24,277)	0	(24,277)	50,256	01/02/2017
744291-AA-3	Pr de Energia CORPORATE	F	07/15/2013	Maturity		1,730,000	1,730,000	2,067,350	1,762,063	0	(32,063)	0	(32,063)	0	1,730,000	0	0	0	168,675	01/14/2014
749343-AA-7	RCI BANQUE CORP FOREIGN	F	10/30/2013	Mitsubishi UFJ SEC (USA) Inc		115,957	115,000	114,867	114,937	0	39	0	39	0	114,976	0	981	981	4,160	04/12/2014
74973D-AA-7	RSHB CAPTL (RUSS AG BK) CORP FOREIGN	F	05/16/2013	Maturity		7,000,000	7,000,000	7,047,250	7,001,549	0	(1,549)	0	(1,549)	0	7,000,000	0	0	0	251,125	01/16/2014
761655-A*-0	Rexam plc Senior Note 6.100% 06/09/13	R	01/03/2013	Call 100.0000		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	406,667	06/10/2014
761655-AA-7	Rexam plc CORP FOREIGN	F	05/30/2013	Barclays Capital Inc		20,000,000	20,000,000	19,912,600	19,988,363	0	11,637	0	11,637	0	20,000,000	0	0	0	675,000	01/31/2014
767201-AE-6	RIO TINTO FINANCE LTD BD CORP FOREIGN	F	07/15/2013	Maturity		20,900,000	20,900,000	20,736,243	20,875,030	0	24,970	0	24,970	0	20,900,000	0	0	0	1,227,875	01/15/2014
77732W-AJ-1	Rosedale CLO CLO 0.488% 07/24/21	F	10/24/2013	Paydown		8,977,299	8,977,299	8,528,434	8,634,693	0	342,606	0	342,606	0	8,977,299	0	0	0	27,158	12/06/2014
783422-AP-3	RUTLAND RATE INVESTMENTS RUTLN_DRYD-1A	F	06/20/2013	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	53,086	01/20/2014
78404E-AA-5	SBP DPR Finance Company 2010-A NT 144A	F	12/15/2013	Redemption 100.0000		7,252,632	7,252,632	7,252,632	7,252,632	0	0	0	0	0	7,252,632	0	0	0	237,977	09/15/2015
80105N-AE-5	SANOFI CORP FRGN FLOATER	F	03/28/2013	Maturity		62,475,000	62,475,000	62,475,000	62,475,000	0	0	0	0	0	62,475,000	0	0	0	79,656	01/28/2014
80105N-AG-0	SANOFI CORP FOREIGN 4.000% 03/29/21	F	06/26/2013	JP Morgan Securities, Inc		6,263,850	5,895,000	6,496,113	6,456,018	0	(30,612)	0	(30,612)	0	6,425,407	0	(161,557)	(161,557)	178,160	03/29/2021
802815-AS-9	Santandr US Debt CORP FOREIGN	F	10/07/2013	Maturity		300,000	300,000	292,896	296,681	0	3,319	0	3,319	0	300,000	0	0	0	8,973	01/04/2014
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A	F	12/19/2013	Citigroup Capital Markets Inc		1,197,500	1,500,000	1,306,914	1,324,337	0	2,576	0	2,576	0	1,326,913	0	(129,413)	(129,413)	85,938	06/11/2032
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN	F	12/18/2013	Various		3,018,591	3,000,000	3,118,320	3,110,816	0	(10,862)	0	(10,862)	0	3,099,954	0	(81,363)	(81,363)	120,707	09/12/2021
000000-00-0	SENSATA TECHNOLOGIES BV SENSATA TECHNOLO	F	12/11/2013	Call 100.4457		51,399	51,170	50,723	50,632	0	(103)	0	(103)	0	50,529	0	869	869	1,802	05/11/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
000000-00-0	SENSATA TECHNOLOGIES BV SENSATA TECHNOLO	F	09/30/2013			96,580	96,580	95,734	95,563	0	1,017	0	1,017	0	96,580	0	0	0	1,727	05/11/2018
826200-AC-1	SIEMENS FIN N V CORP FOREIGN	F	03/22/2013	Prudential Invst Mgmt		3,000,478	2,600,000	2,829,234	2,740,232	0	(7,907)	0	(7,907)	0	2,732,325	0	268,153	268,153	65,614	10/16/2016
				Merrill																
83368R-AA-0	SOCIETE GENERALE CORP FOREIGN	F	04/03/2013	Lynch,Pierce,Fenner &		421,301	375,000	332,754	336,462	0	975	0	975	0	337,438	0	83,864	83,864	9,371	05/22/2021
				SG Americas securities																
83368R-AC-6	SOCIETE GENERALE CORP FOREIGN	F	10/29/2013	LLC		518,675	500,000	499,605	499,610	0	70	0	70	0	499,679	0	18,996	18,996	14,476	10/23/2017
				Deutsche Bank Securities																
853254-AG-5	STANDARD CHARTERED PLC CORP FOREIGN	F	06/24/2013	Inc		452,156	435,000	430,556	431,694	0	455	0	455	0	432,149	0	20,007	20,007	8,700	05/12/2016
854315-AA-6	STANFIELD VANTAGE CLO LTD CLO	F	02/16/2013	WELLS FARGO SEC LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	(13,376)	11/21/2014
854315-AA-6	STANFIELD VANTAGE CLO LTD CLO	F	03/21/2013	Paydown		8,263,867	8,263,867	7,900,357	8,083,925	0	179,942	0	179,942	0	8,263,867	0	0	0	(37,173)	11/21/2014
				Guggenheim Capital																
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO	F	08/02/2013	Markets		1,671,474	1,681,458	1,652,033	1,652,960	0	(2,024)	0	(2,024)	0	1,650,936	0	20,539	20,539	6,520	08/09/2015
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO	F	11/27/2013	Paydown		31,046,798	31,046,798	30,503,479	30,520,608	0	526,190	0	526,190	0	31,046,798	0	0	0	90,079	08/09/2015
85771P-AA-0	STATOIL ASA CORP FOREIGN	F	01/28/2013	Call 106.0480		3,181,440	3,000,000	3,307,890	3,096,455	0	(5,367)	0	(5,367)	0	3,091,088	0	90,352	90,352	37,583	05/01/2015
				Citigroup Capital Markets																
85771P-AG-7	STATOIL ASA GOVT FOREIGN	F	09/03/2013	Inc		457,439	505,000	503,364	503,373	0	111	0	111	0	503,484	0	(46,045)	(46,045)	9,795	01/15/2023
858577-AP-4	STENA AB SENIOR NOTES 144A	F	04/04/2013	Call 100.0000		14,925,000	14,925,000	14,757,568	14,847,403	0	4,194	0	4,194	0	14,851,597	0	73,403	73,403	359,858	08/31/2017
86959B-RG-2	SVENSKA HANDELSBANKEN CORP FRGN FLOATER	F	03/18/2013	Maturity		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	189,500	01/18/2014
87927V-AE-8	TELECOM ITALIA CAPITAL CORP FOREIGN	F	07/24/2013	Castleoak Securities LP		4,043,240	4,000,000	3,741,120	3,962,918	0	23,229	0	23,229	0	3,986,148	0	57,092	57,092	146,417	01/01/2014
87927V-AE-8	TELECOM ITALIA CAPITAL CORP FOREIGN	F	11/15/2013	Maturity		11,000,000	11,000,000	9,424,180	10,679,816	0	320,184	0	320,184	0	11,000,000	0	0	0	577,500	01/01/2014
87927V-AF-5	TELECOM ITALIA CAPITAL 144A	F	11/26/2013	Goldman Sachs & Co		23,159,663	26,545,000	26,168,086	26,202,292	0	7,686	0	7,686	0	26,209,979	0	(3,050,316)	(3,050,316)	1,768,678	11/10/2033
				Deutsche Bank Securities																
87927V-AM-0	TELECOM ITALIA CAPITAL CORP FOREIGN	F	10/09/2013	Inc		61,583	75,000	73,902	73,961	0	24	0	24	0	73,986	0	(12,403)	(12,403)	4,688	09/25/2034
87927V-AQ-1	TELECOM ITALIA CAPITAL CORP FOREIGN	F	06/03/2013	Tender (Corp Action)		5,276,150	5,000,000	4,477,400	4,764,095	0	33,295	0	33,295	0	4,797,389	0	478,761	478,761	176,458	10/01/2015
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE	F	11/26/2013	Various		3,821,343	4,150,000	4,133,470	4,133,791	0	(167)	0	(167)	0	4,133,624	0	(312,281)	(312,281)	403,630	07/13/2036
87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN	F	11/27/2013	Various		13,290,972	13,800,000	13,800,000	13,800,000	0	0	0	0	0	13,800,000	0	(509,028)	(509,028)	1,053,348	05/30/2038
				Morgan Stanley & Co, Inc																
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A	F	07/24/2013			129,900	120,000	83,308	83,330	0	0	0	0	0	83,331	0	46,569	46,569	9,350	01/15/2096
881575-AF-1	TESCO PLC CORP FOREIGN	F	02/19/2013	RBC Capital Markets		597,868	575,000	574,368	574,501	0	8	0	8	0	574,508	0	23,359	23,359	9,789	01/04/2017
				Morgan Stanley & Co, Inc																
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	F	08/20/2013			11,322,400	10,000,000	9,444,758	9,491,692	0	6,057	0	6,057	0	9,497,748	0	1,824,652	1,824,652	652,583	01/26/2036
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	F	03/08/2013	Prudential Invst Mgmt		3,235,944	3,000,000	3,249,360	3,236,987	0	(1,043)	0	(1,043)	0	3,235,944	0	0	0	112,750	01/26/2036
89152U-AB-8	TOTAL CAPITAL SA CORP FOREIGN	F	03/08/2013	Prudential Invst Mgmt		44,611,141	45,000,000	44,504,100	44,605,862	0	5,279	0	5,279	0	44,611,141	0	0	0	456,875	12/13/2021
896530-B*-5	Trinity Mirror Plc Senior Note	F	10/24/2013	Maturity		4,500,000	4,500,000	4,186,575	4,368,567	0	131,433	0	131,433	0	4,500,000	0	0	0	323,550	01/24/2014
				Merrill																
90261X-FY-3	UBS AG STAMFORD CORP FOREIGN	F	09/12/2013	Lynch,Pierce,Fenner &		311,877	300,000	294,639	296,548	0	1,158	0	1,158	0	297,705	0	14,172	14,172	13,627	01/15/2015
90261X-GF-3	UBS AG STAMFORD CORP FOREIGN	F	08/12/2013	Maturity		7,000,000	7,000,000	6,990,900	6,998,008	0	1,992	0	1,992	0	7,000,000	0	0	0	157,500	01/12/2014
				Redemption 100.0000																
917926-AE-7	VB DPR Finance Co (Tur Vak Ban Senior No	F	06/17/2013			10,552,143	10,552,143	10,552,143	10,552,143	0	0	0	0	0	10,552,143	0	0	0	59,465	01/17/2014
92327W-AA-0	VENTURE CDO LTD CLO 0.742% 01/21/16	F	04/22/2013	Paydown		705,760	705,760	671,354	694,976	0	10,784	0	10,784	0	705,760	0	0	0	1,770	02/20/2014
928670-AF-5	VOLKSWAGEN INTL FIN NV CORP FOREIGN	F	06/13/2013	BPN Paribas Securities		261,880	250,000	248,203	248,795	0	164	0	164	0	248,959	0	12,921	12,921	5,131	04/01/2016
96008Y-AB-1	WSTFLD CAP/WT FIN/WEA CORP FOREIGN	F	07/16/2013	Call 106.1980		2,654,950	2,500,000	1,810,001	2,227,906	0	72,675	0	72,675	0	2,300,582	0	354,368	354,368	85,773	05/16/2015
961214-BM-4	WESTPAC BANKING CORP CORP FOREIGN	F	08/02/2013	Maturity		23,335,000	23,335,000	23,320,066	23,331,819	0	3,181	0	3,181	0	23,335,000	0	0	0	490,035	01/02/2014
988758-AF-5	ZAIS IVST GRADE LTD 2 COMP ABS FRGN	F	11/18/2013	Paydown		1,270,486	1,270,486	324,170	627,696	0	671,147	28,358	642,789	0	1,270,486	0	0	0	35,458	03/30/2015
B35656-AF-2	ELIA SYSTEM OPERATOR SA/NV CORP FOREIGN	D	04/22/2013	Maturity		1,172,790	1,172,790	1,152,694	1,188,034	0	(1,231)	92,727	(93,958)	58,618	1,175,241	22,547	(2,451)	20,096	52,776	01/21/2014
B6399C-BB-2	ANHEUSER-BUSCH INBEV SA CORP FOREIGN	D	01/30/2013	Maturity		563,155	563,155	575,598	547,234	0	(101)	0	(101)	15,939	563,155	83	0	83	41,533	01/29/2014
B6399C-UA-3	ANHEUSER BUSCH INBEV NV CORP FOREIGN	D	10/01/2013	Various		1,172,774	1,164,139	1,136,702	1,162,827	0	(1,513)	0	(1,513)	(26,372)	1,192,328	57,386	(19,554)	37,832	34,224	12/06/2024
B8A0RT-98-2	ATLAS COPCO AB CORP FOREIGN	D	06/03/2013	Various		551,060	516,930	513,005	554,504	0	(1,251)	0	(1,251)	(43,068)	542,206	32,022	8,854	40,876	15,452	05/29/2019
D0424#-AL-4	XSYS PRINT SOLUTIONS BK LN TERM A1 EURO	D	04/30/2013	Call 100.0300		72,862	72,840	76,624	72,237	0	183	0	183	5,701	72,407	(5,715)	455	(5,260)	1,292	09/01/2014
D0424#-AM-2	XSYS PRINT SOLUTIONS BK LN TERM A2 EURO	D	04/30/2013	Call 100.0290		28,369	28,361	29,834	28,126	0	71	0	71	2,220	28,192	(2,225)	177	(2,048)	503	09/01/2014
D0424#-AN-0	XSYS PRINT SOLUTIONS BK LN TERM A4 EURO	D	04/30/2013	Call 100.0295		847	846	890	839	0	2	0	2	66	841	(66)	5	(61)	15	09/01/2014
				Citigroup Global Markets																
D06216-BL-4	BASF SE CORP FOREIGN 1.500% 10/01/18	D	08/28/2013	LTD		1,487,370	1,473,285	1,440,557	1,473,559	0	(2,569)	0	(2,569)	(33,419)	1,494,304	56,733	(6,935)	49,798	20,404	12/15/2018
D10080-AC-9	BERTELSMANN AG CORP FOREIGN	D	12/02/2013	Prudential Invst Mgmt		1,714,742	1,627,112	1,562,970	1,498,723	0	27,306	0	27,306	189,784	1,572,863	(142,951)	141,879	(1,072)	68,107	10/05/2015
D10080-AG-0	BERTELSMANN AG CORP FOREIGN	D	03/04/2013	Commerzbank A.G.		483,070	454,440	552,527	485,620	0	(4,301)	0	(4,301)	17,883	474,168	(25,034)	8,901	(16,133)	41,552	11/17/2014
D10080-AJ-4	BERTELSMANN AG CORP FOREIGN	D	01/22/2013	Commerzbank A.G.		267,099	266,300	255,581	261,530	0	12	0	12	(5,931)	264,141	8,530	2,958	11,488	3,371	10/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
D1656N-AB-6	COMMERZBANK AG, FRANKFURT CORP FOREIGN	D	07/09/2013	Bayerische Vereinsbank Intl S		136,717	128,645	131,155	120,905	0	505	0	505	11,573	118,425	(14,559)	18,293	3,734	13,349	03/16/2021
D1659A-AB-1	COMMERZBANK AG CORP FRGN	D	11/12/2013	BNP PARIBAS (Lond. Branch)		146,645	134,075	125,269	116,741	0	1,798	0	1,798	11,175	120,389	(9,325)	26,256	16,931	13,859	03/22/2019
D1R4TM-AE-7	DAIMLER AG CORP FOREIGN	D	08/27/2013	Various		1,360,906	1,318,865	1,258,585	1,360,650	0	(2,789)	0	(2,789)	(105,682)	1,358,085	105,906	2,822	108,728	25,728	07/19/2017
D2373*-AA-9	Eckes AG Senior Note 5.315% 04/20/17	F	04/20/2013	Redemption 100.0000		18,810,000	18,810,000	18,810,000	18,810,000	0	0	0	0	0	18,810,000	0	0	0	499,876	02/28/2016
D3164#-AA-6	Herrenknecht AG Senior Note	D	12/16/2013	Redemption 100.0000		9,835,481	9,835,481	8,366,667	9,427,875	0	0	0	0	(1,061,208)	9,835,481	1,468,815	0	1,468,815	526,163	06/17/2015
D3384@-AA-2	Hogi Beteiligungs GmbH Term A	D	09/30/2013	Redemption 100.0000		1,119,822	1,119,822	1,257,200	1,119,398	0	0	0	0	137,802	1,119,822	(137,378)	0	(137,378)	9,192	10/02/2014
D3384@-AB-0	Hogi Beteiligungs GmbH Term B	D	12/30/2013	Redemption 100.0000		3,860,010	3,860,010	4,255,163	3,788,753	0	0	0	0	466,410	3,860,010	(395,153)	0	(395,153)	50,823	01/13/2016
D50348-AD-9	LINDE FIN BV CORP FOREIGN	D	07/02/2013	Various		898,060	909,240	886,323	906,918	0	44	0	44	(20,568)	906,507	20,114	(8,447)	11,667	6,762	09/17/2020
D53968-HJ-1	METRO AG, KLOEN CORP FOREIGN	D	10/08/2013	BANCO SANTANDER SA		1,231,260	1,126,435	1,137,771	1,108,113	0	(5,161)	0	(5,161)	9,750	1,135,416	22,714	95,845	118,559	134,214	03/04/2015
D53968-KA-6	METRO AG, KLOEN CORP FOREIGN	D	03/01/2013	Credit Suisse First Boston Cor		716,493	653,675	710,352	720,561	0	(2,436)	0	(2,436)	(11,231)	712,069	5,174	4,424	9,598	28,883	02/22/2017
D5519*-AA-7	Muehlhan Aktiengesellschaft Euro Senior	D	03/28/2013	Redemption 100.0000		5,112,400	5,112,400	4,806,000	5,273,600	0	0	0	0	(467,600)	5,112,400	306,400	0	306,400	224,179	03/30/2015
D5679#-AA-9	KION GROUP GMBH BK LN TERM B	F	02/14/2013	Redemption 100.0000		1,253,042	1,253,042	1,253,042	1,253,042	0	0	0	0	0	1,253,042	0	0	0	5,769	11/20/2015
D5679#-AB-7	KION GROUP GMBH BK LN TERM C	F	02/14/2013	Redemption 100.0000		2,663,618	2,663,619	2,668,131	2,665,061	0	(1,443)	0	(1,443)	0	2,663,618	0	0	0	12,744	06/26/2016
D6003B-BG-9	VOLKSWAGEN LEASING GMBH CORP FOREIGN	D	05/23/2013	Commerzbank A.G.		1,345,942	1,287,650	1,403,441	1,292,538	0	4,431	0	4,431	128,528	1,266,328	(159,170)	79,614	(79,556)	30,948	07/13/2015
D6003B-BJ-3	VOLKSWAGEN LEASING GMBH CORP FOREIGN	D	12/04/2013	Various		722,089	679,465	725,282	661,137	0	(565)	0	(565)	63,285	680,929	(42,927)	41,160	(1,767)	33,158	06/30/2016
D9452R-FS-4	VOLKSWAGEN BK GMBH CORP FOREIGN	D	05/23/2013	ROYAL BK CANADA EURO		1,935,145	1,931,475	1,952,634	1,981,357	0	(3,054)	0	(3,054)	(47,189)	1,932,088	975	3,056	4,031	41,977	02/28/2014
D9860*-AA-4	Zollner Elektronik AG Senior Note	F	09/30/2013	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	170,100	09/30/2015
D9860*-AB-2	Zollner Elektronik AG Senior Note	D	06/30/2013	Redemption 100.0000		1,609,694	1,609,694	1,578,860	1,632,603	0	0	0	0	(53,743)	1,609,694	30,834	0	30,834	40,162	07/01/2015
D9T70S-AK-5	VOLKSWAGEN LEASING GMBH CORP FOREIGN	D	12/04/2013	Credit Suisse First Boston Cor		826,582	815,250	739,813	800,648	0	(3,045)	0	(3,045)	(62,186)	821,750	86,333	4,832	91,165	14,782	09/15/2015
E22472-FC-8	BBVA SENIOR FINANCE SAU CORP FOREIGN	D	03/22/2013	Maturity		2,989,310	2,989,310	3,299,762	3,028,506	0	4,179	0	4,179	289,895	2,989,310	(333,270)	0	(333,270)	119,572	01/21/2014
E42807-AF-9	RED ELECTRICA DE ESPANA FINANC CORP FORE	D	09/18/2013	Maturity		1,668,500	1,668,500	1,791,273	1,673,684	0	(26,242)	0	(26,242)	36,371	1,668,500	(15,313)	0	(15,313)	79,254	01/01/2014
E62412-BV-7	IBERDROLA FINANZAS SA BILBAO CORP FOREIG	D	03/14/2013	BNP PARIBAS (Lond. Branch)		420,543	388,485	414,690	413,819	0	(1,212)	0	(1,212)	(3,547)	405,257	(3,802)	15,285	11,483	21,881	01/24/2016
E62412-BV-7	IBERDROLA FINANZAS SA BILBAO CORP FOREIG	D	05/29/2013	Prudential Invst Mgmt		1,679,169	1,542,720	1,658,762	1,655,275	0	(9,400)	0	(9,400)	(14,187)	1,604,848	(26,839)	74,320	47,481	101,702	01/24/2016
E8435U-AB-2	RED ELECTRICA FINANCIACIONES S CORPFOREI	D	10/16/2013	Deutsche Bank AG-London-Client		1,053,220	945,245	1,027,137	935,430	0	(1,351)	0	(1,351)	89,541	956,836	(66,784)	96,384	29,600	66,797	04/29/2020
E86849-AW-1	SANTANDER INTL DEBT SA UNIPERS CORP FORE	D	05/31/2013	BANCO BILBAO VIZCAYA ARG		270,555	261,090	262,508	268,301	0	(1,127)	0	(1,127)	(6,085)	264,524	3,435	6,031	9,466	8,575	12/09/2014
E8717E-FX-4	SANTANDER INTL DEBT SA CORP FOREIGN	D	03/05/2013	JP Morgan		264,795	260,190	254,476	264,050	0	(8)	0	(8)	(9,583)	260,546	6,088	4,249	10,337	9,057	03/09/2015
E90678-AJ-7	TELEFONICA EMISIONES SAU CORP FOREIGN	D	02/27/2013	Goldman Sachs International		202,505	196,095	209,164	199,977	0	(351)	0	(351)	5,445	197,955	(7,117)	4,551	(2,566)	10,016	02/06/2014
E90678-AR-9	TELEFONICA EMISIONES SAU CORP FOREIGN	D	06/12/2013	Maturity		2,000,550	2,000,550	2,344,125	1,977,600	0	0	0	0	366,525	2,000,550	(343,575)	0	(343,575)	111,631	01/12/2014
E90678-AS-7	TELEFONICA EMISIONES SAU CORP FOREIGN	D	02/27/2013	Various		344,521	331,680	348,838	331,864	0	(308)	0	(308)	9,666	333,658	(7,563)	10,863	3,300	19,543	02/02/2014
E90678-AT-5	TELEFONICA EMISIONES SAU CORP FOREIGN	D	03/15/2013	Prudential Invst Mgmt		1,921,735	1,752,435	1,940,420	1,815,512	0	(1,829)	0	(1,829)	89,578	1,785,842	(117,419)	135,894	18,475	91,828	03/31/2016
E90678-AZ-1	TELEFONICA EMISIONES SAU CORP FOREIGN	D	03/05/2013	Morgan Stanley United Kingdom		538,380	520,380	479,807	522,161	0	415	0	415	(37,269)	515,691	30,384	22,689	53,073	16,947	06/08/2015
E90679-AB-2	TELEFONICA EMISIONES SAU CORP FOREIGN	D	10/04/2013	BANCO SANTANDER SA		741,132	681,175	575,372	626,181	0	3,896	0	3,896	(48,635)	651,420	69,979	89,712	159,691	52,306	05/07/2018
F0018F-AR-1	ACCOR SA CORP FOREIGN 7.500% 02/04/14	D	07/29/2013	Toronto Dominion Bank		823,893	795,870	877,624	825,978	0	(19,124)	0	(19,124)	17,918	812,189	(12,583)	11,704	(879)	90,125	07/12/2014
F0379H-AF-6	Areva SA CORP FOREIGN 3.875% 09/23/16	D	08/29/2013	Prudential Invst Mgmt		2,112,686	2,001,150	2,261,953	1,985,023	0	(1,243)	0	(1,243)	270,411	2,007,554	(246,637)	105,131	(141,506)	72,233	09/23/2016
F0379H-AG-4	Areva SA CORP FOREIGN 4.875% 09/23/24	D	12/09/2013	Societe Generale		1,057,798	942,980	1,074,726	942,168	0	(1,140)	0	(1,140)	128,348	961,656	(107,720)	96,142	(11,578)	48,841	10/15/2024
F0379H-AK-5	Areva SA GOVT FOREIGN 3.500% 03/22/21	D	07/29/2013	JP Morgan		407,211	397,935	379,699	352,304	0	2,725	0	2,725	35,033	356,949	(33,113)	50,262	17,149	18,684	08/25/2021
F0379H-AN-9	Areva SA GOVT FOREIGN 4.625% 10/05/17	D	08/29/2013	Prudential Invst Mgmt		725,653	667,050	634,345	685,645	0	(3,091)	0	(3,091)	(53,254)	690,419	61,119	35,234	96,353	27,724	10/04/2017
F04907-AS-4	Groupe Auchan SA CORP FOREIGN	D	08/29/2013	Deutsche Bank AG-London-Client		2,122,914	1,734,265	1,922,276	1,795,529	0	(8,061)	0	(8,061)	88,592	1,809,070	(66,990)	313,844	246,854	142,252	04/14/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
F04907-AT-2	Groupe Auchan SA CORP FOREIGN	D	09/02/2013	Credit Suisse First Boston Cor		844,326	791,160	846,332	797,460	0	(2,005)	0	(2,005)	39,347	795,671	(39,132)	48,655	9,523	52,013	06/30/2015
F05334-AG-6	AUTOROUTES DU SUD DE LA CORP FOREIGN	D	05/28/2013	Merrill Lynch International		165,991	129,390	146,243	131,532	0	47	0	47	14,810	129,129	(17,260)	36,861	19,601	6,600	07/03/2022
F0868*-AD-7	Barilla France S.A.S. Senior Note	F	12/09/2013	Maturity		26,040,000	26,040,000	26,040,000	26,040,000	0	0	0	0	0	26,040,000	0	0	0	1,445,220	01/09/2014
F1065B-GE-3	BNP PARIBAS CORP FOREIGN	D	11/12/2013	BNP PARIBAS (Lond. Branch)		2,793,630	2,782,056	2,805,829	2,757,184	0	(19,723)	0	(19,723)	(30,429)	2,783,644	76,611	9,985	86,596	127,289	02/06/2014
F1065M-QQ-1	BNP PARIBAS CORP FOREIGN	D	03/27/2013	MIZUHO INT'L PLC		825,980	771,540	874,256	795,929	0	(372)	0	(372)	76,188	775,978	(95,768)	50,002	(45,766)	29,472	03/07/2016
F1068#-AB-3	Bonduelle S.A. Senior Note	D	07/20/2013	Redemption 100.0000		6,570,000	6,570,000	6,075,000	6,592,000	0	0	0	0	(517,000)	6,570,000	495,000	0	495,000	332,382	07/21/2015
F1068#-AC-1	Bonduelle S.A. Senior Note	D	02/09/2013	Redemption 100.0000		20,071,500	20,071,500	19,440,000	19,776,000	0	0	0	0	(336,000)	20,071,500	631,500	0	631,500	416,484	08/10/2015
F1391L-DF-6	CARREFOUR SA CORP FOREIGN	D	06/05/2013	Prudential Invst Mgmt		651,452	588,240	595,580	622,737	0	(2,991)	0	(2,991)	(30,631)	614,327	25,213	37,125	62,338	15,159	11/01/2016
F1391L-DV-1	CARREFOUR SA CORP FOREIGN	D	06/03/2013	Various		685,394	644,355	719,035	687,887	0	(5,287)	0	(5,287)	(757)	667,216	(14,627)	18,177	3,550	18,433	12/25/2014
F1391L-EE-8	CARREFOUR SA CORP FOREIGN	D	03/01/2013	Bayerische Vereinsbank Intl S		717,317	653,675	723,176	723,370	0	(4,498)	0	(4,498)	(5,048)	712,816	(1,009)	4,501	3,492	25,702	08/27/2015
F1391L-EK-4	CARREFOUR SA CORP FOREIGN	D	12/02/2013	Maturity		257,583	257,583	265,180	254,731	0	(4,145)	0	(4,145)	(5,458)	257,583	12,455	0	12,455	17,065	01/01/2014
F1391M-HH-6	CARREFOUR BANQUE SA CORP FOREIGN	D	07/03/2013	Merrill Lynch International		203,092	195,518	201,023	205,393	0	(1,385)	0	(1,385)	(4,658)	201,662	2,313	1,429	3,742	4,405	09/24/2015
F1391M-HH-6	CARREFOUR BANQUE SA CORP FOREIGN	D	12/02/2013	Prudential Invst Mgmt		422,849	408,480	402,046	410,785	0	(4,950)	0	(4,950)	(9,316)	419,014	22,496	3,835	26,331	13,839	09/24/2015
F1413L-BK-1	CASINO GUICHARD PERRACH CORP FOREIGN	D	04/29/2013	MIZUHO INT'L PLC		677,476	651,350	647,814	687,736	0	(6,905)	0	(6,905)	(49,243)	672,196	40,609	5,279	45,888	33,896	12/14/2014
F1413L-BL-9	CASINO GUICHARD PERRACH CORP FOREIGN	D	04/04/2013	Maturity		449,890	449,890	447,407	465,880	0	(4,500)	58,568	(63,068)	44,595	449,962	2,555	(72)	2,483	28,680	01/04/2014
F1413L-BS-4	CASINO GUICHARD PERRACH CORP FOREIGN	D	05/30/2013	BANCO SANTANDER SA		144,050	129,670	146,789	133,485	0	(188)	0	(188)	12,777	131,119	(14,955)	12,932	(2,023)	7,664	02/08/2017
F1413L-CJ-3	CASINO GUICHARD PERRACH CORP FOREIGN	D	11/14/2013	Bayerische Vereinsbank Intl S		289,805	268,090	277,814	277,076	0	(3,497)	0	(3,497)	(2,375)	278,124	6,920	11,682	18,602	19,018	04/03/2016
F1R15X-G6-4	BNP PARIBAS CORP FOREIGN	D	03/12/2013	Various		559,889	527,450	541,561	553,570	0	(663)	0	(663)	(12,554)	552,991	12,638	6,898	19,536	3,414	02/09/2018
F2276J-BH-7	CREDIT AGRICOLE SA CORP FOREIGN	D	05/31/2013	Credit Lyonnais		204,596	195,818	193,595	179,011	0	873	0	873	17,801	178,038	(19,646)	26,558	6,912	8,636	11/18/2021
F234A3-AF-8	COMPAGNIE DE ST GOBAIN CORP FOREIGN	D	03/20/2013	Merrill Lynch International		204,033	193,298	187,978	203,589	0	(96)	0	(96)	(15,813)	198,893	11,213	5,140	16,353	6,949	03/28/2022
F2940H-FQ-3	ELECTRICITE DE FRANCE GOVT FOREIGN	D	11/21/2013	MIZUHO INT'L PLC		342,431	269,270	285,370	273,888	0	(995)	0	(995)	7,977	278,708	(2,163)	63,723	61,560	30,907	01/25/2021
F3750@-AF-5	VIVARTE SA BK LN TERM C1	D	12/11/2013	Morgan Stanley & Co Intl		1,198,121	1,377,150	1,336,750	1,318,400	0	0	0	0	18,350	1,377,150	40,400	(179,030)	(138,630)	101,017	03/07/2016
F3750@-AG-3	VIVARTE SA BK LN 2ND TERM LIEN A EURO	D	12/17/2013	Royal Bank of Scotland		2,339,555	3,713,580	3,640,546	3,559,680	0	0	0	0	80,866	3,713,580	73,034	(1,374,025)	(1,300,991)	141,099	12/31/2013
F3750@-AH-1	VIVARTE SA BK LN 2ND TERM LIEN B EURO	D	12/17/2013	Royal Bank of Scotland		227,457	361,043	357,748	346,080	0	0	0	0	11,668	361,043	3,294	(133,586)	(130,292)	13,718	12/31/2013
F3750@-AJ-7	VIVARTE SA BK LN 2ND TERM LIEN C EURO	D	12/17/2013	Royal Bank of Scotland		32,494	51,578	50,563	49,440	0	0	0	0	1,123	51,578	1,014	(19,084)	(18,070)	1,960	12/31/2013
F3750@-AK-4	VIVARTE SA BK LN TERM B1	D	12/11/2013	Morgan Stanley & Co Intl		1,198,121	1,377,150	1,336,750	1,318,400	0	0	0	0	18,350	1,377,150	40,400	(179,030)	(138,630)	83,263	03/08/2015
F3R92T-AJ-3	ELECTRICITIE DE FRANCE GOVT FOREIGN	D	09/04/2013	ING Bank		390,297	394,710	389,852	398,861	0	(234)	0	(234)	(9,046)	397,806	8,224	(7,509)	715	10,753	03/10/2023
F42768-AB-1	GDF SUEZ GOVT FOREIGN 6.875% 01/24/19	D	07/03/2013	Prudential Invst Mgmt		3,384,620	2,678,693	3,104,251	2,890,374	0	(14,367)	0	(14,367)	118,592	2,844,079	(150,520)	540,541	390,021	269,677	01/23/2019
F42768-FA-8	GDF SUEZ CORP FOREIGN 1.500% 07/20/17	D	03/26/2013	Credit Lyonnais		262,914	257,650	261,900	267,881	0	(219)	0	(219)	(6,075)	261,535	(51)	1,378	1,327	2,711	07/19/2017
F42768-FB-6	GDF SUEZ CORP FOREIGN 2.625% 07/20/22	D	09/12/2013	Lloyds Bank		399,779	399,045	395,012	404,090	0	(549)	0	(549)	(9,164)	407,125	12,748	(7,345)	5,403	12,041	07/19/2022
F42769-AL-7	GDF SUEZ CORP FOREIGN 1.500% 02/01/16	D	03/08/2013	Various		1,199,645	1,176,950	1,109,723	1,201,238	0	(786)	0	(786)	(93,300)	1,190,663	83,512	8,982	92,494	14,070	02/01/2016
F42769-AM-5	GDF SUEZ CORP FOREIGN 2.250% 06/01/18	D	07/03/2013	Prudential Invst Mgmt		2,014,879	1,955,250	1,882,425	2,036,606	0	(4,790)	0	(4,790)	(158,183)	2,008,455	134,821	6,424	141,245	47,597	08/15/2018
F43649-AN-6	SOCIETE GENERALE CORP FOREIGN	D	10/31/2013	JP Morgan		1,131,745	1,101,680	1,062,100	1,085,480	0	(9,927)	0	(9,927)	(24,618)	1,123,200	72,265	8,545	80,810	33,046	09/12/2015
F4984P-AX-8	SUEZ ENVIRONNEMENT CORP FOREIGN	D	10/09/2013	MIZUHO INT'L PLC		182,942	161,055	161,255	167,179	0	(132)	0	(132)	(6,017)	165,505	4,475	17,437	21,912	7,495	02/12/2031
F5548N-BD-2	SANOFI AVENTIS CORP FOREIGN	D	05/17/2013	Maturity		1,609,412	1,609,412	1,781,535	1,657,213	0	(2,773)	0	(2,773)	96,160	1,609,412	(141,188)	0	(141,188)	56,329	01/17/2014
F5848Y-CC-6	LVMH MOET HENNESSY LOUIS VUITT CORP FORE	D	09/04/2013	Toronto Dominion Bank		2,468,982	2,368,260	2,667,520	2,411,876	0	(12,765)	0	(12,765)	230,870	2,395,311	(234,670)	73,671	(160,999)	113,051	06/22/2015
000000-00-0	PAGESJAUNES GROUPE BK LN TERM A EUR	D	03/25/2013	CREDIT SUISSE INT'L		1,303,003	1,613,626	1,422,814	1,450,652	0	25,135	0	25,135	(27,838)	1,455,339	7,390	(152,337)	(144,947)	32,511	12/31/2013
F7202J-AM-5	PERNOD RICARD SA CORP FOREIGN	D	06/03/2013	Various		427,962	389,025	418,593	433,947	0	(7,219)	0	(7,219)	(23,929)	419,306	16,507	8,656	25,163	38,127	01/14/2015
F7270H-AB-0	PPR CORP FOREIGN 3.125% 04/23/19	D	03/26/2013	Deutsche Bank AG-London-Client		280,014	257,650	259,411	280,240	0	(556)	0	(556)	(21,766)	273,242	15,324	6,772	22,096	7,588	07/07/2019
F76869-DV-9	RTE EDF TRANSPORT SA CORP FOREIGN	D	04/23/2013	Lloyds Bank		270,318	260,610	261,652	267,661	0	(174)	0	(174)	(6,070)	264,369	2,952	5,949	8,901	3,308	09/19/2019
F7806F-WZ-0	RCI BANQUE CORP FOREIGN	D	01/29/2013	Goldman Sachs International		275,574	269,220	268,310	267,453	0	(357)	0	(357)	(2,292)	272,705	7,901	2,868	10,769	1,800	11/04/2014
F84941-AQ-0	SODEXO CORP FOREIGN 6.250% 01/30/15	D	04/05/2013	MIZUHO INT'L PLC		989,632	899,780	983,894	963,093	0	(4,776)	1,041	(5,817)	18,107	954,301	(21,083)	35,331	14,248	70,154	01/29/2015
F85892-AE-1	SOCIETE GENERALE CORP FOREIGN	D	01/25/2013	Credit Suisse First Boston Cor		208,624	200,610	209,010	198,932	0	(127)	0	(127)	5,794	201,674	(2,925)	6,951	4,026	1,183	01/01/2014
F85892-AE-1	SOCIETE GENERALE CORP FOREIGN	D	12/19/2013	Maturity		1,161,865	1,161,865	1,184,390	1,127,283	0	(6,836)	0	(6,836)	32,833	1,161,865	8,585	0	8,585	59,546	01/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F858CX-AS-8	SOCIETE GENERALE CORP FOREIGN	D	07/10/2013	BANCO BILBAO VIZCAYA ARG		294,917	255,720	272,102	250,119	0	747	0	747	23,942	243,230	(31,578)	51,687	20,109	16,827	03/02/2021
F86921-BB-2	SCHNEIDER ELECTRIC SA CORP FOREIGN	D	07/18/2013	BANCO SANTANDER SA		726,382	654,675	676,291	621,959	0	2,703	0	2,703	61,847	620,131	(66,378)	106,250	39,872	24,011	10/02/2020
F86921-BK-2	SCHNEIDER ELECTRIC SA CORP FOREIGN	D	07/18/2013	Various		2,603,756	2,354,205	2,497,273	2,410,607	0	(3,236)	0	(3,236)	78,440	2,388,284	(97,527)	215,472	117,945	90,373	07/12/2018
F8T59V-FE-2	SOCIETE GEN (172828) CORP FOREIGN	D	03/12/2013	Societe Generale		944,540	911,015	916,926	937,898	0	(557)	0	(557)	(21,271)	925,277	9,207	19,263	28,470	11,787	05/14/2018
F9156M-AT-5	THALES SA CORP FOREIGN	D	09/05/2013	MIZUHO INT'L PLC		484,356	461,313	473,968	439,853	0	3,822	0	3,822	43,738	443,208	(44,206)	41,148	(3,058)	10,836	01/02/2017
F9208Z-JN-8	TOTAL CAPITAL SA CORP FOREIGN	D	12/10/2013	Maturity		261,668	261,668	260,232	253,684	0	(3,120)	0	(3,120)	(5,436)	261,668	16,540	0	16,540	12,429	01/01/2014
F9208Z-KA-4	TOTAL CAPITAL SA CORP FOREIGN	D	01/25/2013	UBS Limited		570,824	534,960	566,345	552,658	0	(808)	0	(808)	5,785	559,812	2,177	11,012	13,189	13,548	05/19/2015
F97984-DK-5	VIVENDI SA CORP FOREIGN	D	06/10/2013	Citigroup Global Markets LTD		849,359	793,230	831,202	843,674	0	(7,831)	0	(7,831)	(14,014)	838,025	16,196	11,334	27,530	16,421	02/13/2016
F9799W-AM-1	VEOLIA ENVIRONNEMENT CORP FOREIGN	D	12/09/2013	Prudential Invst Mgmt		1,603,635	1,368,400	1,352,277	1,240,016	0	6,668	0	6,668	140,239	1,293,259	(93,664)	310,376	216,712	104,507	05/24/2022
F98592-AA-0	WPP FINANCE SA CORP FOREIGN	D	09/03/2013	Various		1,693,752	1,591,297	1,721,686	1,611,061	0	(1,595)	0	(1,595)	134,481	1,592,123	(151,824)	101,629	(50,195)	131,780	01/29/2015
F9T95V-AA-9	VEOLIA ENVIRONMENT CORP FOREIGN	D	01/23/2013	Various		591,969	532,315	539,981	584,212	0	(176)	0	(176)	(45,376)	589,509	50,848	2,461	53,309	20,353	03/29/2027
G0372V-AK-0	Anglian Water Services Fin Plc CORP FORE	D	01/02/2013	Morgan Stanley United Kingdom		693,611	672,384	744,327	670,183	0	31	0	31	86,239	670,210	(86,242)	23,401	(62,841)	7,838	01/04/2014
G0372V-AK-0	Anglian Water Services Fin Plc CORP FORE	D	10/07/2013	Maturity		3,379,428	3,379,428	3,372,297	3,272,070	0	8,900	331,305	(322,405)	421,048	3,379,428	8,715	0	8,715	156,299	01/04/2014
G03762-GY-4	ANGLO AMERICAN CAPITAL CORP FOREIGN	D	08/28/2013	Various		5,464,838	5,041,075	5,856,584	5,001,434	0	2,676	0	2,676	865,216	5,034,630	(834,697)	430,209	(404,488)	377,737	04/16/2015
G0405#-AD-2	INCISIVE MEDIA BK LN TERM A1 BIDCO	D	03/28/2013	Redemption 100.0000		14,440	14,440	7,420	10,605	0	8,038	2,732	5,306	(454)	14,440	(1,018)	0	(1,018)	121	12/31/2013
G0405#-AE-0	INCISIVE MEDIA BK LN TERM B1 BIDCO	D	03/28/2013	Redemption 99.2525		11,829	11,918	7,050	8,860	0	4,984	1,691	3,293	(379)	11,829	55	0	55	329	12/31/2013
G0753U-AP-0	BAA FUNDING LIMITED, ST. HELIE CORP FORE	D	07/08/2013	Barclays Bank PLC-Lond Brk/Dlr		224,502	198,935	139,272	163,696	0	3,195	0	3,195	(3,439)	162,533	(918)	61,969	61,051	13,180	02/15/2018
G07540-AA-8	BAE SYS PLC CORP FOREIGN	D	12/04/2013	Various		324,106	322,275	324,304	339,161	0	(1,002)	0	(1,002)	(15,378)	335,170	12,389	(11,064)	1,325	18,038	06/07/2022
G07982-AR-5	BARCLAYS BK PLC CORP FOREIGN	D	12/10/2013	Various		565,009	545,820	579,326	533,481	0	(2,996)	0	(2,996)	30,955	549,211	(12,230)	15,798	3,568	34,154	06/17/2014
G079PW-BQ-1	BARCLAYS BANK PLC CORP FOREIGN	D	02/13/2013	Credit Suisse First Boston Cor		212,278	201,968	182,423	197,116	0	44	0	44	(14,069)	201,358	18,267	10,920	29,187	6,527	03/18/2015
G08820-BF-1	BAT INTL FIN PLC CORP FOREIGN	D	07/09/2013	Maturity		31,965	31,965	28,182	32,855	0	93	0	93	(3,702)	31,965	2,719	0	2,719	1,638	01/09/2014
G08820-BM-6	BAT INTL FIN PLC CORP FOREIGN	D	07/17/2013	Various		1,223,152	1,123,613	1,293,629	1,133,833	0	(128)	0	(128)	159,419	1,123,495	(169,630)	99,658	(69,972)	86,303	03/12/2015
G1510J-AA-0	BAT INTL FINANCE PLC CORP FOREIGN	D	11/21/2013	Various		364,030	334,855	334,509	336,864	0	(561)	0	(561)	(2,887)	341,660	8,244	22,370	30,614	11,410	11/08/2021
G1582K-AS-1	BRITISH TELECOMMUNICATIONS PLC CORP FORE	D	04/30/2013	Barclays Bank PLC-Lond Brk/Dlr		276,072	262,000	284,697	274,086	0	(2,398)	0	(2,398)	3,139	269,983	(4,843)	6,089	1,246	11,946	06/23/2014
G1582K-BQ-4	BRITISH TELECOMMUNICATIONS PLC CORP FORE	D	07/09/2013	Morgan Stanley United Kingdom		543,093	514,580	598,208	544,868	0	(6,065)	0	(6,065)	21,367	525,969	(34,201)	17,124	(17,077)	32,037	07/10/2014
G1846#-AC-9	Capita Plc. Senior Note	D	09/30/2013	Maturity		71,142,835	71,142,835	77,758,934	71,410,818	0	0	0	0	6,348,116	71,142,835	(6,616,099)	0	(6,616,099)	858,203	01/28/2014
G1968#-AB-3	Cattles plc Senior Note - Series B	F	12/30/2013	Call 51.1729		2,010,437	3,928,717	1	1	0	0	0	0	0	1	0	2,010,436	2,010,436	0	12/31/2013
G1968#-AD-9	Cattles plc Senior Note	F	12/30/2013	Redemption 13.1617		110,022	835,929	110,022	110,022	0	0	0	0	0	110,022	0	0	0	0	12/31/2013
G1968#-AD-9	Cattles plc Senior Note	F	12/30/2013	Capital Distribution		725,906	0	725,906	725,906	0	0	0	0	0	725,906	0	0	0	0	12/31/2013
G1970P-BY-6	CATERPILLAR INTL FIN LTD CORP FOREIGN	D	12/10/2013	Various		3,665,087	3,600,555	3,964,984	3,589,920	0	(15,029)	0	(15,029)	343,635	3,617,206	(301,320)	47,881	(253,439)	120,106	06/27/2014
G1995C-AA-9	CATERPILLAR INTL FIN LTD CORPORATE	D	02/13/2013	Various		955,303	945,415	865,955	936,521	0	(593)	0	(593)	(72,740)	958,731	95,542	(3,427)	92,115	9,591	08/01/2015
G20448-AT-2	Compass Group Plc Series F Senior Note	F	10/01/2013	Maturity		26,307,500	26,307,500	26,307,500	26,307,500	0	0	0	0	0	26,307,500	0	0	0	1,696,834	01/01/2014
G25324-AE-7	CREDIT SUISSE FINANCE GUERNSEY CORP FORE	D	02/08/2013	ING Bank		408,755	401,685	433,014	400,209	0	(1,341)	0	(1,341)	11,990	405,125	(5,734)	3,630	(2,104)	17,609	05/07/2014
G2538V-AN-1	CREDIT SUISSE LONDON CORP FOREIGN	D	08/05/2013	Maturity		3,296,760	3,296,760	3,908,448	3,283,241	0	(503)	0	(503)	600,043	3,296,760	(586,022)	0	(586,022)	201,927	01/05/2014
G2539M-AG-5	CREDIT SUISSE LONDON CORP FOREIGN	D	11/12/2013	Various		836,263	805,277	802,316	799,000	0	(4,230)	0	(4,230)	(17,121)	808,983	31,334	27,279	58,613	63,840	07/08/2014
G2574B-CC-2	CREDIT AGRI LON CORP FOREIGN	D	10/08/2013	Credit Lyonnais		3,895,559	3,664,305	3,838,059	3,518,987	0	10,006	0	10,006	336,845	3,631,817	234,022	263,742	29,720	206,032	05/22/2016
G2614*-AA-5	DCC Corporation 2007 Limited Series A Gu	F	10/01/2013	Maturity		57,900,000	57,900,000	57,900,000	57,900,000	0	0	0	0	0	57,900,000	0	0	0	3,282,930	01/01/2014
G26248-AA-1	Dairy Crest Group Plc Senior Note	F	04/04/2013	Maturity		3,215,000	3,215,000	3,215,000	3,215,000	0	0	0	0	0	3,215,000	0	0	0	92,110	01/04/2014
G26248-AD-5	Dairy Crest Group Plc Senior Note	D	04/18/2013	Call 100.0000		42,508,800	42,508,800	42,508,800	42,716,160	0	0	0	0	(207,360)	42,508,800	0	0	0	1,064,267	04/05/2014
G26248-AE-3	Dairy Crest Group Plc Senior Note	D	04/18/2013	Call 100.0000		21,632,256	21,632,256	21,632,256	21,737,779	0	0	0	0	(105,523)	21,632,256	0	0	0	554,633	04/04/2017
G2756X-AG-7	DIAGEO FINANCE PLC CORP FOREIGN	D	09/02/2013	Barclays Bank PLC-Lond Brk/Dlr		766,935	712,044	752,487	729,764	0	(6,169)	0	(6,169)	(8,054)	723,636	8,095	43,299	51,394	35,412	12/05/2014
G2866#-AD-0	DUNDEE HOLDCO 3 LTD DONCASTERS PLC TERM	F	04/10/2013	Redemption 100.0000		1,598,942	1,598,942	968,774	739,187	0	859,755	0	859,755	0	1,598,942	0	0	0	55,095	01/16/2018
G28668-AA-8	DUNDEE PIKCO LTD DONCASTERS PLC TERM BK	D	04/10/2013	Redemption 100.0000		3,182,705	3,182,705	1,499,316	722,251	0	2,581,390	0	2,581,390	(19,595)	3,178,756	(105,290)	3,948	(101,342)	125,541	06/30/2018
G2978#-AB-9	Electricity Supply Board Senior Note	F	12/15/2013	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,008,000	01/15/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
G2R74B-BQ-8	CREDIT AGRICOLE SA/LONDON CORP FOREIGN	D	03/05/2013	BANCO BILBAO VIZCAYA ARG		578,923	520,380	512,589	543,362	0	(382)	0	(382)	(31,596)	535,759	24,374	43,164	67,538	22,098	04/29/2019
G33365-SY-7	FCE BANK PLC CORP FOREIGN	D	09/03/2013	MIZUHO INT'L PLC		901,332	857,253	892,718	882,767	0	(8,520)	0	(8,520)	1,956	874,564	(1,638)	26,768	25,130	66,698	01/18/2015
G33365-SZ-4	FCE BANK PLC CORP FOREIGN	D	09/03/2013	Various		956,734	910,855	923,322	944,272	0	(1,798)	0	(1,798)	(21,415)	930,149	9,090	26,585	35,675	17,669	10/03/2017
				Redemption 11.0664																
G3651@-AA-5	Quinn Group Limited Senior Note - Tranch	F	11/04/2013			312,426	2,823,186	312,426	312,426	0	0	0	0	0	312,426	0	0	0	0	12/31/2013
G3651@-AA-5	Quinn Group Limited Senior Note - Tranch	F	11/04/2013	Capital Distribution		2,510,760	0	2,510,760	2,510,760	0	0	0	0	0	2,510,760	0	0	0	0	12/31/2013
G3652@-AA-4	Quinn Group Limited Senior Note - Tranch	F	03/06/2013	Call 100.0000		139,818	139,818	112,563	116,343	0	832	0	832	0	117,175	0	22,643	22,643	2,990	12/01/2016
G3775B-HS-7	GE CAPITAL UK FUNDING CORP FOREIGN	D	12/17/2013	Various		1,063,815	1,052,080	1,041,739	1,065,501	0	(1,556)	0	(1,556)	(24,165)	1,061,214	21,433	2,601	24,034	8,916	10/14/2015
G3775Q-DM-1	GE CAPITAL EURO FUNDING CORP FOREIGN	D	03/06/2013	Maturity		2,158,000	2,158,000	2,469,239	2,187,763	0	882	0	882	281,850	2,158,000	(312,495)	0	(312,495)	105,203	01/05/2014
G3775Q-EG-3	GE CAPITAL EURO FUNDING CORP FOREIGN	D	01/31/2013	Maturity		787,292	787,292	767,578	765,344	0	(2,906)	42,175	(45,081)	44,409	787,292	22,620	0	22,620	41,333	01/31/2014
G3910E-AH-8	GLAXOSMITHKLINE CAPITAL CORP FOREIGN	D	05/23/2013	MIZUHO INT'L PLC		4,143,204	3,418,711	4,004,958	3,536,458	0	(4,097)	0	(4,097)	437,631	3,450,414	(519,579)	692,790	173,211	87,458	02/26/2018
G3R0K3-AA-7	GE CAPITAL EURO FUNDING CORP FOREIGN	D	07/12/2013	MIZUHO INT'L PLC		1,531,731	1,499,578	1,430,759	1,545,686	0	(6,684)	0	(6,684)	(120,053)	1,521,612	102,664	10,119	112,783	41,440	05/13/2015
G463DA-AC-0	HSBC HOLDINGS PLC CORP FOREIGN	D	02/04/2013	UBS Limited		487,443	465,664	470,907	448,323	0	8	0	8	22,120	465,741	(4,710)	21,702	16,992	16,247	04/30/2014
G463DA-AD-8	HSBC HOLDINGS PLC CORP FOREIGN	D	10/24/2013	BANCO SANTANDER SA		189,958	161,675	141,731	147,438	0	144	0	144	(5,456)	146,793	4,667	43,165	47,832	14,798	05/30/2040
G463KG-AP-0	HSBC BANK PLC CORP FOREIGN	D	03/05/2013	MIZUHO INT'L PLC		545,644	520,380	574,121	524,460	0	258	0	258	52,152	517,750	(59,120)	27,895	(31,225)	19,306	04/14/2015
G463MF-AJ-4	HSBC HOLDINGS PLC CORP FOREIGN	D	12/02/2013	Commerzbank A.G.		290,906	272,310	296,278	268,478	0	(1,480)	0	(1,480)	25,699	275,870	(16,827)	15,036	(1,791)	17,758	04/16/2016
				Barclays Bank PLC-Lond																
G463NH-AL-4	HSBC HLDGS PLC CORP FOREIGN	D	04/24/2013	Brk/Dlr		477,493	390,450	449,889	456,430	0	(2,667)	0	(2,667)	(7,824)	447,901	1,962	29,592	31,554	20,731	06/10/2019
G4672K-AA-5	HUTCHISON WHAMPOA FINANCE CORP FOREIGN	D	01/02/2013	MIZUHO INT'L PLC		460,211	448,256	502,543	448,187	0	(11)	0	(11)	51,451	448,178	(51,450)	12,033	(39,417)	13,204	01/08/2014
G4672K-AA-5	HUTCHISON WHAMPOA FINANCE CORP FOREIGN	D	07/08/2013	Maturity		3,113,330	3,113,330	3,147,142	3,187,558	0	2,947	415,389	(412,442)	372,027	3,114,700	(32,442)	(1,370)	(33,812)	182,908	01/08/2014
				Goldman Sachs																
G4718W-DB-0	LLOYDS TSB BK PLC CORP FOREIGN	D	03/12/2013	International		713,190	585,653	616,932	664,860	0	(1,794)	0	(1,794)	(51,640)	654,393	42,966	58,797	101,763	16,645	09/03/2019
G4718W-Q5-9	LLOYDS TSB BK PLC CORP FOREIGN	D	01/22/2013	Lloyds Bank		1,138,166	1,065,200	1,021,904	1,100,984	0	(1,028)	0	(1,028)	(85,513)	1,110,799	96,355	27,368	123,723	15,321	11/21/2015
				HSBC Securities (USA) Inc																
G4718W-VE-4	LLOYDS TSB BK PLC CORP FOREIGN	D	04/09/2013			147,773	130,170	107,897	107,348	0	728	0	728	3,395	106,685	(4,786)	41,088	36,302	8,888	03/24/2020
G4721Z-AB-1	IMPERIAL TOBACCO GROUP PLC CORP FOREIGN	D	10/16/2013	Various		4,004,604	3,748,353	3,139,115	3,555,407	0	45,064	0	45,064	(181,896)	3,658,668	240,093	345,936	586,029	250,275	12/01/2014
				Redemption 100.0000																
G4732#-AA-4	INCISIVE MEDIA PLC BK LN TERM A1 IML	D	03/28/2013			6,814	6,814	3,501	5,005	0	3,793	1,289	2,504	(214)	6,814	(480)	0	(480)	57	12/31/2013
				Redemption 99.1848																
G4732#-AB-2	INCISIVE MEDIA PLC BK LN TERM B1 IML	D	03/28/2013			5,578	5,624	3,582	4,175	0	2,342	372	1,970	(179)	5,578	(389)	0	(389)	155	12/31/2013
G5161*-AM-9	Johnston Press plc Senior Note	D	12/31/2013	Call 100.0000		1,220,044	1,220,044	712,952	760,216	0	(20,889)	0	(20,889)	(2,689)	726,511	(10,127)	493,533	483,406	89,441	09/13/2015
				Redemption 100.0000																
G5161*-AM-9	Johnston Press plc Senior Note	D	12/31/2013			1,178,050	1,178,050	689,432	735,136	0	462,899	0	462,899	(2,600)	1,178,050	(17,385)	0	(17,385)	59,304	09/13/2015
				Citigroup Global Markets																
G62748-AB-7	WM MORRISON SUPERMARKETS PLC CORP FOREIG	D	10/10/2013	LTD		147,840	159,310	159,555	162,629	0	(7)	0	(7)	(3,071)	159,380	(170)	(11,541)	(11,711)	6,668	07/26/2026
G6375K-BZ-4	NATIONAL GRID TRANSCO CORP FOREIGN	D	02/06/2013	Toronto Dominion Bank		577,456	541,140	587,183	553,993	0	(2,216)	0	(2,216)	(6,996)	566,166	21,385	11,290	32,675	28,428	03/22/2015
G6375U-AL-4	NATIONAL GRID GAS PLC CORP FOREIGN	D	05/14/2013	Maturity		2,141,535	2,141,535	2,539,423	2,174,063	0	1,515	0	1,515	365,092	2,141,535	(399,135)	0	(399,135)	109,754	01/13/2014
G65422-AA-8	NOBLE CORP CORP FOREIGN	F	06/01/2013	Maturity		3,500,000	3,500,000	3,867,675	3,547,611	0	(47,611)	0	(47,611)	0	3,500,000	0	0	0	102,813	01/01/2014
G6644#-AF-5	Northgate PLC Series A Senior Note	F	04/29/2013	Call 100.0000		12,253,550	12,253,550	12,072,862	12,211,419	0	12,742	0	12,742	0	12,224,161	0	29,389	29,389	866,987	09/14/2014
G6644#-AG-3	Northgate PLC Series B Senior Note	F	04/29/2013	Call 100.0000		46,387,992	46,387,992	41,962,062	43,594,043	0	195,067	0	195,067	0	43,789,110	0	2,598,882	2,598,882	9,834,012	09/13/2017
				Merrill Lynch																
G6844@-AC-2	PHS GROUP PLC PHS GRP PLC BK LN	D	08/09/2013	International		1,919,098	2,333,250	2,966,796	2,369,719	0	18,785	0	18,785	618,270	2,281,927	(724,848)	(362,828)	(1,087,676)	65,456	12/31/2013
				Merrill Lynch																
G6844@-AD-0	PHS GROUP PLC PHS GRP PLC BK LN	D	08/09/2013	International		1,919,098	2,333,250	3,013,258	2,387,151	0	19,600	0	19,600	669,956	2,298,997	(777,710)	(379,899)	(1,157,609)	56,098	12/31/2013
G7028B-AK-7	PETROBRAS INTL FIN CO GOVT FOREIGN	D	05/13/2013	BANCO SANTANDER SA		362,243	324,300	350,875	350,910	0	(1,393)	0	(1,393)	(3,008)	343,886	(2,624)	18,357	15,733	18,977	11/07/2018
G7068#-AK-9	Pendragon plc Senior Secured Note	F	05/03/2013	Call 100.0000		1,827,423	1,827,423	1,681,229	1,762,375	0	8,861	0	8,861	0	1,771,235	0	56,188	56,188	234,519	01/14/2015
G7278@-AB-7	Provident Investment PLC Senior Note	F	04/24/2013	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	792,500	01/24/2014
				Redemption 100.0000																
G7311#-AA-6	Quarto Publishing PLC Senior Note	R	12/07/2013			12,942,500	12,942,500	12,942,500	12,942,500	0	0	0	0	0	12,942,500	0	0	0	266,505	12/08/2014
G768DQ-AT-0	ROYAL BANK OF SCOTLAND GROUP P CORP FORE	D	05/15/2013	Maturity		1,813,542	1,813,542	2,167,421	1,857,527	0	1,655	0	1,655	311,936	1,813,542	(357,576)	0	(357,576)	95,211	01/14/2014
G768JB-AT-4	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN	D	06/13/2013	Toronto Dominion Bank		1,005,906	933,555	904,477	975,083	0	(8,423)	0	(8,423)	(78,434)	977,096	88,870	28,809	117,679	42,144	08/11/2015
G768JB-AT-4	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt		287,095	269,240	292,781	265,263	0	(610)	0	(610)	26,377	270,290	(20,741)	16,804	(3,937)	17,397	08/11/2015
G768JD-QZ-2	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt		660,749	605,790	599,264	580,311	0	3,244	0	3,244	23,013	595,757	(10,811)	64,992	54,181	42,232	06/13/2016
G7885V-BK-4	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE	D	07/29/2013	Maturity		1,537,464	1,537,464	1,514,036	1,534,181	0	(5,141)	318,721	(323,862)	303,717	1,543,737	29,701	(6,273)	23,428	94,170	01/28/2014
				Redemption 100.0000																
G8038#-AB-4	Serco Group, plc Senior Note	D	08/20/2013			15,679,000	15,679,000	16,013,000	16,255,000	0	0	0	0	(242,000)	15,679,000	(334,000)	0	(334,000)	912,299	02/18/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G8252B-AE-9	SMURFIT KAPPA Term C4 Extended C1 Euro	D	07/24/2013	Redemption 100.0000		3,620,877	3,620,877	3,674,497	3,691,822	0	(76,285)	0	(76,285)	41,443	3,620,877	(36,103)	0	(36,103)	68,458	09/30/2017
G8252B-AF-6	SMURFIT KAPPA Term B4 Extended B1 Euro	D	07/24/2013	Redemption 100.0000		1,288,061	1,288,061	1,296,438	1,284,238	0	(1,944)	0	(1,944)	14,417	1,288,061	(8,649)	0	(8,649)	21,706	12/31/2016
G8338#-AA-3	Spectris plc Senior Note	F	10/15/2013	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	912,000	01/15/2014
G8759B-AA-5	Tensator Holdings Ltd Senior Secured Ter	F	12/16/2013	Redemption 100.0000		523,255	523,255	523,255	523,255	0	0	0	0	0	523,255	0	0	0	28,373	03/13/2016
G8759B-AB-3	Tensator Holdings Ltd Senior Secured Ter	D	12/16/2013	Redemption 100.0000		555,960	562,580	523,255	550,127	0	0	0	0	(26,872)	556,128	32,874	(169)	32,705	30,101	03/13/2016
G8759B-AC-1	Tensator Holdings Ltd Senior Secured Ter	D	12/16/2013	Redemption 100.0000		456,478	458,578	448,525	468,618	0	0	0	0	(20,094)	456,548	8,023	(70)	7,953	24,097	03/13/2016
G87623-FP-7	TESCO PLC CORP FOREIGN	D	10/16/2013	Credit Suisse First Boston Cor		1,210,230	1,120,791	1,122,944	1,147,644	0	(567)	0	(567)	(26,114)	1,174,862	53,899	35,367	89,266	86,190	04/10/2047
G87623-GN-1	TESCO PLC CORP FOREIGN	D	10/08/2013	MIZUHO INT'L PLC		1,597,930	1,404,650	1,233,365	1,307,916	0	10,750	0	10,750	(27,480)	1,357,662	66,475	240,268	306,743	87,484	11/26/2016
G87623-HQ-3	TESCO PLC CORP FOREIGN	D	10/08/2013	MIZUHO INT'L PLC		598,272	563,217	572,384	555,188	0	(2,937)	0	(2,937)	4,885	568,508	11,373	29,764	41,137	46,104	05/11/2015
G87623-JE-8	TESCO PLC CORP FOREIGN	D	04/17/2013	Deutsche Bank AG-London-Client		509,494	459,550	475,335	477,464	0	(792)	0	(792)	(4,092)	474,713	2,133	34,781	36,914	7,266	01/16/2019
G9020*-AA-8	Travis Perkins Plc Senior Note	F	01/26/2013	Maturity		10,000,000	10,000,000	10,014,654	10,000,428	0	(428)	0	(428)	0	10,000,000	0	0	0	288,500	01/26/2014
G91726-AB-8	UBS AG LONDON CORP FOREIGN	D	02/05/2013	Prudential Invst Mgmt		1,726,075	1,627,080	1,697,330	1,618,057	0	(2,415)	0	(2,415)	54,162	1,661,563	(8,241)	64,512	56,271	65,696	05/19/2014
G918YG-AA-1	UBS AG LONDON CORP FOREIGN	D	01/21/2013	Maturity		4,420,580	4,420,580	4,386,512	4,385,588	0	(9,424)	2,736	(12,160)	3,659	4,420,580	43,492	0	43,492	215,503	01/21/2014
G920BE-HK-8	UBS AG CORP FOREIGN 3.500% 07/15/15	D	02/05/2013	Prudential Invst Mgmt		2,504,891	2,372,825	2,520,583	2,298,050	0	354	0	354	228,515	2,363,746	(163,173)	141,145	(22,028)	46,644	09/28/2015
G9284#-AL-1	Vitol Finance LTD Senior note	F	08/12/2013	Redemption 100.0000		1,053,800	1,053,800	1,053,800	1,053,800	0	0	0	0	0	1,053,800	0	0	0	70,605	08/13/2014
G9T64E-EX-9	UBS AG LONDON CORP FOREIGN	D	01/03/2013	Merrill Lynch International		704,679	661,975	668,042	670,921	0	(66)	0	(66)	(5,750)	673,679	8,574	31,000	39,574	20,122	02/20/2016
K22272-6E-1	DANSKE BANK CORP FOREIGN	D	12/04/2013	Various		1,475,423	1,434,858	1,399,115	1,429,681	0	(15,399)	0	(15,399)	(32,424)	1,465,547	83,689	9,875	93,564	46,626	08/05/2015
K2229A-AF-3	DANSKE BANK AS CORP FOREIGN	D	04/23/2013	Mitsubishi Tokyo		680,544	651,525	698,721	676,047	0	(3,628)	0	(3,628)	(744)	664,586	(7,089)	15,958	8,869	27,641	06/04/2014
K36628-20-2	CARLSBERG AS CORP FOREIGN	D	04/30/2013	MIZUHO INT'L PLC		415,539	393,000	461,524	413,055	0	(4,388)	0	(4,388)	20,537	406,270	(22,934)	9,269	(13,665)	22,159	11/28/2014
L0302D-13-7	ARCELORMITTAL CORP FOREIGN	D	06/03/2013	Maturity		475,595	475,595	542,225	484,443	0	(3,414)	0	(3,414)	28,110	475,595	(33,544)	0	(33,544)	39,237	01/02/2014
L43274-AA-4	GLENCORE FIN EUROPE SA LUXEMBO CORP FORE	D	09/06/2013	HSBC Securities (USA) Inc		423,922	393,570	382,437	413,363	0	(1,059)	0	(1,059)	(32,106)	410,182	29,984	13,740	43,724	23,929	04/03/2018
L4370R-AG-6	GLENCORE FINANCE EUROPE CORP FOREIGN	D	05/23/2013	Commerzbank A.G.		646,839	579,443	712,944	591,475	0	524	0	524	124,114	578,103	(138,010)	68,736	(69,274)	45,575	04/23/2015
L4370R-AH-4	GLENCORE FINANCE EUROPE CORP FOREIGN	D	09/10/2013	MIZUHO INT'L PLC		289,239	264,110	254,345	253,853	0	1,193	0	1,193	4,896	255,580	(4,363)	33,659	29,296	20,276	03/22/2017
L4806F-AC-5	HOLCIM FIN LUXEMBOURG SA CORP FOREIGN	D	03/13/2013	ING Bank		381,587	351,567	413,023	370,963	0	(2,464)	0	(2,464)	15,823	364,035	(20,286)	17,552	(2,734)	30,948	03/26/2014
L4806G-AA-7	HOLCIM GB FINANCE CORP FOREIGN	D	10/29/2013	Various		700,142	684,154	653,474	668,672	0	250	0	250	(15,165)	680,638	26,881	19,504	46,385	15,595	11/08/2020
L5770S-NE-8	JOHN DEERE BANK SA CORP FOREIGN	D	07/17/2013	MIZUHO INT'L PLC		140,668	131,375	141,190	135,467	0	(569)	0	(569)	4,408	134,439	(4,866)	6,229	1,363	4,620	09/05/2016
L6S79D-DH-1	NESTLE FIN INTL LTD CORP FOREIGN	D	04/11/2013	BNP PARIBAS (Lond. Branch)		201,005	196,275	196,033	200,538	0	(114)	0	(114)	(4,548)	198,917	3,040	2,088	5,128	2,186	10/01/2019
L6S79D-DJ-7	NESTLE FIN INTL LTD CORP FOREIGN	D	10/02/2013	Various		2,074,557	2,137,620	2,025,336	2,072,683	0	2,327	0	2,327	(47,006)	2,102,796	74,793	(28,240)	46,553	36,321	09/11/2022
L8300G-AL-5	SES SA CORP FOREIGN 4.625% 03/09/20	D	02/28/2013	JP Morgan		382,216	327,725	338,583	331,108	0	16	0	16	6,982	329,239	(8,866)	52,977	44,111	14,991	05/22/2020
L8300G-BG-5	SES SA CORP FOREIGN 4.750% 03/11/21	D	03/26/2013	ING Bank		457,668	386,475	425,562	403,159	0	(165)	0	(165)	21,397	393,786	(30,604)	63,881	33,277	19,653	03/10/2021
N0022V-AA-8	ABB FIN BV CORP FOREIGN	D	08/29/2013	ROYAL BK CANADA EURO		832,170	798,150	769,164	831,414	0	(3,575)	0	(3,575)	(64,576)	834,975	71,712	(2,805)	68,907	28,550	03/26/2019
N027KV-AG-2	ABN AMRO BANK NV CORP FOREIGN	D	01/21/2013	Credit Suisse First Boston Cor		341,671	332,288	362,375	329,603	0	6	0	6	32,775	332,296	(30,088)	9,375	(20,713)	11,327	01/21/2015
N10057-AJ-1	BASF FIN EUROPE NV CORP FOREIGN	D	08/28/2013	Credit Lyonnais		1,810,450	1,674,188	1,698,542	1,648,441	0	(116)	0	(116)	48,013	1,674,521	(21,817)	135,929	114,112	104,740	06/08/2015
N10680-AM-3	BAYER CAPITAL CORP BV CORP FOREIGN	D	08/28/2013	Barclays Bank PLC-Lond Brk/Dlr		1,133,129	1,084,874	1,151,535	1,078,061	0	(3,976)	0	(3,976)	53,192	1,091,343	(35,934)	41,786	5,852	47,014	12/31/2014
N1420M-GM-2	BMW FINANCE NV CORP FOREIGN	D	08/27/2013	Citigroup Global Markets LTD		1,673,068	1,665,125	1,834,995	1,672,280	0	(28,980)	0	(28,980)	14,714	1,667,301	9,287	5,767	15,054	139,682	02/19/2014
N1430Z-AH-8	BMW FINANCE NV CORP FOREIGN	D	08/27/2013	Barclays Bank PLC-Lond Brk/Dlr		2,049,508	2,006,175	1,991,012	1,999,772	0	(7,132)	0	(7,132)	(17,140)	2,021,370	45,870	28,138	74,008	69,287	03/30/2015
N1430Z-AJ-4	BMW FINANCE NV CORP FOREIGN	D	07/26/2013	Various		1,217,790	1,115,488	1,150,264	1,156,006	0	(3,113)	0	(3,113)	(9,908)	1,147,565	4,580	70,225	74,805	55,948	01/13/2019
N1430Z-AT-2	BMW FINANCE NV CORP FOREIGN	D	11/20/2013	Various		387,339	359,820	363,466	376,684	0	(257)	0	(257)	(13,556)	362,274	(597)	25,066	24,469	7,523	12/13/2018
N2385Q-AA-6	CRH FIN BV CORP FOREIGN	D	01/23/2013	Societe Generale		611,227	531,460	559,721	560,744	0	(333)	0	(333)	(4,806)	564,765	9,160	46,462	55,622	27,168	04/10/2019
N2557F-DU-5	DEUTSCHE TELEKOM INT FIN CORP FOREIGN	D	10/04/2013	Bayerische Vereinsbank Intl S		241,540	231,600	242,002	231,879	0	(2,962)	0	(2,962)	5,962	236,626	1,746	4,914	6,660	15,714	04/04/2015
N2557F-EQ-3	DEUTSCHE TELEKOM INT FIN CORP FOREIGN	D	10/08/2013	Citigroup Global Markets LTD		1,154,776	1,126,435	1,187,492	1,102,761	0	(5,156)	0	(5,156)	63,988	1,130,157	(31,436)	24,619	(6,817)	64,748	06/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
N2671#-AC-9	DOCKWISE DOCKWISE BK LN	F	03/20/2013	Redemption 100.0000		894,283	894,283	770,536	801,688	0	92,596	0	92,596	0	894,283	0	0	0	5,762	11/11/2016
N2671#-AD-7	DOCKWISE DOCKWISE BK LN C2	F	03/20/2013	Redemption 100.0000		109,277	109,277	97,003	99,936	0	9,341	0	9,341	0	109,277	0	0	0	704	11/11/2016
N2823B-AB-7	EADS FINANCE B V CORP FOREIGN	D	09/19/2013	Goldman Sachs International		398,498	333,700	375,475	397,123	0	(7,675)	0	(7,675)	(25,393)	393,763	29,706	4,735	34,441	18,303	09/25/2018
N2823B-AC-5	EADS FINANCE B V CORP FOREIGN	D	02/20/2013	MIZUHO INT'L PLC		1,042,727	934,955	1,044,434	954,147	0	(1,311)	0	(1,311)	76,131	965,366	(63,601)	77,361	13,760	23,339	08/11/2016
N3033Q-BK-7	E ON INTERNATIONAL FINAN CORP FOREIGN	D	07/03/2013	ING Bank		243,211	221,587	207,831	218,856	0	938	0	938	(4,598)	217,322	2,126	25,889	28,015	9,657	09/08/2015
N30706-AN-0	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	10/16/2013	Bayerische Vereinsbank Intl S		621,161	540,140	565,578	565,926	0	(4,663)	0	(4,663)	(4,851)	574,824	18,411	46,337	64,748	30,803	01/05/2019
N3103S-AD-5	ACHMEA BV CORP FOREIGN	D	10/02/2013	Various		772,731	734,203	813,572	761,196	0	(16,808)	0	(16,808)	18,440	754,122	(8,707)	18,609	9,902	65,764	06/16/2014
N3114M-AG-8	DAIMLER INTL FIN BV CORP FOREIGN	D	10/09/2013	Various		384,182	367,507	382,879	399,520	0	(2,679)	0	(2,679)	(18,114)	389,965	11,239	(5,783)	5,456	16,669	06/06/2019
N3382#-AC-7	Friesland Coberco Dairy Foods Senior Not	F	12/17/2013	Maturity		16,000,000	16,000,000	15,900,640	15,983,316	0	16,684	0	16,684	0	16,000,000	0	0	0	856,000	01/17/2014
N3R21J-BP-7	ELSEVIER FIN SA CORP FOREIGN	D	02/18/2013	Societe Generale		537,320	534,020	527,127	539,200	0	(199)	0	(199)	(12,229)	545,803	19,031	(8,483)	10,548	5,487	12/07/2020
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN	D	07/16/2013	ROYAL BK CANADA EURO		1,037,181	913,325	918,394	919,845	0	34	0	34	(2,031)	910,451	(7,396)	126,730	119,334	71,245	03/08/2018
N4297B-AX-2	KONINKLIJKE KPN NV CORP FOREIGN	D	04/02/2013	Various		1,173,714	1,100,785	1,124,411	1,167,653	0	(1,079)	0	(1,079)	(45,960)	1,145,970	25,356	27,744	53,100	20,337	12/04/2020
N43452-CB-0	IBERDROLA INTL BV CORP FOREIGN	D	10/17/2013	Citigroup Global Markets LTD		147,886	134,915	111,664	121,642	0	1,152	0	1,152	(9,448)	125,757	12,411	22,129	34,540	5,937	10/11/2018
N4345B-L5-3	IBERDROLA INTL BV CORP FOREIGN	D	10/23/2013	Commerzbank A.G.		151,502	137,735	136,396	139,397	0	(1,202)	0	(1,202)	(3,161)	144,345	9,311	7,156	16,467	6,708	09/20/2017
N4445#-AF-3	Imtech Capital BV Senior Note	D	06/15/2013	Call 105.7851		26,238,858	24,807,568	23,250,000	24,517,464	0	0	0	0	(1,267,464)	24,803,723	1,553,723	1,435,135	2,988,858	0	06/28/2019
N4445#-AG-1	Imtech Capital BV Senior Note	D	06/15/2013	Call 109.8217		73,240,763	66,700,000	62,500,000	65,920,000	0	0	0	0	(3,420,000)	66,689,662	4,189,662	6,551,101	10,740,763	0	06/27/2021
N4578E-AY-4	ING GROEP NV CORP FOREIGN	D	02/07/2013	Credit Suisse First Boston Cor		403,402	392,602	363,579	380,330	0	243	0	243	(7,991)	390,797	18,215	12,605	30,820	9,802	01/02/2014
N4578E-AY-4	ING GROEP NV CORP FOREIGN	D	09/03/2013	Maturity		1,920,922	1,920,922	1,830,430	1,914,767	0	9,885	0	9,885	(40,230)	1,920,922	36,500	0	36,500	108,052	01/02/2014
N48197-BG-6	METRO FINANCE BV CORP FOREIGN	D	11/28/2013	Maturity		258,400	258,400	275,082	256,924	0	(6,290)	0	(6,290)	(5,505)	258,400	13,272	0	13,272	24,225	01/01/2014
N4828M-AZ-1	KBC IFIMA NV CORP FOREIGN	D	03/01/2013	Maturity		1,233,480	1,233,480	1,379,260	1,252,944	0	(509)	0	(509)	119,934	1,233,480	(138,890)	0	(138,890)	49,339	01/01/2014
N4R203-WS-2	ING BANK NV CORP FOREIGN	D	05/31/2013	Various		1,422,480	1,387,333	1,386,877	1,417,663	0	(3,580)	0	(3,580)	(32,151)	1,417,097	35,166	5,383	40,549	22,377	09/24/2015
N4R2UG-AA-3	ING BANK CORP FOREIGN 4.500% 02/21/22	D	04/02/2013	Rabobank International N.Y.		296,519	256,940	264,307	285,744	0	(489)	0	(489)	(22,194)	277,924	14,862	18,595	33,457	13,263	05/06/2022
N5107U-CG-2	KBC INTERNATIONALE FINANCIERIN CORP FORE	D	11/07/2013	Various		1,479,970	1,418,798	1,342,481	1,426,195	0	(14,896)	0	(14,896)	(90,057)	1,445,419	124,177	34,551	158,728	86,245	05/11/2015
N5107V-BD-8	KBC IFIMA NV CORP FOREIGN	D	01/22/2013	MIZUHO INT'L PLC		547,886	532,600	496,285	535,337	0	(398)	0	(398)	(41,580)	540,220	46,861	7,665	54,526	17,138	03/07/2015
N5193V-AB-8	KONINKLIJKE KPN NV CORP FOREIGN	D	11/20/2013	Bayerische Vereinsbank Intl S		208,495	202,875	193,629	198,115	0	(50)	0	(50)	(4,493)	203,187	9,615	5,308	14,923	8,722	03/13/2021
N52667-FM-4	LINDE FINANCE BV CORP FOREIGN	D	08/29/2013	Credit Lyonnais		2,196,577	1,934,373	1,999,225	1,967,239	0	(12,271)	0	(12,271)	(28,143)	1,977,990	51,166	218,586	269,752	96,228	02/21/2016
N5288N-AD-8	LANXESS FINANCE BV CORP FOREIGN	D	02/12/2013	Morgan Stanley United Kingdom		448,748	401,370	427,360	441,637	0	(965)	0	(965)	(15,309)	447,154	21,791	1,594	23,385	12,157	08/06/2018
N5S24T-AQ-5	LINDE FIN BV CORP FOREIGN	D	08/29/2013	ING Bank		2,412,840	2,401,290	2,235,303	2,420,594	0	(4,367)	0	(4,367)	(188,007)	2,444,536	216,317	(31,696)	184,621	51,487	08/24/2019
N60888-VN-6	ING BANK NV CORP FOREIGN	D	02/20/2013	Morgan Stanley United Kingdom		233,908	200,348	215,351	196,170	0	14	0	14	19,507	198,749	(16,941)	35,158	18,217	10,737	04/02/2021
N6088A-BG-8	ING BANK NV CORP FRGN FLOATER	D	07/17/2013	Merrill Lynch International		629,339	630,600	613,460	554,604	0	1,366	0	1,366	65,738	553,865	(67,842)	75,473	7,631	18,685	09/15/2020
N6661Y-AW-7	TELECOM ITALIA FIN SA CORP FOREIGN	D	11/14/2013	Barclays Bank PLC-Lond Brk/Dlr		1,759,791	1,608,540	1,921,185	1,700,570	0	(3,246)	0	(3,246)	207,347	1,726,071	(178,601)	33,720	(144,881)	226,498	03/07/2033
N7087L-AB-5	KONINKLIJKE KPN NV CORP FOREIGN	D	02/13/2013	BNP PARIBAS (Lond. Branch)		507,262	484,722	503,220	495,079	0	(1,886)	0	(1,886)	(1,183)	503,681	11,671	3,581	15,252	16,716	05/28/2014
N7087L-AK-5	KONINKLIJKE KPN NV CORP FOREIGN	D	02/13/2013	Toronto Dominion Bank		190,841	181,771	189,993	179,606	0	(193)	0	(193)	5,231	183,236	(1,409)	7,605	6,196	11,876	02/04/2014
N727AU-FV-2	RABOBANK NEDERLAND NV CORP FOREIGN	D	07/17/2013	ING Bank		282,705	261,785	300,743	271,431	0	(1,354)	0	(1,354)	25,982	268,254	(27,806)	14,451	(13,355)	12,654	04/19/2016
N727AV-AV-5	RAOBANK NEDERLAND NV CORP FOREIGN	D	01/14/2013	HSBC Securities (USA) Inc		183,852	161,245	158,273	164,318	0	1	0	1	(6,080)	163,000	4,761	20,851	25,612	5,543	07/31/2041
N7660F-BC-0	RWE FINANCE BV CORP FOREIGN	D	11/20/2013	Maturity		1,144,440	1,144,440	1,217,608	1,134,625	0	(14,281)	0	(14,281)	23,983	1,144,440	113	0	113	65,805	01/01/2014
N77893-BC-3	SCHIPHOL NL GOVT FOREIGN	D	08/27/2013	Rabobank International N.Y.		3,365,476	2,942,390	3,376,943	3,059,743	0	(12,079)	0	(12,079)	292,885	3,092,771	(247,778)	272,705	24,927	171,244	04/28/2021
N7921#-AC-6	Shanks B.V. Senior Note	D	09/13/2013	Maturity		23,940,376	23,940,376	16,411,616	23,803,162	0	0	0	0	(7,391,546)	23,940,376	7,528,761	0	7,528,761	1,655,979	01/13/2014
N7928V-AA-8	TEVA PHARMACEUTICALS FIN IV BV CORP FORE	D	10/17/2013	Deutsche Bank AG-London-Client		604,587	580,135	558,524	603,304	0	(4,103)	0	(4,103)	(46,859)	612,822	60,481	(8,235)	52,246	25,343	04/14/2019
N79935-AH-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	10/24/2013	Morgan Stanley United Kingdom		300,318	323,350	307,312	313,238	0	197	0	197	(5,916)	311,751	4,233	(11,433)	(7,200)	13,419	09/09/2042
N9041H-AB-5	URENCO FINANCE CORP FOREIGN	D	10/02/2013	Toronto Dominion Bank		581,104	541,020	571,414	577,331	0	(15,593)	0	(15,593)	(9,415)	576,023	23,700	5,081	28,781	38,680	08/05/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N9373N-HH-0	VOLKSWAGEN INTL FIN NV CORP FOREIGN	D	08/13/2013	MIZUHO INT'L PLC		967,618	939,270	899,526	973,077	0	(1,656)	0	(1,656)	(75,579)	961,062	65,219	6,557	71,776	16,990	05/15/2017
N9643A-AL-0	WOLTERS KLUWER NV CORP FOREIGN	D	03/01/2013	Rabobank International N.Y.		340,074	326,838	354,899	337,531	0	(1,312)	0	(1,312)	2,624	333,412	(5,432)	6,663	1,231	19,009	01/27/2014
N9643A-AM-8	WOLTERS KLUWER NV CORP FOREIGN	D	03/05/2013	Rabobank International N.Y.		568,839	468,342	555,973	473,504	0	160	0	160	83,113	467,372	(89,406)	101,467	12,061	27,157	04/10/2018
P0280A-EA-5	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	04/03/2013	Various		2,673,031	2,442,390	2,519,531	2,556,314	0	(2,575)	0	(2,575)	(60,883)	2,489,889	(2,967)	183,142	180,175	70,273	09/11/2017
P0280A-EC-1	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	04/03/2013	BANCO SANTANDER SA		2,249,787	1,925,775	2,034,689	2,066,438	0	(1,764)	0	(1,764)	(49,216)	2,010,526	(4,933)	239,261	234,328	71,175	09/10/2022
P0280A-EQ-0	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	03/13/2013	Commerzbank A.G.		588,028	520,840	559,119	560,530	0	(937)	0	(937)	(4,804)	552,666	(2,122)	35,362	33,240	8,476	10/24/2019
P0280A-ES-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	03/26/2013	Various		4,650,800	4,472,385	4,643,118	4,751,353	0	(4,414)	0	(4,414)	(110,216)	4,640,538	3,815	10,262	14,077	96,634	07/11/2021
P0280A-ET-4	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	03/12/2013	Citigroup Global Markets LTD		142,736	149,005	157,536	160,567	0	7	0	7	(3,033)	147,194	(10,348)	(4,457)	(14,805)	3,929	10/14/2041
Q0954N-DG-9	AUST & NZ BANKING GROUP CORP FRGN FLOATE	D	12/07/2013	Call 100.0000		163,525	163,525	155,585	161,722	0	120	0	120	(5,984)	162,818	6,960	707	7,667	7,768	12/31/2018
Q12422-AA-8	BHP BILLITON FINANCE LTD CORP FOREIGN	D	06/13/2013	ROYAL BK CANADA EURO		1,463,751	1,427,006	1,350,058	1,460,393	0	(3,463)	0	(3,463)	(113,429)	1,473,487	129,986	(9,737)	120,249	16,699	11/28/2018
Q14900-AL-0	BHP BILLITON FINANCE CORP FOREIGN	D	06/13/2013	ING Bank		270,544	266,730	262,023	268,044	0	(237)	0	(237)	(6,079)	270,900	9,171	(355)	8,816	4,374	12/08/2020
Q3309#-AB-6	DONCASTERS PLC BK LN TERM B2	F	04/10/2013	Redemption 100.0000		1,799,566	1,799,566	1,486,141	1,200,183	0	599,383	0	599,383	0	1,799,566	0	0	0	21,813	02/13/2016
Q3309#-AE-0	DONCASTERS PLC BK LN TERM C2	F	04/10/2013	Redemption 100.0000		1,792,201	1,792,201	1,480,059	1,127,490	0	664,712	0	664,712	0	1,792,201	0	0	0	24,213	02/12/2017
Q6532Y-FN-6	NATIONAL AUSTRALIA BANK LTD CORP FOREIGN	D	01/23/2013	Morgan Stanley United Kingdom		438,375	398,595	438,639	399,157	0	(81)	0	(81)	38,208	402,186	(35,098)	36,189	1,091	15,577	01/05/2017
Q8975P-CJ-7	TELSTRA CORP LTD CORP FOREIGN	D	04/08/2013	Maturity		2,160,822	2,160,822	2,123,284	2,186,481	0	2,093	465,221	(463,128)	399,932	2,162,490	39,206	(1,668)	37,538	129,649	01/08/2014
Q8975P-CR-9	TELSTRA CORP LTD CORP FOREIGN	D	03/20/2013	ING Bank		240,806	206,184	218,112	215,116	0	(87)	0	(87)	2,464	210,178	(7,315)	30,629	23,314	8,886	06/05/2020
Q9747S-AN-9	WESTPAC BANKING CORP CORP FOREIGN	D	01/14/2013	Citigroup Global Markets LTD		226,893	200,183	219,541	199,870	0	(15)	0	(15)	19,132	202,304	(16,682)	24,589	7,907	5,362	08/07/2018
R1658Y-AU-3	DNB BK ASA CORP FOREIGN	D	11/06/2013	Credit Suisse First Boston Cor		458,548	404,235	406,667	409,212	0	(1,138)	0	(1,138)	(3,507)	417,056	12,489	41,492	53,981	30,927	03/13/2022
T1872V-KF-9	BANCO POPOLARE SOCIETA COOP CORP FOREIGN	D	03/05/2013	Barclays Bank PLC-Lond Brk/Dlr		3,126,339	3,122,280	3,341,857	3,143,433	0	15,573	0	15,573	300,896	3,115,851	(344,050)	10,488	(333,562)	114,968	02/05/2014
T30064-AA-6	LUXOTTICA GROUP SPA CORP FOREIGN	D	09/19/2013	Various		937,797	871,579	853,410	920,905	0	(5,008)	0	(5,008)	(70,384)	917,005	71,492	20,792	92,284	46,498	06/02/2019
T3666J-AU-0	ENI SPA ITALY CORP FOREIGN	D	04/22/2013	Bayerische Vereinsbank Intl S		612,332	588,668	647,814	602,109	0	(2,873)	0	(2,873)	14,843	594,646	(19,433)	17,686	(1,747)	44,142	01/20/2014
T36792-DD-7	ENEL-SOCIETA PER AZIONI CORP FOREIGN	D	01/24/2013	Morgan Stanley United Kingdom		88,704	79,208	86,913	85,788	0	(44)	0	(44)	108	83,563	(2,289)	5,142	2,853	3,025	09/03/2019
T55067-A7-6	INTESA SANPAOLO SPA CORP FOREIGN	D	07/05/2013	Prudential Invst Mgmt		401,504	387,420	409,794	380,235	0	2,503	0	2,503	36,397	374,685	(44,449)	26,818	(17,631)	24,071	01/13/2016
T55067-QX-2	INTESA SANPAOLO SPA CORP FOREIGN	D	12/19/2013	Maturity		2,733,800	2,733,800	2,670,479	2,723,028	0	(84,273)	0	(84,273)	(61,756)	2,733,800	156,800	0	156,800	146,942	01/01/2014
T55067-R8-6	INTESA SANPAOLO SPA CORP FOREIGN	D	11/27/2013	Maturity		1,764,750	1,764,750	1,701,588	1,738,159	0	(23,689)	0	(23,689)	(39,420)	1,764,750	89,700	0	89,700	61,766	01/01/2014
T55067-UW-9	INTESA SANPAOLO SPA CORP FOREIGN	D	05/16/2013	Morgan Stanley United Kingdom		332,312	321,550	341,622	331,840	0	(455)	0	(455)	6,997	323,301	(15,082)	9,011	(6,071)	14,842	04/04/2015
T55067-YV-7	INTESA SANPAOLO SPA CORP FOREIGN	D	07/05/2013	Prudential Invst Mgmt		394,999	387,420	410,038	377,411	0	1,466	0	1,466	37,529	370,988	(45,418)	24,011	(21,407)	10,147	01/08/2019
T8578N-AA-1	SNAM SPA CORP FOREIGN 4.375% 07/11/16	D	12/18/2013	HSBC Securities (USA) Inc		206,921	192,227	194,223	198,327	0	(3,625)	0	(3,625)	(4,498)	202,684	12,481	4,237	16,718	11,789	07/11/2016
T8578N-AC-7	SNAM SPA CORP FOREIGN 3.875% 03/19/18	D	01/18/2013	Bayerische Vereinsbank Intl S		1,281,182	1,202,220	1,217,139	1,244,251	0	(619)	0	(619)	(28,218)	1,260,031	44,617	21,151	65,768	16,337	03/18/2018
T9277N-AY-1	TELECOM ITALIA SPA CORP FOREIGN	D	09/24/2013	Societe Generale		271,024	269,850	263,353	261,430	0	95	0	95	2,427	267,643	3,692	3,380	7,072	22,938	04/25/2022
T9277N-BB-0	TELECOM ITALIA SPA CORP FOREIGN	D	11/26/2013	Bayerische Vereinsbank Intl S		1,010,498	911,689	976,676	970,941	0	(16,919)	0	(16,919)	(8,322)	977,209	31,509	33,289	64,798	117,531	02/23/2017
T9609Q-AC-1	UNICREDIT SPA CORP FOREIGN	D	02/12/2013	Maturity		1,965,890	1,965,890	1,846,733	1,923,765	0	1,066	0	1,066	(58,294)	1,965,890	99,353	0	99,353	95,837	01/12/2014
T960A4-AF-1	UNICREDIT SPA CORP FOREIGN	D	05/29/2013	BNP PARIBAS (Lond. Branch)		244,350	237,827	253,657	244,511	0	(390)	0	(390)	7,122	238,049	(13,194)	6,301	(6,893)	17,771	01/13/2014
T9658N-CC-6	UBI BANCA SCPA CORP FOREIGN	D	02/28/2013	Maturity		2,614,800	2,614,800	2,835,950	2,630,880	0	6,487	0	6,487	251,833	2,614,800	(274,400)	0	(274,400)	101,324	01/28/2014
T9658N-CE-2	UBI BANCA SCPA CORP FOREIGN	D	05/29/2013	Banca IMI SpA		650,900	642,775	702,937	652,188	0	3,674	0	3,674	62,429	639,206	(79,083)	11,693	(67,390)	16,345	01/04/2014
T9658N-CE-2	UBI BANCA SCPA CORP FOREIGN	D	10/21/2013	Maturity		683,800	683,800	677,845	652,188	0	5,771	43,538	(37,767)	62,429	683,800	6,950	0	6,950	28,207	01/04/2014
T9T01G-AC-6	TELECOM ITALIA SPA CORP FOREIGN	D	11/26/2013	Morgan Stanley United Kingdom		655,790	607,793	558,273	604,650	0	(1,401)	0	(1,401)	(46,963)	617,884	61,599	37,906	99,505	35,697	01/17/2019
T9T20L-DX-3	UNICREDIT SPA CORP FOREIGN	D	01/24/2013	BANCO SANTANDER SA		843,317	796,860	803,643	821,115	0	(821)	0	(821)	(18,622)	826,310	24,638	17,007	41,645	13,372	11/25/2015
W5818K-AA-9	NORDEA BANK AB CORP FOREIGN	D	11/05/2013	Morgan Stanley United Kingdom		220,268	202,658	212,603	218,572	0	(4,074)	0	(4,074)	(6,499)	219,682	11,683	586	12,269	12,755	02/23/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
W5818N-AC-9	NORDEA BANK AB CORP FOREIGN	D	11/21/2013	BNP PARIBAS (Lond. Branch)		295,400	269,270	279,599	255,924	0	886	0	886	25,119	262,174	(19,755)	33,226	13,471	19,707	05/04/2020
W6S3M9-AH-5	NORDEA BANK AB CORP FORGN FLOATER	D	01/22/2013	Various		1,223,579	1,131,590	1,176,625	1,194,641	0	(1,033)	0	(1,033)	(20,479)	1,205,253	32,123	18,326	50,449	49,283	09/16/2017
W8180J-AE-8	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI	D	01/31/2013	Credit Suisse First Boston Cor		718,810	678,475	707,709	682,418	0	(1,598)	0	(1,598)	(8,618)	700,706	28,504	18,105	46,609	28,115	12/06/2014
W8180S-BE-7	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI	D	10/04/2013	ROYAL BK CANADA EURO		253,077	242,558	254,928	255,063	0	(5,479)	0	(5,479)	(8,717)	248,094	7,226	4,983	12,209	18,789	10/05/2014
W90938-FU-5	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	07/03/2013	HSBC Securities (USA) Inc		397,546	391,035	393,493	402,549	0	(315)	0	(315)	(9,129)	397,665	4,561	(120)	4,441	8,971	11/04/2022
W9128Y-AB-4	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	04/08/2013	JP Morgan		955,148	911,540	874,985	946,885	0	(1,039)	0	(1,039)	(73,544)	934,137	61,836	21,011	82,847	16,913	08/27/2018
W91297-AA-4	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	02/08/2013	Merrill Lynch International		264,770	235,538	254,713	258,678	0	(463)	0	(463)	(8,840)	249,423	48	15,347	15,395	9,334	08/09/2016
W95890-CX-0	TELIASONERA AB CORP FOREIGN	D	10/09/2013	JP Morgan		464,344	405,255	430,233	419,951	0	(458)	0	(458)	9,046	415,959	(12,580)	48,384	35,804	19,684	03/21/2022
W9801L-DS-6	VATTENFALL TREASURY GOVT FOREIGN	D	07/23/2013	ING Bank		2,083,781	1,649,188	1,702,441	1,702,232	0	(4,771)	0	(4,771)	(24,471)	1,698,613	25,623	385,169	410,792	168,208	01/31/2019
W9801L-DT-4	VATTENFALL TREASURY GOVT FOREIGN	D	08/27/2013	BNP PARIBAS (Lond. Branch)		474,867	468,108	480,188	467,490	0	(4,366)	0	(4,366)	(10,017)	469,719	16,612	5,148	21,760	19,763	05/07/2014
W9814L-AB-1	VATTENFALL AB CORP FOREIGN	D	03/18/2013	Maturity		965,371	965,371	1,006,505	982,875	0	(673)	0	(673)	8,648	965,371	(25,479)	0	(25,479)	39,822	01/17/2014
W9880J-MA-4	VOLVO TREASURY AB CORP FOREIGN	D	03/01/2013	BNP PARIBAS (Lond. Branch)		498,548	457,573	610,818	494,873	0	(5,549)	0	(5,549)	64,092	485,854	(67,563)	12,695	(54,868)	46,175	12/29/2014
W9T242-AJ-1	SWEDBANK AB CORP FOREIGN	D	09/03/2013	Commerzbank A.G.		1,159,395	1,121,023	1,064,936	1,150,878	0	(5,727)	0	(5,727)	(89,389)	1,145,060	89,297	14,335	103,632	37,255	06/18/2016
W9T243-CH-1	SWEDBANK AB CORP FOREIGN	D	04/30/2013	NATIXIS S.A.		335,295	327,500	308,312	333,603	0	(501)	0	(501)	(25,911)	330,938	23,747	4,357	28,104	5,056	09/01/2015
X1169K-AE-4	CEZ AS GOVT FOREIGN 6.000% 07/18/14	D	06/18/2013	Prudential Invst Mgmt		1,756,008	1,661,826	2,005,090	1,652,409	0	(3,488)	0	(3,488)	319,164	1,670,004	(298,081)	86,004	(212,077)	91,514	12/17/2014
X1169K-AJ-3	CEZ AS GOVT FOREIGN 5.750% 05/26/15	D	06/18/2013	Prudential Invst Mgmt		941,166	860,946	947,131	869,942	0	(3,639)	0	(3,639)	50,478	877,281	(39,500)	63,884	24,384	51,077	10/25/2015
X1169K-AN-4	CEZ AS GOVT FOREIGN 5.000% 10/19/21	D	06/18/2013	Prudential Invst Mgmt		397,147	333,700	345,212	333,844	0	(215)	0	(215)	10,306	337,786	(6,149)	59,362	53,213	11,062	10/18/2021
X2993S-AC-1	FORTUM OYJ GOVT FOREIGN	D	06/21/2013	Various		641,436	652,360	633,996	648,801	0	435	0	435	(14,714)	642,509	7,988	(1,073)	6,915	11,418	12/07/2022
Y3915@-AA-7	Indian Oil Corporation Senior Note	F	01/17/2013	PPCP I LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/31/2018
Y4948Q-AA-0	KOREA SOUTH-EAST POWER CORP FOREIGN	F	06/26/2013	Maturity		5,000,000	5,000,000	4,798,850	4,982,654	0	17,346	0	17,346	0	5,000,000	0	0	0	118,750	01/25/2014
Y5377J-AL-9	VOLKSWAGEN AG CORP FOREIGN	D	07/12/2013	MIZUHO INT'L PLC		141,981	130,410	139,612	142,674	0	(905)	0	(905)	(3,236)	140,210	1,677	1,771	3,448	6,406	01/20/2019
006848-30-3	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		187	0	0	0	0	0	0	0	0	0	187	187	187	0	12/31/2013
006848-AF-2	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		18,079	0	0	0	0	0	0	0	0	0	0	18,079	18,079	0	03/01/2005
006848-AK-1	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		5,219	0	0	0	0	0	0	0	0	0	0	5,219	5,219	0	02/15/2004
006848-AP-0	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		28,944	0	0	0	0	0	0	0	0	0	0	28,944	28,944	0	03/01/2007
006848-AR-6	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		35,678	0	0	0	0	0	0	0	0	0	0	35,678	35,678	0	07/15/2004
006848-AS-4	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		40,443	0	0	0	0	0	0	0	0	0	0	40,443	40,443	0	10/01/2002
006848-AU-9	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		7,774	0	0	0	0	0	0	0	0	0	0	7,774	7,774	0	02/01/2008
006848-BD-6	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		17,446	0	0	0	0	0	0	0	0	0	0	17,446	17,446	0	05/01/2009
006848-BE-4	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		22,924	0	0	0	0	0	0	0	0	0	0	22,924	22,924	0	11/15/2009
006848-BF-1	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		24,469	0	0	0	0	0	0	0	0	0	0	24,469	24,469	0	10/01/2010
006848-BJ-3	ADELPHIA COMMUNICATIONS CORP		12/31/2013	Settlement Process		24,571	0	0	0	0	0	0	0	0	0	0	24,571	24,571	0	06/15/2011
18152#-AA-2	Clark Retail Group Inc.		12/31/2013	Call		9,329	0	0	0	0	0	0	0	0	0	0	9,329	9,329	0	12/31/2012
36829J-AB-7	GEHMC_06-1 ABS FLOATER		12/31/2013	Settlement Process		5,230	0	0	0	0	0	0	0	0	0	0	5,230	5,230	0	08/25/2036
37931K-AB-7	Global Crossings Holdings Ltd		12/31/2013	Settlement Process		1,028	0	0	0	0	0	0	0	0	0	0	1,028	1,028	0	05/15/2008
524908-R3-6	LEHMAN BROTHERS HLDGS INC		12/31/2013	Settlement Process		136,091	0	0	0	0	0	0	0	0	0	0	136,091	136,091	0	12/31/2013
5252M0-BZ-9	LEHMAN BROTHERS HLDGS INC		12/31/2013	Settlement Process		11,201	0	0	0	0	0	0	0	0	0	0	11,201	11,201	0	12/31/2013
571748-AC-6	MARSH & MCLENNAN COS INC		12/31/2013	Settlement Process		14,977	0	0	0	0	0	0	0	0	0	0	14,977	14,977	0	12/31/2013
651639-AD-8	Newmont Mining		12/31/2013	Settlement Process		32	0	0	0	0	0	0	0	0	0	0	32	32	0	12/31/2013
651639-AE-6	Newmont Mining		12/31/2013	Settlement Process		27	0	0	0	0	0	0	0	0	0	0	27	27	0	03/28/2035
90348@-AB-6	Eurofoods International Fin US		12/31/2013	Various		3,047,780	0	0	0	0	0	0	0	0	0	0	3,047,780	3,047,780	0	09/29/2008
911365-AN-4	United Rentals		12/31/2013	Various		21	0	0	0	0	0	0	0	0	0	0	21	21	0	02/15/2012
91324P-AK-8	United Health		12/31/2013	Settlement Process		220	0	0	0	0	0	0	0	0	0	0	220	220	0	12/31/2013
91324P-AP-7	United Health		12/31/2013	Settlement Process		3,078	0	0	0	0	0	0	0	0	0	0	3,078	3,078	0	12/31/2013
91324P-AQ-5	United Health		12/31/2013	Settlement Process		275	0	0	0	0	0	0	0	0	0	0	275	275	0	03/15/2016
91324P-AR-3	United Health		12/31/2013	Settlement Process		5,428	0	0	0	0	0	0	0	0	0	0	5,428	5,428	0	03/15/2036
G42788-AA-6	Hampson Industries Plc		12/31/2013	Call		387,046	0	0	0	0	0	0	0	0	0	0	387,046	387,046	0	05/28/2015
G9877#-AB-6	YourCash Solutions Ltd Senior Subordinat	D	12/31/2013	Various		3,935	0	0	0	0	0	0	0	0	3,935	3,935	0	3,935	0	02/15/2019
000000-00-0	Goldman Sachs Subprime Litigation		12/31/2013	Settlement Process		10,848,987	0	0	0	0	0	0	0	0	0	0	10,848,987	10,848,987	0	12/31/2013
62663#-AA-2	Murphree Colardo Capco		12/31/2013	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	410,871	02/20/2012
B8A0LH-6J-3	COUNTRYWIDE HOME LN ABS FLOATER - 12668V		12/25/2013	Call 22148066.6667		239,199	1	0	0	0	0	0	0	0	0	0	239,199	239,199	0	12/31/2013
09858#-AB-6	Boom LLC Revolver		12/31/2013	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	5,542	05/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
653408-AA-8	nextSource. Inc. Senior Secured Revolver		12/31/2013	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,121	08/05/2018
87973#-AB-2	Temp-Tations LLC Revolver		12/31/2013	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,132	11/30/2013
C8626@-AB-8	Sun Gro Horticulture CanadaLTD Series B	A	12/31/2013	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	633,150	05/14/2015
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		12/31/2013	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	38	01/25/2037
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,006,962,599	17,055,771,819	16,943,736,711	16,933,651,495	2,850,688	58,994,496	14,220,047	47,625,137	(9,500,428)	16,985,081,251	13,118,524	21,881,328	34,999,851	576,860,107	XXX
Bonds - Hybrid Securities																				
14043D-AB-7	CAPITAL ONE CAPITAL VI CORPORATE		01/02/2013	Call 100.0000		150,000	150,000	148,058	148,076	0	0	0	0	0	148,076	0	1,924	1,924	1,738	12/31/2013
25746R-AE-6	DOMINION CAP TR COMPANY GUARNT		01/03/2013	Call 101.9580		10,195,800	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	195,800	195,800	69,600	11/30/2018
38143V-AA-7	GOLDMAN SACHS GRP INC CORPORATE		09/10/2013	Various		12,841,062	13,513,000	13,513,000	13,513,000	0	0	0	0	0	13,513,000	0	(671,938)	(671,938)	915,657	02/09/2034
903312-AA-4	USB REALTY CORP PERPETUAL		12/02/2013	UBS AG		2,632,800	3,000,000	1,252,500	1,252,500	0	0	0	0	0	1,252,500	0	1,380,300	1,380,300	49,843	01/07/2050
U2492W-AB-3	DEUTSCHE BANK CAPITAL TRUST IV CORP FLOA	D	04/04/2013	Goldman Sachs International		160,170	192,720	170,619	173,930	0	0	0	0	(3,311)	169,497	(1,121)	(9,328)	(10,449)	5,685	12/31/2013
U62930-AA-7	NATIONAL CAPITAL TRUST I ABBEY NATL CAP	D	04/30/2013	Barclays Bank PLC-Lond Brk/Dlr		158,963	154,935	123,663	128,415	0	0	0	0	(4,752)	122,399	(1,264)	36,565	35,301	3,268	07/19/2019
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	F	07/08/2013	UBS AG		1,984,650	1,965,000	844,950	844,950	0	0	0	0	0	844,950	0	1,139,700	1,139,700	84,997	06/27/2029
D03080-CP-7	ALLIANZ SE PERPETUAL FRGN	D	12/16/2013	Prudential Invst Mgmt		3,647,812	3,638,715	3,774,717	3,364,491	0	0	0	0	410,226	3,504,083	(270,634)	143,729	(126,905)	378,227	12/31/2013
D2542N-AG-1	ENBW ENERGIE BADEN WUERTTEMBER CORP FORE	D	08/29/2013	Barclays Bank PLC-Lond Brk/Dlr		541,132	493,599	479,853	517,720	0	(4,025)	0	(4,025)	(40,211)	519,450	45,966	21,682	67,648	50,393	04/02/2017
D55535-AB-0	MUNICH RE CORP FRGN FLOATER	D	07/16/2013	Bayerische Vereinsbank Intl S		300,596	260,950	269,655	242,569	0	(1,494)	0	(1,494)	23,219	238,709	(25,586)	61,887	36,301	17,834	11/25/2041
F4984P-AU-4	SUEZ ENVIRONNEMENT PERPETUAL FRGN	D	04/04/2013	Goldman Sachs International		659,745	642,400	682,964	635,864	0	0	0	0	47,099	619,659	(63,304)	40,086	(23,218)	16,966	05/23/2016
F9652W-CC-7	AXA SA CORP FRGN FLOATER	D	11/05/2013	Various		563,316	530,920	486,301	485,636	0	(3,152)	0	(3,152)	(11,051)	485,651	14,218	77,665	91,883	38,579	06/05/2040
G9177T-AA-5	UBS CAPITAL SECURITIES LTD JER PERPETUAL	D	04/11/2013	Call 100.0000		1,115,753	1,115,753	1,328,975	1,120,640	0	0	0	0	208,335	1,115,753	(213,223)	0	(213,223)	82,112	12/04/2049
N0373A-AA-9	ALLIANDER N.V. ARNHEM GOVT FOREIGN	D	11/19/2013	Prudential Invst Mgmt		702,455	676,250	665,693	667,770	0	0	0	0	(2,077)	685,041	19,348	17,413	36,761	45,287	01/19/2050
W9801L-CZ-1	VATTENFALL TREASURY CORP FRGN FLOATER	D	07/23/2013	Goldman Sachs International		1,382,329	1,312,753	1,401,132	1,241,390	0	0	0	0	159,741	1,242,285	(158,847)	140,045	(18,802)	73,002	12/31/2013
4899999. Subtotal - Bonds - Hybrid Securities						37,036,583	37,646,995	35,142,080	34,336,951	0	(8,671)	0	(8,671)	787,218	34,461,053	(654,447)	2,575,530	1,921,083	1,833,188	XXX
Bonds - Parent, Subsidiaries and Affiliates																				
20070*-AA-1	Commerce Street, LLC Affiliated Note		11/01/2013	Direct		327,459,178	327,459,178	327,459,178	327,459,178	0	0	0	0	0	327,459,178	0	0	0	12,507,576	02/13/2015
20070*-AA-1	Commerce Street, LLC Affiliated Note		06/22/2013	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	222,500	02/13/2015
315500-AE-8	Ferry Street I LLC Class C-1 Def.MezzNot		07/29/2013	Redemption 100.0000		32,325,689	32,325,689	26,507,065	31,077,875	0	1,247,814	0	1,247,814	0	32,325,689	0	0	0	187,249	01/28/2014
315500-AF-5	Ferry Street I LLC Class C-2 Deferrable		07/28/2013			96,977,067	96,977,067	79,521,195	92,894,053	0	4,083,014	0	4,083,014	0	96,977,067	0	0	0	1,598,961	01/29/2014
315500-AG-3	Ferry Street I LLC Class D-1 Deff.MezzNo		11/01/2013	Direct		25,786,539	25,786,539	19,597,769	23,260,156	0	1,484,815	0	1,484,815	0	24,744,971	0	1,041,568	1,041,568	603,039	08/13/2014
315500-AG-3	Ferry Street I LLC Class D-1 Deff.MezzNo		10/28/2013	Redemption 100.0000		9,213,461	9,213,461	7,002,231	8,310,792	0	902,670	0	902,670	0	9,213,461	0	0	0	196,160	08/13/2014
315500-AH-1	Ferry Street I LLC Class D-2 Def. Mezz N		11/01/2013	Direct		77,359,617	77,359,616	58,793,308	68,933,569	0	5,202,494	0	5,202,494	0	74,136,063	0	3,223,554	3,223,554	3,910,958	08/13/2014
315500-AH-1	Ferry Street I LLC Class D-2 Def. Mezz N		10/28/2013	Redemption 100.0000		27,640,384	27,640,384	21,006,692	24,629,780	0	3,010,604	0	3,010,604	0	27,640,384	0	0	0	1,263,994	08/13/2014
40637#-AA-1	Halsey Street Investment, LLC SENIOR NT		12/31/2013	Redemption 100.0000		2,092,757	2,092,757	2,092,757	2,092,757	0	0	0	0	0	2,092,757	0	0	0	148,060	09/12/2016
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		11/30/2013	Redemption 100.0000		1,347,807	1,347,807	1,347,807	1,347,807	0	0	0	0	0	1,347,807	0	0	0	44,150	12/31/2016
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		12/01/2013	Redemption 100.0000		8,967,907	8,967,907	8,967,907	8,967,907	0	0	0	0	0	8,967,907	0	0	0	384,416	11/25/2017
40637#-AD-5	Halsey Street Investment, LLC Senior Not		12/31/2013	Redemption 100.0000		2,553,056	2,553,056	2,553,056	2,553,056	0	0	0	0	0	2,553,056	0	0	0	207,995	07/15/2017
40637#-AE-3	Halsey Street Investment, LLC Sr Note Bu		12/31/2013	Redemption 100.0000		3,372,010	3,372,010	3,372,010	3,372,010	0	0	0	0	0	3,372,010	0	0	0	279,876	09/03/2017
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		12/31/2013	Redemption 100.0000		2,243,193	2,243,193	2,243,193	2,243,193	0	0	0	0	0	2,243,193	0	0	0	333,197	07/31/2018
40637#-AG-8	Halsey Street Investment, LLC Sr Note Ce		12/31/2013			511,885	511,885	511,885	511,885	0	0	0	0	0	511,885	0	0	0	37,686	06/08/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
				Redemption 100.0000																
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc		04/30/2013			2,355,671	2,355,671	2,355,671	2,355,671	0	0	0	0	0	2,355,671	0	0	0	181,410	04/29/2017
744355-C*-7	Prudential Realty Secs Senior Note		04/30/2013	Maturity		139,000,000	139,000,000	138,464,974	138,986,594	0	13,406	0	13,406	0	139,000,000	0	0	0	2,397,750	04/30/2017
744355-E*-5	Prudential Realty Secs Senior Note		06/30/2013	Maturity		60,311,070	60,311,070	60,246,609	60,300,240	0	10,830	0	10,830	0	60,311,070	0	0	0	1,535,419	01/30/2014
744355-F@-2	Prudential Realty Secs Senior Note		10/15/2013	Maturity		34,038,506	34,038,506	34,443,564	34,069,593	0	87,634	0	87,634	0	34,157,228	0	(118,722)	(118,722)	1,415,435	10/15/2018
744355-G#-9	Prudential Realty Secs Senior Note		10/15/2013	Maturity		49,823,471	49,823,471	51,539,391	49,948,941	0	432,976	0	432,976	0	50,381,917	0	(558,446)	(558,446)	2,022,003	10/15/2018
744355-H#-8	Prudential Realty Secs Senior Note		10/15/2013	Maturity		31,420,160	31,420,160	31,467,290	31,425,015	0	9,113	0	9,113	0	31,434,128	0	(13,968)	(13,968)	1,361,540	10/15/2018
G7282#-AB-9	Pruco Reinsurance, Ltd c/o MMS Affiliate	F	11/15/2013	Call 100.0000		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	9,894,567	02/21/2014
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,044,799,428	1,044,799,427	989,493,552	1,024,740,072	0	16,485,370	0	16,485,370	0	1,041,225,442	0	3,573,986	3,573,986	40,733,941	XXX
8399997. Total - Bonds - Part 4						21,897,258,676	23,053,306,098	21,652,908,372	21,805,679,569	2,850,688	78,496,114	14,373,366	66,973,436	(9,716,091)	21,874,516,038	11,392,558	22,742,614	34,135,171	684,380,130	XXX
8399998. Total - Bonds - Part 5						17,747,735,182	17,748,444,705	17,886,525,155	0	0	(331,265)	3,687,097	(4,018,362)	0	17,883,174,705	667,946	(135,439,494)	(134,771,548)	127,872,482	XXX
8399999. Total - Bonds						39,644,993,858	40,801,750,803	39,539,433,527	21,805,679,569	2,850,688	78,164,849	18,060,463	62,955,074	(9,716,091)	39,757,690,743	12,060,504	(112,696,880)	(100,636,377)	812,252,612	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
17747#-10-8	Citrus Energy Appalachia, LLC Class A Pr		07/26/2013	Direct	7,000.000	10,379,686	0.00	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	3,379,686	3,379,686	0	
29439*-12-6	Equa-Chlor, Inc. Preferred Stock Series		12/30/2013	Call 167.3150	19,000.000	3,178,985	0.00	1,390,719	1,390,719	0	0	0	0	0	1,390,719	0	1,788,266	1,788,266	0	
64125J-3#-9	Neuvant Aerospace Corporation Preferred		08/28/2013	Call 0.0000	566,600.000	1	0.00	1	0	1	0	0	1	0	1	0	0	0	0	
78112#-20-6	Rubicon Venture Partners, Inc. Preferred		09/11/2013	Direct	2,432,000.000	3	0.00	2	145,920	0	0	145,918	(145,918)	0	2	0	1	1	0	
151327-20-2	CENTAUR FUNDING CORP RED PFD	F	04/04/2013	Barclays Capital Inc	5,000.000	6,200,000	0.00	5,153,217	5,053,971	0	(1,958)	0	(1,958)	0	5,052,013	0	1,147,987	1,147,987	113,500	
D94523-10-3	VOLKSWAGON AG GERMANY PFD	D	04/16/2013	Various	16,797.000	3,309,102	0.00	2,794,430	2,749,301	0	0	0	0	45,129	2,702,280	(92,151)	606,823	514,672	0	
L3234S-B2-2	European Credit Luxembourg SA ECL S 565	F	12/10/2013	Direct	140,645,000.000	116,739,399	0.00	115,807,441	115,807,441	0	0	0	0	0	115,807,441	0	931,958	931,958	9,267,455	
L3234S-D8-7	European Credit Luxembourg SA ECL S 538	F	12/10/2013	Direct	140,645,000.000	117,008,469	0.00	116,662,964	116,662,964	0	0	0	0	0	116,662,964	0	345,505	345,505	9,560,524	
000000-00-0	YourCash Solutions Ltd		03/31/2013	Interest Capitalization	0.000	0	0.00	0	0	0	0	0	0	0	2,199	2,199	(2,199)	0	0	
000000-00-0	YourCash Solutions Ltd		03/31/2013	Interest Capitalization	0.000	2,199	0.00	0	0	0	0	0	0	0	0	0	2,199	2,199	0	
G9877#-AC-4	YourCash Solutions Ltd	D	12/31/2013	Interest Capitalization	0.000	(8,707)	0.00	0	0	0	0	0	0	0	(8,707)	(8,707)	0	(8,707)	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						256,809,137	XXX	248,808,774	248,810,316	1	(1,958)	145,918	(147,875)	45,129	248,608,912	(98,659)	8,200,226	8,101,567	18,941,479	XXX
8999997. Total - Preferred Stocks - Part 4						256,809,137	XXX	248,808,774	248,810,316	1	(1,958)	145,918	(147,875)	45,129	248,608,912	(98,659)	8,200,226	8,101,567	18,941,479	XXX
8999998. Total - Preferred Stocks - Part 5						64,393	XXX	68,330	0	0	0	0	0	0	66,164	(2,166)	(1,770)	(3,936)	0	XXX
8999999. Total - Preferred Stocks						256,873,530	XXX	248,877,104	248,810,316	1	(1,958)	145,918	(147,875)	45,129	248,675,076	(100,825)	8,198,456	8,097,631	18,941,479	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00104Q-10-7	AFC ENTERPRISES INC COM		07/15/2013	Various	11,600.000	429,606		289,286	303,108	(13,822)	0	0	(13,822)	0	289,286	0	140,320	140,320	0	
001055-10-2	AFLAC INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	39,400.000	2,050,770		2,102,148	2,092,928	9,220	0	0	9,220	0	2,102,148	0	(51,378)	(51,378)	0	
001228-10-5	AG Mortgage Investment Trust I COM		06/26/2013	Various	95,200.000	2,133,817		2,126,302	2,235,296	(108,994)	0	0	(108,994)	0	2,126,302	0	7,515	7,515	172,000	
00207R-10-1	ATMI INC COM		09/24/2013	Various	4,300.000	113,886		85,605	89,784	(4,180)	0	0	(4,180)	0	85,605	0	28,281	28,281	0	
002474-10-4	AZZ Inc COM		09/24/2013	Various	12,500.000	515,224		288,288	480,375	(192,087)	0	0	(192,087)	0	288,288	0	226,936	226,936	5,124	
002824-10-0	ABBOTT LABORATORIES COM		01/16/2013	Merrill Lynch, Pierce Fenner &	450,400.000	14,723,576		10,608,498	14,115,528	(3,507,029)	0	0	(3,507,029)	0	10,608,498	0	4,115,078	4,115,078	63,056	
002824-10-0	ABBOTT LABORATORIES COM		01/02/2013	Spin Off	0.000	11,563,073		11,563,073	15,385,672	(3,822,599)	0	0	(3,822,599)	0	11,563,073	0	0	0	0	
004225-10-8	Acadia Pharmaceuticals, Inc. Common Stoc		08/08/2013	Direct	9,546.000	188,642		51,835	44,389	7,446	0	0	7,446	0	51,835	0	136,807	136,807	0	
00484M-10-6	Acorda Therapeutics Inc COM		01/28/2013	Various	21,200.000	588,772		541,523	527,032	14,491	0	0	14,491	0	541,523	0	47,249	47,249	0	
00508B-10-2	ACTUATE CORP COM		09/24/2013	Various	76,700.000	474,468		496,703	429,520	67,183	0	0	67,183	0	496,703	0	(22,235)	(22,235)	0	
005125-10-9	ACXIOM CORP COM		04/16/2013	Various	39,200.000	732,207		691,789	684,432	7,357	0	0	7,357	0	691,789	0	40,418	40,418	0	
007974-10-8	ADVENT SOFTWARE INC. COM		09/24/2013	Various	24,000.000	778,904		482,916	513,120	(30,204)	0	0	(30,204)	0	482,916	0	295,988	295,988	162,000	
00826A-10-9	Affymax Inc COM		02/25/2013	Deutsche Bank Securities Inc	35,600.000	84,482		152,938	676,400	(523,462)	0	0	(523,462)	0	152,938	0	(68,455)	(68,455)	0	
00922R-10-5	Air Transport Services Group I COM		09/24/2013	Various	24,500.000	126,912		117,773	98,245	19,528	0	0	19,528	0	117,773	0	9,139	9,139	0	
011659-10-9	ALASKA AIR GROUP COM		11/25/2013	Various	50,500.000	3,184,224		1,193,153	2,176,045	(982,892)	0	0	(982,892)	0	1,193,153	0	1,991,071	1,991,071	2,640	
013817-10-1	ALCOA INC COM		04/16/2013	Various	328,700.000	2,718,761		2,849,639	2,853,116	(3,477)	0	0	(3,477)	0	2,849,639	0	(130,878)	(130,878)	9,861	
01748X-10-2	ALLEGIANT TRAVEL CO COM		12/10/2013	Various	20,900.000	1,627,815		1,546,515	1,534,269	12,246	0	0	12,246	0	1,546,515	0	81,300	81,300	0	
018804-10-4	ALLIANT TECHSYSTEMS INC COM		08/26/2013	Various	14,000.000	1,259,075		717,598	867,440	(149,842)	0	0	(149,842)	0	717,598	0	541,477	541,477	7,280	
020409-10-8	Almost Family Inc COM		05/08/2013	Various	13,300.000	267,330		308,176	269,458	38,718	0	0	38,718	0	308,176	0	(40,845)	(40,845)	0	
020520-10-2	ALON USA ENERGY INC COM		09/24/2013	Various	69,600.000	845,349		724,618	1,259,064	(534,446)	0	0	(534,446)	0	724,618	0	120,731	120,731	19,572	
021441-10-0	ALTERA CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	62,900.000	2,179,485		1,994,177	2,166,276	(172,099)	0	0	(172,099)	0	1,994,177	0	185,308	185,308	0	
02208R-10-6	Altra Holdings Inc COM		09/24/2013	Various	9,400.000	246,914		179,523	207,270	(27,747)	0	0	(27,747)	0	179,523	0	67,390	67,390	1,862	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
023436-10-8	AMEDISYS INC COM		05/08/2013	Various	79,000.000	892,170		927,912	890,330	37,582	0	0	37,582	0	927,912	0	(35,741)	(35,741)	0	
023586-10-0	AMERCO COM		07/15/2013	WELLS FARGO SEC LLC	200.000	34,202		19,323	25,362	(6,039)	0	0	(6,039)	0	19,323	0	14,879	14,879	0	
024013-10-4	American Assets Trust Inc COM		08/26/2013	Morgan Stanley & Co, Inc	1,200.000	35,774		33,872	33,516	356	0	0	356	0	33,872	0	1,902	1,902	504	
02503X-10-5	American Capital Agency Corp COM		05/08/2013	Various	62,300.000	1,953,522		1,906,816	1,802,962	103,854	0	0	103,854	0	1,906,816	0	46,706	46,706	155,750	
02504A-10-4	American Capital Mortgage Inve COM		06/26/2013	JP Morgan	20,100.000	350,042		496,249	473,757	22,492	0	0	22,492	0	496,249	0	(146,207)	(146,207)	52,260	
025537-10-1	American Electric Power Co COM		09/24/2013	Various	298,300.000	13,863,245		12,852,737	12,731,444	121,293	0	0	121,293	0	12,852,737	0	1,010,509	1,010,509	291,170	
02913V-10-3	American Public Education Inc COM		01/28/2013	Various	4,300.000	161,325		132,702	155,273	(22,572)	0	0	(22,572)	0	132,702	0	28,624	28,624	0	
02916P-10-3	AMERICAN RAILCAR INDS COM		09/24/2013	Various	28,300.000	1,011,091		766,702	897,959	(131,257)	0	0	(131,257)	0	766,702	0	244,389	244,389	12,925	
029429-10-7	AMERICAN SCIENCE & ENG COM		02/25/2013	Deutsche Bank Securities Inc	2,900.000	184,739		188,963	189,109	(146)	0	0	(146)	0	188,963	0	(4,224)	(4,224)	1,450	
03027X-10-0	American Tower Corp REIT		08/13/2013	Various	92,300.000	6,733,646		6,352,985	7,132,021	(779,036)	0	0	(779,036)	0	6,352,985	0	380,661	380,661	25,281	
03062T-10-5	AMERICAS CAR MART INC COM		09/24/2013	Various	1,600.000	71,892		47,956	64,832	(16,876)	0	0	(16,876)	0	47,956	0	23,936	23,936	0	
03076K-10-8	AMERIS BANCORP COM		06/12/2013	Various	500.000	8,045		5,748	6,245	(497)	0	0	(497)	0	5,748	0	2,297	2,297	0	
03082*-10-5	AmeriMark Holdings LLC Unit Membership I		04/23/2013	Direct	1,094,849.000	0		5	0	5	0	0	5	0	5	0	(5)	(5)	0	
031162-10-0	AMGEN INC COM		03/11/2013	JP Morgan	2,600.000	238,449		133,722	224,432	(90,710)	0	0	(90,710)	0	133,722	0	104,727	104,727	1,222	
03232P-40-5	Amsurg Corp COM		01/16/2013	Merrill Lynch, Pierce Fenner &	4,400.000	135,740		130,869	132,044	(1,175)	0	0	(1,175)	0	130,869	0	4,871	4,871	0	
03475V-10-1	ANGIODYNAMICS INC COM		03/25/2013	Various	22,100.000	258,222		272,970	242,879	35,971	0	5,880	30,091	0	272,970	0	(14,748)	(14,748)	0	
035623-10-7	ANN INC COM		09/24/2013	Various	147,100.000	4,785,336		3,831,237	4,977,864	(1,146,627)	0	0	(1,146,627)	0	3,831,237	0	954,099	954,099	0	
037598-10-9	APOGEE ENTERPRISES INC COM		06/12/2013	Various	14,600.000	354,930		297,108	349,962	(52,854)	0	0	(52,854)	0	297,108	0	57,822	57,822	2,061	
037604-10-5	APOLLO GROUP INC COM		02/25/2013	Various	254,600.000	4,887,223		5,117,183	5,326,232	(209,049)	0	0	(209,049)	0	5,117,183	0	(229,960)	(229,960)	0	
03762U-10-5	Apollo Commercial Real Estate REIT		08/26/2013	Various	24,900.000	393,673		380,652	404,127	(23,475)	0	0	(23,475)	0	380,652	0	13,021	13,021	24,920	
03763V-10-2	Apollo Residential Mortgage In COM		08/26/2013	Various	73,000.000	1,239,576		1,400,942	1,473,870	(72,929)	0	0	(72,929)	0	1,400,942	0	(161,365)	(161,365)	158,690	
037833-10-0	APPLE COMPUTER INC COM		08/26/2013	Various	16,900.000	8,192,719		7,706,220	9,008,207	(1,301,987)	0	0	(1,301,987)	0	7,706,220	0	486,499	486,499	85,045	
03820C-10-5	Applied Industrial Tech, Inc. COM		06/12/2013	Various	6,500.000	308,485		220,480	273,065	(52,585)	0	0	(52,585)	0	220,480	0	88,005	88,005	2,990	
03834A-10-3	Approach Resources Inc. Common Stock		08/08/2013	Direct	4,659.000	114,791		123,062	116,522	34,811	0	28,271	6,540	0	123,062	0	(8,271)	(8,271)	0	
03875Q-10-8	ARBITRON INC COM		09/30/2013	Various	18,700.000	885,169		663,107	872,916	(209,809)	0	0	(209,809)	0	663,107	0	222,062	222,062	4,744	
039483-10-2	ARCHER DANIELS MIDLAND C COM		09/10/2013	WELLS FARGO SEC LLC	110,900.000	3,681,046		2,987,136	3,037,551	(50,415)	0	0	(50,415)	0	2,987,136	0	693,910	693,910	39,330	
04010E-10-9	Argan Inc COM		05/08/2013	Various	10,200.000	161,915		193,037	183,600	9,437	0	0	9,437	0	193,037	0	(31,121)	(31,121)	0	
04013V-10-8	Ares Commercial Real Estate Co COM		06/26/2013	Various	17,800.000	239,687		299,462	292,276	7,186	0	0	7,186	0	299,462	0	(59,775)	(59,775)	12,300	
041356-20-5	Arlington Asset Investment Cor COM		01/28/2013	WELLS FARGO SEC LLC	1,100.000	25,312		24,637	22,847	1,790	0	0	1,790	0	24,637	0	675	675	0	
042315-10-1	ARMOUR Residential REIT Inc REIT		02/25/2013	Deutsche Bank Securities Inc	27,600.000	182,798		182,960	178,572	4,388	0	0	4,388	0	182,960	0	(163)	(163)	4,416	
04270V-10-6	ARRIS GROUP INC COM		09/24/2013	Various	122,800.000	2,025,684		1,534,834	1,834,632	(299,798)	0	0	(299,798)	0	1,534,834	0	490,850	490,850	0	
044103-10-9	ASHFORD HOSPITALITY TRUS COM		11/20/2013	Spin Off	0.000	2,864		2,864	4,816	(1,952)	0	0	(1,952)	0	2,864	0	0	0	0	
04544X-30-0	Assisted Living Concepts Inc COM		07/12/2013	Tender (Corp Action)	14,300.000	171,600		110,200	139,425	(29,225)	0	0	(29,225)	0	110,200	0	61,400	61,400	0	
045604-10-5	ASSOC ESTATES RLTY REIT COM		02/12/2013	SG Americas securities LLC	20,100.000	342,424		300,230	324,012	(23,782)	0	0	(23,782)	0	300,230	0	42,194	42,194	3,819	
04621X-10-8	ASSURANT INC COM		09/10/2013	Various	38,100.000	2,120,970		1,196,721	1,322,070	(125,349)	0	0	(125,349)	0	1,196,721	0	924,249	924,249	27,051	
05367P-10-0	AVID TECHNOLOGY COM		02/12/2013	Various	15,800.000	118,447		138,704	119,764	18,940	0	0	18,940	0	138,704	0	(20,257)	(20,257)	0	
05379B-10-7	AVISTA CORP COM		09/24/2013	Various	40,800.000	1,121,902		983,142	983,688	(546)	0	0	(546)	0	983,142	0	138,760	138,760	29,494	
05463D-10-0	AXIALL CORP COM		06/12/2013	Various	64,500.000	2,842,281		2,077,215	2,662,560	(585,346)	0	0	(585,346)	0	2,077,215	0	765,066	765,066	3,352	
05508R-10-6	B&G FOODS HLDG CORP COM		09/24/2013	Various	14,400.000	506,287		167,028	407,664	(240,636)	0	0	(240,636)	0	167,028	0	339,258	339,258	12,528	
05566U-10-8	Bofl Holding Inc COM		01/28/2013	WELLS FARGO SEC LLC	700.000	21,057		19,643	19,509	134	0	0	134	0	19,643	0	1,413	1,413	0	
055921-10-0	B M C SOFTWARE INC COM		01/28/2013	Various	138,900.000	6,082,359		5,626,001	5,508,774	117,227	0	0	117,227	0	5,626,001	0	456,358	456,358	0	
05615F-10-2	Babcock & Wilcox Co/The COM		06/26/2013	Various	53,200.000	1,573,519		1,253,956	1,393,840	(139,884)	0	0	(139,884)	0	1,253,956	0	319,563	319,563	8,512	
056525-10-8	Badger Meter Inc COM		05/28/2013	Various	4,600.000	204,718		207,288	218,086	(10,799)	0	0	(10,799)	0	207,288	0	(2,570)	(2,570)	782	
057149-10-6	Michael Baker Corp COM		10/14/2013	Various	4,900.000	174,946		98,896	122,157	(23,261)	0	0	(23,261)	0	98,896	0	76,049	76,049	1,768	
058498-10-6	BALL CORP COM		02/12/2013	SG Americas securities LLC	37,300.000	1,680,589		1,631,092	1,669,175	(38,083)	0	0	(38,083)	0	1,631,092	0	49,497	49,497	0	
059692-10-3	BANCORPSOUTH INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	13,000.000	190,970		177,913	189,020	(11,107)	0	0	(11,107)	0	177,913	0	13,057	13,057	66	
064058-10-0	Bank of New York Mellon Corp/T COM		01/28/2013	WELLS FARGO SEC LLC	51,800.000	1,404,350		1,059,517	1,331,260	(271,743)	0	0	(271,743)	0	1,059,517	0	344,833	344,833	6,734	
06647F-10-2	Bankrate Inc COM		03/11/2013	Various	38,100.000	456,539		431,970	474,345	(42,375)	0	0	(42,375)	0	431,970	0	24,569	24,569	0	
06846N-10-4	Bill Barrett Corp COM		08/08/2013	Direct	1,800.000	39,159		32,490	32,022	28,660	0	28,192	468	0	32,490	0	6,669	6,669	0	
073685-10-9	BEACON ROOFING SUPPLY COM		09/24/2013	Various	31,000.000	1,175,632		611,822	1,031,680	(419,858)	0	0	(419,858)	0	611,822	0	563,810	563,810	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
075896-10-0	BED BATH BEYOND INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	149,100.000	8,358,546		8,668,624	8,336,181	332,443	0	0	332,443	0	8,668,624	0	(310,078)	(310,078)	0	
080555-10-5	BELO CORP COM		12/24/2013	Various	134,400.000	1,728,888		942,736	1,030,848	(88,112)	0	0	(88,112)	0	942,736	0	786,152	786,152	36,688	
084680-10-7	BERKSHIRE HILLS BANCORP COM		06/26/2013	Various	8,800.000	228,675		188,891	209,968	(21,077)	0	0	(21,077)	0	188,891	0	39,784	39,784	2,556	
085789-10-5	BERRY PETE CO COM		12/17/2013	Tax Free Exchange	54,000.000	2,560,118		1,761,468	1,811,700	(50,232)	0	0	(50,232)	0	1,761,468	0	798,651	798,651	17,280	
08986R-10-1	BIGLARI HOLDINGS INC COM		08/26/2013	Various	3,300.000	1,321,521		1,178,413	1,287,066	(108,653)	0	0	(108,653)	0	1,178,413	0	143,108	143,108	0	
09057G-60-2	Bio-Reference Labs Inc COM		09/24/2013	Various	28,600.000	800,302		730,657	820,534	(89,877)	0	0	(89,877)	0	730,657	0	69,645	69,645	0	
09062X-10-3	BIOGEN IDEC INC COM		11/25/2013	Various	42,800.000	10,025,787		2,149,844	6,277,476	(4,127,632)	0	0	(4,127,632)	0	2,149,844	0	7,875,943	7,875,943	0	
091826-10-7	BLACK BOX COPORATION COM		06/26/2013	Various	13,200.000	309,816		332,101	321,288	10,813	0	0	10,813	0	332,101	0	(22,286)	(22,286)	1,556	
095180-10-5	BLOUNT INTL INC NEW COM		03/25/2013	Citigroup Inc	18,200.000	241,097		251,122	287,924	(36,802)	0	0	(36,802)	0	251,122	0	(10,024)	(10,024)	0	
095229-10-0	BLUCORA INC COM		06/12/2013	Various	17,500.000	312,868		214,278	274,925	(60,647)	0	0	(60,647)	0	214,278	0	98,590	98,590	0	
09578R-10-3	BLUE NILE INC COM		01/28/2013	Various	6,800.000	228,397		264,153	261,800	2,353	0	0	2,353	0	264,153	0	(35,756)	(35,756)	0	
096761-10-1	Bob Evans Farms, Inc. COM		12/10/2013	Various	54,000.000	2,733,301		1,673,910	2,170,800	(496,890)	0	0	(496,890)	0	1,673,910	0	1,059,391	1,059,391	33,992	
09689U-10-2	Body Central Corp COM		09/10/2013	Various	65,200.000	486,632		626,979	649,392	(22,413)	0	0	(22,413)	0	626,979	0	(140,347)	(140,347)	0	
101388-10-6	BOTTOMLINE TECH DEL INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	7,000.000	187,180		163,401	184,730	(21,329)	0	0	(21,329)	0	163,401	0	23,779	23,779	0	
101405-10-8	Boulder Brands Inc COM		08/26/2013	Various	11,200.000	184,280		58,181	144,480	(86,299)	0	0	(86,299)	0	58,181	0	126,099	126,099	0	
104674-10-6	BRADY CORP CL A COM		09/24/2013	Various	16,900.000	512,318		476,799	564,460	(87,661)	0	0	(87,661)	0	476,799	0	35,519	35,519	8,227	
109696-10-4	BRINKS CO COM		09/24/2013	Various	33,900.000	937,638		819,560	967,167	(147,607)	0	0	(147,607)	0	819,560	0	118,078	118,078	4,570	
110394-10-3	BRISTOW GROUP INC COM		09/24/2013	Various	11,400.000	833,903		590,281	611,724	(21,443)	0	0	(21,443)	0	590,281	0	243,623	243,623	7,980	
111621-30-6	BROCADE COMMUNICATIONS S COM		07/15/2013	Various	222,000.000	1,318,555		1,148,443	1,183,260	(34,817)	0	0	(34,817)	0	1,148,443	0	170,112	170,112	0	
116794-10-8	BRUKER DALTONICS INC COM		07/15/2013	Various	15,200.000	249,854		218,788	232,104	(13,316)	0	0	(13,316)	0	218,788	0	31,066	31,066	0	
118255-10-8	BUCKEYE TECHNOLOGIES INC COM		08/26/2013	Various	144,200.000	5,337,446		1,614,875	4,139,982	(2,525,107)	0	0	(2,525,107)	0	1,614,875	0	3,722,572	3,722,572	36,477	
12008R-10-7	BUILDERS FIRSTSOURCE COM		04/16/2013	Various	24,500.000	135,006		126,749	136,710	(9,961)	0	0	(9,961)	0	126,749	0	8,257	8,257	0	
12477X-10-6	CAI International Inc COM		09/24/2013	Various	5,400.000	125,757		106,469	118,530	(12,061)	0	0	(12,061)	0	106,469	0	19,288	19,288	0	
124805-10-2	CBIZ COM		02/25/2013	Various	20,400.000	124,205		121,823	120,564	1,259	0	0	1,259	0	121,823	0	2,382	2,382	0	
124830-10-0	CBL & ASSOCIATES PROPERTIES COM		07/15/2013	WELLS FARGO SEC LLC	60,900.000	1,409,348		636,253	1,291,689	(655,436)	0	0	(655,436)	0	636,253	0	773,095	773,095	41,412	
124857-20-2	CBS CORP COM		09/24/2013	Various	19,700.000	1,109,374		678,212	749,585	(71,373)	0	0	(71,373)	0	678,212	0	431,163	431,163	9,456	
125071-10-0	C D I CORP COM		06/12/2013	Various	5,500.000	87,150		83,031	94,215	(11,184)	0	0	(11,184)	0	83,031	0	4,119	4,119	299	
125269-10-0	CF INDUSTRIES HLDGS INC COM		09/24/2013	Various	14,400.000	2,936,080		1,845,241	2,925,504	(1,080,263)	0	0	(1,080,263)	0	1,845,241	0	1,090,839	1,090,839	17,280	
125906-10-7	CSS INDS INC COM		09/10/2013	Various	1,000.000	23,549		19,810	21,890	(2,080)	0	0	(2,080)	0	19,810	0	3,739	3,739	195	
126408-10-3	CSX CORP COM		01/28/2013	WELLS FARGO SEC LLC	4,200.000	93,786		63,924	82,866	(18,942)	0	0	(18,942)	0	63,924	0	29,862	29,862	0	
126501-10-5	CTS CORPORATION COM		03/11/2013	Various	12,300.000	126,416		101,530	130,749	(29,219)	0	0	(29,219)	0	101,530	0	24,886	24,886	431	
126600-10-5	CVB FINL CORP COM		06/12/2013	Various	87,500.000	957,810		815,856	910,000	(94,144)	0	0	(94,144)	0	815,856	0	141,954	141,954	3,485	
12662P-10-8	CVR Energy Inc COM		05/28/2013	Various	20,500.000	1,287,975		378,000	1,000,195	(622,196)	0	0	(622,196)	0	378,000	0	909,976	909,976	66,425	
126650-10-0	CVS CAREMARK CORP COM		11/25/2013	Various	83,900.000	4,931,956		3,068,632	4,056,565	(987,933)	0	0	(987,933)	0	3,068,632	0	1,863,325	1,863,325	43,875	
127097-10-3	Cabot Oil & Gas Corp COM		08/26/2013	Various	62,800.000	3,948,377		2,677,949	3,123,672	(445,723)	0	0	(445,723)	0	2,677,949	0	1,270,428	1,270,428	2,810	
127150-30-8	CACHE INC COM		02/12/2013	Various	8,400.000	31,035		24,192	20,328	3,864	0	0	3,864	0	24,192	0	6,843	6,843	0	
127190-30-4	CACI INTL INC COM		01/28/2013	Various	14,500.000	829,068		792,324	797,935	(5,612)	0	0	(5,612)	0	792,324	0	36,745	36,745	0	
128030-20-2	Cal-Maine Foods Inc COM		06/12/2013	Various	16,700.000	703,826		721,299	671,674	49,625	0	0	49,625	0	721,299	0	(17,473)	(17,473)	4,286	
12811R-10-4	CALAMOS ASSET MANAGEMENT COM		05/08/2013	Various	28,700.000	302,772		332,750	303,359	29,391	0	0	29,391	0	332,750	0	(29,978)	(29,978)	1,738	
128126-10-9	CalAmp Corp COM		01/28/2013	Various	8,300.000	68,629		77,746	69,056	8,690	0	0	8,690	0	77,746	0	(9,118)	(9,118)	0	
130788-10-2	CALIFORNIA WTR SVC GROUP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	12,700.000	242,189		211,416	233,045	(21,629)	0	0	(21,629)	0	211,416	0	30,773	30,773	0	
132011-10-7	CAMBREX CORP COM		02/25/2013	Various	8,400.000	97,775		101,422	95,592	5,830	0	0	5,830	0	101,422	0	(3,647)	(3,647)	0	
13466Y-10-5	Campus Crest Communities Inc REIT		12/10/2013	Various	73,700.000	776,787		801,467	903,562	(102,095)	0	0	(102,095)	0	801,467	0	(24,680)	(24,680)	43,769	
139594-10-5	CAPELLA EDUCATION COMPAN COM		02/25/2013	Various	21,400.000	653,502		720,850	604,122	116,728	0	0	116,728	0	720,850	0	(67,348)	(67,348)	0	
140288-10-1	Capital Lease Funding In COM		11/06/2013	Various	103,180.000	876,759		422,580	574,713	(152,132)	0	0	(152,132)	0	422,580	0	454,178	454,178	32,769	
140475-10-4	Capital Senior Living Corp COM		08/13/2013	JP Morgan	11,900.000	258,682		206,403	222,411	(16,008)	0	0	(16,008)	0	206,403	0	52,279	52,279	0	
14055X-10-2	Capitalsource Inc COM		08/26/2013	Various	166,798.000	1,678,642		828,643	1,264,329	(435,686)	0	0	(435,686)	0	828,643	0	849,998	849,998	1,824	
14067E-50-6	CAPSTEAD MTG CORP COM		08/13/2013	JP Morgan	32,700.000	393,073		361,676	375,069	(13,393)	0	0	(13,393)	0	361,676	0	31,397	31,397	25,372	
14149F-10-9	CARDINAL FINL CORP COM		12/10/2013	Various	7,900.000	131,272		124,354	128,533	(4,179)	0	0	(4,179)	0	124,354	0	6,918	6,918	1,481	
14161H-10-8	Cardtronics Inc Common Stock		08/08/2013	Direct	1,678.000	61,391		30,506	39,836	(9,330)	0	0	(9,330)	0	30,506	0	30,885	30,885	0	
141665-10-9	CAREER EDUCATION CORP COM		03/11/2013	JP Morgan	25,300.000	65,805		87,766	89,056	(1,290)	0	0	(1,290)	0	87,766	0	(21,960)	(21,960)	0	
143436-40-0	CARMIKE CINEMAS INC COM		06/26/2013	JP Morgan	300.000	5,375		4,498	4,500	(2)	0	0	(2)	0	4,498	0	876	876	0	
146229-10-9	CARTERS INC COM		04/16/2013	Deutsche Bank Securities Inc	15,600.000	925,345		806,224	868,140	(61,916)	0	0	(61,916)	0	806,224	0	119,122	119,122	0	
147195-10-1	CASCADE CORP COM		04/01/2013	Tender (Corp Action)	6,500.000	422,500		313,901	417,950	(104,049)	0	0	(104,049)	0	313,901	0	108,599	108,599	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14754D-10-0	CASH AMER INVTS INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	1,800.000	74,286		68,231	71,406	(3,175)	0	0	(3,175)	0	68,231	0	6,055	6,055	0	
149150-10-4	CATHAY BANCORP INC COM		01/28/2013	WELLS FARGO SEC LLC	2,700.000	52,491		45,293	52,650	(7,358)	0	0	(7,358)	0	45,293	0	7,198	7,198	0	
14965A-10-1	Cavium Networks, Inc. Common Stock		08/08/2013	Direct	10,428.000	367,507		370,611	325,458	45,153	0	0	45,153	0	370,611	0	(3,105)	(3,105)	0	
149847-10-5	CBEYOND COMMUNICATIONS COM		09/24/2013	Various	30,400.000	200,909		234,583	274,816	(40,233)	0	0	(40,233)	0	234,583	0	(33,674)	(33,674)	0	
150838-10-0	CELADON GROUP INC COM		09/24/2013	Various	10,000.000	189,910		149,352	180,700	(31,348)	0	0	(31,348)	0	149,352	0	40,557	40,557	516	
151020-10-4	Celgene Corporation Common Stock		12/10/2013	Various	53,400.000	6,760,528		3,844,216	4,203,648	(359,432)	0	0	(359,432)	0	3,844,216	0	2,916,312	2,916,312	0	
15135B-10-1	CENTENE CORP COM		02/12/2013	Various	21,100.000	903,429		903,481	865,100	38,381	0	0	38,381	0	903,481	0	(52)	(52)	0	
157210-10-5	PARTHUSCEVA INC COM		02/12/2013	SG Americas securities LLC	10,400.000	159,806		158,751	163,800	(5,049)	0	0	(5,049)	0	158,751	0	1,055	1,055	0	
159864-10-7	CHARLES RIV LABS INTL IN COM		01/28/2013	Various	15,100.000	638,741		535,760	565,797	(30,037)	0	0	(30,037)	0	535,760	0	102,981	102,981	0	
16359R-10-3	CHEMED CORP COM		09/24/2013	Various	33,500.000	2,278,916		1,312,090	2,297,765	(985,675)	0	0	(985,675)	0	1,312,090	0	966,827	966,827	6,532	
163731-10-2	CHEMICAL FINL CORP COM		01/28/2013	Various	2,200.000	52,655		53,344	52,272	1,072	0	0	1,072	0	53,344	0	(689)	(689)	0	
165240-10-2	Chesapeake Lodging Trust REIT		09/24/2013	Various	6,200.000	141,932		107,003	129,456	(22,453)	0	0	(22,453)	0	107,003	0	34,929	34,929	4,052	
166764-10-0	CHEVRONTEXACO CORP COM		09/24/2013	Various	45,900.000	5,613,104		2,694,857	4,963,626	(2,268,769)	0	0	(2,268,769)	0	2,694,857	0	2,918,247	2,918,247	123,210	
170032-80-9	CHIQUITA BRANDS INTL INC COM		02/12/2013	SG Americas securities LLC	16,400.000	113,258		131,102	135,300	(4,198)	0	0	(4,198)	0	131,102	0	(17,843)	(17,843)	0	
171232-10-1	CHUBB CORPORATION COM		09/24/2013	Various	25,100.000	2,206,985		1,915,815	1,890,532	25,283	0	0	25,283	0	1,915,815	0	291,170	291,170	37,923	
171604-10-1	Chuy's Holdings Inc COM		02/12/2013	Various	9,500.000	259,023		226,057	212,230	13,827	0	0	13,827	0	226,057	0	32,966	32,966	0	
17273K-10-9	CIRCOR INTL INC COM		06/12/2013	Various	4,300.000	187,289		153,728	170,237	(16,509)	0	0	(16,509)	0	153,728	0	33,560	33,560	90	
17275R-10-2	CISCO SYSTEMS INC COM		09/24/2013	Various	123,300.000	2,994,614		2,088,086	2,422,845	(334,760)	0	0	(334,760)	0	2,088,086	0	906,528	906,528	34,034	
172967-42-4	CITIGROUP INC COM		01/28/2013	WELLS FARGO SEC LLC	305,300.000	12,957,237		11,442,644	12,077,668	(635,024)	0	0	(635,024)	0	11,442,644	0	1,514,593	1,514,593	0	
177835-10-5	CITY HLDG CO COM		09/24/2013	Various	5,300.000	217,352		180,141	184,705	(4,564)	0	0	(4,564)	0	180,141	0	37,211	37,211	4,593	
18538R-10-3	Clearwater Paper Corp COM		05/08/2013	Various	11,900.000	572,505		451,889	466,004	(14,115)	0	0	(14,115)	0	451,889	0	120,616	120,616	0	
191098-10-2	COCA COLA BOTTLING CO CONS COM		06/12/2013	Various	800.000	48,725		50,844	53,200	(2,356)	0	0	(2,356)	0	50,844	0	(2,119)	(2,119)	300	
191216-10-0	COCA COLA CO COM		02/12/2013	Various	121,700.000	4,540,687		4,317,494	4,411,625	(94,131)	0	0	(94,131)	0	4,317,494	0	223,193	223,193	0	
19122T-10-9	COCA COLA ENTERPRISES INC. COM		09/24/2013	Various	123,600.000	4,982,369		3,352,549	3,921,828	(569,279)	0	0	(569,279)	0	3,352,549	0	1,629,820	1,629,820	74,160	
192108-50-4	COEUR D ALENE MINES CORP COM		04/16/2013	Various	184,700.000	3,284,711		3,785,447	4,543,620	(758,173)	0	0	(758,173)	0	3,785,447	0	(500,735)	(500,735)	0	
192446-10-2	COGNIZANT TECHNOLOGY SOL COM		01/28/2013	Various	49,600.000	3,854,178		3,470,264	3,672,880	(202,616)	0	0	(202,616)	0	3,470,264	0	383,914	383,914	0	
193459-30-2	Coleman Cable Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	300.000	2,820		876	2,781	(1,905)	0	0	(1,905)	0	876	0	1,944	1,944	0	
195872-10-6	COLONIAL PROPERTIES TRUST COM		01/28/2013	WELLS FARGO SEC LLC	1,500.000	33,677		30,969	32,055	(1,086)	0	0	(1,086)	0	30,969	0	2,708	2,708	0	
195872-10-6	COLONIAL PROPERTIES TRUST COM		10/02/2013	Tax Free Exchange	75,800.000	1,738,791		840,760	1,619,846	(779,086)	0	0	(779,086)	0	840,760	0	898,032	898,032	47,754	
19624R-10-6	Colony Financial Inc REIT		08/26/2013	Various	22,000.000	440,600		376,595	429,000	(52,405)	0	0	(52,405)	0	376,595	0	64,005	64,005	24,200	
199333-10-5	COLUMBUS MCKINNON CORP N COM		01/16/2013	Merrill Lynch, Pierce Fenner &	1,900.000	30,362		27,797	31,388	(3,591)	0	0	(3,591)	0	27,797	0	2,565	2,565	0	
199908-10-4	COMFORT SYS USA INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	3,400.000	42,296		41,701	41,344	357	0	0	357	0	41,701	0	595	595	0	
203233-10-1	COMMONWEALTH REIT COM		01/16/2013	Merrill Lynch, Pierce Fenner &	45,000.000	717,300		655,978	712,800	(56,822)	0	0	(56,822)	0	655,978	0	61,322	61,322	0	
204166-10-2	Commvault Systems Inc COM		05/28/2013	UBS Limited	3,100.000	221,077		209,805	216,101	(6,296)	0	0	(6,296)	0	209,805	0	11,272	11,272	0	
20451Q-10-4	Compass Diversified Trust COM		09/24/2013	Various	11,900.000	209,092		135,074	175,049	(39,975)	0	0	(39,975)	0	135,074	0	74,018	74,018	12,852	
205306-10-3	COMPUTER PROGRAMS & SYS COM		09/24/2013	Various	7,500.000	418,022		412,110	377,550	34,560	0	0	34,560	0	412,110	0	5,912	5,912	6,273	
205826-20-9	COMTECH TELECOMMUN COM		11/25/2013	Various	10,000.000	250,834		257,547	253,800	3,747	0	0	3,747	0	257,547	0	(6,713)	(6,713)	2,723	
20825C-10-4	Conocophillips COM		06/12/2013	Various	30,300.000	1,836,864		1,058,595	1,757,097	(698,502)	0	0	(698,502)	0	1,058,595	0	778,269	778,269	24,420	
209034-10-7	Consolidated Communications Ho COM		01/16/2013	Merrill Lynch, Pierce Fenner &	7,300.000	122,348		108,850	116,216	(7,366)	0	0	(7,366)	0	108,850	0	13,498	13,498	2,828	
209115-10-4	Consolidated Edison Inc COM		05/28/2013	Various	220,500.000	13,191,605		12,276,746	12,246,570	30,176	0	0	30,176	0	12,276,746	0	914,859	914,859	141,942	
210226-10-6	CONS TOMOKA LAND CO FL COM		08/26/2013	Various	200.000	7,587		5,677	6,202	(525)	0	0	(525)	0	5,677	0	1,910	1,910	6	
21075N-20-4	Contango Oil & Gas Co COM		01/16/2013	Merrill Lynch, Pierce Fenner &	3,700.000	162,245		176,506	156,732	19,774	0	0	19,774	0	176,506	0	(14,261)	(14,261)	0	
21077F-10-0	Contango ORE Inc COM		07/15/2013	Various	2,040.000	17,215		7,229	17,789	(10,560)	0	0	(10,560)	0	7,229	0	9,986	9,986	0	
212485-10-6	CONVERGYS CORP COM		06/12/2013	Various	104,700.000	1,788,468		1,665,428	1,718,127	(52,699)	0	0	(52,699)	0	1,665,428	0	123,040	123,040	9,735	
216831-10-7	COOPER TIRE & RUBR CO COM		08/26/2013	Various	37,300.000	1,177,672		646,413	945,928	(299,515)	0	0	(299,515)	0	646,413	0	531,259	531,259	7,833	
217204-10-6	COPART INC COM		09/10/2013	Various	20,200.000	654,549		573,197	595,900	(22,704)	0	0	(22,704)	0	573,197	0	81,353	81,353	0	
21871D-10-3	CORELOGIC INC COM		08/13/2013	Various	70,300.000	1,707,799		1,792,708	1,892,476	(99,768)	0	0	(99,768)	0	1,792,708	0	(84,909)	(84,909)	0	
219350-10-5	Corning Inc COM		02/12/2013	SG Americas securities LLC	862,700.000	10,823,434		10,762,183	10,887,274	(125,092)	0	0	(125,092)	0	10,762,183	0	61,252	61,252	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21988R-10-2	CORPORATE EXECUTIVE BRD COM		08/26/2013	Various	4,900.000	336,191		148,507	232,554	(84,047)	0	0	(84,047)	0	148,507	0	187,684	187,684	2,205	
22410J-10-6	CRACKER BARREL OLD CTRY STORE CBRL GROUP		07/15/2013	Various	20,200.000	1,700,738		1,177,263	1,298,052	(120,789)	0	0	(120,789)	0	1,177,263	0	523,475	523,475	15,700	
225310-10-1	CREDIT ACCEP CORP MICH COM		01/16/2013	Merrill Lynch, Pierce Fenner &	1,200.000	121,788		102,527	122,016	(19,489)	0	0	(19,489)	0	102,527	0	19,261	19,261	0	
226553-10-5	CreXus Investment Corp REIT		05/24/2013	Tender (Corp Action)	46,500.000	606,921		446,159	569,625	(123,466)	0	0	(123,466)	0	446,159	0	160,761	160,761	26,505	
227046-10-9	Crocs Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	55,600.000	812,872		867,833	800,084	67,749	0	0	67,749	0	867,833	0	(54,961)	(54,961)	0	
228903-10-0	CRYOLIFE INC COM		06/26/2013	Various	7,600.000	46,855		41,780	47,348	(5,568)	0	0	(5,568)	0	41,780	0	5,075	5,075	236	
229669-10-6	Cubic Corporation COM		02/25/2013	Various	15,200.000	678,671		634,595	729,144	(94,549)	0	0	(94,549)	0	634,595	0	44,075	44,075	888	
229678-10-7	CUBIST PHARMACEUTICALS INC COM		09/24/2013	Various	51,600.000	2,944,415		1,091,701	2,170,296	(1,078,595)	0	0	(1,078,595)	0	1,091,701	0	1,852,714	1,852,714	0	
231021-10-6	CUMMINS ENGINE INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	50,250.000	5,618,453		1,343,183	5,444,588	(4,101,405)	0	0	(4,101,405)	0	1,343,183	0	4,275,270	4,275,270	0	
231561-10-1	CURTISS-WRIGHT CORP COM		01/28/2013	Various	17,600.000	625,417		531,710	577,808	(46,098)	0	0	(46,098)	0	531,710	0	93,708	93,708	0	
23251P-10-2	CYBERONICS INC COM		08/26/2013	Various	26,600.000	1,255,462		1,189,213	1,397,298	(208,086)	0	0	(208,086)	0	1,189,213	0	66,250	66,250	0	
232577-20-5	Cynosure Inc COM		09/24/2013	Various	32,500.000	785,184		566,758	783,575	(216,817)	0	0	(216,817)	0	566,758	0	218,426	218,426	0	
234264-10-9	DAKTRONICS INC COM		04/16/2013	Various	25,800.000	265,728		247,166	285,606	(38,440)	0	0	(38,440)	0	247,166	0	18,561	18,561	0	
235851-10-2	DANAHER CORP COM		01/28/2013	Various	79,800.000	4,843,952		4,275,996	4,460,820	(184,824)	0	0	(184,824)	0	4,275,996	0	567,956	567,956	0	
244199-10-5	DEERE & CO COM		09/24/2013	Various	33,700.000	2,828,083		2,379,843	2,912,354	(532,511)	0	0	(532,511)	0	2,379,843	0	448,240	448,240	42,583	
246647-10-1	DELEK US HOLDINGS INC COM		10/25/2013	Various	29,000.000	710,863		744,773	734,280	10,493	0	0	10,493	0	744,773	0	(33,910)	(33,910)	21,480	
24802N-10-9	Demand Media Inc COM		02/25/2013	Various	9,400.000	75,340		84,938	87,326	(2,388)	0	0	(2,388)	0	84,938	0	(9,598)	(9,598)	0	
24869P-10-4	Dennys Corp COM		09/24/2013	Various	21,300.000	130,837		72,453	103,944	(31,491)	0	0	(31,491)	0	72,453	0	58,383	58,383	0	
25212W-10-0	DEX ONE CORP COM		02/28/2013	Write-Off	5.000	0		3	8	(5)	0	0	(5)	0	3	0	(3)	(3)	0	
25212W-10-0	DEX ONE CORP COM		05/02/2013	Taxable Exchange	84,811.000	47,494		47,494	134,001	(86,507)	0	0	(86,507)	0	47,494	0	0	0	0	
252446-3#-4	Diagnostic Health Services Inc Common St		10/29/2013	Direct	6,221,385.000	77,767		2	281,809	(281,807)	0	0	(281,807)	0	2	0	77,765	77,765	0	
25271C-10-2	DIAMOND OFFSHORE DRILLIN COM		08/26/2013	Various	37,000.000	2,623,269		2,414,583	2,514,520	(99,937)	0	0	(99,937)	0	2,414,583	0	208,686	208,686	41,475	
252784-30-1	DIAMONDROCK HOSPITALITY COM		02/25/2013	Various	261,000.000	2,393,190		2,552,675	2,349,000	203,675	0	0	203,675	0	2,552,675	0	(159,485)	(159,485)	20,880	
253017-10-7	Dice Holdings Inc COM		12/10/2013	Various	49,600.000	379,937		424,768	455,328	(30,560)	0	0	(30,560)	0	424,768	0	(44,831)	(44,831)	0	
253798-10-2	DIGI INTL INC COM		06/26/2013	Various	19,100.000	180,930		188,283	180,877	11,140	0	3,735	7,405	0	188,283	0	(7,352)	(7,352)	0	
253922-10-8	DIME CMNTY BANCSHARES COM		05/08/2013	Various	11,200.000	157,482		159,211	155,568	3,643	0	0	3,643	0	159,211	0	(1,728)	(1,728)	1,456	
254067-10-1	DILLARDS INC COM		09/24/2013	Various	59,800.000	4,742,043		4,573,912	5,009,446	(435,534)	0	0	(435,534)	0	4,573,912	0	168,131	168,131	2,910	
254709-10-8	DISCOVER FINANCIAL SVS COM		09/24/2013	Various	8,500.000	432,798		283,228	327,675	(44,448)	0	0	(44,448)	0	283,228	0	149,571	149,571	4,590	
25490A-30-9	DIRECTV COM		09/24/2013	Various	121,900.000	7,449,464		5,557,163	6,114,504	(557,341)	0	0	(557,341)	0	5,557,163	0	1,892,301	1,892,301	0	
256603-10-1	Dole Food Co Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	36,000.000	368,640		418,896	412,920	5,976	0	0	5,976	0	418,896	0	(50,256)	(50,256)	0	
256746-10-8	Dollar Tree, Inc. COM		08/26/2013	Various	39,200.000	2,125,408		1,551,340	1,589,952	(38,612)	0	0	(38,612)	0	1,551,340	0	574,068	574,068	0	
25746U-10-9	DOMINION RESOURCES INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	65,700.000	3,436,767		3,310,295	3,403,260	(92,966)	0	0	(92,966)	0	3,310,295	0	126,473	126,473	0	
26168L-20-5	DREW INDUSTRIES INC COM		02/25/2013	Deutsche Bank Securities Inc	4,700.000	172,928		143,486	151,575	(8,089)	0	0	(8,089)	0	143,486	0	29,441	29,441	0	
267475-10-1	DYCOM INDS INC COM		06/12/2013	Various	10,000.000	222,147		137,370	198,000	(60,630)	0	0	(60,630)	0	137,370	0	84,777	84,777	0	
26817Q-50-6	Dynex Capital Inc REIT		12/10/2013	Various	79,400.000	662,922		749,574	749,536	38	0	0	38	0	749,574	0	(86,653)	(86,653)	80,499	
26883D-10-8	EPL OIL & GAS INC COM		09/24/2013	Various	20,300.000	656,254		429,033	457,765	(28,732)	0	0	(28,732)	0	429,033	0	227,221	227,221	0	
26969P-10-8	EAGLE MATERIALS INC COM		07/15/2013	Various	53,500.000	3,658,249		2,127,002	3,129,750	(1,002,748)	0	0	(1,002,748)	0	2,127,002	0	1,531,247	1,531,247	10,360	
270321-10-2	EARTHLINK INC COM		03/11/2013	Various	33,700.000	198,485		240,834	217,702	23,132	0	0	23,132	0	240,834	0	(42,350)	(42,350)	0	
27579R-10-4	EAST WEST BANCORP INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	17,000.000	386,750		335,546	365,330	(29,784)	0	0	(29,784)	0	335,546	0	51,204	51,204	0	
277432-10-0	EASTMAN CHEMICAL CO COM		07/29/2013	Various	81,900.000	6,000,189		3,844,773	5,573,295	(1,728,522)	0	0	(1,728,522)	0	3,844,773	0	2,155,417	2,155,417	47,760	
28140H-10-4	EDUCATION REALTY TRUST COM		08/26/2013	Various	59,700.000	563,540		425,231	635,208	(209,977)	0	0	(209,977)	0	425,231	0	138,309	138,309	15,462	
28238P-10-9	eHealth Inc COM		03/25/2013	Various	20,900.000	392,452		420,705	574,332	(153,628)	0	0	(153,628)	0	420,705	0	(28,253)	(28,253)	0	
282914-10-0	8x8 Inc COM		01/28/2013	WELLS FARGO SEC LLC	700.000	4,726		5,151	5,173	(22)	0	0	(22)	0	5,151	0	(426)	(426)	0	
283677-85-4	El Paso Electric Company COM		08/13/2013	Various	4,400.000	161,355		139,907	140,404	(497)	0	0	(497)	0	139,907	0	21,448	21,448	2,266	
28849P-10-0	Ellie Mae Inc COM		01/28/2013	Various	19,700.000	439,086		454,704	546,675	(91,971)	0	0	(91,971)	0	454,704	0	(15,618)	(15,618)	0	
288853-10-4	PERRY ELLIS INTL INC COM		09/24/2013	Various	12,900.000	233,053		257,285	256,710	575	0	0	575	0	257,285	0	(24,233)	(24,233)	0	
29084Q-10-0	EMCOR GROUP COM		12/10/2013	Various	12,100.000	473,250		404,676	418,781	(14,105)	0	0	(14,105)	0	404,676	0	68,574	68,574	2,142	
29089Q-10-5	EMERGENT BIOSOLUTIONS COM		03/11/2013	JP Morgan	5,800.000	86,049		89,239	93,032	(3,793)	0	0	(3,793)	0	89,239	0	(3,190)	(3,190)	0	
291011-10-4	EMERSON ELEC CO COM		06/12/2013	Various	152,200.000	8,594,455		7,844,936	8,060,512	(215,576)	0	0	(215,576)	0	7,844,936	0	749,519	749,519	72,529	
292475-20-9	EMULEX CORP COM		05/28/2013	Various	94,100.000	591,021		632,118	686,930	(54,813)	0	0	(54,813)	0	632,118	0	(41,097)	(41,097)	0	
292554-10-2	Encore Capital Group Inc. COM		08/13/2013	Various	7,100.000	216,465		162,211	217,402	(55,191)	0	0	(55,191)	0	162,211	0	54,254	54,254	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29264F-20-5	ENDO PHARMACEUTICALS HLD COM		01/16/2013	Merrill Lynch, Pierce Fenner &	22,700.000	598,826		592,670	596,329	(3,659)	0	0	(3,659)	0	592,670	0	6,156	6,156	0	
29273V-10-0	Energy Transfer Equity, L.P. Common Stoc		10/10/2013	Direct	168,878.000	11,305,310		2,752,711	7,680,571	(4,927,860)	0	0	(4,927,860)	0	2,752,711	0	8,552,598	8,552,598	326,779	
292756-20-2	EnergySolutions Inc COM		05/28/2013	Tender (Corp Action)	72,000.000	298,800		140,326	224,640	(84,315)	0	0	(84,315)	0	140,326	0	158,475	158,475	0	
29275Y-10-2	EnerSys COM		12/10/2013	Various	55,300.000	2,501,723		1,781,150	2,080,939	(299,789)	0	0	(299,789)	0	1,781,150	0	720,574	720,574	2,675	
29285W-10-4	ENGILITY HLDGS INC CORPORATE		06/12/2013	Various	3,200.000	63,208		48,115	61,632	(13,517)	0	0	(13,517)	0	48,115	0	15,092	15,092	0	
293389-10-2	ENNIS BUSINESS FORMS INC COM		06/12/2013	Various	20,100.000	310,287		259,366	310,947	(47,721)	0	3,860	(51,581)	0	259,366	0	50,921	50,921	0	
29362U-10-4	ENTEGRIS INC COM		06/12/2013	Various	1,600.000	15,584		11,978	14,688	(2,710)	0	0	(2,710)	0	11,978	0	3,607	3,607	0	
29364G-10-3	Entergy Corporation COM		03/25/2013	Various	14,700.000	916,287		877,662	937,125	(59,463)	0	0	(59,463)	0	877,662	0	38,625	38,625	12,201	
293712-10-5	Enterprise Financial Services COM		04/16/2013	Various	1,700.000	23,465		22,321	22,219	102	0	0	102	0	22,321	0	1,144	1,144	89	
29384R-10-5	Entropic Communications Inc COM		03/25/2013	Various	160,900.000	732,683		836,868	851,161	(14,293)	0	0	(14,293)	0	836,868	0	(104,185)	(104,185)	0	
293904-10-8	ENZON INC COM		03/25/2013	Various	51,500.000	229,663		355,460	228,145	127,315	0	0	127,315	0	355,460	0	(125,797)	(125,797)	0	
294429-10-5	EQUIFAX INC COM		04/16/2013	Various	122,100.000	6,722,282		6,182,854	6,608,052	(425,198)	0	0	(425,198)	0	6,182,854	0	539,428	539,428	21,164	
29472R-10-8	EQUITY LIFESTYLE PROP COM		07/15/2013	WELLS FARGO SEC LLC	3,000.000	246,261		160,899	201,870	(40,971)	0	0	(40,971)	0	160,899	0	85,362	85,362	3,000	
297425-10-0	ESTERLINE TECHNOLOGIES CORP COM		07/29/2013	Various	33,600.000	2,495,717		1,962,062	2,137,296	(175,234)	0	0	(175,234)	0	1,962,062	0	533,655	533,655	0	
297602-10-4	ETHAN ALLEN INTERIORS INC COM		05/08/2013	Various	10,500.000	324,530		253,565	269,955	(16,391)	0	0	(16,391)	0	253,565	0	70,965	70,965	945	
29977G-10-2	EverBank Financial Corp COM		09/24/2013	Various	29,700.000	457,713		356,557	442,827	(86,270)	0	0	(86,270)	0	356,557	0	101,156	101,156	1,956	
30068C-10-9	Excel Trust Inc REIT		09/24/2013	Various	18,200.000	236,260		197,879	230,594	(32,715)	0	0	(32,715)	0	197,879	0	38,381	38,381	7,718	
30162A-10-8	EXELIS INC COM		03/25/2013	Citigroup Inc	19,700.000	212,996		208,603	222,019	(13,416)	0	0	(13,416)	0	208,603	0	4,393	4,393	4,070	
302081-10-4	EXLSERVICE HLDGS INC COM		09/10/2013	Various	8,800.000	250,347		231,768	233,200	(1,432)	0	0	(1,432)	0	231,768	0	18,579	18,579	0	
30214U-10-2	Exponent Inc COM		04/16/2013	Various	7,200.000	368,837		342,997	401,976	(58,979)	0	0	(58,979)	0	342,997	0	25,840	25,840	495	
302301-10-6	EZCORP INC CL-A COM		11/25/2013	Various	23,800.000	385,140		379,021	472,668	(93,647)	0	0	(93,647)	0	379,021	0	6,119	6,119	0	
30231G-10-2	EXXON MOBIL CORPORATION COM		09/24/2013	Various	105,600.000	9,363,680		6,521,275	9,139,680	(2,618,405)	0	0	(2,618,405)	0	6,521,275	0	2,842,404	2,842,404	159,795	
302693-10-6	FXCM Inc COM		08/26/2013	Various	24,200.000	467,607		251,760	243,694	8,066	0	0	8,066	0	251,760	0	215,847	215,847	2,904	
303250-10-4	Fair Isaac Corporation EQUITY - COMMON		09/24/2013	Various	5,500.000	299,360		200,679	231,165	(30,487)	0	0	(30,487)	0	200,679	0	98,682	98,682	318	
313148-30-6	FEDERAL AGRIC MTG CORP COM		05/08/2013	SG Americas securities LLC	1,000.000	31,606		33,006	32,500	506	0	0	506	0	33,006	0	(1,400)	(1,400)	120	
31339#-11-1	Federal Home Loan Bank of NY Class B Com		12/06/2013	Direct	45,000.000	4,500,000		4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	54,211	
31428X-10-6	FedEx Corporation COM		07/15/2013	WELLS FARGO SEC LLC	35,600.000	3,667,227		3,187,764	3,265,232	(77,468)	0	0	(77,468)	0	3,187,764	0	479,463	479,463	10,324	
315616-10-2	F5 NETWORKS INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	9,400.000	909,262		811,305	913,210	(101,905)	0	0	(101,905)	0	811,305	0	97,957	97,957	0	
31620M-10-6	Fidelity National Information COM		08/08/2013	Direct	32,269.000	1,505,355		1,052,958	1,123,284	(70,326)	0	0	(70,326)	0	1,052,958	0	452,397	452,397	14,198	
31660B-10-1	FIESTA RESTAURANT GROUP COM		01/28/2013	WELLS FARGO SEC LLC	100.000	1,787		1,630	1,532	98	0	0	98	0	1,630	0	158	158	0	
317923-10-0	FINISH LINE INC COM		06/12/2013	Various	81,200.000	1,460,780		1,603,801	1,537,116	66,685	0	0	66,685	0	1,603,801	0	(143,021)	(143,021)	756	
318910-10-6	FIRST BANCORP N C COM		02/12/2013	Various	3,000.000	39,383		34,335	38,460	(4,125)	0	0	(4,125)	0	34,335	0	5,047	5,047	240	
31942D-10-7	FIRST CASH FINL SVCS INC COM		09/24/2013	Various	12,300.000	695,940		127,059	610,326	(483,267)	0	0	(483,267)	0	127,059	0	568,881	568,881	0	
319829-10-7	FIRST COMMONWEALTH FINANCIAL COM		08/26/2013	Various	15,200.000	115,149		76,594	103,664	(27,070)	0	0	(27,070)	0	76,594	0	38,555	38,555	2,584	
31983A-10-3	FIRST CMNTY BANCSHARES I COM		05/08/2013	Various	1,600.000	24,353		21,463	25,552	(4,089)	0	0	(4,089)	0	21,463	0	2,890	2,890	192	
320218-10-0	FIRST FINL CORP IND COM		09/24/2013	Various	5,700.000	173,552		187,890	172,368	16,572	0	1,050	15,522	0	187,890	0	(14,338)	(14,338)	3,024	
320239-10-6	FIRST FINL HLDGS INC COM		07/29/2013	Tax Free Exchange	21,000.000	491,043		223,339	274,680	(51,341)	0	0	(51,341)	0	223,339	0	267,704	267,704	2,100	
32023E-10-5	First Financial Holdings Inc COM		08/26/2013	Various	7,876.320	395,128		309,917	316,471	(6,553)	0	0	(6,553)	0	309,917	0	85,211	85,211	2,672	
320817-10-9	FIRST MERCHANTS CORP COM		09/10/2013	WELLS FARGO SEC LLC	25.000	433		135	371	(236)	0	0	(236)	0	135	0	298	298	3	
320867-10-4	FIRST MIDWEST BANCORP INC DEL COM		01/28/2013	WELLS FARGO SEC LLC	24,400.000	311,124		302,302	305,488	(3,186)	0	0	(3,186)	0	302,302	0	8,823	8,823	126	
344849-10-4	Foot Locker Inc COM		03/11/2013	JP Morgan	22,700.000	730,963		732,052	729,124	2,928	0	0	2,928	0	732,052	0	(1,090)	(1,090)	4,086	
353514-10-2	Franklin Electric Co. Inc. COM		02/25/2013	Various	1,200.000	78,603		65,126	74,604	(9,478)	0	0	(9,478)	0	65,126	0	13,476	13,476	73	
35671D-85-7	FREEPORT MCMORAN C G COM		05/28/2013	Various	448,900.000	13,905,561		15,006,278	15,352,380	(346,102)	0	0	(346,102)	0	15,006,278	0	(1,100,718)	(1,100,718)	280,563	
357023-10-0	FREIGHTCAR AMERICA INC COM		03/11/2013	Various	15,800.000	363,826		328,683	354,236	(25,553)	0	0	(25,553)	0	328,683	0	35,143	35,143	450	
36112J-10-7	Fusion-io, Inc. Common Stock		08/08/2013	Direct	6,336.000	72,547		91,682	145,284	5,512	0	59,115	(53,603)	0	91,682	0	(19,135)	(19,135)	0	
36191U-10-6	GT Solar International Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	125,800.000	392,496		419,654	379,916	39,738	0	0	39,738	0	419,654	0	(27,158)	(27,158)	0	
36237H-10-1	G-III Apparel Group Ltd COM		03/11/2013	Various	5,200.000	190,084		194,173	177,996	16,177	0	0	16,177	0	194,173	0	(4,089)	(4,089)	0	
369550-10-8	GENERAL DYNAMICS CORP COM		01/28/2013	WELLS FARGO SEC LLC	136,500.000	9,612,467		9,206,964	9,455,355	(248,391)	0	0	(248,391)	0	9,206,964	0	405,502	405,502	0	
369604-10-3	GENERAL ELECTRIC CO COM		06/12/2013	Various	179,432.000	4,190,485		3,591,575	3,766,278	(174,703)	0	0	(174,703)	0	3,591,575	0	598,911	598,911	68,184	
370023-10-3	General Growth Properties Inc REIT		08/13/2013	Various	316,100.000	6,645,310		5,612,592	6,274,585	(661,993)	0	0	(661,993)	0	5,612,592	0	1,032,718	1,032,718	110,635	
370334-10-4	GENERAL MILLS INC COM		02/25/2013	Deutsche Bank Securities Inc	103,400.000	4,736,041		4,155,232	4,178,394	(23,162)	0	0	(23,162)	0	4,155,232	0	580,808	580,808	34,122	
372284-20-8	GENIE ENERGY LTD COM		05/08/2013	Various	10,000.000	77,711		85,506	71,000	14,506	0	0	14,506	0	85,506	0	(7,795)	(7,795)	0	
37244C-10-1	GENOMIC HEALTH INC COM		02/25/2013	Various	27,800.000	800,383		923,958	757,828	166,130	0	0	166,130	0	923,958	0	(123,575)	(123,575)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
372460-10-5	Genuine Parts Company COM		08/26/2013	Various	25,800.000	1,996,853		1,193,245	1,640,364	(447,119)	0	0	(447,119)	0	1,193,245	0	803,607	803,607	32,336	
37247A-10-2	GENTIVA HEALTH SERVICES COM		08/26/2013	Various	11,400.000	134,309		96,126	114,570	(18,444)	0	0	(18,444)	0	96,126	0	38,183	38,183	0	
37250W-10-8	GeoEye Inc COM		02/07/2013	Taxable Exchange	9,200.000	341,831		143,410	282,716	(139,306)	0	0	(139,306)	0	143,410	0	198,421	198,421	0	
37364X-10-9	Geospace Technologies Corp COM		09/24/2013	Various	40,400.000	3,199,102		2,494,537	3,590,348	(1,095,811)	0	0	(1,095,811)	0	2,494,537	0	704,566	704,566	0	
378967-10-3	Global Cash Access Holdings In COM		09/24/2013	Various	94,800.000	645,273		691,933	743,232	(51,299)	0	0	(51,299)	0	691,933	0	(46,660)	(46,660)	0	
37956X-10-3	Globecomm Systems Inc COM		12/12/2013	Tender (Corp Action)	23,900.000	338,185		269,192	270,070	(878)	0	0	(878)	0	269,192	0	68,993	68,993	0	
379577-20-8	Globus Medical Inc COM		02/12/2013	SG Americas securities LLC	6,800.000	97,757		82,151	71,332	10,819	0	0	10,819	0	82,151	0	15,606	15,606	0	
38141G-10-4	GOLDMAN SACHS GROUP INC COM		09/24/2013	Various	24,700.000	3,996,999		2,598,983	3,150,732	(551,749)	0	0	(551,749)	0	2,598,983	0	1,398,015	1,398,015	27,750	
38526M-10-6	Grand Canyon Education Inc COM		04/16/2013	Various	17,900.000	438,934		431,994	420,113	11,881	0	0	11,881	0	431,994	0	6,940	6,940	0	
39153L-10-6	GREATBATCH INC COM		06/12/2013	Various	2,100.000	68,724		49,228	48,804	424	0	0	424	0	49,228	0	19,496	19,496	0	
40075T-60-7	GUARANTY BANCORP COM		09/24/2013	Various	660.000	8,999		4,785	6,435	(1,650)	0	0	(1,650)	0	4,785	0	4,214	4,214	33	
40075T-60-7	GUARANTY BANCORP COM		05/07/2013	Various	2,640.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
402635-30-4	GULFPORT ENERGY CORP COM		07/15/2013	Various	27,900.000	1,362,675		248,539	1,066,338	(817,799)	0	0	(817,799)	0	248,539	0	1,114,136	1,114,136	0	
403820-10-3	Gyrodyne Co of America Inc REIT		03/25/2013	Various	1,600.000	118,373		173,536	115,296	58,240	0	0	58,240	0	173,536	0	(55,163)	(55,163)	0	
40416E-10-3	HCI Group Inc COM		02/25/2013	Various	17,300.000	378,188		409,738	359,667	50,071	0	0	50,071	0	409,738	0	(31,550)	(31,550)	833	
41043F-20-8	HANGER ORTHOPEDIC GRO COM		03/11/2013	Various	9,000.000	263,875		236,032	246,240	(10,208)	0	0	(10,208)	0	236,032	0	27,843	27,843	0	
414585-10-9	Harris Teeter Supermarkets Inc COM		02/25/2013	Various	21,500.000	868,127		817,915	829,040	(11,126)	0	0	(11,126)	0	817,915	0	50,212	50,212	3,225	
41754V-10-3	HARVEST NATURAL RESOURCE COM		04/16/2013	Various	66,600.000	288,718		395,491	604,062	(208,571)	0	0	(208,571)	0	395,491	0	(106,773)	(106,773)	0	
419879-10-1	Hawaiian Holdings Inc COM		05/08/2013	Various	74,500.000	435,036		396,264	489,465	(93,201)	0	0	(93,201)	0	396,264	0	38,772	38,772	0	
420031-10-6	HAWAIIAN TELCOM COMMUNICATIONS COM		03/08/2013	Triad Securities Corp	18,987.000	377,452		384,487	370,247	14,240	0	0	14,240	0	384,487	0	(7,035)	(7,035)	0	
420877-20-1	Haynes International Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	3,600.000	180,036		176,180	186,732	(10,552)	0	0	(10,552)	0	176,180	0	3,856	3,856	0	
42210P-10-2	HEADWATERS INC COM		09/24/2013	Various	55,900.000	508,954		405,189	478,504	(73,315)	0	0	(73,315)	0	405,189	0	103,765	103,765	0	
42222G-10-8	HEALTH NET INC COM FOUNDATION HEALTH SYS		03/25/2013	Various	64,800.000	1,776,839		1,598,688	1,574,640	24,048	0	0	24,048	0	1,598,688	0	178,151	178,151	0	
42222N-10-3	HealthStream Inc COM		04/16/2013	Various	4,700.000	99,684		112,657	114,257	(1,600)	0	0	(1,600)	0	112,657	0	(12,973)	(12,973)	0	
422245-10-0	HEALTHWAYS INC COM		08/26/2013	Various	11,800.000	220,679		76,590	126,260	(49,670)	0	0	(49,670)	0	76,590	0	144,089	144,089	0	
42235N-10-8	HEARTLAND PAYMENT SYSTEM COM		06/12/2013	Various	20,100.000	635,526		589,100	592,950	(3,850)	0	0	(3,850)	0	589,100	0	46,427	46,427	2,268	
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM		04/16/2013	Various	34,800.000	795,437		543,656	718,272	(174,616)	0	0	(174,616)	0	543,656	0	251,780	251,780	0	
427093-10-9	HERCULES OFFSHORE INC COM		08/26/2013	Various	35,700.000	252,355		176,481	220,626	(44,146)	0	0	(44,146)	0	176,481	0	75,874	75,874	0	
42809H-10-7	HESS CORP COM		02/25/2013	Various	108,600.000	7,247,483		4,671,320	5,751,456	(1,080,136)	0	0	(1,080,136)	0	4,671,320	0	2,576,162	2,576,162	0	
42840B-10-1	HI TECH PHARMACAL CO COM		09/24/2013	Various	7,900.000	310,444		279,415	276,342	3,073	0	0	3,073	0	279,415	0	31,029	31,029	0	
436893-20-0	Home Bancshares Inc/AR COM		06/12/2013	Guzman & Co	1,000.000	41,156		33,111	33,020	91	0	0	91	0	33,111	0	8,045	8,045	280	
438516-10-6	HONEYWELL INTERNATIONAL COM		01/16/2013	Merrill Lynch, Pierce Fenner &	86,700.000	5,770,752		4,161,826	5,502,849	(1,341,024)	0	0	(1,341,024)	0	4,161,826	0	1,608,927	1,608,927	0	
439038-10-0	HOOKER FURNITURE CORP COM		09/24/2013	Various	5,100.000	78,184		70,326	74,103	(3,777)	0	0	(3,777)	0	70,326	0	7,859	7,859	1,050	
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM		02/25/2013	Deutsche Bank Securities Inc	6,300.000	131,186		122,372	125,748	(3,376)	0	0	(3,376)	0	122,372	0	8,813	8,813	0	
440694-30-5	Horsehead Holding Corp COM		02/12/2013	Various	36,000.000	366,452		341,826	367,560	(25,734)	0	0	(25,734)	0	341,826	0	24,625	24,625	0	
44106M-10-2	HOSPITALITY PROPERTIES TRUST EQUITY - CO		09/24/2013	Various	53,100.000	1,441,776		1,143,666	1,243,602	(99,936)	0	0	(99,936)	0	1,143,666	0	298,110	298,110	44,227	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES COM		08/26/2013	Various	16,300.000	1,073,154		652,623	706,442	(53,819)	0	0	(53,819)	0	652,623	0	420,531	420,531	3,260	
448947-50-7	IDT CORP COM		01/28/2013	WELLS FARGO SEC LLC	100.000	982		968	954	14	0	0	14	0	968	0	14	14	0	
448947-50-7	IDT CORP COM		08/01/2013	Spin Off	0.000	293		293	303	(10)	0	0	(10)	0	293	0	0	0	0	
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM		02/25/2013	Various	5,900.000	296,347		333,398	287,920	45,478	0	0	45,478	0	333,398	0	(37,051)	(37,051)	0	
44919P-50-8	IAC INTERACTIVE CORP COM		09/24/2013	Various	111,700.000	4,812,769		4,866,556	5,283,410	(416,854)	0	0	(416,854)	0	4,866,556	0	(53,786)	(53,786)	9,648	
44925C-10-3	ICF International Inc COM		01/28/2013	Various	5,700.000	130,847		138,914	133,608	5,306	0	0	5,306	0	138,914	0	(8,067)	(8,067)	0	
44928D-10-8	ICG GROUP INC COM		08/26/2013	Various	4,000.000	51,046		31,400	45,720	(14,320)	0	0	(14,320)	0	31,400	0	19,646	19,646	0	
44930G-10-7	ICU MED INC COM		08/26/2013	Various	21,100.000	1,406,596		1,196,604	1,285,623	(89,020)	0	0	(89,020)	0	1,196,604	0	209,992	209,992	0	
45071R-10-9	IXIA COM		01/28/2013	Various	50,300.000	973,236		767,880	854,094	(86,214)	0	0	(86,214)	0	767,880	0	205,355	205,355	0	
45166R-20-4	IDENIX PHARMACEUTICALS COM		02/25/2013	Deutsche Bank Securities Inc	40,700.000	182,462		189,621	197,395	(7,774)	0	0	(7,774)	0	189,621	0	(7,159)	(7,159)	0	
457461-20-0	INLAND REAL ESTATE CORP COM		09/24/2013	Various	34,600.000	349,057		291,044	289,948	1,096	0	0	1,096	0	291,044	0	58,012	58,012	10,631	
45772F-10-7	Inphi Corp COM		02/12/2013	Various	12,600.000	110,434		131,019	120,708	10,311	0	0	10,311	0	131,019	0	(20,586)	(20,586)	0	
45774W-10-8	INSTEEL INDS INC COM		01/28/2013	Various	3,100.000	41,558		37,417	38,688	(1,271)	0	0	(1,271)	0	37,417	0	4,141	4,141	0	
457985-20-8	INTEGRA LIFESCIENCES HOL COM		02/25/2013	Various	5,400.000	219,260		210,233	210,438	(205)	0	0	(205)	0	210,233	0	9,027	9,027	0	
45811E-30-1	INTEGRATED ELECTRICAL SV COM		06/12/2013	Various	1,600.000	8,632		5,408	7,456	(2,048)	0	0	(2,048)	0	5,408	0	3,224	3,224	0	
45812P-10-7	INTEGRATED SILICON SOLUTION COM		04/16/2013	Various	32,200.000	294,104		298,571	289,800	8,771	0	0	8,771	0	298,571	0	(4,467)	(4,467)	0	
45865V-10-0	Intercontinental Exchange Inc COMMON STO		08/08/2013	Direct	969.000	181,487		72,559	119,972	(47,413)	0	0	(47,413)	0	72,559	0	108,928	108,928	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
458786-10-0	INTERMEC INC COM		09/17/2013	Tender (Corp Action)	33,300.000	333,000		240,305	328,338	(88,033)	0	0	(88,033)	0	240,305	0	92,695	92,695	0	
459044-10-3	INTERNATIONAL BANCSHARES COM		04/16/2013	Deutsche Bank Securities Inc	1,700.000	31,785		32,275	30,685	1,590	0	0	1,590	0	32,275	0	(490)	(490)	340	
46113M-10-8	INTERVAL LEISURE GROUPS INC COM		08/26/2013	Various	7,200.000	149,555		120,589	139,608	(19,019)	0	0	(19,019)	0	120,589	0	28,966	28,966	286	
461202-10-3	INTUIT INC COM		09/24/2013	Various	125,200.000	8,042,643		7,091,377	7,449,400	(358,023)	0	0	(358,023)	0	7,091,377	0	951,267	951,267	57,460	
461203-10-1	INVACARE CORP COM		04/16/2013	Various	12,300.000	160,942		184,279	200,490	(16,211)	0	0	(16,211)	0	184,279	0	(23,337)	(23,337)	235	
46120E-60-2	INTUITIVE SURGICAL INC COM		09/10/2013	WELLS FARGO SEC LLC	19,900.000	8,444,496		6,859,283	9,758,363	(2,899,080)	0	0	(2,899,080)	0	6,859,283	0	1,585,213	1,585,213	0	
46131B-10-0	Invesco Mortgage Capital Inc REIT		11/25/2013	Various	101,400.000	1,541,951		1,629,802	1,998,594	(368,792)	0	0	(368,792)	0	1,629,802	0	(87,851)	(87,851)	248,430	
461730-10-3	INVESTORS REAL EST REIT COM		12/10/2013	Various	37,700.000	321,221		306,386	329,121	(22,735)	0	0	(22,735)	0	306,386	0	14,835	14,835	18,018	
46333X-10-8	Ironwood Pharmaceuticals Inc COM		05/08/2013	SG Americas securities LLC	18,300.000	263,246		200,733	202,947	(2,214)	0	0	(2,214)	0	200,733	0	62,513	62,513	0	
464287-46-5	ISHARES COM		05/07/2013	Various	391,000.000	23,073,639		20,234,480	22,232,260	(1,997,780)	0	0	(1,997,780)	0	20,234,480	0	2,839,159	2,839,159	0	
46625H-10-0	JP MORGAN CHASE & CO COM		11/25/2013	Various	82,300.000	4,330,025		3,382,607	3,618,731	(236,125)	0	0	(236,125)	0	3,382,607	0	947,419	947,419	74,574	
466313-10-3	JABIL CIRCUIT INC COM		06/12/2013	Various	443,800.000	8,390,955		7,930,580	8,560,902	(630,322)	0	0	(630,322)	0	7,930,580	0	460,375	460,375	35,952	
471109-10-8	JARDEN CORP COM		08/26/2013	Various	7,866.670	532,718		301,333	406,707	(105,374)	0	0	(105,374)	0	301,333	0	231,385	231,385	0	
478160-10-4	JOHNSON & JOHNSON COM		01/28/2013	WELLS FARGO SEC LLC	14,000.000	1,031,534		980,836	981,400	(564)	0	0	(564)	0	980,836	0	50,698	50,698	0	
48020Q-10-7	JONES LANG LASALLE INC COM		10/25/2013	JP Morgan	2,200.000	185,152		166,428	184,668	(18,240)	0	0	(18,240)	0	166,428	0	18,724	18,724	484	
481130-10-2	JOURNAL COMMUNICATIONS COM		02/12/2013	SG Americas securities LLC	6,100.000	32,672		32,513	33,001	(488)	0	0	(488)	0	32,513	0	159	159	0	
48123V-10-2	J2 GLOBAL INC COM		02/12/2013	Various	7,700.000	246,307		217,864	235,466	(17,602)	0	0	(17,602)	0	217,864	0	28,443	28,443	0	
48242W-10-6	KBR Inc COM		06/12/2013	Various	47,600.000	1,581,139		1,228,318	1,424,192	(195,874)	0	0	(195,874)	0	1,228,318	0	352,821	352,821	7,264	
483007-70-4	KAISER ALUMINUM CORP COM		03/25/2013	Various	14,300.000	899,098		836,959	882,167	(45,208)	0	0	(45,208)	0	836,959	0	62,140	62,140	4,290	
483548-10-3	KAMAN CORP COM		06/26/2013	Various	8,800.000	298,154		289,473	323,840	(34,367)	0	0	(34,367)	0	289,473	0	8,681	8,681	3,344	
488152-20-8	KELLY SERVICES COM		09/24/2013	Various	9,800.000	191,081		126,352	154,252	(27,900)	0	0	(27,900)	0	126,352	0	64,729	64,729	1,470	
493308-10-0	KEYNOTE SYS INC COM		08/23/2013	Various	21,600.000	390,312		240,536	304,344	(63,808)	0	0	(63,808)	0	240,536	0	149,776	149,776	1,274	
493732-10-1	KFORCE COM INC COM		07/29/2013	Various	20,500.000	295,953		269,504	293,765	(24,262)	0	0	(24,262)	0	269,504	0	26,449	26,449	0	
494274-10-3	KIMBALL INTL INC COM		03/11/2013	Various	28,400.000	272,833		343,569	329,724	13,845	0	0	13,845	0	343,569	0	(70,736)	(70,736)	1,420	
494368-10-3	KIMBERLY CLARK CORP COM		09/24/2013	Various	19,300.000	1,843,863		889,923	1,629,499	(739,576)	0	0	(739,576)	0	889,923	0	953,940	953,940	61,181	
497498-10-5	KIRKLANDS INC COM		01/28/2013	Various	6,700.000	70,511		77,845	70,953	6,892	0	0	6,892	0	77,845	0	(7,334)	(7,334)	0	
498904-20-0	KNOLL INC COM		03/25/2013	Citigroup Inc	6,400.000	113,965		91,430	98,304	(6,874)	0	0	(6,874)	0	91,430	0	22,534	22,534	768	
50060P-10-6	KOPPERS HOLDINGS INC COM		09/24/2013	Various	6,200.000	258,664		222,721	236,530	(13,809)	0	0	(13,809)	0	222,721	0	35,943	35,943	6,138	
500643-20-0	KORN FERRY INTL COM		04/16/2013	Various	9,100.000	142,190		136,582	144,326	(7,744)	0	0	(7,744)	0	136,582	0	5,608	5,608	0	
50076Q-10-6	KRAFT FOODS INC COM		06/12/2013	Various	150,600.000	8,071,093		6,940,691	6,847,782	92,909	0	0	92,909	0	6,940,691	0	1,130,402	1,130,402	150,600	
501014-10-4	KRISPY KREME DOUGHNUTS I COM		09/24/2013	Various	70,500.000	1,485,392		546,459	661,290	(114,831)	0	0	(114,831)	0	546,459	0	938,933	938,933	0	
501242-10-1	KULICKE & SOFFA INDUSTRIES COM		08/13/2013	Various	190,600.000	2,124,307		2,074,572	2,285,294	(210,722)	0	0	(210,722)	0	2,074,572	0	49,735	49,735	0	
502160-10-4	LSB Industries Inc COM		07/29/2013	Various	46,300.000	1,525,811		1,513,074	1,639,946	(126,872)	0	0	(126,872)	0	1,513,074	0	12,736	12,736	0	
502161-10-2	L S I LOGIC CORP COM		09/24/2013	Various	1,300.000	10,117		7,662	9,204	(1,542)	0	0	(1,542)	0	7,662	0	2,455	2,455	39	
505597-10-4	LACLEDE GROUP INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	6,900.000	265,581		251,265	266,409	(15,144)	0	0	(15,144)	0	251,265	0	14,316	14,316	1,318	
511656-10-0	LAKELAND FINANCIAL CORP COM		04/16/2013	Deutsche Bank Securities Inc	1,200.000	31,244		32,141	31,008	1,133	0	0	1,133	0	32,141	0	(896)	(896)	0	
517942-10-8	LASALLE HOTEL PPTYS COM		01/28/2013	Various	55,400.000	1,479,653		1,343,633	1,406,606	(62,973)	0	0	(62,973)	0	1,343,633	0	136,020	136,020	11,080	
521865-20-4	LEAR CORP COM		01/28/2013	Various	48,500.000	2,365,022		1,841,430	2,271,740	(430,310)	0	0	(430,310)	0	1,841,430	0	523,592	523,592	0	
52186N-10-6	Leapfrog Enterprises Inc COM		08/26/2013	Various	75,000.000	795,382		400,121	647,250	(247,129)	0	0	(247,129)	0	400,121	0	395,261	395,261	0	
52602E-10-2	LENDER PROCESSING SVCS INC COM		06/26/2013	Various	42,700.000	1,147,795		1,002,135	1,051,274	(49,139)	0	0	(49,139)	0	1,002,135	0	145,660	145,660	4,300	
526107-10-7	LENNOX INTL INC COM		02/12/2013	Various	22,000.000	1,259,957		1,113,254	1,155,440	(42,186)	0	0	(42,186)	0	1,113,254	0	146,703	146,703	0	
529043-10-1	LEXINGTON CORP PPTYS TR COM		08/26/2013	Various	24,037.000	288,867		167,375	251,187	(83,811)	0	0	(83,811)	0	167,375	0	121,492	121,492	10,817	
53217V-10-9	LIFE TECHNOLOGIES CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	33,100.000	1,780,780		1,561,252	1,624,548	(63,296)	0	0	(63,296)	0	1,561,252	0	219,528	219,528	0	
532771-10-2	LIN Media LLC COM		08/26/2013	Various	24,400.000	390,846		168,227	183,732	(15,505)	0	0	(15,505)	0	168,227	0	222,619	222,619	0	
535555-10-6	LINDSAY MANUFACTURING CO COM		10/25/2013	Various	23,100.000	1,830,915		1,660,278	1,850,772	(190,494)	0	0	(190,494)	0	1,660,278	0	170,636	170,636	6,944	
535678-10-6	LINEAR TECHNOLOGY CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	34,900.000	1,239,997		1,173,513	1,197,070	(23,558)	0	0	(23,558)	0	1,173,513	0	66,485	66,485	0	
53635B-10-7	LIQUIDITY SERVICES INC COM		08/26/2013	Various	5,400.000	168,445		103,243	220,644	(117,401)	0	0	(117,401)	0	103,243	0	65,203	65,203	0	
538146-10-1	LivePerson Inc COM		05/28/2013	UBS Limited	16,200.000	153,171		189,848	212,868	(23,020)	0	0	(23,020)	0	189,848	0	(36,677)	(36,677)	0	
55003T-10-7	Lumber Liquidators Inc. Common Stock		08/08/2013	Direct	1,529.000	143,124		18,868	80,777	(61,909)	0	0	(61,909)	0	18,868	0	124,256	124,256	0	
55264U-10-8	MB FINANCIAL INC COM		01/28/2013	Various	7,700.000	164,446		155,586	152,075	3,511	0	0	3,511	0	155,586	0	8,860	8,860	0	
55277P-10-4	MGE ENERGY INC. COM		09/24/2013	Various	1,300.000	72,569		61,617	66,235	(4,618)	0	0	(4,618)	0	61,617	0	10,952	10,952	1,557	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
553777-10-3	MTS SYSTEMS CORPORATION COM		06/12/2013	Various	4,500.000	260,157		226,229	229,185	(2,956)	0	0	(2,956)	0	226,229	0	33,928	33,928	1,980	
55405W-10-4	MYR Group Inc COM		09/24/2013	Various	19,100.000	431,335		401,398	424,975	(23,577)	0	0	(23,577)	0	401,398	0	29,937	29,937	0	
556269-10-8	MADDEN STEVEN LTD COM		10/25/2013	Various	42,166.670	2,200,295		1,321,769	1,782,385	(460,616)	0	0	(460,616)	0	1,321,769	0	878,526	878,526	0	
559079-20-7	MAGELLAN HEALTH SERVICES INC COM		06/26/2013	Various	30,600.000	1,609,328		1,549,947	1,499,400	50,547	0	0	50,547	0	1,549,947	0	59,382	59,382	0	
560305-10-4	MAIDENFORM BRANDS INC COM		10/07/2013	Various	29,200.000	599,453		546,990	569,108	(22,118)	0	0	(22,118)	0	546,990	0	52,462	52,462	0	
56062Y-10-2	MAINSOURCE FINANCIAL GRP COM		06/12/2013	Various	9,500.000	130,373		42,275	120,365	(78,090)	0	0	(78,090)	0	42,275	0	88,098	88,098	378	
562750-10-9	MANHATTAN ASSOCS INC COM		12/10/2013	Various	20,900.000	2,090,188		648,575	1,261,106	(612,532)	0	0	(612,532)	0	648,575	0	1,441,614	1,441,614	0	
57164Y-10-7	Marriott Vacations Worldwide C COM		03/11/2013	Various	7,000.000	289,156		279,363	291,690	(12,327)	0	0	(12,327)	0	279,363	0	9,793	9,793	0	
571748-10-2	MARSH & MCLENNAN COS INC COM		03/25/2013	Various	70,900.000	2,560,859		2,290,354	2,443,923	(153,569)	0	0	(153,569)	0	2,290,354	0	270,506	270,506	8,418	
571903-20-2	MARRIOTT INTL INC NEW COM		02/25/2013	Deutsche Bank Securities Inc	119,300.000	4,684,088		4,272,017	4,446,311	(174,294)	0	0	(174,294)	0	4,272,017	0	412,071	412,071	0	
573075-10-8	Marten Transport COM		08/26/2013	Various	2,400.000	46,531		50,537	44,136	6,401	0	0	6,401	0	50,537	0	(4,006)	(4,006)	8	
574795-10-0	Masimo Corp COM		09/24/2013	Various	118,800.000	2,501,924		2,500,376	2,495,988	4,388	0	0	4,388	0	2,500,376	0	1,548	1,548	0	
576323-10-9	MASTEC INC COM		06/12/2013	Various	107,700.000	3,227,330		2,471,180	2,684,961	(213,781)	0	0	(213,781)	0	2,471,180	0	756,149	756,149	0	
576690-10-1	MATERION CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	2,400.000	67,608		53,278	61,872	(8,594)	0	0	(8,594)	0	53,278	0	14,330	14,330	0	
57686G-10-5	Matson Inc COM		04/16/2013	Deutsche Bank Securities Inc	6,100.000	136,195		148,468	150,792	(2,324)	0	0	(2,324)	0	148,468	0	(12,273)	(12,273)	915	
577933-10-4	MAXIMUS INC COM		09/24/2013	Various	7,300.000	569,756		344,430	461,506	(117,076)	0	0	(117,076)	0	344,430	0	225,326	225,326	1,454	
58047P-10-7	MCG CAPITAL CORP COM		12/10/2013	Various	11,100.000	50,070		53,760	51,060	2,700	0	0	2,700	0	53,760	0	(3,690)	(3,690)	1,750	
580645-10-9	MCGRAW HILL COS INC COM		04/16/2013	Various	128,100.000	6,417,304		5,725,818	7,003,227	(1,277,409)	0	0	(1,277,409)	0	5,725,818	0	691,486	691,486	33,992	
58155Q-10-3	MCKESSON CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	6,300.000	644,931		556,813	610,848	(54,035)	0	0	(54,035)	0	556,813	0	88,118	88,118	1,260	
58319P-10-8	Meadowbrook Insurance Group In COM		08/26/2013	Various	46,000.000	283,755		308,701	265,880	42,821	0	0	42,821	0	308,701	0	(24,946)	(24,946)	1,006	
584045-10-8	MedAssets Inc COM		09/24/2013	Various	20,300.000	393,049		373,967	340,431	33,536	0	0	33,536	0	373,967	0	19,083	19,083	0	
58463J-30-4	MEDICAL PROPERTIES TRUST COM		06/12/2013	Various	27,400.000	401,166		272,740	327,704	(54,964)	0	0	(54,964)	0	272,740	0	128,427	128,427	16,440	
58470H-10-1	MEDIFAST INC COM		12/10/2013	Various	44,400.000	1,137,339		1,248,385	1,171,716	76,669	0	0	76,669	0	1,248,385	0	(111,046)	(111,046)	0	
58503F-10-6	Medley Capital Corp COM		06/12/2013	Various	16,600.000	219,391		217,208	241,696	(24,488)	0	0	(24,488)	0	217,208	0	2,183	2,183	11,952	
585055-10-6	MEDTRONIC INC COM		08/26/2013	Various	241,400.000	12,904,440		9,899,409	9,902,228	(2,819)	0	0	(2,819)	0	9,899,409	0	3,005,031	3,005,031	123,636	
587200-10-6	MENTOR GRAPHICS CORP COM		06/12/2013	Various	15,700.000	272,822		182,026	267,214	(85,188)	0	0	(85,188)	0	182,026	0	90,797	90,797	135	
58933Y-10-5	MERCK AND CO COM		06/12/2013	Guzman & Co	66,000.000	3,118,368		1,721,280	2,702,040	(980,760)	0	0	(980,760)	0	1,721,280	0	1,397,088	1,397,088	56,760	
589889-10-4	MERIT MEDICAL SYSTEMS COM		05/28/2013	Various	51,075.000	569,326		704,131	709,943	(5,812)	0	0	(5,812)	0	704,131	0	(134,805)	(134,805)	0	
59001A-10-2	MERITAGE MORTGAGE LOAN TRUST COM		01/16/2013	Merrill Lynch, Pierce Fenner &	7,800.000	327,288		274,334	291,330	(16,996)	0	0	(16,996)	0	274,334	0	52,954	52,954	0	
59001K-10-0	MERITOR INC COM		02/12/2013	SG Americas securities LLC	44,000.000	196,944		193,864	208,120	(14,256)	0	0	(14,256)	0	193,864	0	3,080	3,080	0	
59132A-10-4	Metals USA Holdings Corp COM		04/15/2013	Various	60,300.000	1,217,390		861,425	1,054,647	(193,222)	0	0	(193,222)	0	861,425	0	355,965	355,965	3,120	
591520-20-0	METHODE ELECTRS INC COM		01/28/2013	Various	5,500.000	53,502		48,675	55,165	(6,490)	0	0	(6,490)	0	48,675	0	4,827	4,827	0	
59156R-10-8	METLIFE INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	118,200.000	4,314,300		3,768,098	3,893,508	(125,410)	0	0	(125,410)	0	3,768,098	0	546,202	546,202	0	
594793-10-1	MICREL INC COM		12/10/2013	Various	131,900.000	1,279,487		1,051,658	1,253,050	(201,392)	0	0	(201,392)	0	1,051,658	0	227,829	227,829	9,777	
595137-10-0	MICROSEMI CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	15,700.000	327,188		273,949	330,328	(56,379)	0	0	(56,379)	0	273,949	0	53,239	53,239	0	
596278-10-1	MIDDLEBY CORP COM		09/24/2013	Various	12,000.000	2,256,928		1,487,653	1,538,520	(50,867)	0	0	(50,867)	0	1,487,653	0	769,275	769,275	0	
602720-10-4	Mine Safety Appliances Co COM		01/28/2013	Various	6,600.000	297,598		260,472	281,886	(21,414)	0	0	(21,414)	0	260,472	0	37,126	37,126	0	
604567-10-7	MIPS TECHNOLOGIES INC CL A		02/08/2013	Tender (Corp Action)	41,300.000	330,813		298,971	322,966	(23,995)	0	0	(23,995)	0	298,971	0	31,842	31,842	0	
60649T-10-7	Mistras Group Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	2,500.000	54,075		54,288	61,725	(7,437)	0	0	(7,437)	0	54,288	0	(213)	(213)	0	
606501-10-4	Mitcham Industries Inc COM		06/12/2013	Various	28,100.000	437,255		539,249	383,003	156,246	0	0	156,246	0	539,249	0	(101,994)	(101,994)	0	
608190-10-4	MOHAWK INDUSTRIES INC COM		08/13/2013	JP Morgan	20,100.000	2,562,810		1,636,321	1,818,447	(182,126)	0	0	(182,126)	0	1,636,321	0	926,489	926,489	0	
609027-10-7	MONARCH CASINO & RESORT COM		03/25/2013	Citigroup Inc	100.000	970		789	1,091	(302)	0	0	(302)	0	789	0	181	181	0	
609207-10-5	Mondelez International Inc COM		05/08/2013	SG Americas securities LLC	22,700.000	704,041		592,334	578,169	14,165	0	0	14,165	0	592,334	0	111,707	111,707	5,902	
61022P-10-0	Monotype Imaging Holdings Inc Common Sto		09/24/2013	Various	12,764.000	315,689		125,528	203,969	(78,441)	0	0	(78,441)	0	125,528	0	190,161	190,161	2,042	
615394-20-2	MOOG INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	6,500.000	287,625		234,846	266,695	(31,849)	0	0	(31,849)	0	234,846	0	52,779	52,779	0	
61945C-10-3	THE MOSAIC CO COM		01/28/2013	Various	90,900.000	5,403,124		4,777,124	5,147,667	(370,543)	0	0	(370,543)	0	4,777,124	0	626,000	626,000	0	
620076-30-7	Motorola Solutions Inc COM		12/31/2013	JP Morgan	19,314.000	1,113,504		665,617	1,075,404	(409,786)	0	0	(409,786)	0	665,617	0	447,887	447,887	15,065	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
624580-10-6	MOVADO GROUP COM		08/26/2013	Various	25,600.000	849,232		638,013	785,408	(147,395)	0	0	(147,395)	0	638,013	0	211,220	211,220	1,340	
62458M-20-7	Move Inc COM		01/28/2013	Various	9,700.000	85,589		83,725	73,623	10,102	0	0	10,102	0	83,725	0	1,865	1,865	0	
624756-10-2	MUELLER INDS INC COM		08/26/2013	Various	3,700.000	204,882		135,501	185,111	(49,610)	0	0	(49,610)	0	135,501	0	69,381	69,381	925	
62541B-10-1	MULTI FINELINE ELECTRON COM		08/26/2013	Various	34,500.000	534,416		690,825	697,245	(6,420)	0	0	(6,420)	0	690,825	0	(156,409)	(156,409)	0	
62855J-10-4	MYRIAD GENETICS INC COM		12/10/2013	Various	62,700.000	1,706,315		1,455,908	1,708,575	(252,667)	0	0	(252,667)	0	1,455,908	0	250,407	250,407	0	
62856H-10-7	MYRIAD PHARMACEUTICALS COM		02/12/2013	Various	11,550.000	33,430		28,067	32,687	(4,620)	0	0	(4,620)	0	28,067	0	5,364	5,364	0	
628778-10-2	NBT BANCORP INC. COM		02/12/2013	Various	5,900.000	123,019		117,950	119,593	(1,644)	0	0	(1,644)	0	117,950	0	5,070	5,070	0	
628852-20-4	NCI BUILDING SYSTEMS INC. COM		09/10/2013	Various	34,400.000	440,986		401,365	478,160	(76,795)	0	0	(76,795)	0	401,365	0	39,622	39,622	0	
62914B-10-0	NIC INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	4,700.000	76,751		68,864	76,798	(7,934)	0	0	(7,934)	0	68,864	0	7,887	7,887	0	
629445-20-6	NVE Corp COM		09/24/2013	Various	4,200.000	210,037		195,221	233,058	(37,837)	0	0	(37,837)	0	195,221	0	14,816	14,816	0	
629579-10-3	NACCO INDS INC COM		11/25/2013	Various	1,600.000	92,015		89,918	97,104	(7,186)	0	0	(7,186)	0	89,918	0	2,096	2,096	825	
631103-10-8	NASDAQ STOCK MARKET INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	37,600.000	1,012,004		812,389	940,376	(127,987)	0	0	(127,987)	0	812,389	0	199,615	199,615	0	
631158-10-2	NASH FINCH CO COM		03/25/2013	Various	3,400.000	67,434		82,167	72,352	9,815	0	0	9,815	0	82,167	0	(14,733)	(14,733)	162	
631158-10-2	NASH FINCH CO COM		11/20/2013	Tax Free Exchange	3,000.000	61,593		61,593	63,840	(2,247)	0	0	(2,247)	0	61,593	0	0	0	2,160	
635017-10-6	National Beverage Corp COM		06/12/2013	Various	2,600.000	38,114		36,487	37,934	(1,447)	0	0	(1,447)	0	36,487	0	1,627	1,627	0	
635906-10-0	NATIONAL HEALTHCARE CORP COM		09/24/2013	Various	400.000	19,678		17,696	18,808	(1,112)	0	0	(1,112)	0	17,696	0	1,982	1,982	368	
63607P-20-8	NATIONAL FINL PARTNERS COM		07/02/2013	Various	66,900.000	1,647,701		775,687	1,146,666	(370,979)	0	0	(370,979)	0	775,687	0	872,014	872,014	0	
63633D-10-4	NATIONAL HEALTH INVS INC COM		03/11/2013	Various	6,100.000	399,773		325,811	344,833	(19,022)	0	0	(19,022)	0	325,811	0	73,962	73,962	5,429	
63654U-10-0	National Interstate Corp COM		09/24/2013	Various	800.000	22,973		17,468	23,056	(5,588)	0	0	(5,588)	0	17,468	0	5,505	5,505	242	
637138-10-8	NATIONAL PENN BANCSHARES INC COM		06/12/2013	Various	98,000.000	970,220		913,960	913,360	600	0	0	600	0	913,960	0	56,260	56,260	4,620	
638522-10-2	NATIONAL WESTN LIFE INS COM		02/12/2013	SG Americas securities LLC	100.000	16,222		14,272	15,774	(1,502)	0	0	(1,502)	0	14,272	0	1,950	1,950	0	
63888U-10-8	Natural Grocers by Vitamin Cot COM		02/12/2013	Various	4,400.000	89,943		90,688	83,996	6,692	0	0	6,692	0	90,688	0	(746)	(746)	0	
639050-10-3	Natus Medical Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	5,100.000	63,342		64,183	57,018	7,165	0	0	7,165	0	64,183	0	(841)	(841)	0	
640491-10-6	Neogen Corp COM		01/28/2013	Various	8,100.000	375,394		367,970	367,092	878	0	0	878	0	367,970	0	7,424	7,424	0	
64110D-10-4	NETAPP INC COM		05/08/2013	Various	174,200.000	6,233,027		5,766,435	5,844,410	(77,975)	0	0	(77,975)	0	5,766,435	0	466,592	466,592	0	
64115T-10-4	NETSCOUT SYS INC COM		06/26/2013	Various	31,800.000	806,885		770,393	826,482	(56,089)	0	0	(56,089)	0	770,393	0	36,492	36,492	0	
64125C-10-9	NEUROCRINE BIOSCIENCES INC COM		09/24/2013	Loop Capital Markets LLC	12,000.000	131,065		103,380	89,760	13,620	0	0	13,620	0	103,380	0	27,685	27,685	0	
64125J-4#-8	Neuvant Aerospace Corporation Common Sto		08/28/2013	Direct	368,597.000	1		1	0	1	0	0	1	0	1	0	0	0	0	
64125J-5#-7	Neuvant Aerospace Corporation Common Sto		08/28/2013	Direct	260,954.000	1		1	0	1	0	0	1	0	1	0	0	0	0	
647551-10-0	New Mountain Finance Corp COM		06/12/2013	Various	23,000.000	344,194		334,445	342,700	(8,255)	0	0	(8,255)	0	334,445	0	(9,749)	(9,749)	13,658	
651587-10-7	NEWMARKET CORP COM		08/26/2013	Various	1,100.000	305,598		102,265	288,420	(186,155)	0	0	(186,155)	0	102,265	0	203,334	203,334	1,980	
651824-10-4	NEWPORT CORPORATION COM		06/12/2013	Various	9,200.000	121,224		99,765	123,740	(23,975)	0	0	(23,975)	0	99,765	0	21,459	21,459	0	
654106-10-3	NIKE INC COM		08/26/2013	Various	155,400.000	9,934,027		7,521,836	8,018,640	(496,804)	0	0	(496,804)	0	7,521,836	0	2,412,191	2,412,191	65,268	
65542W-10-7	Noranda Aluminum Holding Corp COM		02/25/2013	Various	30,400.000	169,353		198,675	185,744	12,931	0	0	12,931	0	198,675	0	(29,322)	(29,322)	0	
655844-10-8	NORFOLK SOUTHERN CORP COM		09/24/2013	Various	52,900.000	4,126,822		2,685,437	3,271,336	(585,899)	0	0	(585,899)	0	2,685,437	0	1,441,385	1,441,385	80,408	
666807-10-2	NORTHROP GRUMMAN SYSTEMS COM		10/25/2013	Various	32,100.000	3,199,421		1,978,949	2,169,318	(190,369)	0	0	(190,369)	0	1,978,949	0	1,220,472	1,220,472	49,863	
66704R-10-0	NORTHSTAR REALTY FINANCE COM		08/26/2013	Various	11,700.000	103,002		76,214	82,368	(6,154)	0	0	(6,154)	0	76,214	0	26,788	26,788	6,669	
668074-30-5	Northwestern Corp COM		02/12/2013	Various	19,000.000	699,769		659,727	659,870	(143)	0	0	(143)	0	659,727	0	40,042	40,042	0	
670002-10-4	NOVAVAX INC COM		01/28/2013	WELLS FARGO SEC LLC	30,000.000	55,230		63,870	56,700	7,170	0	0	7,170	0	63,870	0	(8,640)	(8,640)	0	
67018T-10-5	Nu Skin Enterprises Inc COM		12/10/2013	Various	15,300.000	1,395,342		188,821	566,865	(378,044)	0	0	(378,044)	0	188,821	0	1,206,521	1,206,521	11,640	
67020Y-10-0	Nuance Communications Inc COM		08/08/2013	Direct	5,750.000	111,648		105,829	128,340	20,930	0	43,441	(22,511)	0	105,829	0	5,819	5,819	0	
67069D-10-8	NUTRI SYSTEM INC COM		02/25/2013	Various	53,400.000	461,527		567,815	437,346	130,469	0	0	130,469	0	567,815	0	(106,288)	(106,288)	0	
67073Y-10-6	NV ENERGY INC COM		03/11/2013	Various	172,300.000	3,417,910		3,049,425	3,125,522	(76,097)	0	0	(76,097)	0	3,049,425	0	368,485	368,485	8,132	
67423R-10-8	Obagi Medical Products Inc COM		04/23/2013	Tender (Corp Action)	9,400.000	225,600		115,517	127,746	(12,229)	0	0	(12,229)	0	115,517	0	110,083	110,083	0	
675234-10-8	OCEANFIRST FINL CORP COM		06/12/2013	Various	5,400.000	73,503		69,593	74,250	(4,657)	0	0	(4,657)	0	69,593	0	3,910	3,910	228	
67622P-10-1	OfficeMax Inc COM		11/06/2013	Tax Free Exchange	171,300.000	2,446,832		834,146	1,671,888	(837,742)	0	0	(837,742)	0	834,146	0	1,612,686	1,612,686	270,654	
679580-10-0	Old Dominion Freight Line Inc COM		07/15/2013	WELLS FARGO SEC LLC	21,300.000	942,142		631,197	730,164	(98,967)	0	0	(98,967)	0	631,197	0	310,945	310,945	0	
680033-10-7	OLD NATL BANCORP IND COM		01/16/2013	Merrill Lynch, Pierce Fenner &	14,600.000	185,858		193,771	173,302	20,469	0	0	20,469	0	193,771	0	(7,913)	(7,913)	0	
680665-20-5	OLIN CORP COM		09/24/2013	Various	12,600.000	291,670		237,699	272,034	(34,335)	0	0	(34,335)	0	237,699	0	53,971	53,971	7,560	
68162K-10-6	OLYMPIC STEEL INC COM		03/25/2013	Various	10,400.000	224,025		229,287	230,256	(969)	0	0	(969)	0	229,287	0	(5,262)	(5,262)	80	
681936-10-0	OMEGA HLTHCARE INVESTORS COM		06/12/2013	Various	10,600.000	311,118		196,595	252,810	(56,215)	0	0	(56,215)	0	196,595	0	114,523	114,523	6,734	
68210P-10-7	Omega Protein Corp COM		01/28/2013	WELLS FARGO SEC LLC	2,900.000	19,085		21,077	17,748	3,329	0	0	3,329	0	21,077	0	(1,992)	(1,992)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
682129-10-1	OMNOVA SOLUTIONS INC COM		09/24/2013	Various	25,700.000	193,463		194,433	180,157	14,276	0	0	14,276	0	194,433	0	(970)	(970)	0	
68375Q-40-3	OPLINK COMMUNICATIONS IN COM		12/10/2013	Various	25,600.000	420,912		406,480	398,848	7,632	0	0	7,632	0	406,480	0	14,432	14,432	0	
686164-10-4	Orexigen Therapeutics Inc COM		09/24/2013	Various	10,600.000	69,222		42,559	55,862	(13,303)	0	0	(13,303)	0	42,559	0	26,663	26,663	0	
686688-10-2	ORMAT TECHNOLOGIES INC COM		03/11/2013	Various	9,300.000	188,900		179,714	179,304	410	0	0	410	0	179,714	0	9,186	9,186	0	
688239-20-1	OSHKOSH TRUCK CORP COM		07/15/2013	WELLS FARGO SEC LLC	11,500.000	451,743		324,549	340,975	(16,426)	0	0	(16,426)	0	324,549	0	127,194	127,194	0	
69325Q-10-5	PC-TEL INC COM		04/16/2013	Various	8,400.000	59,105		52,500	60,480	(7,980)	0	0	(7,980)	0	52,500	0	6,605	6,605	210	
693282-10-5	PDF SOLUTIONS INC COM		01/28/2013	WELLS FARGO SEC LLC	4,800.000	68,789		71,531	66,144	5,387	0	0	5,387	0	71,531	0	(2,743)	(2,743)	0	
69331C-10-8	P G & E CORP COM		03/11/2013	JP Morgan	53,700.000	2,306,469		2,187,104	2,157,666	29,438	0	0	29,438	0	2,187,104	0	119,365	119,365	24,434	
693320-20-2	PHH CORP COM		01/28/2013	WELLS FARGO SEC LLC	43,100.000	920,659		942,640	980,525	(37,885)	0	0	(37,885)	0	942,640	0	(21,981)	(21,981)	0	
69336T-20-5	PHI INC COM		08/26/2013	Various	2,500.000	81,917		70,495	83,725	(13,230)	0	0	(13,230)	0	70,495	0	11,422	11,422	0	
693475-10-5	PNC FINANCIAL SERVICES COM		01/28/2013	Various	42,800.000	2,573,390		2,360,848	2,495,668	(134,820)	0	0	(134,820)	0	2,360,848	0	212,542	212,542	17,120	
69370C-10-0	PTC Inc COM		07/15/2013	Various	79,800.000	1,983,259		1,117,200	1,796,298	(679,098)	0	0	(679,098)	0	1,117,200	0	866,059	866,059	0	
695263-10-3	PACWEST BANCORP DEL COM		08/26/2013	Various	16,600.000	499,698		334,504	411,348	(76,844)	0	0	(76,844)	0	334,504	0	165,194	165,194	6,325	
69840W-10-8	PANERA BREAD CO COM		02/25/2013	Various	11,500.000	1,851,610		1,730,062	1,826,545	(96,483)	0	0	(96,483)	0	1,730,062	0	121,548	121,548	0	
698657-10-3	PANTRY INC COM		05/28/2013	Various	15,700.000	199,909		216,805	190,441	26,364	0	0	26,364	0	216,805	0	(16,896)	(16,896)	0	
701081-10-1	PARKER DRILLING CO COM		03/25/2013	Various	61,500.000	300,204		337,403	282,900	54,503	0	0	54,503	0	337,403	0	(37,200)	(37,200)	0	
701094-10-4	PARKER HANNIFIN CORP COM		09/24/2013	Various	39,600.000	4,096,485		2,221,243	3,368,376	(1,147,133)	0	0	(1,147,133)	0	2,221,243	0	1,875,241	1,875,241	52,668	
703343-10-3	Patrick Industries Inc COM		03/11/2013	Various	17,700.000	265,742		237,181	275,412	(38,231)	0	0	(38,231)	0	237,181	0	28,560	28,560	0	
70509V-10-0	Pebblebrook Hotel Trust REIT		09/24/2013	Various	22,500.000	603,035		411,717	519,750	(108,033)	0	0	(108,033)	0	411,717	0	191,318	191,318	8,060	
708062-10-4	PennantPark Investment Corp COM		03/11/2013	Various	40,100.000	473,551		399,999	440,900	(40,901)	0	0	(40,901)	0	399,999	0	73,552	73,552	11,228	
709789-10-1	PEOPLES BANCORP INC/OH COM		06/26/2013	Various	6,600.000	138,966		75,254	134,838	(59,584)	0	0	(59,584)	0	75,254	0	63,712	63,712	1,126	
713448-10-8	PEPSICO INC COM		02/12/2013	SG Americas securities LLC	47,400.000	3,425,171		3,326,248	3,243,582	82,666	0	0	82,666	0	3,326,248	0	98,924	98,924	0	
713831-10-5	PERICOM SEMICONDUCTOR CO COM		05/08/2013	Various	28,700.000	200,327		236,528	230,461	6,067	0	0	6,067	0	236,528	0	(36,201)	(36,201)	0	
714046-10-9	Perkinelmer, Inc. COM		07/15/2013	WELLS FARGO SEC LLC	16,800.000	565,690		319,234	533,232	(213,998)	0	0	(213,998)	0	319,234	0	246,456	246,456	2,352	
716382-10-6	PETMED EXPRESS INC COM		06/26/2013	Various	18,800.000	239,355		219,153	208,680	10,473	0	0	10,473	0	219,153	0	20,202	20,202	5,550	
716748-10-8	PETROQUEST ENERGY INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	21,400.000	108,498		134,970	105,930	29,040	0	0	29,040	0	134,970	0	(26,472)	(26,472)	0	
716768-10-6	PETSMART INC COM		03/11/2013	Various	107,200.000	6,770,876		7,491,219	7,326,048	165,171	0	0	165,171	0	7,491,219	0	(720,343)	(720,343)	0	
716933-10-6	PHARMACYCLICS INC COM		07/15/2013	WELLS FARGO SEC LLC	14,100.000	1,498,576		871,507	816,390	55,117	0	0	55,117	0	871,507	0	627,069	627,069	0	
71714F-10-4	MAYNE PHARMA LTD COM		01/28/2013	Various	4,600.000	68,429		65,423	65,504	(81)	0	0	(81)	0	65,423	0	3,006	3,006	0	
719405-10-2	PHOTRONICS INC COM		09/24/2013	Various	23,700.000	160,877		143,772	141,252	2,520	0	0	2,520	0	143,772	0	17,105	17,105	0	
723456-10-9	PINNACLE ENTMT INC COM		07/15/2013	Various	121,100.000	1,925,080		1,413,448	1,917,013	(503,565)	0	0	(503,565)	0	1,413,448	0	511,632	511,632	0	
724078-10-0	PIPER JAFFRAY COS COM		08/26/2013	Various	2,700.000	90,552		77,547	86,751	(9,204)	0	0	(9,204)	0	77,547	0	13,005	13,005	0	
727493-10-8	PLANTRONICS INC COM		01/28/2013	WELLS FARGO SEC LLC	5,100.000	200,027		189,516	188,037	1,479	0	0	1,479	0	189,516	0	10,511	10,511	0	
731068-10-2	Polaris Industries Inc. COM		08/26/2013	Various	10,900.000	1,182,395		831,408	917,235	(85,827)	0	0	(85,827)	0	831,408	0	350,987	350,987	7,812	
73179P-10-6	POLYONE CORPORATION COM		07/15/2013	WELLS FARGO SEC LLC	24,600.000	684,200		224,744	502,332	(277,588)	0	0	(277,588)	0	224,744	0	459,456	459,456	4,182	
73278L-10-5	POOL CORP COM		09/24/2013	Various	21,500.000	1,175,699		877,110	909,880	(32,770)	0	0	(32,770)	0	877,110	0	298,589	298,589	11,610	
73640Q-10-5	PORTFOLIO RECOVERY ASSOC COM		06/12/2013	Various	9,200.000	1,070,602		894,380	983,112	(88,733)	0	0	(88,733)	0	894,380	0	176,222	176,222	0	
736508-84-7	Portland Gen Elec Co COM		08/26/2013	Various	108,600.000	3,117,791		2,569,162	2,971,296	(402,134)	0	0	(402,134)	0	2,569,162	0	548,629	548,629	60,442	
737446-10-4	POST HOLDINGS INC COM		02/12/2013	SG Americas securities LLC	500.000	18,943		15,699	17,125	(1,427)	0	0	(1,427)	0	15,699	0	3,245	3,245	0	
73930R-10-2	POWER-ONE INC. COM		04/16/2013	Various	203,100.000	837,898		1,023,561	834,741	188,820	0	0	188,820	0	1,023,561	0	(185,663)	(185,663)	0	
74112D-10-1	PRESTIGE BRANDS HLDG INC COM		10/25/2013	Various	19,600.000	619,818		152,571	392,588	(240,017)	0	0	(240,017)	0	152,571	0	467,247	467,247	0	
74144T-10-8	PRICE T ROWE GROUP INC COM		08/26/2013	Various	39,700.000	2,939,158		2,518,131	2,585,661	(67,530)	0	0	(67,530)	0	2,518,131	0	421,027	421,027	29,868	
74164F-10-3	Primoris Services Corporation COM		08/26/2013	Various	7,000.000	161,579		101,773	105,280	(3,507)	0	0	(3,507)	0	101,773	0	59,806	59,806	455	
74164M-10-8	Primerica Inc COM		03/11/2013	Various	35,100.000	1,123,373		1,028,535	1,053,351	(24,816)	0	0	(24,816)	0	1,028,535	0	94,838	94,838	2,750	
74267C-10-6	PROASSURANCE CORPORATION COM		08/26/2013	Various	68,000.000	3,268,385		2,794,378	2,868,920	(74,542)	0	0	(74,542)	0	2,794,378	0	474,007	474,007	7,625	
742718-10-9	PROCTER & GAMBLE CO COM		06/12/2013	Various	299,100.000	23,813,751		18,947,344	20,305,899	(1,358,555)	0	0	(1,358,555)	0	18,947,344	0	4,866,407	4,866,407	189,387	
743312-10-0	PROGRESS SOFTWARE CORP COM		04/16/2013	Deutsche Bank Securities Inc	14,500.000	310,112		289,589	304,355	(14,766)	0	0	(14,766)	0	289,589	0	20,523	20,523	0	
74386T-10-5	PROVIDENT FINL SERVICES COM		03/25/2013	Various	13,800.000	208,882		148,764	205,896	(57,132)	0	0	(57,132)	0	148,764	0	60,118	60,118	1,794	
745867-10-1	PULTE HOMES INC COM		06/12/2013	Various	112,200.000	2,257,944		1,849,617	2,037,552	(187,935)	0	0	(187,935)	0	1,849,617	0	408,327	408,327	0	
747525-10-3	QUALCOMM INC COM		09/24/2013	Various	189,700.000	12,405,267		10,413,962	11,765,194	(1,351,232)	0	0	(1,351,232)	0	10,413,962	0	1,991,305	1,991,305	139,545	
74835Y-10-1	Questcor Pharmaceuticals Inc COM		11/25/2013	Various	63,800.000	2,804,347		1,541,820	1,704,736	(162,916)	0	0	(162,916)	0	1,541,820	0	1,262,527	1,262,527	17,930	
74838J-10-1	QUIDEL CORP COM		09/24/2013	Various	11,400.000	309,778		123,576	212,838	(89,262)	0	0	(89,262)	0	123,576	0	186,202	186,202	0	
74874Q-10-0	QuinStreet Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	8,200.000	47,232		79,889	55,104	24,785	0	0	24,785	0	79,889	0	(32,657)	(32,657)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74975N-10-5	RTI Biologics Inc COM		08/13/2013	Various	49,200.000	193,668		205,722	210,084	(4,362)	0	0	(4,362)	0	205,722	0	(12,054)	(12,054)	0	
751452-20-2	RAMCO GERSHENSON PROP COM		09/24/2013	Various	23,400.000	355,565		282,769	311,454	(28,685)	0	0	(28,685)	0	282,769	0	72,796	72,796	14,099	
760281-20-4	REPUBLIC BANCORP/KENTUCY COM		01/16/2013	Merrill Lynch, Pierce Fenner &	1,500.000	33,480		29,917	31,695	(1,778)	0	0	(1,778)	0	29,917	0	3,563	3,563	248	
761195-20-5	RESOURCE AMERICA INC COM		10/25/2013	Various	2,000.000	16,692		10,200	13,340	(3,140)	0	0	(3,140)	0	10,200	0	6,492	6,492	150	
76120W-30-2	RESOURCE CAPITAL CORP COM		11/25/2013	Various	10,400.000	61,432		57,512	58,240	(728)	0	0	(728)	0	57,512	0	3,920	3,920	2,500	
76122Q-10-5	RESOURCES CONNECTION INC COM		05/28/2013	Various	31,700.000	366,273		398,337	378,498	19,839	0	0	19,839	0	398,337	0	(32,064)	(32,064)	1,980	
768573-10-7	Riverbed Technology Inc COM		02/12/2013	SG Americas securities LLC	90,800.000	1,458,793		1,624,775	1,790,576	(165,801)	0	0	(165,801)	0	1,624,775	0	(165,982)	(165,982)	0	
76973Q-10-5	Roadrunner Transportation Syst COM		01/16/2013	Merrill Lynch, Pierce Fenner &	3,100.000	58,838		49,051	56,234	(7,183)	0	0	(7,183)	0	49,051	0	9,787	9,787	0	
772739-20-7	ROCK TENN COMPANY COM		02/06/2013	Triad Securities Corp	82,701.010	6,634,358		4,261,719	5,781,628	(1,519,909)	0	0	(1,519,909)	0	4,261,719	0	2,372,639	2,372,639	0	
775133-10-1	ROGERS CORP COM		05/08/2013	Various	4,100.000	187,124		186,621	203,606	(16,985)	0	0	(16,985)	0	186,621	0	503	503	0	
775711-10-4	ROLLINS INC COM		03/11/2013	JP Morgan	8,700.000	212,115		195,828	191,748	4,080	0	0	4,080	0	195,828	0	16,286	16,286	783	
776696-10-6	ROPER INDUSTRIES INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	14,400.000	1,640,736		1,510,762	1,605,312	(94,550)	0	0	(94,550)	0	1,510,762	0	129,974	129,974	0	
779376-10-2	ROVI CORP COM		12/10/2013	Various	157,200.000	2,876,028		2,481,304	2,425,596	55,708	0	0	55,708	0	2,481,304	0	394,723	394,723	0	
78112#-10-7	Rubicon Venture Partners, Inc. Common Sh		09/11/2013	Direct	60.800	0		0	0	0	0	0	0	0	0	0	0	0	0	
781182-10-0	Ruby Tuesday Inc COM		07/29/2013	Various	33,400.000	277,904		217,256	262,524	(45,268)	0	0	(45,268)	0	217,256	0	60,648	60,648	0	
781270-10-3	RUDOLPH TECHNOLOGIES INC COM		02/12/2013	SG Americas securities LLC	7,000.000	83,342		77,637	94,150	(16,513)	0	0	(16,513)	0	77,637	0	5,705	5,705	0	
78390X-10-1	SAIC INC COM		02/12/2013	Various	392,800.000	4,712,615		4,442,301	4,446,496	(4,195)	0	0	(4,195)	0	4,442,301	0	270,314	270,314	47,136	
784305-10-4	SJW Corp COM		09/24/2013	Various	3,900.000	106,082		95,564	103,740	(8,176)	0	0	(8,176)	0	95,564	0	10,517	10,517	1,880	
78467J-10-0	SS&C Technologies Holdings Inc COM		01/28/2013	Various	6,700.000	151,563		155,929	154,904	1,025	0	0	1,025	0	155,929	0	(4,367)	(4,367)	0	
784932-60-0	SABA SOFTWARE INC COM		05/08/2013	Various	8,700.000	76,803		77,397	76,038	1,359	0	0	1,359	0	77,397	0	(594)	(594)	0	
800013-10-4	SANDERSON FARMS INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	2,800.000	136,136		140,109	133,140	6,969	0	0	6,969	0	140,109	0	(3,973)	(3,973)	0	
801056-10-2	SANMINA CORP COM		02/25/2013	Deutsche Bank Securities Inc	5,500.000	57,162		55,721	60,885	(5,165)	0	0	(5,165)	0	55,721	0	1,442	1,442	0	
804137-10-7	SAUER-DANFOSS INC COM		04/15/2013	Tender (Corp Action)	30,700.000	1,795,950		1,285,025	1,638,459	(353,434)	0	0	(353,434)	0	1,285,025	0	510,925	510,925	21,490	
804395-10-1	SAUL CENTERS INC COM		09/24/2013	Various	5,200.000	230,381		229,709	222,508	7,201	0	0	7,201	0	229,709	0	673	673	3,492	
80589M-10-2	SCANA CORP COM		12/10/2013	SG Americas securities LLC	30,000.000	1,404,030		1,374,720	1,369,200	5,520	0	0	5,520	0	1,374,720	0	29,310	29,310	45,675	
806373-10-6	Schawk Inc COM		06/12/2013	Various	7,000.000	81,469		94,681	92,120	2,561	0	0	2,561	0	94,681	0	(13,212)	(13,212)	304	
806857-10-8	SCHLUMBERGER LIMITED NETHERLAN COM		08/26/2013	Various	16,300.000	1,207,993		1,218,755	1,129,427	141,111	0	51,784	89,327	0	1,218,755	0	(10,761)	(10,761)	14,670	
808541-10-6	SCHWEITZER-MAUDUIT INTL INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	6,600.000	270,336		229,891	257,598	(27,707)	0	0	(27,707)	0	229,891	0	40,445	40,445	0	
80862K-10-4	SCICLONE PHARMACEUTICALS COM		01/16/2013	Merrill Lynch, Pierce Fenner &	7,000.000	33,670		38,591	30,170	8,421	0	0	8,421	0	38,591	0	(4,921)	(4,921)	0	
80908T-10-1	SciQuest Inc COM		02/12/2013	Various	1,700.000	28,834		30,203	26,962	3,241	0	0	3,241	0	30,203	0	(1,369)	(1,369)	0	
81616X-10-3	SELECT COMFORT CORP COM		08/26/2013	Various	57,500.000	1,347,853		1,231,088	1,504,775	(273,687)	0	0	(273,687)	0	1,231,088	0	116,765	116,765	0	
81618T-10-0	Select Income REIT REIT		01/16/2013	Merrill Lynch, Pierce Fenner &	7,800.000	193,908		188,752	193,206	(4,454)	0	0	(4,454)	0	188,752	0	5,156	5,156	0	
81619Q-10-5	Select Medical Holdings Corp COM		06/26/2013	Various	76,600.000	688,355		743,310	722,338	20,972	0	0	20,972	0	743,310	0	(54,955)	(54,955)	2,310	
824348-10-6	SHERWIN WILLIAMS CO COM		09/24/2013	Various	84,900.000	15,176,160		11,156,413	13,059,318	(1,902,905)	0	0	(1,902,905)	0	11,156,413	0	4,019,747	4,019,747	95,100	
824889-10-9	SHOE CARNIVAL INC COM		09/24/2013	Various	5,500.000	125,596		107,610	112,695	(5,085)	0	0	(5,085)	0	107,610	0	17,987	17,987	450	
826919-10-2	SILICON LABORATORIES INC COM		05/08/2013	Various	39,100.000	1,653,954		1,579,591	1,634,771	(55,180)	0	0	(55,180)	0	1,579,591	0	74,363	74,363	0	
82705T-10-2	SILICON IMAGE INC COM		01/28/2013	Various	59,300.000	283,804		297,027	294,128	2,899	0	0	2,899	0	297,027	0	(13,223)	(13,223)	0	
828730-20-0	SIMMONS FIRST NATL CORP COM		01/28/2013	WELLS FARGO SEC LLC	1,200.000	30,145		29,536	30,432	(896)	0	0	(896)	0	29,536	0	609	609	0	
828806-10-9	SIMON PROPERTY GROUP INC. COM		02/25/2013	Deutsche Bank Securities Inc	9,400.000	1,502,995		1,454,725	1,486,046	(31,321)	0	0	(31,321)	0	1,454,725	0	48,270	48,270	10,810	
829226-10-9	SINCLAIR TELEVISION GROUP COM		09/24/2013	Various	33,800.000	1,066,944		34,814	426,556	(391,742)	0	0	(391,742)	0	34,814	0	1,032,130	1,032,130	15,210	
83066R-10-7	SKILLED HEALTHCARE GROUP COM		03/11/2013	Various	17,700.000	96,754		115,252	112,749	2,503	0	0	2,503	0	115,252	0	(18,498)	(18,498)	0	
830879-10-2	SKYWEST INC COM		12/10/2013	Various	31,000.000	457,822		313,746	386,260	(72,514)	0	0	(72,514)	0	313,746	0	144,076	144,076	3,392	
831756-10-1	SMITH & WESSON HOLDING COM		01/28/2013	Various	318,400.000	2,740,226		3,298,615	2,687,296	611,319	0	0	611,319	0	3,298,615	0	(558,390)	(558,390)	0	
83413U-10-0	Solar Capital Ltd COM		05/28/2013	Various	9,400.000	227,363		207,085	224,754	(17,669)	0	0	(17,669)	0	207,085	0	20,278	20,278	10,320	
83416B-10-9	SolarWinds Inc COM		09/24/2013	Various	78,200.000	3,128,255		2,294,972	4,101,590	(1,806,618)	0	0	(1,806,618)	0	2,294,972	0	833,283	833,283	0	
835451-10-5	SONIC CORP COM		07/15/2013	WELLS FARGO SEC LLC	1,000.000	15,552		10,449	10,410	39	0	0	39	0	10,449	0	5,103	5,103	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
838518-10-8	SOUTH JERSEY INDS INC COM		04/16/2013	Various	9,600.000	542,439		474,313	483,168	(8,855)	0	0	(8,855)	0	474,313	0	68,126	68,126	4,248	
842587-10-7	SOUTHERN CO COM		01/28/2013	Various	185,100.000	8,141,900		8,069,435	7,924,131	145,304	0	0	145,304	0	8,069,435	0	72,466	72,466	0	
84265V-10-5	SOUTHERN COPPER CORP COM		06/26/2013	Various	219,400.000	6,456,464		6,881,245	8,306,484	(1,425,239)	0	0	(1,425,239)	0	6,881,245	0	(424,781)	(424,781)	96,536	
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		09/24/2013	Various	7,904.000	180,469		154,768	166,458	(11,690)	0	0	(11,690)	0	154,768	0	25,700	25,700	1,428	
844767-10-3	SOUTHWEST BANCORP INC COM		03/11/2013	Various	6,200.000	78,618		57,164	69,440	(12,276)	0	0	(12,276)	0	57,164	0	21,454	21,454	0	
84649R-20-0	Spansion Inc COM		12/10/2013	Various	56,900.000	696,502		641,239	791,479	(150,241)	0	0	(150,241)	0	641,239	0	55,263	55,263	0	
846819-10-0	Spartan Motors Inc COM		06/12/2013	Various	13,600.000	76,146		60,764	67,048	(6,285)	0	0	(6,285)	0	60,764	0	15,382	15,382	245	
84763R-10-1	Spectrum Brands Holdings Inc COM		06/12/2013	Various	12,400.000	711,662		410,277	557,132	(146,855)	0	0	(146,855)	0	410,277	0	301,386	301,386	4,700	
848574-10-9	Spirit Aerosystems Holdings In COM		08/26/2013	Various	75,600.000	1,461,089		1,153,289	1,282,932	(129,643)	0	0	(129,643)	0	1,153,289	0	307,800	307,800	0	
848577-10-2	Spirit Airlines Inc COM		02/12/2013	SG Americas securities LLC	5,700.000	110,044		101,528	101,004	524	0	0	524	0	101,528	0	8,516	8,516	0	
85254J-10-2	STAG Industrial Inc REIT		09/24/2013	Various	36,800.000	755,639		605,934	661,296	(55,362)	0	0	(55,362)	0	605,934	0	149,705	149,705	21,156	
857477-10-3	STATE STREET CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	80,400.000	4,024,824		3,232,562	3,779,604	(547,042)	0	0	(547,042)	0	3,232,562	0	792,262	792,262	19,296	
858495-10-4	STEINWAY MUSICAL INSTR CO GTD COM		09/20/2013	Various	6,000.000	229,725		132,473	126,900	5,573	0	0	5,573	0	132,473	0	97,252	97,252	0	
858586-10-0	Stepan Co COM		06/12/2013	Various	2,600.000	140,281		121,541	144,404	(22,863)	0	0	(22,863)	0	121,541	0	18,740	18,740	832	
859152-10-0	Steris Corp EQUITY - COMMON		09/24/2013	Loop Capital Markets LLC	400.000	17,273		14,541	13,892	649	0	0	649	0	14,541	0	2,732	2,732	236	
859319-30-3	STERLING FINL CORP WA COM		09/24/2013	Various	26,800.000	669,005		544,360	559,584	(15,224)	0	0	(15,224)	0	544,360	0	124,645	124,645	11,100	
860372-10-1	STEWART INFORMATION SVCS COM		04/16/2013	Various	11,200.000	287,060		279,781	291,200	(11,419)	0	0	(11,419)	0	279,781	0	7,280	7,280	0	
861642-10-6	STONE ENERGY CORP COM		02/25/2013	Various	23,400.000	514,834		425,619	480,168	(54,549)	0	0	(54,549)	0	425,619	0	89,215	89,215	0	
863667-10-1	STRYKER CORP COM		08/26/2013	Various	104,500.000	7,262,525		5,470,625	5,728,690	(258,065)	0	0	(258,065)	0	5,470,625	0	1,791,900	1,791,900	83,078	
864739-10-7	SUFFOLK BANCORP COM		06/12/2013	Various	2,200.000	31,896		33,658	28,820	4,838	0	0	4,838	0	33,658	0	(1,762)	(1,762)	0	
866674-10-4	SUN COMMUNITIES COM		04/16/2013	Deutsche Bank Securities Inc	5,100.000	248,406		196,702	203,439	(6,737)	0	0	(6,737)	0	196,702	0	51,704	51,704	6,426	
866942-10-5	Sun Hydraulics Corp COM		09/24/2013	Various	4,000.000	138,169		58,507	104,320	(45,813)	0	0	(45,813)	0	58,507	0	79,662	79,662	1,080	
86722A-10-3	SUNCOKE ENERGY INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	21,400.000	346,252		336,593	333,626	2,967	0	0	2,967	0	336,593	0	9,659	9,659	0	
868157-10-8	SUPERIOR ENERGY SVCS INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	71,100.000	1,645,965		1,397,755	1,473,192	(75,437)	0	0	(75,437)	0	1,397,755	0	248,210	248,210	0	
868168-10-5	SUPERIOR INDS INTL INC COM		09/24/2013	Various	18,300.000	328,862		323,009	373,320	(50,311)	0	0	(50,311)	0	323,009	0	5,853	5,853	0	
870738-10-1	SWIFT ENERGY CO COM		02/25/2013	Various	40,400.000	623,097		734,491	621,756	112,735	0	0	112,735	0	734,491	0	(111,394)	(111,394)	0	
871237-10-3	SYKES ENTERPRISES INC COM		06/12/2013	Various	34,700.000	527,858		533,380	528,134	5,246	0	0	5,246	0	533,380	0	(5,521)	(5,521)	0	
871503-10-8	SYMANTEC CORP COM		08/26/2013	Various	130,600.000	3,301,411		2,469,646	2,456,586	13,060	0	0	13,060	0	2,469,646	0	831,765	831,765	31,335	
871546-20-6	Symmetry Medical Inc COM		10/25/2013	Various	25,400.000	204,632		245,687	267,208	(21,521)	0	0	(21,521)	0	245,687	0	(41,055)	(41,055)	0	
87162W-10-0	SYNNEX CORP COM		06/12/2013	Various	12,300.000	476,806		402,047	422,874	(20,827)	0	0	(20,827)	0	402,047	0	74,759	74,759	0	
872438-10-6	THL Credit Inc COM		11/25/2013	Various	17,700.000	294,458		249,804	261,783	(11,979)	0	0	(11,979)	0	249,804	0	44,655	44,655	20,178	
87244T-10-9	TICC CAPITAL CORP COM		06/12/2013	Various	85,800.000	834,874		810,718	868,296	(57,578)	0	0	(57,578)	0	810,718	0	24,156	24,156	30,450	
872540-10-9	T J X COMPANIES INC NEW COM		11/14/2013	Various	80,600.000	4,459,937		2,457,897	3,421,470	(963,573)	0	0	(963,573)	0	2,457,897	0	2,002,040	2,002,040	32,281	
872960-10-9	TNS INC COM		02/19/2013	Various	19,500.000	409,441		364,334	404,235	(39,901)	0	0	(39,901)	0	364,334	0	45,107	45,107	0	
87612E-10-6	TARGET CORP COM		08/26/2013	Various	9,700.000	622,950		485,378	573,949	(88,571)	0	0	(88,571)	0	485,378	0	137,571	137,571	11,155	
87612G-10-1	Targa Resources Corp COM		08/08/2013	Direct	5,800.000	388,946		265,658	306,472	(40,814)	0	0	(40,814)	0	265,658	0	123,288	123,288	8,613	
87651B-10-4	TASER INTERNATIONAL INC COM		03/25/2013	Various	24,300.000	192,315		200,135	217,242	(17,107)	0	0	(17,107)	0	200,135	0	(7,820)	(7,820)	0	
879360-10-5	Teledyne Technologies Inc COM		07/15/2013	Various	21,200.000	1,560,526		894,623	1,379,484	(484,861)	0	0	(484,861)	0	894,623	0	665,903	665,903	0	
879455-10-3	TeleNav Inc COM		08/09/2013	Various	25,052.000	156,188		167,306	200,125	(13,700)	0	19,120	(32,820)	0	167,306	0	(11,118)	(11,118)	0	
88023U-10-1	Tempur-Pedic International Inc COM		08/09/2013	Various	144,962.000	5,513,465		1,945,893	4,564,853	(2,618,960)	0	0	(2,618,960)	0	1,945,893	0	3,567,572	3,567,572	0	
880345-10-3	Tennant Company COM		06/12/2013	Various	8,000.000	384,429		337,998	351,600	(13,602)	0	0	(13,602)	0	337,998	0	46,431	46,431	1,296	
880349-10-5	TENNECO INC COM		07/15/2013	WELLS FARGO SEC LLC	25,300.000	1,256,702		754,421	888,283	(133,862)	0	0	(133,862)	0	754,421	0	502,281	502,281	0	
88162F-10-5	Tetra Technologies Inc Del COM		09/24/2013	Various	24,300.000	295,130		139,701	184,437	(44,736)	0	0	(44,736)	0	139,701	0	155,429	155,429	0	
88162G-10-3	Tetra Tech Inc COM		06/26/2013	Various	15,500.000	395,758		384,838	409,975	(25,137)	0	0	(25,137)	0	384,838	0	10,919	10,919	0	
88164L-10-0	TESSERA TECHNOLOGIES INC COM		03/11/2013	Various	32,700.000	565,432		519,797	536,934	(17,137)	0	0	(17,137)	0	519,797	0	45,635	45,635	1,190	
88224Q-10-7	TEXAS CAPITAL BANCSHARES COM		06/12/2013	Various	5,500.000	241,469		157,228	246,510	(89,282)	0	0	(89,282)	0	157,228	0	84,241	84,241	0	
882508-10-4	Texas Instruments Inc COM		08/26/2013	Various	395,400.000	13,728,487		11,771,058	12,233,676	(462,618)	0	0	(462,618)	0	11,771,058	0	1,957,429	1,957,429	103,768	
882681-10-9	TEXAS ROADHOUSE INC CL A COM		01/16/2013	Merrill Lynch, Pierce Fenner &	9,300.000	164,378		155,766	156,240	(474)	0	0	(474)	0	155,766	0	8,612	8,612	103	
883556-10-2	THERMO FISHER SCIENTIFIC COM		09/24/2013	Various	122,600.000	11,177,436		5,527,311	7,819,428	(2,292,117)	0	0	(2,292,117)	0	5,527,311	0	5,650,126	5,650,126	58,530	
885160-10-1	THOR INDS INC COM		08/26/2013	Various	12,800.000	666,337		420,646	479,104	(58,458)	0	0	(58,458)	0	420,646	0	245,691	245,691	4,608	
885175-30-7	THORATEC LABS CORP COM		05/28/2013	Various	20,500.000	670,311		692,118	769,160	(77,042)	0	0	(77,042)	0	692,118	0	(21,807)	(21,807)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88579Y-10-1	3M CO COM		01/28/2013	WELLS FARGO SEC LLC	108,000.000	10,875,708		9,485,488	10,027,800	(542,312)	0	0	(542,312)	0	9,485,488	0	1,390,220	1,390,220	0	
88632Q-10-3	TIBCO SOFTWARE INC COM		07/15/2013	WELLS FARGO SEC LLC	67,900.000	1,599,860		537,174	1,494,479	(957,305)	0	0	(957,305)	0	537,174	0	1,062,686	1,062,686	0	
88830M-10-2	TITAN INTERNATIONAL EQUITY - COMMON		03/11/2013	Various	16,800.000	353,947		308,932	364,896	(55,964)	0	0	(55,964)	0	308,932	0	45,015	45,015	84	
891906-10-9	Total System Services Inc COM		03/25/2013	Citigroup Inc	20,700.000	504,190		457,967	443,394	14,573	0	0	14,573	0	457,967	0	46,223	46,223	2,070	
89214A-10-2	TOWN SPORTS INTERNATIONA COM		03/25/2013	Various	21,800.000	211,381		272,225	232,170	40,055	0	0	40,055	0	272,225	0	(60,844)	(60,844)	0	
89531P-10-5	TREX INC COM		08/26/2013	Various	6,200.000	284,880		158,323	230,826	(72,503)	0	0	(72,503)	0	158,323	0	126,557	126,557	0	
896215-20-9	TRIMAS CORP COM		09/24/2013	Various	10,600.000	383,258		233,988	296,376	(62,388)	0	0	(62,388)	0	233,988	0	149,270	149,270	0	
896818-10-1	TRIUMPH GROUP INC NEW COM		07/15/2013	WELLS FARGO SEC LLC	12,300.000	1,018,219		300,674	803,190	(502,517)	0	0	(502,517)	0	300,674	0	717,545	717,545	984	
89784N-10-4	True Religion Apparel Inc COM		07/31/2013	Tender (Corp Action)	6,500.000	208,000		131,996	165,230	(33,235)	0	0	(33,235)	0	131,996	0	76,005	76,005	0	
898349-10-5	TRUSTCO BANK CORP N Y COM		02/12/2013	Various	14,200.000	74,272		74,462	74,976	(514)	0	0	(514)	0	74,462	0	(189)	(189)	932	
899896-10-4	TUPPERWARE CORP COM		08/26/2013	Various	16,900.000	1,447,270		799,032	1,083,290	(284,258)	0	0	(284,258)	0	799,032	0	648,238	648,238	20,956	
90187B-10-1	Two Harbors Investment Corp REIT		06/12/2013	Various	174,800.000	2,056,408		1,868,859	1,935,733	(66,874)	0	0	(66,874)	0	1,868,859	0	187,549	187,549	139,020	
90187B-10-1	Two Harbors Investment Corp REIT		03/28/2013	Spin Off	0.000	986		986	1,051	(65)	0	0	(65)	0	986	0	0	0	0	
902252-10-5	TYLER TECHNOLOGIES INC COM		09/24/2013	Various	7,500.000	625,024		284,063	363,300	(79,238)	0	0	(79,238)	0	284,063	0	340,961	340,961	0	
902494-10-3	TYSON FOODS COM		09/24/2013	Various	110,000.000	3,229,447		2,175,690	2,134,000	41,690	0	0	41,690	0	2,175,690	0	1,053,757	1,053,757	12,560	
902681-10-5	U G I CORP COM		02/25/2013	Various	48,800.000	1,744,322		1,513,091	1,596,248	(83,157)	0	0	(83,157)	0	1,513,091	0	231,231	231,231	13,176	
902973-30-4	US BANCORP INC COM		08/26/2013	Various	553,000.000	19,161,893		16,005,765	17,662,820	(1,657,055)	0	0	(1,657,055)	0	16,005,765	0	3,156,128	3,156,128	260,336	
90328M-10-7	USANA HEALTH SCIENCES COM		08/26/2013	Various	16,200.000	843,371		614,297	533,466	80,831	0	0	80,831	0	614,297	0	229,073	229,073	0	
90341G-10-3	USA MOBILITY INC COM		06/26/2013	Various	37,800.000	463,543		267,142	441,504	(174,362)	0	0	(174,362)	0	267,142	0	196,401	196,401	2,950	
90384S-30-3	Ulta Salon Cosmetics & Fragran COM		07/15/2013	WELLS FARGO SEC LLC	12,200.000	1,214,412		198,607	1,198,772	(1,000,165)	0	0	(1,000,165)	0	198,607	0	1,015,806	1,015,806	0	
907818-10-8	UNION PACIFIC CORP COM		08/26/2013	Various	17,200.000	2,525,569		2,152,047	2,162,384	(10,337)	0	0	(10,337)	0	2,152,047	0	373,522	373,522	13,386	
909214-30-6	UNISYS CORP COM		05/08/2013	Various	74,300.000	1,378,295		1,494,524	1,285,390	209,134	0	0	209,134	0	1,494,524	0	(116,229)	(116,229)	0	
911268-20-9	UNITED ONLINE INC COM		11/01/2013	Spin Off	0.000	539,231		539,231	593,282	(54,051)	0	0	(54,051)	0	539,231	0	0	0	0	
911268-20-9	UNITED ONLINE INC COM		11/02/2013	Various	112,028.570	0		0	0	0	0	0	0	0	0	0	0	0	33,609	
911312-10-6	UNITED PARCEL SERVICE COM		02/12/2013	SG Americas securities LLC	159,500.000	13,146,947		11,669,477	11,759,935	(90,458)	0	0	(90,458)	0	11,669,477	0	1,477,470	1,477,470	0	
913017-10-9	UNITED TECHNOLOGIES CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	7,900.000	675,924		495,646	647,879	(152,233)	0	0	(152,233)	0	495,646	0	180,278	180,278	0	
91307C-10-2	UNITED THERAPEUTICS CORP COM		07/15/2013	WELLS FARGO SEC LLC	2,400.000	166,133		104,206	128,208	(24,002)	0	0	(24,002)	0	104,206	0	61,927	61,927	0	
91324P-10-2	UNITEDHEALTH GROUP INC COM		06/12/2013	Various	276,100.000	17,376,808		10,370,187	14,975,664	(4,605,477)	0	0	(4,605,477)	0	10,370,187	0	7,006,621	7,006,621	58,671	
913259-10-7	UNITIL CORP COM		09/10/2013	Various	10,300.000	296,468		271,294	266,976	4,318	0	0	4,318	0	271,294	0	25,174	25,174	8,004	
913543-10-4	Universal Forest Products COM		03/25/2013	Various	10,000.000	406,140		355,412	380,400	(24,988)	0	0	(24,988)	0	355,412	0	50,729	50,729	0	
913837-10-0	Universal Stainless & Alloy COM		09/24/2013	Various	7,700.000	246,004		148,344	283,129	(134,785)	0	0	(134,785)	0	148,344	0	97,660	97,660	0	
917286-20-5	URSTADT BIDDLE PROP REIT COM		09/24/2013	Various	5,100.000	104,055		94,859	100,368	(5,509)	0	0	(5,509)	0	94,859	0	9,196	9,196	3,000	
918204-10-8	V F CORP COM		03/25/2013	Various	35,100.000	5,699,619		5,233,024	5,299,047	(66,023)	0	0	(66,023)	0	5,233,024	0	466,595	466,595	17,139	
91829F-10-4	VOXX International Corp COM		06/12/2013	Various	8,100.000	88,263		64,345	54,513	9,832	0	0	9,832	0	64,345	0	23,918	23,918	0	
91851C-20-1	VAALCO ENERGY INC COM		09/24/2013	Various	188,300.000	1,145,228		1,107,081	1,628,795	(521,714)	0	0	(521,714)	0	1,107,081	0	38,147	38,147	0	
918866-10-4	VALASSIS COMMUNICATIONS COM		09/24/2013	Various	24,800.000	702,225		181,796	639,344	(457,548)	0	0	(457,548)	0	181,796	0	520,429	520,429	19,468	
91913Y-10-0	VALERO ENERGY EQUITY - COMMON		08/26/2013	Various	102,500.000	3,805,280		2,305,989	3,494,575	(1,188,586)	0	0	(1,188,586)	0	2,305,989	0	1,499,290	1,499,290	59,728	
91913Y-10-0	VALERO ENERGY EQUITY - COMMON		05/02/2013	Spin Off	0.000	7,834		7,834	12,660	(4,826)	0	0	(4,826)	0	7,834	0	0	0	0	
920253-10-1	VALMONT INDUSTRIES COM		11/14/2013	Various	9,400.000	1,341,867		1,266,837	1,283,570	(16,733)	0	0	(16,733)	0	1,266,837	0	75,030	75,030	7,980	
92046N-10-2	VALUECLICK INC COM		11/25/2013	Various	48,200.000	1,003,277		889,248	935,562	(46,314)	0	0	(46,314)	0	889,248	0	114,029	114,029	0	
92343E-10-2	VERISIGN INC COM		07/29/2013	Various	112,000.000	5,025,777		4,036,480	4,347,840	(311,360)	0	0	(311,360)	0	4,036,480	0	989,297	989,297	0	
92343V-10-4	VERIZON COMMUNICATIONS COM		08/26/2013	Various	561,200.000	26,165,943		21,991,667	24,283,124	(2,291,457)	0	0	(2,291,457)	0	21,991,667	0	4,174,277	4,174,277	642,926	
92343X-10-0	VERINT SYSTEMS INC COM		01/28/2013	Various	5,800.000	196,068		160,992	170,288	(9,296)	0	0	(9,296)	0	160,992	0	35,076	35,076	0	
92552R-40-6	VIAD CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	3,900.000	106,665		101,630	105,924	(4,294)	0	0	(4,294)	0	101,630	0	5,035	5,035	0	
92553P-20-1	VIACOM INC CL B COM		02/12/2013	SG Americas securities LLC	8,800.000	521,541		465,300	464,112	1,188	0	0	1,188	0	465,300	0	56,241	56,241	0	
92672A-10-1	ViewPoint Financial Group COM		09/24/2013	Various	21,400.000	445,949		368,967	448,116	(79,149)	0	0	(79,149)	0	368,967	0	76,982	76,982	2,680	
92826C-83-9	Visa Inc COM		09/24/2013	Various	115,000.000	20,382,474		9,308,754	17,431,700	(8,122,946)	0	0	(8,122,946)	0	9,308,754	0	11,073,720	11,073,720	103,785	
928563-40-2	VMware Inc COM		02/12/2013	SG Americas securities LLC	5,600.000	430,394		514,276	527,184	(12,908)	0	0	(12,908)	0	514,276	0	(83,882)	(83,882)	0	
92858J-10-8	Vocus Inc COM		03/11/2013	Various	38,400.000	561,204		711,424	667,392	44,032	0	0	44,032	0	711,424	0	(150,220)	(150,220)	0	
928708-10-6	VOLTERRA SEMICONDUCTOR COM		05/28/2013	Various	80,000.000	1,141,233		1,242,440	1,373,600	(131,160)	0	0	(131,160)	0	1,242,440	0	(101,206)	(101,206)	0	
92886T-20-1	Vonage Holdings Corp COM		06/26/2013	JP Morgan	1,300.000	3,543		3,258	3,081	177	0	0	177	0	3,258	0	285	285	0	
92922P-10-6	W T OFFSHORE INC COM		08/26/2013	Various	112,900.000	1,861,043		1,694,304	1,809,787	(115,483)	0	0	(115,483)	0	1,694,304	0	166,739	166,739	7,306	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
931422-10-9	Walgreen Company COM		01/16/2013	Merrill Lynch, Pierce Fenner &	81,100.000	3,205,883		2,470,019	3,001,511	(531,492)	0	0	(531,492)	0	2,470,019	0	735,864	735,864	0	
93317W-10-2	Walter Investment Management C REIT		02/12/2013	Various	27,100.000	1,213,549		1,182,454	1,165,842	16,612	0	0	16,612	0	1,182,454	0	31,094	31,094	0	
934390-40-2	WARNACO GROUP INC COM		02/14/2013	Taxable Exchange	38,800.000	2,527,613		1,682,220	2,776,916	(1,094,696)	0	0	(1,094,696)	0	1,682,220	0	845,393	845,393	0	
93564A-10-0	Warren Resources Inc COM		09/10/2013	Various	15,300.000	44,100		48,598	42,993	5,605	0	0	5,605	0	48,598	0	(4,498)	(4,498)	0	
943315-10-1	Wausau Paper Corp COM		04/16/2013	Various	7,700.000	78,001		69,040	66,682	2,358	0	0	2,358	0	69,040	0	8,961	8,961	222	
94973V-10-7	WELLPOINT INC COM		01/28/2013	WELLS FARGO SEC LLC	28,000.000	1,844,948		1,389,003	1,705,760	(316,757)	0	0	(316,757)	0	1,389,003	0	455,945	455,945	0	
95790D-10-5	Western Asset Mortgage Capital REIT		07/29/2013	Various	59,600.000	1,132,145		1,249,144	1,178,292	70,852	0	0	70,852	0	1,249,144	0	(116,999)	(116,999)	116,737	
959319-10-4	WESTERN REFINING INC COM		12/10/2013	SG Americas securities LLC	20,000.000	722,843		390,580	563,800	(173,220)	0	0	(173,220)	0	390,580	0	332,263	332,263	2,972	
963320-10-6	WHIRLPOOL CORP COM		09/24/2013	Various	11,600.000	1,727,941		677,089	1,180,300	(503,211)	0	0	(503,211)	0	677,089	0	1,050,852	1,050,852	20,300	
969490-10-1	CLAYTON WILLIAMS ENERGY COM		01/28/2013	WELLS FARGO SEC LLC	1,800.000	71,561		72,286	72,000	286	0	0	286	0	72,286	0	(725)	(725)	0	
97186T-10-8	WILSHIRE BANCORP COM		04/16/2013	Deutsche Bank Securities Inc	12,200.000	74,261		79,581	71,614	7,967	0	0	7,967	0	79,581	0	(5,319)	(5,319)	0	
976391-30-0	WINTHROP REALTY TRUST REIT		04/16/2013	Various	8,100.000	95,777		85,374	89,505	(4,131)	0	0	(4,131)	0	85,374	0	10,403	10,403	1,934	
981419-10-4	WORLD ACCEP CORP DEL COM		06/12/2013	Various	3,800.000	352,392		202,601	283,328	(80,727)	0	0	(80,727)	0	202,601	0	149,791	149,791	0	
981475-10-6	WORLD FUEL SERVICES CORP COM		08/26/2013	Various	24,200.000	968,566		281,809	996,314	(714,505)	0	0	(714,505)	0	281,809	0	686,757	686,757	2,723	
981811-10-2	Worthington Industries Inc. COM		12/10/2013	Various	37,000.000	1,271,514		814,594	961,630	(147,036)	0	0	(147,036)	0	814,594	0	456,920	456,920	2,895	
98310W-10-8	WYNDHAM WORLDWIDE CORP COM		09/24/2013	Various	19,300.000	1,117,598		574,143	1,026,953	(452,810)	0	0	(452,810)	0	574,143	0	543,455	543,455	6,090	
988498-10-1	YUM BRANDS INC COM		08/26/2013	Various	10,200.000	735,559		544,252	677,280	(133,028)	0	0	(133,028)	0	544,252	0	191,307	191,307	10,251	
98944B-10-8	ZEP INC COM		09/24/2013	Various	4,000.000	62,028		56,808	57,760	(952)	0	0	(952)	0	56,808	0	5,221	5,221	384	
98956P-10-2	ZIMMER HOLDINGS INC COM		07/29/2013	Various	17,400.000	1,427,057		1,016,612	1,159,884	(143,272)	0	0	(143,272)	0	1,016,612	0	410,444	410,444	9,172	
14889B-10-2	CATALYST PAPER CORP EQUITY FOREIGN	A	02/07/2013	RBC Capital Markets	180,547.000	379,149		903	162,492	(161,590)	0	0	(161,590)	0	903	0	378,246	378,246	0	
000000-00-0	IOOF Holdings Ltd COM	D	03/26/2013	Deutsche Bank Securities Inc	27,686.000	237,846		181,108	207,241	(26,168)	0	0	(26,168)	34	182,295	1,186	55,552	56,738	8,129	
166745-20-8	CHEUNG KONG INFRAST HOLD COM	D	05/29/2013	Various	222,000.000	1,528,846		1,167,932	1,360,487	(189,261)	0	0	(189,261)	(3,294)	1,170,112	2,179	358,734	360,913	4,546	
000000-00-0	EIRCOM PLC COM	D	09/30/2013	Various	11,444.520	0		14	151	(136)	0	0	(136)	(1)	15	1	(15)	(14)	0	
433406-10-5	HINO MOTORS COM	D	07/23/2013	Various	184,000.000	2,441,208		1,449,011	1,644,966	(296,185)	0	0	(296,185)	100,230	1,213,513	(235,498)	1,227,695	992,197	18,909	
896749-10-8	Triple-S Management Corp COM	F	05/28/2013	Various	10,300.000	193,817		210,305	190,241	20,064	0	0	20,064	0	210,305	0	(16,488)	(16,488)	0	
A27849-14-9	IMMOFINANZ AG COM	D	10/04/2013	Return of Capital	0.000	13,463		14,062	14,062	0	0	0	0	0	13,463	(599)	0	(599)	(13,463)	
B33432-12-9	DELHAIZE FRERES BELGIUM COM	D	12/03/2013	UBS Limited	15,949.000	912,751		594,418	636,072	(32,028)	0	0	(32,028)	(9,626)	621,088	26,670	291,664	318,334	28,938	
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA COM	D	02/12/2013	UBS Limited	1,493.000	121,021		114,132	118,378	(2,514)	0	0	(2,514)	(1,731)	117,577	3,445	3,444	6,889	0	
B5096U-12-1	ANHEUSER-BUSCH INBEV NV COM	D	12/03/2013	UBS Limited	811.000	82,030		55,359	70,291	(15,186)	0	0	(15,186)	254	56,660	1,301	25,370	26,671	2,461	
D0066B-10-2	ADIDAS-SALMON AG COM	D	09/24/2013	Various	18,430.000	1,803,483		1,332,378	1,635,992	(231,162)	0	0	(231,162)	(72,451)	1,423,328	90,950	380,155	471,105	11,852	
D03080-11-2	ALLIANZ AG HLDG GERMANY COM	D	03/01/2013	SG Americas securities LLC	170.000	23,087		23,309	23,489	(139)	0	0	(139)	(41)	23,155	(154)	(69)	(223)	0	
D06216-10-1	BASF AG GERMANY COM	D	10/29/2013	Various	22,134.000	2,027,639		1,968,501	2,076,261	(100,807)	0	0	(100,807)	(6,953)	2,013,981	45,479	13,658	59,137	73,767	
D07112-11-9	BAYER AG GERMANY COM	D	12/03/2013	Various	32,607.000	3,812,533		2,193,726	3,090,484	(966,707)	0	0	(966,707)	69,949	2,112,489	(81,237)	1,700,044	1,618,807	81,159	
D12096-10-9	Bayerische Motoren Werke AG COM	D	03/01/2013	SG Americas securities LLC	13,868.000	1,258,756		1,269,254	1,333,421	(52,428)	0	0	(52,428)	(11,738)	1,270,304	1,050	(11,548)	(10,498)	0	
D16212-14-0	CONTL GUMMI-WERKE GERMANY COM	D	05/07/2013	Various	13,145.000	1,597,612		1,166,891	1,517,967	(355,623)	0	0	(355,623)	4,547	1,158,690	(8,201)	438,922	430,721	0	
D18190-89-8	DEUTSCHE BANK AG COM	D	03/01/2013	SG Americas securities LLC	8,829.000	387,771		383,619	383,543	1,801	0	0	1,801	(1,725)	382,129	(1,490)	5,642	4,152	0	
D19225-10-7	DEUTSCHE POST AG COM	D	04/16/2013	Various	5,261.000	119,154		105,717	115,139	(7,628)	0	0	(7,628)	(1,795)	106,630	914	12,524	13,438	0	
D2035M-10-2	DEUTSCHE TELEKOM COM	D	03/26/2013	Deutsche Bank Securities Inc	242,488.000	2,619,680		2,954,349	2,747,789	314,684	0	0	314,684	(108,123)	2,992,321	37,972	(372,641)	(334,669)	0	
D48164-12-9	K plus S AG COM	D	01/23/2013	Barclays Capital Inc	11,881.000	542,048		584,241	548,237	61,390	0	0	61,390	(25,385)	614,343	30,102	(72,295)	(42,193)	0	
D5032B-10-2	Lanxess AG COM	D	04/16/2013	Morgan Stanley & Co, Inc	4,488.000	309,760		279,526	392,118	(104,566)	0	0	(104,566)	(8,026)	285,371	5,845	24,389	30,234	0	
D50348-10-7	LINDE AG GERMANY COM	D	12/03/2013	Various	6,018.000	1,077,836		972,037	1,047,305	(31,298)	0	0	(31,298)	(43,971)	1,032,252	60,216	45,583	105,799	2,961	
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM	D	08/21/2013	Various	24,024.000	4,604,150		3,489,703	4,307,561	(674,296)	0	0	(674,296)	(143,562)	3,678,452	188,748	925,699	1,114,447	219,072	
D66992-10-4	SAP GERMANY COM	D	07/23/2013	Various	26,579.000	2,066,102		1,346,774	2,126,684	(829,710)	0	0	(829,710)	49,800	1,288,167	(58,607)	777,935	719,328	2,200	
E17867-21-6	BANCO SANTANDER SA COM	D	05/29/2013	Barclays Capital Inc	27,727.000	199,089		175,015	222,987	(52,447)	0	0	(52,447)	4,475	166,285	(8,730)	32,804	24,074	0	
E3125D-10-0	Ferrovial SA COM	D	12/03/2013	Various	180,908.000	3,469,469		2,589,667	2,671,302	(31,088)	0	0	(31,088)	(50,547)	2,743,457	153,790	726,012	879,802	58,352	
E41759-10-6	Enagas COM	D	12/03/2013	Various	182,348.000	4,452,473		3,478,414	3,880,179	(351,558)	0	0	(351,558)	(50,207)	3,590,111	111,698	862,362	974,060	147,864	
E42807-10-2	Red Electrica Corp SA COM	D	07/23/2013	Various	39,918.000	2,174,011		1,754,943	1,963,020	(270,877)	0	0	(270,877)	62,799	1,678,625	(76,318)	495,387	419,069	51,539	
E6164R-10-4	Iberdrola SA COM	D	04/16/2013	Various	87,730.000	442,069		382,848	485,207	(89,978)	0	0	(89,978)	(12,381)	392,229	9,381	49,840	59,221	0	
E6282J-10-9	INDITEX COM	D	06/19/2013	Various	41,585.000	5,555,313		4,810,336	5,784,108	(766,722)	0	0	(766,722)	(207,050)	5,011,998	201,662	543,315	744,977	13,290	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
E90183-18-2	TELEFONICA S.A. COM	D	04/16/2013	Morgan Stanley & Co, Inc	10,820.000	150,512		152,100	145,361	8,620	0	0	8,620	(1,880)	152,813	712	(2,301)	(1,589)	0	
F01764-10-3	Air Liquide SA COM	D	05/07/2013	Various	9,882.000	1,235,515		1,171,292	1,238,352	(26,625)	0	0	(26,625)	(40,435)	1,214,762	43,470	20,753	64,223	0	
F06116-10-1	ATOS COM	D	06/28/2013	BNY Convergex	(69.000)	(4,059)		(3,527)	(3,922)	442	0	0	442	(46)	(3,481)	46	(578)	(532)	0	
F10080-10-3	SOCIETE BIC FRANCE COM	D	04/16/2013	Various	4,474.000	518,216		449,305	532,754	(61,692)	0	0	(61,692)	(21,757)	467,312	18,007	50,905	68,912	0	
F13587-12-0	CAP GEMINI SA COM	D	07/23/2013	Instinet Corporation	19,188.000	1,030,646		702,499	831,275	(105,888)	0	0	(105,888)	(22,888)	725,937	23,439	304,708	328,147	25,317	
F17114-10-3	EUROPEAN AERONAUTIC COM	D	12/03/2013	Various	114,103.000	7,455,798		3,906,641	4,437,785	(511,536)	0	0	(511,536)	(19,608)	4,029,475	122,834	3,426,323	3,549,157	74,382	
F2349S-10-8	CGG Veritas COM	D	01/23/2013	Barclays Capital Inc	7,380.000	215,755		224,432	219,796	8,041	0	0	8,041	(3,404)	229,600	5,167	(13,845)	(8,678)	0	
F2457H-10-0	DASSAULT SYSTEMES SA COM	D	10/29/2013	Various	36,162.000	4,116,551		3,191,226	4,015,748	(710,476)	0	0	(710,476)	(114,045)	3,331,037	139,811	785,514	925,325	135	
F26334-10-6	Christian Dior SA COM	D	03/01/2013	SG Americas securities LLC	1,866.000	315,939		258,793	315,512	(71,873)	0	0	(71,873)	15,153	241,607	(17,186)	74,332	57,146	0	
F30198-10-9	Icade SA INACTIVE REIT	D	04/16/2013	Morgan Stanley & Co, Inc	899.000	77,998		78,319	79,316	1,642	0	0	1,642	(2,640)	80,344	2,026	(2,347)	(321)	4,281	
F42651-11-1	GAZ DE FRANCE COM	D	03/26/2013	Deutsche Bank Securities Inc	167,788.000	3,297,916		3,724,652	3,445,372	365,723	0	0	365,723	(86,443)	3,723,796	(856)	(425,881)	(426,737)	0	
F43281-11-6	VIVENDI COM	D	04/16/2013	Various	72,825.200	1,531,909		1,412,554	1,627,416	(125,803)	0	0	(125,803)	(89,059)	1,487,711	75,157	44,198	119,355	0	
F49644-10-1	IMERYS COM	D	10/29/2013	UBS Limited	3,015.000	230,176		177,397	191,554	(11,702)	0	0	(11,702)	(2,455)	188,064	10,667	42,112	52,779	6,067	
F5548N-10-1	Sanofi-Aventis COM	D	08/21/2013	Various	90,161.000	9,543,864		5,807,623	8,486,005	(2,722,316)	0	0	(2,722,316)	43,933	5,764,895	(42,728)	3,778,969	3,736,241	183,185	
F56196-18-5	Legrand SA COM	D	12/03/2013	UBS Limited	1,586.000	85,555		66,228	66,650	(306)	0	0	(306)	(116)	68,216	1,988	17,339	19,327	2,067	
F61824-14-4	MICHELIN FRANCE COM	D	12/03/2013	Various	52,790.000	4,731,491		3,665,538	4,982,545	(1,171,373)	0	0	(1,171,373)	(145,633)	3,804,879	139,340	926,612	1,065,952	19,602	
F7782J-36-6	Rexel SA COM	D	08/21/2013	Various	11,486.000	261,627		191,279	233,810	(33,252)	0	0	(33,252)	(9,280)	201,328	10,050	60,298	70,348	6,949	
F86921-10-7	SCHNEIDER ELECTRIC SA COM	D	12/03/2013	UBS Limited	13,706.000	1,120,584		828,585	990,778	(156,076)	0	0	(156,076)	(6,117)	858,253	29,669	262,331	292,000	33,537	
F9069M-11-2	TECHNIP- COFLEXIP SA COM	D	04/16/2013	Morgan Stanley & Co, Inc	6,527.000	667,040		594,743	747,275	(185,109)	0	0	(185,109)	32,577	557,902	(36,841)	109,137	72,296	0	
F92124-10-0	TOTAL FINA ELF SA. COM	D	06/19/2013	Various	42,459.000	2,159,505		1,839,550	2,183,700	(250,310)	0	0	(250,310)	(93,839)	1,932,839	93,288	226,666	319,954	32,381	
F98947-10-8	ZODIAC COM	D	04/16/2013	Various	1,244.000	150,584		124,024	136,833	(6,792)	0	0	(6,792)	(6,017)	128,666	4,643	21,917	26,560	2,316	
G00434-11-1	Aberdeen Asset Management PLC COM	D	10/29/2013	Various	620,655.000	3,911,781		2,495,439	3,703,579	(1,108,345)	0	0	(1,108,345)	(99,795)	2,485,907	(9,532)	1,425,874	1,416,342	137,388	
G0083B-10-8	ACTAVIS PLC COM	F	08/26/2013	Various	17,200.000	1,484,693		1,511,847	1,479,200	32,647	0	0	32,647	0	1,511,847	0	(27,155)	(27,155)	0	
G0129K-10-4	Aircastle Ltd COM	F	06/12/2013	Various	61,000.000	836,195		734,880	764,940	(30,060)	0	0	(30,060)	0	734,880	0	101,315	101,315	7,871	
G01767-10-5	ALKERMES INC COM	F	07/15/2013	WELLS FARGO SEC LLC	31,700.000	962,792		640,625	587,084	53,541	0	0	53,541	0	640,625	0	322,167	322,167	0	
G02604-11-7	AMEC COM	D	03/01/2013	SG Americas securities LLC	3,956.000	62,287		65,092	64,498	819	0	0	819	(225)	60,997	(4,095)	1,290	(2,805)	0	
G0398N-12-8	ANTOFAGASTA PLC ANTOFAGASTA HOLDINGS PLC	D	02/12/2013	Various	35,209.000	684,343		768,309	757,755	15,743	0	0	15,743	(5,189)	752,602	(15,707)	(68,259)	(83,966)	0	
G0483X-12-2	ARM HOLDINGS PLC COM	D	10/29/2013	Various	26,355.000	417,266		316,125	329,012	(9,420)	0	0	(9,420)	(3,466)	316,304	179	100,963	101,142	2,247	
G05600-13-8	Associated British Foods PLC COM	D	09/24/2013	SG Americas securities LLC	6,882.000	204,412		164,064	174,960	(9,110)	0	0	(9,110)	(1,786)	163,585	(480)	40,827	40,347	1,064	
G0593M-10-7	ASTRAZENECA COM	D	10/29/2013	Various	71,543.000	3,646,223		3,201,401	3,383,549	(62,603)	0	0	(62,603)	(119,545)	3,235,006	33,605	411,217	444,822	173,274	
G0689Q-15-2	Babcock International Group PL COM	D	02/12/2013	UBS Limited	5,662.000	91,884		78,865	88,861	(6,952)	0	0	(6,952)	(3,044)	78,926	61	12,959	13,020	639	
G08036-12-4	BARCLAYS BANK PLC ENGLAND COM	D	07/23/2013	Various	796,711.000	3,816,980		2,221,267	3,398,221	(1,103,512)	0	0	(1,103,512)	(73,442)	2,162,092	(59,175)	1,654,888	1,595,713	54,599	
G1104A-10-3	BILLITON PLC COM	D	05/29/2013	Barclays Capital Inc	12,216.000	363,230		380,402	422,857	(23,999)	0	0	(23,999)	(18,456)	371,720	(8,682)	(8,490)	(17,172)	6,544	
G1151C-10-1	Accenture PLC COM	F	09/24/2013	Various	242,500.000	19,142,672		16,122,531	16,126,250	(3,719)	0	0	(3,719)	0	16,122,531	0	3,020,141	3,020,141	196,425	
G12793-18-1	BP PLC COM	D	03/01/2013	Various	210,005.000	1,475,763		1,631,807	1,450,111	219,681	0	0	219,681	(37,985)	1,592,835	(38,971)	(117,073)	(156,044)	7,115	
G14896-10-7	BRITISH AEROSPACE PLC ENGLAND COM	D	08/21/2013	Various	166,583.000	1,041,035		738,302	912,260	(147,668)	0	0	(147,668)	(26,290)	735,394	(2,908)	305,641	302,733	19,375	
G15632-10-5	BRITISH SKY BROADCASTING PLC COM	D	07/23/2013	Instinet Corporation	78,391.000	1,012,541		856,277	977,346	(111,211)	0	0	(111,211)	(9,858)	818,926	(37,351)	193,615	156,264	14,646	
G16962-10-5	Bunge Ltd INACTIVE COM	F	09/10/2013	Various	88,000.000	6,693,812		5,042,225	6,396,720	(1,354,495)	0	0	(1,354,495)	0	5,042,225	0	1,651,587	1,651,587	73,920	
G1846J-10-7	Capita Group PLC/The COM	D	02/12/2013	UBS Limited	43,707.000	556,577		516,505	536,395	(13,137)	0	0	(13,137)	(6,753)	504,202	(12,303)	52,375	40,072	0	
G2554F-11-3	COVIDIEN PLC COM	F	09/24/2013	Various	211,400.000	13,435,230		11,908,242	12,199,630	(291,388)	0	0	(291,388)	0	11,908,242	0	1,526,988	1,526,988	87,880	
G2554F-11-3	COVIDIEN PLC COM	F	07/01/2013	Spin Off	0.000	6,371		6,371	6,606	(235)	0	0	(235)	0	6,371	0	0	0	0	
G27823-10-6	Delphi Automotive PLC COM	F	02/12/2013	SG Americas securities LLC	65,900.000	2,616,625		2,149,656	2,520,675	(371,019)	0	0	(371,019)	0	2,149,656	0	466,969	466,969	0	
G3075P-10-1	ENSTAR GROUP LTD COM	F	03/11/2013	JP Morgan	800.000	97,661		84,393	89,584	(5,191)	0	0	(5,191)	0	84,393	0	13,268	13,268	0	
G3157S-10-6	Ensco PLC COM	F	06/12/2013	Guzman & Co	54,200.000	3,118,608		3,031,081	3,212,976	(181,895)	0	0	(181,895)	0	3,031,081	0	87,528	87,528	54,200	
G32655-10-5	EXPERIAN GROUP LIMITED COM	D	02/12/2013	Various	49,902.000	855,726		837,928	794,934	56,332	0	0	56,332	(13,338)	826,329	(11,599)	29,397	17,798	5,823	
G36738-10-5	Fresh Del Monte Produce Inc COM	F	06/26/2013	Various	42,100.000	1,134,990		922,660	1,109,335	(186,675)	0	0	(186,675)	0	922,660	0	212,330	212,330	9,050	
G3700#-10-6	General Hotel Corp - Dif8 COM	F	12/30/2013	Direct	378,506.000	1		1	0	1	0	0	1	0	1	0	0	0	0	
G371E2-10-8	Fresnillo PLC COM	D	01/23/2013	Barclays Capital Inc	23,690.000	638,105		736,058	711,245	37,876	0	0	37,876	(13,062)	731,286	(4,773)	(93,181)	(97,954)	0	
G3910J-11-2	GLAXOSMITHKLINE COM	D	02/12/2013	Various	22,005.000	498,715		343,007	477,518	(88,529)	0	0	(88,529)	(45,982)	376,433	33,426	122,282	155,708	7,112	
G39319-10-1	GLOBAL INDEMNITY PLC COM	F	02/25/2013	Various	2,200.000	46,800		33,682	48,686	(15,004)	0	0	(15,004)	0	33,682	0	13,118	13,118	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G39420-10-7	Glencore International PLC COM	D	07/23/2013	Various	77,111.000	357,534		425,369	429,900	555	0	0	555	(5,087)	409,634	(15,735)	(52,101)	(67,836)	6,480	
G39420-10-7	Glencore International PLC COM	D	05/22/2013	Return of Capital	0.000	9,748		10,433	10,433	0	0	0	0	0	9,748	(685)	0	(685)	(9,748)	
G43940-10-8	Hargreaves Lansdown PLC COM	D	08/21/2013	Various	38,757.000	602,121		455,337	429,027	31,153	0	0	31,153	(4,843)	435,388	(19,949)	166,733	146,784	4,176	
G4634U-16-9	HSBC HLDGS HONG KONG COM	D	03/26/2013	Various	394,452.000	4,427,199		3,475,822	4,147,805	(530,612)	0	0	(530,612)	(141,370)	3,483,979	8,157	943,219	951,376	6,659	
G47791-10-1	Ingersoll-Rand PLC COM	F	06/12/2013	Various	98,100.000	5,282,703		4,122,751	4,704,876	(582,125)	0	0	(582,125)	0	4,122,751	0	1,159,953	1,159,953	27,846	
G4911B-10-8	Intertek Group PLC COM	D	05/29/2013	Barclays Capital Inc	7,229.000	347,884		315,638	364,155	(38,232)	0	0	(38,232)	(10,285)	301,482	(14,156)	46,402	32,246	3,495	
G5221U-10-8	KAZAKHMYS LIMITED LONDON COM	D	03/26/2013	Various	64,820.000	422,375		705,829	819,739	(97,066)	0	0	(97,066)	(16,844)	674,996	(30,833)	(252,622)	(283,455)	0	
G54404-12-7	LEGAL & GEN GROUP PLC ENGLAND COM	D	04/16/2013	Various	537,099.000	1,385,745		1,254,231	1,271,167	(5,072)	0	0	(5,072)	(11,864)	1,187,562	(66,670)	198,183	131,513	0	
G5753U-11-2	Maiden Holdings Ltd COM	F	02/12/2013	SG Americas securities LLC	9,900.000	100,346		88,075	90,981	(2,906)	0	0	(2,906)	0	88,075	0	12,272	12,272	0	
G5790V-17-2	Man Group PLC COM	D	03/26/2013	Deutsche Bank Securities Inc	94,345.000	133,621		119,736	126,904	(4,763)	0	0	(4,763)	(2,404)	114,085	(5,651)	19,536	13,885	0	
G6375K-15-1	NATIONAL GRID GRP ENGLAND COM	D	07/23/2013	Various	170,563.000	1,998,662		1,809,976	1,949,069	(103,286)	0	0	(103,286)	(35,806)	1,767,529	(42,447)	231,134	188,687	112,951	
G67395-10-6	OLD MUTUAL PLC COM	D	12/03/2013	Various	165,442.120	514,378		348,456	479,226	(115,357)	0	0	(115,357)	(15,413)	364,206	15,749	150,173	165,922	19,006	
G7052T-10-1	Petrofac Ltd COM	D	03/26/2013	Various	19,124.000	416,957		440,591	504,527	(54,872)	0	0	(54,872)	(9,063)	419,977	(20,614)	(3,020)	(23,634)	0	
G72899-10-0	PRUDENTIAL CORP ENGLAND COM	D	03/01/2013	Various	36,009.000	534,659		427,962	506,600	(74,370)	0	0	(74,370)	(4,268)	407,251	(20,711)	127,408	106,697	0	
G75754-10-4	RIO TINTO PLC COM	D	05/07/2013	Various	121,001.000	5,781,900		6,217,434	6,906,668	(425,010)	0	0	(425,010)	(264,225)	6,115,791	(101,643)	(333,891)	(435,534)	109,929	
G7690A-10-0	ROYAL DUTCH SHELL PLC COM	D	10/29/2013	Various	30,207.000	986,301		1,049,691	1,041,933	15,120	0	0	15,120	(7,362)	992,139	(57,552)	(5,838)	(63,390)	14,326	
G7690A-11-8	ROYAL DUTCH SHELL COM	D	04/16/2013	Various	26,095.000	869,630		935,123	922,579	17,350	0	0	17,350	(4,806)	881,674	(53,449)	(12,044)	(65,493)	11,408	
G77395-10-4	SABMILLER PLC COM	D	07/23/2013	Various	48,707.000	2,537,437		2,190,469	2,236,644	(22,035)	0	0	(22,035)	(24,140)	2,090,864	(99,605)	446,572	346,967	0	
G77732-10-8	SAINSBURY J PLC ENGLAND COM	D	03/01/2013	SG Americas securities LLC	122,362.000	637,640		660,924	686,402	(16,577)	0	0	(16,577)	(8,901)	625,527	(35,397)	12,113	(23,284)	1,604	
G7945E-10-5	SEADRILL LTD COM	D	05/07/2013	Various	58,365.000	2,131,008		2,157,507	2,132,069	116,208	0	0	116,208	(90,770)	2,175,237	17,730	(44,229)	(26,499)	0	
G82401-10-3	Smiths Group PLC COM	D	05/07/2013	Various	37,454.000	719,925		619,769	725,098	(86,487)	0	0	(86,487)	(18,842)	605,054	(14,715)	114,871	100,156	7,294	
G84228-10-8	STANDARD CHARTERED ENGLAND COM	D	07/23/2013	Various	139,620.000	3,241,404		3,277,824	3,571,095	(252,092)	0	0	(252,092)	(41,179)	3,083,820	(194,004)	157,973	(36,031)	86,545	
G84278-10-3	Standard Life PLC COM	D	10/29/2013	Various	379,691.000	2,103,333		1,518,975	2,049,680	(501,752)	0	0	(501,752)	(28,953)	1,504,116	(14,859)	599,217	584,358	138,461	
G86838-12-8	TATE & LYLE PLC ENGLAND COM	D	08/21/2013	Various	85,750.000	1,086,247		987,227	1,062,126	(56,123)	0	0	(56,123)	(18,776)	962,682	(24,546)	123,565	99,019	21,143	
G93205-11-3	Vantage Drilling Co COM	F	12/10/2013	Various	53,400.000	87,782		81,512	97,722	(16,210)	0	0	(16,210)	0	81,512	0	6,270	6,270	0	
G9328D-10-0	Vedanta Resources PLC COM	D	02/12/2013	UBS Limited	8,686.000	172,058		160,560	163,358	(2,243)	0	0	(2,243)	(555)	155,247	(5,313)	16,811	11,498	0	
G9387S-10-5	VODAFONE GROUP COM	D	01/23/2013	Barclays Capital Inc	42,318.000	109,590		95,597	106,243	(9,510)	0	0	(9,510)	(1,136)	94,430	(1,167)	15,160	13,993	2,407	
G96060-18-4	Whitbread PLC COM	D	07/23/2013	Various	22,179.000	1,054,518		692,374	882,192	(161,217)	0	0	(161,217)	(28,600)	688,045	(4,329)	366,473	362,144	21,860	
G9736L-11-6	Wolseley PLC COM	D	03/01/2013	Various	11,594.000	540,654		532,849	546,535	(3,225)	0	0	(3,225)	(10,461)	521,192	(11,657)	19,462	7,805	22,661	
G98268-10-8	Xyratex Ltd COM	F	01/28/2013	WELLS FARGO SEC LLC	17,100.000	165,087		139,772	143,811	(4,039)	0	0	(4,039)	0	139,772	0	25,315	25,315	0	
G9826T-10-2	Xstrata PLC COM	D	04/16/2013	Various	23,832.000	389,814		404,349	410,245	1,424	0	0	1,424	(7,319)	392,921	(11,429)	(3,106)	(14,535)	0	
G9826T-10-2	Xstrata PLC COM	D	05/03/2013	Taxable Exchange	168,872.000	2,758,119		2,712,826	2,906,970	(133,897)	0	0	(133,897)	(60,247)	2,656,043	(56,783)	102,076	45,293	0	
H0023R-10-5	ACE LIMITED COM	F	09/24/2013	Various	85,600.000	7,782,794		5,808,445	6,830,880	(1,022,435)	0	0	(1,022,435)	0	5,808,445	0	1,974,349	1,974,349	54,022	
H0032X-13-5	Actelion Ltd COM	D	03/01/2013	SG Americas securities LLC	547.000	28,175		27,759	26,011	2,142	0	0	2,142	(394)	27,616	(143)	559	416	0	
H0032X-13-5	Actelion Ltd COM	D	04/22/2013	Return of Capital	0.000	18,524		18,113	18,113	0	0	0	0	0	18,524	411	0	411	(18,524)	
H22206-19-9	EMS-Chemie Holding AG COM	D	02/12/2013	UBS Limited	359.000	96,918		85,274	84,475	2,280	0	0	2,280	(1,481)	86,368	1,094	10,549	11,643	0	
H25662-12-5	Cie Financiere Richemont SA COM	D	04/16/2013	Various	39,425.000	3,052,717		2,349,303	3,075,098	(704,033)	0	0	(704,033)	(21,762)	2,319,929	(29,374)	732,788	703,414	0	
H4407G-10-7	Julius Baer Holding AG COM	D	03/26/2013	Deutsche Bank Securities Inc	32,393.000	563,267		427,923	437,026	(1,671)	0	0	(1,671)	(7,433)	420,695	(7,228)	142,572	135,344	0	
H50524-10-9	LONZA GROUP AG COM	D	04/11/2013	Return of Capital	0.000	12,984		13,144	13,144	0	0	0	0	0	12,984	(160)	0	(160)	(12,984)	
H57312-22-7	NESTLES SWITZERLAND COM	D	12/03/2013	Various	38,271.000	2,701,346		2,193,473	2,491,754	(260,708)	0	0	(260,708)	(37,573)	2,226,300	32,827	475,047	507,874	74,539	
H5833N-10-3	NOBLE CORP COM	F	07/15/2013	Various	175,500.000	6,743,700		5,986,444	6,110,910	(124,466)	0	0	(124,466)	0	5,986,444	0	757,255	757,255	8,242	
H69293-11-8	ROCHE HLDGS SWITZERLAND COM	D	10/29/2013	Various	1,869.000	495,559		371,746	375,678	1,347	0	0	1,347	(5,279)	379,553	7,807	116,006	123,813	14,504	
H7303M-10-2	ABB LTD COM	D	08/21/2013	Goldman Sachs & Co	11,891.000	265,755		228,217	234,879	(2,548)	0	0	(2,548)	(4,115)	231,573	3,357	34,182	37,539	8,654	
H7303M-10-2	ABB LTD COM	D	04/29/2013	Return of Capital	0.000	8,631		8,682	8,682	0	0	0	0	0	8,631	(51)	0	(51)	(8,631)	
H7354Q-12-7	Swiss Life Holding COM	D	04/16/2013	Morgan Stanley & Co, Inc	3,006.000	444,135		359,541	398,655	(23,955)	0	0	(23,955)	(15,159)	368,896	9,356	75,238	84,594	0	
H7484G-10-6	SOC GEN SURVEILLANCE SWITZ COM	D	04/16/2013	Morgan Stanley & Co, Inc	117.000	279,533		222,158	258,949	(20,822)	0	0	(20,822)	(15,969)	234,439	12,281	45,095	57,376	7,154	
H84140-11-2	SYNGENTA AG COM	D	12/03/2013	Various	9,713.000	3,941,251		3,126,003	3,889,869	(605,413)	0	0	(605,413)	(158,453)	3,292,708	166,705	648,544	815,249	99,326	
H8431B-10-9	SWISS RE LTD COM	D	06/19/2013	Various	10,358.000	806,541		320,273	739,370	(360,391)	0	0	(360,391)	(58,705)	375,258	54,985	431,283	486,268	15,673	
H8431B-10-9	SWISS RE LTD COM	D	04/12/2013	Return of Capital	0.000	255,160		255,392	255,392	0	0	0	0	0	255,160	(232)	0	(232)	(255,160)	
H8817H-10-0	Transocean Ltd COM	D	10/29/2013	Various	210.000	9,809		9,842	9,254	1,254	0	0	1,254	(667)	10,501	659	(693)	(34)	235	
J00056-10-1	ABC-Mart Inc COM	D	01/23/2013	Barclays Capital Inc	9,000.000	345,858		396,854	391,893	(22,331)	0	0	(22,331)	27,291	360,901	(35,952)	(15,043)	(50,995)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J00662-11-4	Air Water Inc COM	D	06/19/2013	Various	29,000.000	417,163		370,048	369,606	(12,807)	0	0	(12,807)	13,249	307,985	(62,063)	109,178	47,115	3,795	
J0172K-10-7	Aozora Bank Ltd COM	D	10/29/2013	Various	1,429,000.000	4,328,164		3,922,837	4,363,106	(725,045)	0	0	(725,045)	284,775	3,246,716	(676,121)	1,081,447	405,326	187,566	
J05523-10-5	CENTRAL JAPAN RLWY COM	D	12/03/2013	Various	29,700.000	3,541,492		2,481,827	2,404,441	(61,572)	0	0	(61,572)	138,958	2,036,613	(445,214)	1,504,878	1,059,664	24,435	
J05817-10-1	TAIHEIYO CEMENT COM	D	06/19/2013	SG Americas securities LLC	324,000.000	1,052,720		774,137	884,335	(140,049)	0	0	(140,049)	29,851	673,166	(100,971)	379,553	278,582	6,523	
J06237-10-1	CHIYODA CORP JAPAN COM	D	03/26/2013	Various	174,000.000	2,133,930		2,300,363	2,471,196	(381,008)	0	0	(381,008)	210,174	1,967,916	(332,446)	166,013	(166,433)	0	
J07014-10-3	Chugoku Bank Ltd/The COM	D	02/12/2013	Various	8,000.000	113,100		113,579	111,120	(2,947)	0	0	(2,947)	5,405	102,874	(10,705)	10,226	(479)	0	
J09072-11-7	Daihatsu Motor Co Ltd COM	D	10/29/2013	Various	114,000.000	2,250,395		2,128,503	2,255,872	(325,775)	0	0	(325,775)	198,406	1,695,881	(432,622)	554,514	121,892	50,410	
J11193-10-9	DAIWA BANK HOLDING CO COM	D	10/29/2013	Various	760,100.000	3,574,557		3,440,376	3,446,009	(337,376)	0	0	(337,376)	331,742	2,725,836	(714,539)	848,720	134,181	61,378	
J11508-12-4	DAIWA HOUSE IND CO LTD JAPAN COM	D	07/23/2013	Various	51,000.000	1,024,053		608,467	872,365	(308,995)	0	0	(308,995)	45,098	492,916	(115,551)	531,137	415,586	17,970	
J11918-11-7	KDDI CORP JPY5000	D	07/23/2013	Various	45,600.000	4,354,517		2,847,379	3,211,750	(421,875)	0	0	(421,875)	57,503	2,479,015	(368,364)	1,875,502	1,507,138	39,226	
J12222-10-5	DIAMOND LEASE COMPANY COMMON STOCK	D	03/01/2013	SG Americas securities LLC	2,530.000	117,897		112,189	107,971	(5,598)	0	0	(5,598)	9,816	95,943	(16,246)	21,954	5,708	0	
J1257M-10-9	EAST JAPAN RAILWAYS JAPAN COM	D	07/23/2013	Various	31,200.000	2,396,146		2,019,331	2,013,485	(121,795)	0	0	(121,795)	127,641	1,701,954	(317,377)	694,192	376,815	19,185	
J1257N-10-7	Dena Co Ltd COM	D	03/01/2013	SG Americas securities LLC	47,700.000	1,340,619		1,474,272	1,567,841	(220,700)	0	0	(220,700)	127,132	1,262,525	(211,748)	78,094	(133,654)	0	
J13398-10-2	FAMILYMART CO COM	D	02/12/2013	Various	2,600.000	105,655		117,776	106,899	3,258	0	0	3,258	7,619	104,130	(13,646)	1,525	(12,121)	0	
J14406-13-6	FUJI HEAVY INDS JPY50	D	12/03/2013	Various	188,400.000	3,967,243		1,442,506	2,344,514	(1,022,367)	0	0	(1,022,367)	120,359	1,166,604	(275,901)	2,800,639	2,524,738	14,119	
J15078-10-8	Miraca Holdings Inc COM	D	04/16/2013	Morgan Stanley & Co, Inc	2,900.000	140,145		119,536	116,550	(6,753)	0	0	(6,753)	9,740	96,913	(22,624)	43,233	20,609	1,235	
J19174-10-1	Hakuhodo DY Holdings Inc COM	D	07/23/2013	Various	14,120.000	998,432		888,543	909,598	(94,269)	0	0	(94,269)	73,214	731,206	(157,337)	267,226	109,889	5,686	
J20454-11-2	HITACHI LTD JAPAN COM	D	05/29/2013	Various	175,000.000	1,171,632		840,961	1,020,066	(221,376)	0	0	(221,376)	42,271	683,739	(157,221)	487,892	330,671	8,549	
J2388K-10-3	Idemitsu Kosan Co Ltd COM	D	01/23/2013	Barclays Capital Inc	2,300.000	199,625		235,628	198,971	21,893	0	0	21,893	14,764	215,688	(19,940)	(16,063)	(36,003)	0	
J2467E-10-1	INPEX HOLDINGS INC COM	D	03/26/2013	Various	39.000	207,914		209,900	206,355	(6,445)	0	0	(6,445)	9,989	185,023	(24,876)	22,891	(1,985)	0	
J24994-10-5	Isuzu Motors Ltd COM	D	08/21/2013	Various	265,000.000	1,650,334		1,273,932	1,566,125	(386,834)	0	0	(386,834)	94,641	1,047,660	(226,272)	602,674	376,402	16,006	
J2501P-10-4	ITOCHU CORP COM	D	10/29/2013	Various	287,000.000	3,528,978		2,926,476	3,010,571	(283,409)	0	0	(283,409)	199,315	2,406,164	(520,312)	1,122,814	602,502	89,148	
J25022-10-4	ITOCHU TECHNO SCIENCE CO COM	D	01/23/2013	Barclays Capital Inc	7,000.000	300,412		327,511	287,804	8,463	0	0	8,463	31,244	289,324	(38,187)	11,089	(27,098)	0	
J26945-10-5	JGC CORP JAPAN COM	D	04/16/2013	Various	50,000.000	1,361,654		1,268,806	1,547,447	(354,998)	0	0	(354,998)	76,356	1,109,621	(159,184)	252,033	92,849	4,122	
J28751-12-1	AEON CO LTD COM	D	03/01/2013	Various	75,100.000	849,158		873,395	857,268	(39,799)	0	0	(39,799)	55,926	761,586	(111,809)	87,572	(24,237)	4,909	
J36060-11-9	KONICA MINOLTA HOLDINGS INC COM	D	05/07/2013	Barclays Capital Inc	101,500.000	734,611		651,555	723,113	(124,646)	0	0	(124,646)	53,087	521,060	(130,495)	213,550	83,055	7,532	
J3871L-10-3	LAWSON INC COM	D	03/01/2013	SG Americas securities LLC	6,500.000	485,888		458,852	441,277	(17,704)	0	0	(17,704)	35,279	396,967	(61,885)	88,921	27,036	6,280	
J39788-13-8	MARUBENI CORP JAPAN COM	D	04/16/2013	Various	260,000.000	1,909,757		1,560,432	1,846,296	(253,050)	0	0	(253,050)	(32,813)	1,440,710	(119,722)	469,047	349,325	13,786	
J4599L-10-2	MIZUHO FINANCIAL GROUP INC COM	D	08/21/2013	Various	670,300.000	1,425,163		1,115,149	1,217,106	(160,502)	0	0	(160,502)	58,544	934,709	(180,440)	490,454	310,014	20,575	
J48454-10-2	Namco Bandai Holdings Inc COM	D	09/24/2013	Various	144,200.000	2,291,938		2,257,783	1,862,851	198,860	0	0	198,860	196,072	1,895,461	(362,322)	396,477	34,155	31,536	
J48818-12-4	NEC CORP JAPAN COM	D	07/23/2013	Various	774,000.000	1,908,398		1,384,585	1,620,239	(324,116)	0	0	(324,116)	88,462	1,140,061	(244,524)	768,336	523,812	31,095	
J57418-10-5	Hitachi High-Technologies Corp COM	D	01/23/2013	Barclays Capital Inc	15,200.000	329,098		355,431	312,034	12,361	0	0	12,361	31,036	316,793	(38,638)	12,306	(26,332)	0	
J58472-11-9	NITTO DENKO CORP JAPAN COM	D	10/29/2013	Various	35,900.000	1,947,773		1,479,750	1,752,131	(397,146)	0	0	(397,146)	124,764	1,197,494	(282,256)	750,279	468,023	33,782	
J59396-10-1	NIPPON TELEGRAPH & TEL JAPAN COM	D	02/12/2013	Various	85,500.000	3,675,139		3,807,681	3,589,487	206,903	0	0	206,903	11,291	3,651,911	(155,770)	23,228	(132,542)	0	
J59568-13-9	Odakyu Electric Railway Co Ltd COM	D	02/12/2013	UBS Limited	15,000.000	150,378		151,973	155,786	(17,390)	0	0	(17,390)	13,578	128,079	(23,895)	22,299	(1,596)	0	
J6150N-10-4	CHUO MITSUI TRUST HOLDINGS INC COM	D	06/19/2013	Various	667,000.000	3,014,536		2,208,951	2,321,945	(271,735)	0	0	(271,735)	158,740	1,848,323	(360,628)	1,166,214	805,586	31,225	
J6174U-10-0	ORIENTAL LAND CO COM	D	09/24/2013	Various	15,200.000	2,311,387		1,998,964	1,840,560	12,931	0	0	12,931	145,474	1,600,228	(398,736)	711,159	312,423	9,181	
J61933-12-3	ORIX CORP JAPAN COM	D	04/16/2013	Various	15,450.000	1,990,792		1,444,656	1,731,458	(315,160)	0	0	(315,160)	28,358	1,273,679	(170,977)	717,112	546,135	12,189	
J6243L-10-7	Otsuka Corp COM	D	06/19/2013	Various	18,500.000	1,828,134		1,396,166	1,395,015	(127,908)	0	0	(127,908)	129,059	1,117,267	(278,899)	710,867	431,968	39,353	
J69972-10-7	SECOM CO LTD JAPAN COM	D	03/01/2013	Various	15,400.000	761,569		774,406	772,093	(54,011)	0	0	(54,011)	56,324	666,112	(108,293)	95,456	(12,837)	0	
J7165H-10-8	Seven & I Holdings Co Ltd COM	D	03/26/2013	Various	40,700.000	1,264,881		1,135,807	1,147,122	(87,908)	0	0	(87,908)	76,593	980,103	(155,704)	284,779	129,075	13,274	
J72262-10-8	SHIMANO INC JAPAN COM	D	08/21/2013	Various	9,300.000	691,712		546,422	593,720	(92,369)	0	0	(92,369)	45,071	470,185	(76,237)	221,527	145,290	5,545	
J75963-10-8	SOFTBANK CORP (9984) COM	D	12/03/2013	Various	139,100.000	7,521,657		4,633,869	5,051,454	(808,527)	0	0	(808,527)	390,941	3,886,232	(747,637)	3,635,425	2,887,788	24,638	
J76379-10-6	SONY CORP JAPAN COM	D	12/03/2013	UBS Limited	66,700.000	1,240,597		783,438	739,011	(26,292)	0	0	(26,292)	70,719	598,361	(185,077)	642,236	457,159	16,421	
J77282-11-9	SUMITOMO CORP JAPAN COM	D	03/01/2013	SG Americas securities LLC	21,200.000	262,705		245,277	269,705	(6,797)	0	0	(6,797)	(17,630)	246,394	1,117	16,311	17,428	0	
J77712-12-3	SUMITOMO METAL MINING JAPAN COM	D	09/24/2013	Various	34,000.000	476,573		478,369	475,013	(12,055)	0	0	(12,055)	15,411	409,237	(69,132)	67,336	(1,796)	6,958	
J7771X-10-9	SUMITOMO MITSUI FINL GR COM	D	03/26/2013	Various	15,900.000	655,031		481,376	572,816	(105,553)	0	0	(105,553)	14,113	431,052	(50,324)	223,979	173,655	0	
J78529-13-8	Suzuki Motor Corp COM	D	09/24/2013	Various	141,000.000	3,554,846		3,220,037	3,656,069	(629,258)	0	0	(629,258)	193,227	2,628,649	(591,388)	926,197	334,809	14,194	
J79561-13-0	TAISEI CORP JAPAN COM	D	01/23/2013	Barclays Capital Inc	28,000.000	85,363		79,233	92,616	(17,153)	0	0	(17,153)	3,771	73,694	(5,539)	11,669	6,130	0	
J91128-10-8	TOYODA GOSEI CO COM	D	12/03/2013	Various	44,300.000	1,063,031		913,343	890,970	(53,924)	0	0	(53,924)	76,298	734,913	(178,430)	328,118	149,688	19,399	
J92719-11-1	Toyota Tsusho Corp COM	D	05/29/2013	Barclays Capital Inc	138,100.000	3,762,483		2,985,636	3,376,434	(625,292)	0	0	(625,292)	234,494	2,380,655	(604,981)	1,381,828	776,847	31,182	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
J93407-12-0	Tsumura & Co COM	D	04/16/2013	Morgan Stanley & Co, Inc	8,100.000	252,351		258,945	244,504	4,331	0	0	4,331	10,111	219,635	(39,310)	32,716	(6,594)	2,609	
J95094-10-8	WEST JAPAN RAILWAY CO COM	D	02/12/2013	Various	42,600.000	1,687,993		1,810,789	1,675,129	(30,075)	0	0	(30,075)	165,735	1,591,244	(219,545)	96,750	(122,795)	0	
J95402-10-3	YAHOO JAPAN CORPORATION COMMON STOCK	D	12/03/2013	Various	7,572.000	3,617,016		2,751,192	2,439,784	66,951	0	0	66,951	244,458	2,148,625	(602,568)	1,468,392	865,824	29,663	
J96216-12-2	ASTELLA PHARMA INC COM	D	02/12/2013	UBS Limited	1,400.000	72,966		67,450	62,742	2,598	0	0	2,598	2,110	60,469	(6,981)	12,497	5,516	0	
J97272-12-4	YOKOGAWA ELEC JAPAN COM	D	02/12/2013	UBS Limited	11,000.000	110,990		108,917	119,713	(19,671)	0	0	(19,671)	8,874	92,584	(16,332)	18,406	2,074	0	
K3013J-13-9	DSV A/S COM	D	03/01/2013	SG Americas securities LLC	16,729.000	409,502		365,953	430,707	(60,318)	0	0	(60,318)	(4,436)	367,538	1,585	41,964	43,549	0	
K7314N-10-3	NOVO-NORDISK AS COM	D	03/26/2013	Deutsche Bank Securities Inc	507.000	82,672		84,190	82,109	3,101	0	0	3,101	(1,021)	83,356	(834)	(684)	(1,518)	1,575	
K9471L-15-1	TELE DANMARK DENMARK COM	D	04/16/2013	Morgan Stanley & Co, Inc	17,543.000	137,719		115,482	124,123	(4,395)	0	0	(4,395)	(4,245)	118,899	3,417	18,820	22,237	7,006	
L90272-10-2	Tenaris SA COM	D	04/16/2013	Morgan Stanley & Co, Inc	20,806.000	405,370		435,870	427,369	28,986	0	0	28,986	(20,485)	452,894	17,024	(47,525)	(30,501)	0	
M1586M-11-5	Bank Hapoalim BM COM	D	03/27/2013	Various	53,062.000	243,616		222,808	226,834	1,952	0	0	1,952	(5,978)	234,558	11,750	9,058	20,808	0	
M5920A-10-9	Israel Chemicals Ltd COM	D	05/07/2013	Various	41,352.000	501,269		438,472	494,748	(44,489)	0	0	(44,489)	(11,787)	465,611	27,139	35,657	62,796	4,507	
M8769Q-10-2	Teva Pharmaceutical Industries COM	D	01/23/2013	Barclays Capital Inc	3,429.000	128,622		134,447	127,654	14,302	0	0	14,302	(7,509)	141,693	7,246	(13,071)	(5,825)	0	
N0089J-12-3	AEGON NV COM	D	12/03/2013	Various	153,086.000	1,124,525		889,086	969,383	(59,228)	0	0	(59,228)	(21,069)	919,134	30,048	205,391	235,439	23,137	
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	04/16/2013	Various	177,578.000	2,743,408		2,366,253	2,372,794	(4,349)	0	0	(4,349)	(2,193)	2,351,365	(14,888)	392,043	377,155	0	
N07831-10-5	AVG Technologies NV COM	F	03/25/2013	Various	20,300.000	298,107		299,912	321,349	(21,437)	0	0	(21,437)	0	299,912	0	(1,805)	(1,805)	0	
N14952-26-6	Koninklijke Boskalis Westminst COM	D	03/26/2013	Deutsche Bank Securities Inc	9,605.000	398,928		416,929	430,550	(9,603)	0	0	(9,603)	(4,018)	411,304	(5,624)	(12,376)	(18,000)	0	
N3465M-10-8	Gemalto NV COM	D	03/26/2013	Various	23,122.000	2,061,790		2,075,215	2,072,915	64,728	0	0	64,728	(62,428)	2,121,132	45,917	(59,342)	(13,425)	0	
N39427-15-3	Heineken NV Nether INACTIVE COM	D	05/29/2013	Barclays Capital Inc	4,826.000	340,066		277,683	321,120	(63,142)	0	0	(63,142)	19,704	254,024	(23,659)	86,042	62,383	3,560	
N65297-19-9	DSM NV COM	D	04/16/2013	Various	16,121.000	982,409		717,398	973,217	(267,171)	0	0	(267,171)	11,352	697,037	(20,362)	285,373	265,011	0	
N6748L-10-2	Orthofix International NV COM	F	05/28/2013	Various	26,000.000	861,745		982,608	1,022,580	(39,972)	0	0	(39,972)	0	982,608	0	(120,863)	(120,863)	0	
N6983Q-14-7	PHILIPS ELEC (KON) COM	D	07/23/2013	Various	81,347.000	2,323,335		1,883,962	2,133,697	(147,841)	0	0	(147,841)	(101,894)	1,965,371	81,409	357,964	439,373	79,838	
N8981F-15-6	UNILEVER NV CVA COM	D	08/21/2013	Various	12,440.000	498,838		434,493	472,920	(11,700)	0	0	(11,700)	(26,727)	465,742	31,249	33,097	64,346	10,096	
P16994-13-2	Banco Latinoamericano de Expor COM	F	09/24/2013	Various	8,300.000	204,754		172,573	178,948	(6,375)	0	0	(6,375)	0	172,573	0	32,182	32,182	7,470	
Q09504-13-7	AUST & NZ BANK GRP COM	D	09/24/2013	SG Americas securities LLC	86,117.000	2,518,627		2,191,273	2,239,637	(25,796)	0	0	(25,796)	(22,569)	2,037,020	(154,253)	481,608	327,355	72,075	
Q18193-12-0	BHP Billiton COM	D	06/19/2013	Various	26,464.000	833,313		817,332	1,019,320	25,826	0	0	25,826	(227,814)	955,068	137,736	(121,755)	15,981	15,332	
Q2594P-14-6	AMATIL LTD AUSTRALIA COM	D	05/07/2013	Barclays Capital Inc	19,899.000	268,264		210,749	277,865	(37,982)	0	0	(37,982)	(29,134)	236,510	25,761	31,754	57,515	9,530	
Q39360-10-4	Fortescue Metals Group Ltd COM	D	12/03/2013	Various	376,748.000	1,680,723		1,908,481	1,818,800	110,956	0	0	110,956	(21,275)	1,837,847	(70,634)	(157,125)	(227,759)	19,153	
Q3972N-10-9	CFS Retail Property Trust COM	D	07/23/2013	Various	517,466.000	980,306		1,047,548	1,028,802	29,325	0	0	29,325	(10,579)	969,693	(77,856)	10,614	(67,242)	48,796	
Q40060-10-7	GENERAL PPTY TR AUSTRALIA COM	D	09/24/2013	Various	171,902.000	646,655		630,659	656,765	(19,061)	0	0	(19,061)	(7,044)	637,246	6,587	9,409	15,996	11,589	
Q55368-11-4	LEND LEASE CORP LTD AUSTRALIA COM	D	07/23/2013	Various	108,906.000	873,051		876,349	1,049,254	(165,524)	0	0	(165,524)	(7,382)	803,317	(73,032)	69,733	(3,299)	24,984	
Q6651B-11-4	NEW CREST MINING AUSTRALIA COM	D	01/23/2013	Barclays Capital Inc	51,347.000	1,270,777		1,459,977	1,182,382	294,668	0	0	294,668	(17,073)	1,501,663	41,686	(230,886)	(189,200)	0	
Q6995X-10-3	INSURANCE AUSTRALIA GRP COM	D	06/19/2013	SG Americas securities LLC	234,346.000	1,227,423		1,053,915	1,141,068	(75,660)	0	0	(75,660)	(11,493)	971,510	(82,405)	255,914	173,509	38,619	
Q7161P-12-2	OZ Minerals Ltd COM	D	02/12/2013	UBS Limited	28,338.000	210,231		225,085	197,117	26,975	0	0	26,975	993	221,761	(3,324)	(11,531)	(14,855)	0	
Q778A4-10-3	AURIZON HOLDINGS LTD NPV COM	D	02/12/2013	UBS Limited	175,551.000	733,471		675,641	681,641	1,900	0	0	1,900	(7,901)	676,431	790	57,040	57,830	0	
Q7982Y-10-4	Ramsay Health Care Ltd COM	D	12/03/2013	UBS Limited	20,347.000	736,635		400,273	576,270	(171,220)	0	0	(171,220)	(4,777)	355,462	(44,811)	381,174	336,363	20,097	
Q81437-10-7	RIO TINTO LIMITED COM	D	03/01/2013	SG Americas securities LLC	3,733.000	252,567		263,130	255,828	37,187	0	0	37,187	(29,885)	288,923	25,793	(36,356)	(10,563)	0	
Q8604X-10-2	SP AusNet COM	D	05/07/2013	Various	291,252.000	376,427		271,176	335,639	(66,020)	0	0	(66,020)	1,556	266,178	(4,998)	110,249	105,251	0	
Q8802S-10-3	SUNCORP METWAY LIMITED COM	D	03/26/2013	Deutsche Bank Securities Inc	45,623.000	544,887		451,352	481,710	(27,285)	0	0	(27,285)	(3,073)	457,489	6,137	87,398	93,535	17,043	
Q95870-10-3	WESFARMERS COM	D	09/24/2013	Various	25,226.000	977,927		811,496	965,088	(141,937)	0	0	(141,937)	(11,655)	762,923	(48,573)	215,003	166,430	29,284	
Q95870-10-3	WESFARMERS COM	D	11/11/2013	Return of Capital	0.000	5,037		5,538	5,538	0	0	0	0	0	5,037	(501)	0	(501)	(5,037)	
Q95870-10-3	WESFARMERS COM	D	11/11/2013	Various	133.570	0		0	0	0	0	0	0	0	0	0	0	0	342	
Q97145-10-8	WESTFIELD RETAIL TRUST COM	D	12/03/2013	Various	687,211.000	2,028,270		1,975,795	2,154,657	(111,301)	0	0	(111,301)	(67,561)	1,875,590	(100,205)	152,680	52,475	105,908	
Q97417-10-1	WESTPAC BANKING CORP AUSTRALIA COM	D	08/21/2013	Various	24,614.000	722,227		648,274	665,433	(21,523)	0	0	(21,523)	4,364	584,052	(64,222)	138,175	73,953	19,818	
Q97599-10-6	ILUKA RESOURCES COM	D	03/26/2013	Deutsche Bank Securities Inc	39,367.000	376,002		369,040	368,655	3,974	0	0	3,974	(3,589)	375,141	6,101	861	6,962	5,853	
Q98327-10-1	WOODSIDE PETROLEUM COM	D	08/21/2013	Goldman Sachs & Co	1,912.000	65,987		68,686	67,253	641	0	0	641	791	59,387	(9,299)	6,600	(2,699)	2,903	
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM	D	08/21/2013	Various	124,473.000	3,958,380		3,819,524	3,790,253	(9,560)	0	0	(9,560)	38,830	3,438,364	(381,160)	520,017	138,857	113,412	
R17207-10-2	STATOIL ASA COM	D	08/21/2013	Various	81,571.000	1,763,197		1,773,319	2,037,333	(75,717)	0	0	(75,717)	(188,297)	1,841,528	68,209	(78,332)	(10,123)	93,793	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
R9900C-10-6	YARA INTERNATIONAL ASA COM	D	10/29/2013	Various	3,155.000	139,718		160,464	155,219	8,022	0	0	8,022	(2,776)	156,765	(3,699)	(17,047)	(20,746)	4,963	
T3643A-11-1	ENI SPA ITALY COM	D	10/29/2013	Various	78,507.000	1,865,855		1,587,458	1,898,257	(228,742)	0	0	(228,742)	(82,057)	1,720,355	132,897	145,500	278,397	112,906	
T36792-10-8	ENEL SPA COM	D	03/01/2013	Various	760,566.000	2,974,508		3,076,708	3,146,567	(52,614)	0	0	(52,614)	(17,246)	3,109,304	32,597	(134,796)	(102,199)	0	
T42136-10-0	FIAT SPA COM	D	07/23/2013	Various	401,068.000	4,653,190		3,798,908	4,364,980	(387,549)	0	0	(387,549)	(178,524)	3,971,452	172,545	681,737	854,282	108,944	
T42136-10-0	FIAT SPA COM	D	09/30/2013	Tax Free Exchange	24,499.000	314,398		216,105	266,632	(33,861)	0	0	(33,861)	(16,667)	239,004	22,899	75,394	98,293	7,169	
T6444Z-11-0	LUXOTTICA GROUP SPA COM	D	07/23/2013	Various	9,960.000	519,419		353,238	407,988	(36,244)	0	0	(36,244)	(18,506)	372,508	19,269	146,911	166,180	6,388	
T7630L-10-5	Prysmian SpA COM	D	03/01/2013	Various	64,310.000	1,343,854		1,193,754	1,272,642	(50,129)	0	0	(50,129)	(28,759)	1,234,512	40,758	109,342	150,100	0	
V27915-10-3	DBS GROUP HOLDINGS LTD COM	D	10/29/2013	UBS Limited	11,000.000	144,169		115,226	133,639	(13,668)	0	0	(13,668)	(4,745)	118,290	3,064	25,879	28,943	3,554	
V39076-10-0	Golden Agri-Resources Ltd COM	D	01/23/2013	Barclays Capital Inc	786,000.000	399,634		404,562	418,256	2,391	0	0	2,391	(16,086)	418,523	13,961	(18,889)	(4,928)	0	
V53838-11-2	KEPPEL CORP SINGAPORE COM	D	07/23/2013	Various	183,000.000	1,645,806		1,564,035	1,635,598	(40,083)	0	0	(40,083)	(31,480)	1,575,765	11,730	70,041	81,771	11,652	
V53838-11-2	KEPPEL CORP SINGAPORE COM	D	04/24/2013	Spin Off	0.000	11,352		11,352	12,375	(559)	0	0	(559)	(465)	11,352	0	0	0	0	
V87778-10-2	KEPPEL LAND LTD COM	D	10/29/2013	Various	243,000.000	780,667		666,731	801,711	(121,596)	0	0	(121,596)	(13,385)	668,726	1,995	111,941	113,936	6,246	
V95768-10-3	UNITED OVERSEAS LAND SINGAPORE COM	D	12/03/2013	UBS Limited	12,000.000	58,794		40,554	58,649	(14,802)	0	0	(14,802)	(3,294)	42,653	2,099	16,141	18,240	1,453	
W0817X-10-5	ASSA ABLOY AB-B COM	D	04/16/2013	Morgan Stanley & Co, Inc	8,632.000	343,905		235,460	322,298	(75,416)	0	0	(75,416)	(11,422)	251,774	16,314	92,131	108,445	0	
W17218-10-3	Boliden AB COM	D	10/29/2013	UBS Limited	53,750.000	858,651		804,078	1,008,819	(152,880)	0	0	(152,880)	(51,862)	874,738	70,660	(16,087)	54,573	19,566	
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM	D	05/29/2013	Barclays Capital Inc	14,613.000	153,117		121,540	124,105	(160)	0	0	(160)	(2,406)	120,569	(970)	32,548	31,578	6,208	
W40063-10-4	Hexagon AB COM	D	05/07/2013	Various	29,060.000	806,962		505,707	728,566	(183,465)	0	0	(183,465)	(39,394)	551,384	45,677	255,578	301,255	0	
W72177-11-1	Ratos AB COM	D	04/16/2013	Various	28,722.000	289,582		243,245	275,940	(25,403)	0	0	(25,403)	(7,291)	253,164	9,918	36,418	46,336	0	
W74857-16-5	SANDVIK AB COM	D	02/12/2013	UBS Limited	38,485.000	621,640		528,098	612,282	(62,948)	0	0	(62,948)	(21,236)	558,040	29,942	63,600	93,542	0	
W90152-12-0	SVENSKA CELLULOSA AB SWEDEN COM	D	08/21/2013	Various	10,508.000	269,082		205,907	227,750	(14,028)	0	0	(14,028)	(7,815)	208,675	2,768	60,407	63,175	7,255	
W94232-10-0	SWEDBANK AB FRCO	D	08/21/2013	Various	96,963.000	2,305,017		1,565,497	1,892,906	(316,501)	0	0	(316,501)	(10,909)	1,585,679	20,183	719,338	739,521	106,986	
X21349-11-7	STORA ENSO OYJ COM	D	12/03/2013	Various	121,741.000	905,104		811,874	841,840	(16,840)	0	0	(16,840)	(13,126)	837,527	25,653	67,577	93,230	14,648	
X44874-10-9	KESKO COM	D	02/12/2013	UBS Limited	6,549.000	213,993		211,477	213,869	193	0	0	193	(2,585)	217,228	5,752	(3,236)	2,516	0	
X4551T-10-5	Kone OYJ COM	D	12/03/2013	Various	3,871.000	338,138		278,818	284,777	3,108	0	0	3,108	(9,066)	295,140	16,322	42,998	59,320	13,033	
X6002Y-11-2	ORION OYJ COM	D	09/24/2013	Various	45,680.000	1,110,958		942,499	1,335,780	(364,712)	0	0	(364,712)	(28,568)	989,030	46,531	121,928	168,459	76,332	
X67925-11-9	ENERGIAS DE PORTUGAL SA COM	D	05/29/2013	Barclays Capital Inc	70,720.000	229,580		205,542	213,513	(6,260)	0	0	(6,260)	(1,712)	202,082	(3,460)	27,498	24,038	16,880	
X75653-10-9	SAMPO INSURANCE CO FINLAND COM	D	01/23/2013	Barclays Capital Inc	21,252.000	718,726		537,892	681,974	(116,277)	0	0	(116,277)	(27,804)	570,073	32,181	148,653	180,834	0	
Y0205X-10-3	ASCENDAS REIT COM	D	05/07/2013	Various	434,000.000	957,168		844,654	842,063	2,025	0	0	2,025	566	835,773	(8,881)	121,395	112,514	22,918	
Y0486S-10-4	Avago Technologies Ltd COM	F	02/12/2013	Various	63,100.000	2,184,648		2,092,212	1,997,746	94,466	0	0	94,466	0	2,092,212	0	92,436	92,436	0	
Y1091F-10-7	CAPITACOMMERCIAL TRUST COM	D	05/29/2013	Various	273,000.000	353,650		362,748	376,590	(14,176)	0	0	(14,176)	334	352,400	(10,348)	1,250	(9,098)	8,999	
Y13213-10-6	CHEUNG KONG HLDGS HONG KONG COM	D	04/16/2013	Various	177,000.000	2,658,307		2,471,883	2,717,491	(241,526)	0	0	(241,526)	(4,083)	2,472,981	1,098	185,201	186,299	0	
Y2679D-11-8	Galaxy Entertainment Group Ltd COM	D	04/16/2013	Morgan Stanley & Co, Inc	79,000.000	317,338		280,939	309,338	(28,415)	0	0	(28,415)	16	280,492	(446)	36,845	36,399	0	
Y31476-10-7	HENDERSON LAND DEV HONG KONG COM	D	09/24/2013	Various	44,000.000	295,806		240,070	310,519	(70,012)	0	0	(70,012)	(437)	240,419	349	55,387	55,736	5,300	
Y33549-11-7	HONG KONG ELECTRIC COM	D	05/07/2013	Various	29,000.000	282,434		213,537	247,687	(33,966)	0	0	(33,966)	(185)	213,486	(51)	68,948	68,897	0	
Y5281M-11-1	LINK REIT COM	D	10/29/2013	Various	160,500.000	842,607		823,630	801,371	22,219	0	0	22,219	39	823,216	(413)	19,390	18,977	14,230	
Y63084-12-6	NEW WORLD DEV CO HONG KONG COM	D	03/01/2013	Various	55,000.000	101,350		89,990	85,293	4,700	0	0	4,700	(3)	89,950	(39)	11,399	11,360	0	
Y7416F-10-2	Primofina Oleochem - DIF11 Common Stock	D	12/30/2013	Direct	21,218,970.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
Y7996W-10-3	SINGAPORE TECH ENGINEERING COM	D	05/29/2013	Barclays Capital Inc	168,000.000	574,304		491,719	525,387	(33,544)	0	0	(33,544)	(124)	479,190	(12,530)	95,115	82,585	18,444	
Y80267-12-6	SINO LAND CO COM	D	10/29/2013	Various	385,400.000	558,517		656,008	693,142	(36,522)	0	0	(36,522)	(612)	656,086	79	(97,569)	(97,490)	10,185	
Y82594-12-1	SUN HUNG KAI PPTYS HONG KONG COM	D	06/19/2013	Various	125,000.000	1,660,332		1,577,301	1,873,976	(295,011)	0	0	(295,011)	(1,664)	1,577,409	108	82,923	83,031	12,969	
Y83191-10-9	Swire Properties Ltd COM	D	03/26/2013	Deutsche Bank Securities Inc	21,000.000	72,105		69,583	70,037	(460)	0	0	(460)	6	69,479	(104)	2,626	2,522	0	
Y9551M-10-8	WHARF HLDGS LTD HONG KONG COM	D	12/03/2013	Various	243,000.000	2,053,841		1,579,892	1,899,883	(319,469)	0	0	(319,469)	(521)	1,580,000	108	473,841	473,949	53,232	
Y9553V-10-6	Wheelock & Co	D	12/03/2013	UBS Limited	44,000.000	213,961		162,694	221,394	(58,703)	0	0	(58,703)	3	162,657	(36)	51,303	51,267	6,804	
Y9728A-10-2	Yangzijiang Shipbuilding Holdi COM	D	07/23/2013	Various	925,000.000	683,879		685,408	726,975	(6,615)	0	0	(6,615)	(34,952)	705,293	19,885	(21,413)	(1,528)	13,553	
14149Y-10-8	Cardinal Health Inc		06/30/2013	Settlement Process	0.000	57		0	0	0	0	0	0	0	0	0	57	57	0	
24702R-10-1	DELL INC.		03/31/2013	Settlement Process	0.000	10,871		0	0	0	0	0	0	0	0	0	10,871	10,871	0	
256677-10-5	Dollar General		09/30/2013	Various	0.000	1,056		0	0	0	0	0	0	0	0	0	1,056	1,056	0	
29605W-10-7	BTI		09/30/2013	Various	0.000	7,629		0	0	0	0	0	0	0	0	0	7,629	7,629	0	
524908-10-0	Lehman Brothers		09/30/2013	Various	0.000	1,497		0	0	0	0	0	0	0	0	0	1,497	1,497	0	
590188-10-8	Merrill Lynch & Co		06/30/2013	Settlement Process	0.000	11		0	0	0	0	0	0	0	0	0	11	11	0	
635405-10-3	National City Corp		09/30/2013	Various	0.000	92,451		0	0	0	0	0	0	0	0	0	92,451	92,451	0	
63934E-10-8	Navistar		03/31/2013	Settlement Process	0.000	2,745		0	0	0	0	0	0	0	0	0	2,745	2,745	0	
651639-10-6	NEWMONT MINING		03/31/2013	Settlement Process	0.000	71		0	0	0	0	0	0	0	0	0	71	71	0	
69331W-10-4	PFF Bancorp		09/30/2013	Various	0.000	2,011		0	0	0	0	0	0	0	0	0	2,011	2,011	0	
749121-10-9	QWEST		03/31/2013	Settlement Process	0.000	220		0	0	0	0	0	0	0	0	0	220	220	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
749136-10-7	R & G Financial Corp		06/30/2013	Settlement Process	0.000	2,319		0	0	0	0	0	0	0	0	0	2,319	2,319	0	
74955W-30-7	R H Donnelley Corp		03/31/2013	Settlement Process	0.000	863		0	0	0	0	0	0	0	0	0	863	863	0	
78645R-10-7	Safenet		03/31/2013	Settlement Process	0.000	3,828		0	0	0	0	0	0	0	0	0	3,828	3,828	0	
848457-10-7	SPIEGEL INC		03/31/2013	Settlement Process	0.000	41		0	0	0	0	0	0	0	0	0	41	41	0	
852061-10-0	Sprint Communications		09/30/2013	Various	0.000	53		0	0	0	0	0	0	0	0	0	53	53	0	
879664-10-0	Tellabs		03/31/2013	Settlement Process	0.000	431		0	0	0	0	0	0	0	0	0	431	431	0	
H89128-10-4	Tyco International Ltd		06/26/2013	JP Morgan	0.000	3,861		0	0	0	0	0	0	0	0	0	3,861	3,861	0	
125581-10-8	CIT GROUP INC		12/31/2013	Various	0.000	21,310		0	0	0	0	0	0	0	0	0	21,310	21,310	0	
247131-10-5	DELPHI FINANCIAL GROUP		03/31/2013	Settlement Process	0.000	30,716		0	0	0	0	0	0	0	0	0	30,716	30,716	0	
293561-10-6	ENRON VICTIM TRUST		12/31/2013	Various	0.000	5,038		0	0	0	0	0	0	0	0	0	5,038	5,038	0	
55262C-10-0	MBIA INC.		12/31/2013	Various	0.000	16,328		0	0	0	0	0	0	0	0	0	16,328	16,328	0	
71713U-10-2	PHARMACIA CORPORATION		12/31/2013	Various	0.000	5,973		0	0	0	0	0	0	0	0	0	5,973	5,973	0	
89417E-10-9	Travelers Cos Inc		12/31/2013	Various	0.000	270		0	0	0	0	0	0	0	0	0	270	270	0	
939322-10-3	WASHINGTON MUTUAL		12/31/2013	Various	0.000	24,735		0	0	0	0	0	0	0	0	0	24,735	24,735	0	
D32051-12-6	HENKEL KGAA COM	D	12/31/2013	Various	0.000	1,219,155		0	0	0	0	0	0	0	1,219,155	0	0	0	0	
T7S73M-10-7	Parmalat SpA COM	D	08/26/2013	Direct	0.000	2,813,921		0	0	0	0	0	0	0	0	0	2,813,921	2,813,921	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,486,869,910	XXX	1,191,008,626	1,363,307,463	(172,751,117)	0	244,448	(172,995,565)	696,683	1,180,702,490	(11,525,283)	306,167,693	294,642,410	13,684,994	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
000000-00-0	PRAMERICA CHINA OPPORTUNITY COMPANY LTD	D	12/31/2013	Return of Capital	1.000	52,571,180		0	0	0	0	0	0	0	53,424,852	0	(853,673)	(853,673)	0	
000000-00-0	Prudential Home Building Investors, Inc.		12/31/2013	Return of Capital	199.000	(1,150,167)		0	0	0	0	0	0	0	(1,150,167)	0	0	0	0	
744355-2#-4	Prudential Realty Securities, Inc.		12/31/2013	Return of Capital	92.000	43,559,849		0	0	0	0	0	0	0	43,559,849	0	0	0	0	
23817#-12-7	Datron Inc. Del		12/31/2013	Settlement Process	0.000	(3,891,061)		0	0	0	0	0	0	0	0	0	(3,891,061)	(3,891,061)	0	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						91,089,801	XXX	0	0	0	0	0	0	0	95,834,534	0	(4,744,734)	(4,744,734)	0	XXX
Common Stocks - Mutual Funds																				
09247X-10-1	BLACKROCK INC CL A		09/24/2013	Various	34,900.000	9,539,778		6,114,062	7,214,179	(1,100,117)	0	0	(1,100,117)	0	6,114,062	0	3,425,715	3,425,715	173,880	
9299999. Subtotal - Common Stocks - Mutual Funds						9,539,778	XXX	6,114,062	7,214,179	(1,100,117)	0	0	(1,100,117)	0	6,114,062	0	3,425,715	3,425,715	173,880	XXX
9799997. Total - Common Stocks - Part 4						1,587,499,489	XXX	1,197,122,688	1,370,521,642	(173,851,234)	0	244,448	(174,095,682)	696,683	1,282,651,086	(11,525,283)	304,848,675	293,323,392	13,858,874	XXX
9799998. Total - Common Stocks - Part 5						1,901,916,274	XXX	1,878,435,163	0	0	0	501,254	(501,254)	0	1,877,315,324	(618,595)	24,600,958	23,982,363	9,343,564	XXX
9799999. Total - Common Stocks						3,489,415,763	XXX	3,075,557,851	1,370,521,642	(173,851,234)	0	745,702	(174,596,936)	696,683	3,159,966,410	(12,143,878)	329,449,633	317,305,755	23,202,438	XXX
9899999. Total - Preferred and Common Stocks						3,746,289,293	XXX	3,324,434,955	1,619,331,958	(173,851,233)	(1,958)	891,620	(174,744,811)	741,812	3,408,641,486	(12,244,703)	337,648,089	325,403,386	42,143,917	XXX
9999999 - Totals						43,391,283,151	XXX	42,863,868,482	23,425,011,527	(171,000,545)	78,162,891	18,952,083	(111,789,737)	(8,974,279)	43,166,332,229	(184,199)	224,951,209	224,767,009	854,396,529	XXX

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
36176C-6D-2	GNMA POOL NO 762568	4.500%	04/15/41		10/17/2013	Credit Suisse First Boston Cor	273,978	291,284	294,099	291,284	0	0	0	0	0	0	2,815	2,815	685	685
36176E-MG-3	GNMA POOL NO 763859	3.500%	07/15/43		08/16/2013	JP Morgan Securities, Inc	456,804	469,473	465,369	469,473	0	0	0	0	0	0	(4,104)	(4,104)	844	844
36176E-MH-1	GNMA POOL NO 763860	3.500%	07/15/43		08/16/2013	JP Morgan Securities, Inc	1,228,372	1,262,441	1,247,662	1,262,441	0	0	0	0	0	0	(14,779)	(14,779)	2,269	2,269
36176F-WD-6	GNMA POOL NO 765044	3.500%	07/15/42		06/18/2013	BPN Paribas Securities	147,408	154,985	154,317	154,985	0	0	0	0	0	0	(668)	(668)	272	272
36176F-X2-9	GNMA POOL NO 765097	3.000%	02/15/43		02/14/2013	Royal Bank of Scotland	5,768,651	6,053,478	6,018,776	6,053,478	0	0	0	0	0	0	(34,702)	(34,702)	8,653	8,653
36176H-2R-4	GNMA POOL NO 766984	3.000%	10/15/42		08/16/2013	Merrill Lynch,Pierce,Fenner &	827,775	813,935	815,197	813,935	0	0	0	0	0	0	1,261	1,261	1,311	1,311
36176H-2V-5	GNMA POOL NO 766988	3.000%	11/15/42		08/16/2013	Merrill Lynch,Pierce,Fenner &	428,799	421,630	422,283	421,630	0	0	0	0	0	0	653	653	679	679
36176H-Q2-3	GNMA POOL NO 766673	3.500%	04/15/42		08/16/2013	JP Morgan Securities, Inc	930,137	955,934	944,743	955,934	0	0	0	0	0	0	(11,191)	(11,191)	1,718	1,718
36176H-QD-9	GNMA POOL NO 766652	3.000%	04/15/42		06/18/2013	Merrill Lynch,Pierce,Fenner &	119,528	127,354	123,207	127,354	0	0	0	0	0	0	(4,146)	(4,146)	189	189
36176M-UY-7	GNMA POOL NO 770399	4.500%	06/15/41		10/17/2013	Credit Suisse First Boston Cor	132,475	140,843	142,204	140,843	0	0	0	0	0	0	1,361	1,361	331	331
36176M-WF-6	GNMA POOL NO 770446	4.500%	06/15/41		04/16/2013	Citigroup Capital Markets Inc	907,625	989,950	994,701	989,950	0	0	0	0	0	0	4,751	4,751	1,929	1,929
36176N-U5-8	GNMA POOL NO 771304	3.000%	02/15/43		02/14/2013	Credit Suisse First Boston Cor	3,000,000	3,154,688	3,130,078	3,154,688	0	0	0	0	0	0	(24,609)	(24,609)	4,500	4,500
36176N-VX-6	GNMA POOL NO 771330	3.500%	04/15/43		04/16/2013	Royal Bank of Scotland	323,558	347,863	351,604	347,863	0	0	0	0	0	0	3,741	3,741	535	535
36176P-QC-3	GNMA POOL NO 772051	4.500%	08/15/41		04/16/2013	Citigroup Capital Markets Inc	261,000	284,674	286,040	284,674	0	0	0	0	0	0	1,366	1,366	555	555
36176Q-FT-6	GNMA POOL NO 772678	3.500%	11/15/41		08/16/2013	JP Morgan Securities, Inc	650,000	668,028	660,207	668,028	0	0	0	0	0	0	(7,820)	(7,820)	1,201	1,201
36176T-6H-6	GNMA POOL NO 776072	3.000%	02/15/43		02/14/2013	Credit Suisse First Boston Cor	1,053,553	1,107,877	1,099,234	1,107,877	0	0	0	0	0	0	(8,642)	(8,642)	1,580	1,580
36176T-6L-7	GNMA POOL NO 776075	3.000%	02/15/43		02/14/2013	Credit Suisse First Boston Cor	481,237	506,051	502,103	506,051	0	0	0	0	0	0	(3,948)	(3,948)	722	722
36176U-CJ-2	GNMA POOL NO 776173	3.500%	11/15/41		08/16/2013	JP Morgan Securities, Inc	57,501	59,095	58,404	59,095	0	0	0	0	0	0	(692)	(692)	106	106
36176W-7D-7	GNMA POOL NO 778792	3.500%	01/15/42		04/16/2013	Royal Bank of Scotland	1,767,440	1,900,205	1,920,641	1,900,205	0	0	0	0	0	0	20,436	20,436	2,921	2,921
36176W-7E-5	GNMA POOL NO 778793	3.500%	01/15/42		11/19/2013	Various	2,129,652	2,213,097	2,215,543	2,213,097	0	0	0	0	0	0	2,446	2,446	4,141	4,141
36176W-7F-2	GNMA POOL NO 778794	3.500%	01/15/42		06/18/2013	BPN Paribas Securities	8,739,331	9,188,587	9,148,987	9,188,587	0	0	0	0	0	0	(39,600)	(39,600)	16,143	16,143
36176X-B7-3	GNMA POOL NO 778862	3.500%	02/15/42		11/19/2013	Morgan Stanley & Co, Inc	106,201	108,939	109,043	108,939	0	0	0	0	0	0	104	104	207	207
36176X-FP-9	GNMA POOL NO 778974	3.500%	03/15/42		04/16/2013	Royal Bank of Scotland	539,874	580,428	586,670	580,428	0	0	0	0	0	0	6,242	6,242	892	892
36176X-P2-9	GNMA POOL NO 779241	3.500%	05/15/42		05/17/2013	JP Morgan Securities, Inc	4,999,998	5,433,396	5,442,185	5,433,396	0	0	0	0	0	0	8,789	8,789	9,722	9,722
36176X-P3-7	GNMA POOL NO 779242	3.500%	05/15/42		04/16/2013	Royal Bank of Scotland	87,022	93,559	94,565	93,559	0	0	0	0	0	0	1,006	1,006	144	144
36176X-PY-9	GNMA POOL NO 779239	3.500%	05/15/42		05/17/2013	JP Morgan Securities, Inc	9,999,995	10,866,791	10,884,369	10,866,791	0	0	0	0	0	0	17,578	17,578	19,444	19,444
36176Y-AG-2	GNMA POOL NO 779707	3.500%	11/15/41		11/19/2013	Morgan Stanley & Co, Inc	648,146	664,856	665,489	664,856	0	0	0	0	0	0	633	633	1,260	1,260
36177J-BW-8	GNMA POOL NO 790052	3.500%	03/15/42		08/16/2013	JP Morgan Securities, Inc	33,969	34,911	34,503	34,911	0	0	0	0	0	0	(409)	(409)	63	63
36177M-PE-6	GNMA POOL NO 793120	3.500%	02/15/42		11/19/2013	Morgan Stanley & Co, Inc	1,000,000	1,025,781	1,026,758	1,025,781	0	0	0	0	0	0	977	977	1,944	1,944
36177N-2C-3	GNMA POOL NO 794370	3.500%	02/15/42		08/16/2013	JP Morgan Securities, Inc	53,948	55,445	54,796	55,445	0	0	0	0	0	0	(649)	(649)	100	100
36177R-AD-3	GNMA POOL NO 796303	3.500%	09/15/42		08/16/2013	JP Morgan Securities, Inc	340,252	349,689	345,595	349,689	0	0	0	0	0	0	(4,094)	(4,094)	629	629
36177R-B9-1	GNMA POOL NO 796363	3.000%	02/15/43		02/14/2013	Credit Suisse First Boston Cor	3,800,000	3,995,938	3,964,766	3,995,938	0	0	0	0	0	0	(31,172)	(31,172)	5,700	5,700
36177R-CB-5	GNMA POOL NO 796365	3.500%	02/15/43		04/16/2013	Royal Bank of Scotland	2,305,176	2,478,334	2,504,988	2,478,334	0	0	0	0	0	0	26,654	26,654	3,810	3,810
36177T-4S-3	GNMA POOL NO 798932	3.500%	04/15/42		04/16/2013	Royal Bank of Scotland	8,780,181	9,439,724	9,541,245	9,439,724	0	0	0	0	0	0	101,521	101,521	14,512	14,512
36177W-SB-7	GNMA POOL NO AA0514	3.500%	06/15/42		11/19/2013	Morgan Stanley & Co, Inc	269,000	275,935	276,197	275,935	0	0	0	0	0	0	263	263	523	523
36177Y-4Y-9	GNMA POOL NO AA2639	3.500%	06/15/43		08/16/2013	JP Morgan Securities, Inc	55,000	56,525	55,864	56,525	0	0	0	0	0	0	(662)	(662)	102	102
36178A-6Z-5	GNMA POOL NO AA3588	3.500%	09/15/42		06/18/2013	BPN Paribas Securities	783,622	823,905	820,354	823,905	0	0	0	0	0	0	(3,551)	(3,551)	1,448	1,448
36178A-XP-7	GNMA POOL NO AA3386	3.500%	02/15/43		04/16/2013	Royal Bank of Scotland	276,715	297,501	300,700	297,501	0	0	0	0	0	0	3,200	3,200	457	457
36178D-2F-7	GNMA POOL NO AA6174	3.500%	03/15/43		05/17/2013	JP Morgan Securities, Inc	31,675	34,421	34,476	34,421	0	0	0	0	0	0	56	56	62	62
36178D-2H-3	GNMA POOL NO AA6176	3.500%	03/15/43		08/16/2013	JP Morgan Securities, Inc	505,567	519,588	513,506	519,588	0	0	0	0	0	0	(6,083)	(6,083)	934	934
36178D-BU-4	GNMA POOL NO AA5451	3.500%	07/15/42		08/16/2013	JP Morgan Securities, Inc	72,814	74,834	73,957	74,834	0	0	0	0	0	0	(876)	(876)	135	135
36178D-R2-9	GNMA POOL NO AA5905	3.500%	12/15/42		05/17/2013	JP Morgan Securities, Inc	8,000,000	8,693,438	8,707,500	8,693,438	0	0	0	0	0	0	14,062	14,062	15,556	15,556
36178D-RS-2	GNMA POOL NO AA5897	3.000%	12/15/42		08/16/2013	Merrill Lynch,Pierce,Fenner &	2,839,646	2,801,710	2,796,497	2,801,710	0	0	0	0	0	0	(5,213)	(5,213)	4,496	4,496

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36178D-VX-6	GNMA POOL NO AA6030 3.000% 02/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	370,831	364,631	365,196	364,631	0	0	0	0	0	0	565	565	587	587
36178D-X7-1	GNMA POOL NO AA6102 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	118,763	124,887	123,912	124,887	0	0	0	0	0	0	(974)	(974)	178	178
36178D-X9-7	GNMA POOL NO AA6104 3.000% 02/15/43		02/15/2013	Credit Suisse First Boston Cor	02/15/2013	Various	1,000,000	1,051,563	1,043,557	1,051,563	0	0	0	0	0	0	(8,005)	(8,005)	1,500	1,500
36178D-XW-6	GNMA POOL NO AA6093 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	2,307,563	2,426,547	2,407,618	2,426,547	0	0	0	0	0	0	(18,929)	(18,929)	3,461	3,461
36178D-XX-4	GNMA POOL NO AA6094 3.000% 02/15/43		02/14/2013	Royal Bank of Scotland	02/14/2013	Merrill Lynch,Pierce,Fenner &	4,860,845	5,100,849	5,071,608	5,100,849	0	0	0	0	0	0	(29,241)	(29,241)	7,291	7,291
36178E-AH-2	GNMA POOL NO AA6308 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	2,713,945	2,917,809	2,949,189	2,917,809	0	0	0	0	0	0	31,380	31,380	4,486	4,486
36178E-DK-2	GNMA POOL NO AA6406 3.000% 05/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	25,737	27,421	26,529	27,421	0	0	0	0	0	0	(893)	(893)	41	41
36178E-ZF-9	GNMA POOL NO AA7042 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	3,970,204	4,268,435	4,314,340	4,268,435	0	0	0	0	0	0	45,905	45,905	6,562	6,562
36178F-NB-8	GNMA POOL NO AA7586 3.000% 08/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	1,500,000	1,479,961	1,477,207	1,479,961	0	0	0	0	0	0	(2,754)	(2,754)	2,375	2,375
36178G-ES-9	GNMA POOL NO AA8245 3.500% 07/15/42		06/18/2013	BPN Paribas Securities	06/18/2013	JP Morgan Securities, Inc	329,643	346,589	345,095	346,589	0	0	0	0	0	0	(1,494)	(1,494)	609	609
36178G-FM-1	GNMA POOL NO AA8272 3.500% 07/15/42		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	175,000	188,146	190,169	188,146	0	0	0	0	0	0	2,023	2,023	289	289
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		09/05/2013	BPN Paribas Securities	12/01/2013	Paydown	65,856	65,095	65,856	65,856	0	761	0	761	0	0	0	0	399	115
36178G-S3-9	GNMA POOL NO AA8638 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	3,157,403	3,320,207	3,294,306	3,320,207	0	0	0	0	0	0	(25,901)	(25,901)	4,736	4,736
36178G-VW-1	GNMA POOL NO AA8729 3.000% 09/15/42		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	61,873	65,924	63,777	65,924	0	0	0	0	0	0	(2,146)	(2,146)	98	98
36178K-UD-5	GNMA POOL NO AB0580 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	1,133,894	1,192,360	1,183,059	1,192,360	0	0	0	0	0	0	(9,301)	(9,301)	1,701	1,701
36178K-W8-4	GNMA POOL NO AB0671 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	1,265,878	1,331,150	1,320,766	1,331,150	0	0	0	0	0	0	(10,384)	(10,384)	1,899	1,899
36178K-X6-7	GNMA POOL NO AB0701 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	500,000	532,734	515,391	532,734	0	0	0	0	0	0	(17,344)	(17,344)	792	792
36178K-YB-5	GNMA POOL NO AB0706 3.000% 07/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	220,985	217,290	217,627	217,290	0	0	0	0	0	0	337	337	350	350
36178K-YL-3	GNMA POOL NO AB0715 3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	66,978	68,836	68,030	68,836	0	0	0	0	0	0	(806)	(806)	124	124
36178L-MH-3	GNMA POOL NO AB1260 3.500% 07/15/42		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	1,436,783	1,561,322	1,563,848	1,561,322	0	0	0	0	0	0	2,526	2,526	2,794	2,794
36178L-SV-6	GNMA POOL NO AB1432 3.500% 08/15/42		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	500,001	543,341	544,219	543,341	0	0	0	0	0	0	879	879	972	972
36178M-TS-0	GNMA POOL NO AB2361 3.500% 03/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	200,238	215,280	217,595	215,280	0	0	0	0	0	0	2,315	2,315	331	331
36178M-WG-2	GNMA POOL NO AB2447 3.000% 07/15/43		07/18/2013	Merrill Lynch,Pierce,Fenner &	07/18/2013	Barclays Capital Inc	191,080	195,484	189,378	195,484	0	0	0	0	0	0	(6,106)	(6,106)	334	334
36178N-AK-5	GNMA POOL NO AB2710 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	186,754	200,782	202,942	200,782	0	0	0	0	0	0	2,159	2,159	309	309
36178N-AM-1	GNMA POOL NO AB2712 3.000% 04/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	89,065	87,576	87,712	87,576	0	0	0	0	0	0	136	136	141	141
36178N-GC-7	GNMA POOL NO AB2895 3.500% 09/15/42		05/17/2013	Various	05/17/2013	Various	2,477,309	2,671,437	2,693,263	2,671,437	0	0	0	0	0	0	21,826	21,826	4,297	4,297
36178N-LD-9	GNMA POOL NO AB3024 3.000% 10/15/42		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	1,250,022	1,230,683	1,231,028	1,230,683	0	0	0	0	0	0	345	345	1,979	1,979
36178N-NN-5	GNMA POOL NO AB3097 3.000% 12/15/42		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	1,627,374	1,605,634	1,602,646	1,605,634	0	0	0	0	0	0	(2,988)	(2,988)	2,577	2,577
36178Q-KK-7	GNMA POOL NO AB3898 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Morgan Stanley & Co, Inc	25,000,000	26,289,063	26,166,016	26,289,063	0	0	0	0	0	0	(123,047)	(123,047)	37,500	37,500
36178Q-KM-3	GNMA POOL NO AB3900 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	2,000,000	2,103,125	2,086,719	2,103,125	0	0	0	0	0	0	(16,406)	(16,406)	3,000	3,000
36178Q-YX-4	GNMA POOL NO AB4326 3.000% 10/15/42		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	2,739,982	2,919,365	2,824,322	2,919,365	0	0	0	0	0	0	(95,043)	(95,043)	4,338	4,338
36178R-S8-4	GNMA POOL NO AB5043 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	2,288,151	2,406,134	2,387,364	2,406,134	0	0	0	0	0	0	(18,770)	(18,770)	3,432	3,432
36178R-VF-4	GNMA POOL NO AB5114 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Morgan Stanley & Co, Inc	3,650,434	3,838,660	3,820,693	3,838,660	0	0	0	0	0	0	(17,967)	(17,967)	5,476	5,476
36178T-SQ-0	GNMA POOL NO AB6827 3.000% 09/15/42		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	1,381,368	1,359,353	1,360,378	1,359,353	0	0	0	0	0	0	1,025	1,025	2,187	2,187
36178V-CL-3	GNMA POOL NO AB8175 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	1,000,000	1,051,563	1,043,359	1,051,563	0	0	0	0	0	0	(8,203)	(8,203)	1,500	1,500
36178V-GL-9	GNMA POOL NO AB8303 3.000% 02/15/43		02/15/2013	Credit Suisse First Boston Cor	02/15/2013	Morgan Stanley & Co, Inc	130,248	136,964	136,323	136,964	0	0	0	0	0	0	(641)	(641)	195	195
36178V-GR-6	GNMA POOL NO AB8308 3.500% 03/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	984,754	1,058,726	1,070,112	1,058,726	0	0	0	0	0	0	11,386	11,386	1,628	1,628
36178V-GT-2	GNMA POOL NO AB8310 3.000% 02/15/43		02/15/2013	Royal Bank of Scotland	02/15/2013	Merrill Lynch,Pierce,Fenner &	500,000	524,688	521,680	524,688	0	0	0	0	0	0	(3,008)	(3,008)	750	750
36178V-HH-7	GNMA POOL NO AB8332 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	500,000	537,559	543,340	537,559	0	0	0	0	0	0	5,781	5,781	826	826
36178W-GL-7	GNMA POOL NO AB9203 3.000% 11/15/42		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	1,120,172	1,193,508	1,154,652	1,193,508	0	0	0	0	0	0	(38,856)	(38,856)	1,774	1,774
36178W-GU-7	GNMA POOL NO AB9211 3.500% 11/15/42		06/18/2013	BPN Paribas Securities	06/18/2013	Various	60,000,032	63,084,409	62,852,729	63,084,409	0	0	0	0	0	0	(231,680)	(231,680)	110,833	110,833

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36178W-MD-8	GNMA POOL NO AB9356 3.500% 10/15/42		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	500,000	513,867	507,851	513,867	0	0	0	0	0	0	(6,016)	(6,016)	924	924
36178W-RY-7	GNMA POOL NO AB9503 3.500% 11/15/42		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	1,999,999	2,150,233	2,173,358	2,150,233	0	0	0	0	0	0	23,125	23,125	3,306	3,306
36179A-WB-8	GNMA POOL NO AC1542 3.000% 02/15/43		02/15/2013	Credit Suisse First Boston Cor	02/15/2013	Morgan Stanley & Co, Inc	616,226	648,000	644,967	648,000	0	0	0	0	0	0	(3,033)	(3,033)	924	924
36179B-K2-9	GNMA POOL NO AC2113 3.000% 12/15/42		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	57,143	60,884	58,902	60,884	0	0	0	0	0	0	(1,982)	(1,982)	90	90
36179B-PS-7	GNMA POOL NO AC2233 3.500% 07/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	897,637	922,532	911,733	922,532	0	0	0	0	0	0	(10,800)	(10,800)	1,658	1,658
36179B-VZ-4	GNMA POOL NO AC2432 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Morgan Stanley & Co, Inc	4,461,849	4,691,913	4,669,952	4,691,913	0	0	0	0	0	0	(21,961)	(21,961)	6,693	6,693
36179B-WK-6	GNMA POOL NO AC2450 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	114,218	121,696	117,734	121,696	0	0	0	0	0	0	(3,962)	(3,962)	181	181
36179B-WY-6	GNMA POOL NO AC2463 3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	267,128	274,537	271,323	274,537	0	0	0	0	0	0	(3,214)	(3,214)	493	493
36179C-DT-6	GNMA POOL NO AC2814 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	1,208,157	1,270,453	1,260,542	1,270,453	0	0	0	0	0	0	(9,911)	(9,911)	1,812	1,812
36179C-FA-5	GNMA POOL NO AC2861 3.000% 04/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	197,407	210,331	203,483	210,331	0	0	0	0	0	0	(6,848)	(6,848)	313	313
36179C-FL-1	GNMA POOL NO AC2871 3.500% 10/15/42		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	35,756	38,442	38,856	38,442	0	0	0	0	0	0	413	413	59	59
36179D-5H-9	GNMA POOL NO AC4448 3.500% 05/15/43		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	2,000,000	2,173,359	2,176,875	2,173,359	0	0	0	0	0	0	3,516	3,516	3,889	3,889
36179D-EY-2	GNMA POOL NO AC3751 3.000% 12/15/42		01/17/2013	Morgan Stanley & Co, Inc	01/17/2013	Merrill Lynch,Pierce,Fenner &	40,000,018	42,564,081	42,387,519	42,564,081	0	0	0	0	0	0	(176,562)	(176,562)	70,000	70,000
36179D-LT-5	GNMA POOL NO AC3938 3.500% 01/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	1,999,995	2,055,464	2,031,401	2,055,464	0	0	0	0	0	0	(24,062)	(24,062)	3,694	3,694
36179D-US-7	GNMA POOL NO AC4193 3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	500,000	513,867	507,852	513,867	0	0	0	0	0	0	(6,016)	(6,016)	924	924
36179D-WV-8	GNMA POOL NO AC4260 3.000% 07/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	49,999	49,163	49,239	49,163	0	0	0	0	0	0	76	76	79	79
36179E-2Z-0	GNMA POOL NO AC5292 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	2,133,375	2,243,377	2,225,877	2,243,377	0	0	0	0	0	0	(17,500)	(17,500)	3,200	3,200
36179E-3A-4	GNMA POOL NO AC5293 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Morgan Stanley & Co, Inc	5,757,469	6,054,339	6,026,001	6,054,339	0	0	0	0	0	0	(28,338)	(28,338)	8,636	8,636
36179E-3R-7	GNMA POOL NO AC5308 3.000% 04/15/43		07/18/2013	Merrill Lynch,Pierce,Fenner &	07/18/2013	Barclays Capital Inc	999,999	1,023,046	991,093	1,023,046	0	0	0	0	0	0	(31,953)	(31,953)	1,750	1,750
36179F-H7-3	GNMA POOL NO AC5654 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	894,687	961,893	972,238	961,893	0	0	0	0	0	0	10,345	10,345	1,479	1,479
36179F-Q6-5	GNMA POOL NO AC5877 3.000% 07/15/43		07/18/2013	Merrill Lynch,Pierce,Fenner &	07/18/2013	Barclays Capital Inc	594,175	607,869	588,883	607,869	0	0	0	0	0	0	(18,986)	(18,986)	1,040	1,040
36179F-QK-4	GNMA POOL NO AC5858 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	444,357	477,736	482,874	477,736	0	0	0	0	0	0	5,138	5,138	734	734
36179F-VU-6	GNMA POOL NO AC6027 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	2,361,943	2,539,366	2,566,675	2,539,366	0	0	0	0	0	0	27,310	27,310	3,904	3,904
36179G-AG-8	GNMA POOL NO AC6307 3.000% 01/15/43		02/15/2013	Royal Bank of Scotland	02/15/2013	Merrill Lynch,Pierce,Fenner &	1,371,349	1,439,059	1,430,810	1,439,059	0	0	0	0	0	0	(8,250)	(8,250)	2,057	2,057
36179G-AH-6	GNMA POOL NO AC6308 3.000% 03/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	425,626	418,510	419,159	418,510	0	0	0	0	0	0	648	648	674	674
36179G-AJ-2	GNMA POOL NO AC6309 3.000% 03/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	50,251	49,410	49,487	49,410	0	0	0	0	0	0	77	77	80	80
36179J-AX-5	GNMA POOL NO AC8122 3.000% 01/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	429,374	423,638	422,850	423,638	0	0	0	0	0	0	(788)	(788)	680	680
36179J-C4-7	GNMA POOL NO AC8191 3.000% 01/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	973,451	1,023,645	1,015,659	1,023,645	0	0	0	0	0	0	(7,985)	(7,985)	1,460	1,460
36179J-D5-3	GNMA POOL NO AC8224 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	250,000	262,891	260,840	262,891	0	0	0	0	0	0	(2,051)	(2,051)	375	375
36179J-DK-0	GNMA POOL NO AC8206 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	1,842,597	1,937,606	1,922,491	1,937,606	0	0	0	0	0	0	(15,115)	(15,115)	2,764	2,764
36179J-EK-9	GNMA POOL NO AC8238 3.000% 02/15/43		02/15/2013	Various	02/15/2013	Various	4,369,752	4,593,974	4,569,065	4,593,974	0	0	0	0	0	0	(24,908)	(24,908)	6,555	6,555
36179J-VJ-3	GNMA POOL NO AC8717 3.500% 03/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	891,052	915,765	905,044	915,765	0	0	0	0	0	0	(10,720)	(10,720)	1,646	1,646
36179M-2P-4	GNMA POOL NO MA0782 3.000% 02/20/43		02/15/2013	Citigroup Capital Markets Inc	02/15/2013	Royal Bank of Scotland	55,501,700	58,608,494	58,237,760	58,608,494	0	0	0	0	0	0	(370,734)	(370,734)	83,253	83,253
36179M-5M-8	GNMA POOL NO MA0852 3.500% 01/20/43		06/18/2013	Citigroup Capital Markets Inc	06/18/2013	BPN Paribas Securities	70,006,959	75,033,239	73,343,228	75,033,239	0	0	0	0	0	0	(1,690,011)	(1,690,011)	129,319	129,319
36179M-AY-6	GNMA POOL NO MA0023 4.000% 04/20/42		01/17/2013	Credit Suisse First Boston Cor	01/17/2013	Citigroup Capital Markets Inc	116,000	126,204	125,742	126,204	0	0	0	0	0	0	(462)	(462)	271	271
36179M-C2-4	GNMA POOL NO MA0089 4.000% 05/20/42		01/18/2013	Credit Suisse First Boston Cor	01/18/2013	Citigroup Capital Markets Inc	211,552	230,161	229,319	230,161	0	0	0	0	0	0	(843)	(843)	494	494
36179M-C3-2	GNMA POOL NO MA0090 4.500% 05/20/42		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	1,085,113	1,182,985	1,180,272	1,182,985	0	0	0	0	0	0	(2,713)	(2,713)	2,442	2,442
36179M-E4-8	GNMA POOL NO MA0155 4.000% 06/20/42		01/17/2013	Credit Suisse First Boston Cor	01/17/2013	Citigroup Capital Markets Inc	600,393	653,209	650,817	653,209	0	0	0	0	0	0	(2,392)	(2,392)	1,401	1,401
36179M-G6-1	GNMA POOL NO MA0221 4.000% 07/20/42		01/18/2013	Credit Suisse First Boston Cor	01/18/2013	Citigroup Capital Markets Inc	2,301,088	2,503,512	2,494,343	2,503,512	0	0	0	0	0	0	(9,168)	(9,168)	5,369	5,369
36179M-NK-2	GNMA POOL NO MA0394 4.500% 07/20/42		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	513,194	559,482	558,199	559,482	0	0	0	0	0	0	(1,283)	(1,283)	1,155	1,155

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179M-QR-4	GNMA POOL NO MA0464 4.500% 10/20/42		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	572,317	623,937	622,507	623,937	0	0	0	0	0	0	(1,431)	(1,431)	1,288	1,288
36179M-VU-1	GNMA POOL NO MA0627 4.500% 12/20/42		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	468,760	511,040	509,868	511,040	0	0	0	0	0	0	(1,172)	(1,172)	1,055	1,055
36179M-X6-2	GNMA POOL NO MA0701 4.500% 01/20/43		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	211,670	230,762	230,233	230,762	0	0	0	0	0	0	(529)	(529)	476	476
36179N-DQ-8	GNMA POOL NO MA1011 3.000% 05/20/43		05/17/2013	Goldman Sachs & Co	05/17/2013	Various	67,000,000	71,025,234	70,742,754	71,025,234	0	0	0	0	0	0	(282,480)	(282,480)	111,667	111,667
36179N-F6-0	GNMA POOL NO MA1089 3.000% 06/20/43		06/18/2013	Citigroup Capital Markets Inc	06/18/2013	Merrill Lynch,Pierce,Fenner &	12,001,200	12,675,799	12,644,389	12,675,799	0	0	0	0	0	0	(31,409)	(31,409)	19,002	19,002
36180B-3H-2	GNMA POOL NO AD0800 3.000% 02/15/43		02/15/2013	Royal Bank of Scotland	02/15/2013	Merrill Lynch,Pierce,Fenner &	378,651	397,347	395,069	397,347	0	0	0	0	0	0	(2,278)	(2,278)	568	568
36180B-YS-4	GNMA POOL NO AD0721 3.000% 06/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Various	634,843	661,693	646,154	661,693	0	0	0	0	0	0	(15,539)	(15,539)	1,005	1,005
36180B-YY-1	GNMA POOL NO AD0727 3.500% 07/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	350,000	359,707	355,496	359,707	0	0	0	0	0	0	(4,211)	(4,211)	647	647
36180B-ZS-3	GNMA POOL NO AD0753 3.000% 05/15/43		06/18/2013	Various	06/18/2013	Morgan Stanley & Co, Inc	3,000,003	3,125,784	3,092,346	3,125,784	0	0	0	0	0	0	(33,438)	(33,438)	4,750	4,750
36180B-ZT-1	GNMA POOL NO AD0754 3.000% 05/15/43		06/18/2013	Barclays Capital Inc	06/18/2013	Morgan Stanley & Co, Inc	3,000,003	3,052,972	3,092,347	3,052,972	0	0	0	0	0	0	39,375	39,375	4,750	4,750
36180B-ZU-8	GNMA POOL NO AD0755 3.000% 05/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	3,001,735	3,198,255	3,094,132	3,198,255	0	0	0	0	0	0	(104,123)	(104,123)	4,753	4,753
36180C-4B-2	GNMA POOL NO AD1718 3.000% 02/15/43		02/14/2013	Royal Bank of Scotland	02/14/2013	Merrill Lynch,Pierce,Fenner &	33,000,000	34,629,375	34,430,860	34,629,375	0	0	0	0	0	0	(198,515)	(198,515)	49,500	49,500
36180C-4J-5	GNMA POOL NO AD1725 3.500% 02/15/43		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	1,114,999	1,211,646	1,213,606	1,211,646	0	0	0	0	0	0	1,960	1,960	2,168	2,168
36180C-4S-5	GNMA POOL NO AD1733 3.000% 02/15/43		02/15/2013	Credit Suisse First Boston Cor	02/15/2013	Various	500,000	525,781	522,741	525,781	0	0	0	0	0	0	(3,040)	(3,040)	750	750
36180C-4T-3	GNMA POOL NO AD1734 3.000% 02/15/43		02/14/2013	Royal Bank of Scotland	02/14/2013	Merrill Lynch,Pierce,Fenner &	8,370,504	8,783,798	8,733,444	8,783,798	0	0	0	0	0	0	(50,354)	(50,354)	12,556	12,556
36180C-DU-0	GNMA POOL NO AD1015 3.000% 05/15/43		06/18/2013	Various	06/18/2013	Various	80,000,000	83,946,563	82,110,234	83,946,563	0	0	0	0	0	0	(1,836,328)	(1,836,328)	126,667	126,667
36180C-EF-2	GNMA POOL NO AD1034 3.000% 07/15/43		07/18/2013	Merrill Lynch,Pierce,Fenner &	07/18/2013	Barclays Capital Inc	1,000,000	1,023,047	991,094	1,023,047	0	0	0	0	0	0	(31,953)	(31,953)	1,750	1,750
36180C-GK-9	GNMA POOL NO AD1102 3.000% 05/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	129,517	137,996	133,504	137,996	0	0	0	0	0	0	(4,493)	(4,493)	205	205
36180C-N4-7	GNMA POOL NO AD1311 3.000% 07/15/43		07/18/2013	Merrill Lynch,Pierce,Fenner &	07/18/2013	Barclays Capital Inc	28,000,000	28,645,313	27,750,625	28,645,313	0	0	0	0	0	0	(894,688)	(894,688)	49,000	49,000
36180D-M7-9	GNMA POOL NO AD2182 3.500% 02/15/43		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	284,766	309,450	309,950	309,450	0	0	0	0	0	0	501	501	554	554
36180D-RQ-2	GNMA POOL NO AD2295 3.500% 03/15/43		11/19/2013	Various	11/19/2013	Various	2,543,799	2,611,334	2,602,334	2,611,334	0	0	0	0	0	0	(9,000)	(9,000)	4,849	4,849
36180D-UT-2	GNMA POOL NO AD2394 3.500% 05/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	BPN Paribas Securities	3,642,027	3,743,036	3,710,315	3,743,036	0	0	0	0	0	0	(32,721)	(32,721)	6,728	6,728
36180D-VH-7	GNMA POOL NO AD2416 3.500% 05/15/43		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	22,393,583	24,334,652	24,374,016	24,334,652	0	0	0	0	0	0	39,364	39,364	43,543	43,543
36180D-YH-4	GNMA POOL NO AD2512 3.000% 07/15/43		09/17/2013	Various	09/17/2013	Barclays Capital Inc	15,855,812	15,650,604	15,586,364	15,650,604	0	0	0	0	0	0	(64,240)	(64,240)	24,017	24,017
36180E-5J-0	GNMA POOL NO AD3549 3.000% 06/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	2,466,761	2,433,807	2,429,278	2,433,807	0	0	0	0	0	0	(4,529)	(4,529)	3,906	3,906
36180E-6D-2	GNMA POOL NO AD3568 3.500% 06/15/43		06/18/2013	BPN Paribas Securities	06/18/2013	Citigroup Capital Markets Inc	500,000	525,703	524,258	525,703	0	0	0	0	0	0	(1,445)	(1,445)	924	924
36180E-PV-1	GNMA POOL NO AD3136 3.000% 04/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	1,986,250	1,959,715	1,956,069	1,959,715	0	0	0	0	0	0	(3,647)	(3,647)	3,145	3,145
36180F-A4-4	GNMA POOL NO AD3627 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	869,939	926,893	896,717	926,893	0	0	0	0	0	0	(30,176)	(30,176)	1,377	1,377
36180F-H9-6	GNMA POOL NO AD3856 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	538,467	573,720	555,042	573,720	0	0	0	0	0	0	(18,678)	(18,678)	853	853
36180F-MY-5	GNMA POOL NO AD3975 3.000% 03/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	603,757	593,663	594,583	593,663	0	0	0	0	0	0	920	920	956	956
36180F-X6-4	GNMA POOL NO AD4301 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	500,000	537,559	543,340	537,559	0	0	0	0	0	0	5,781	5,781	826	826
36180F-YV-8	GNMA POOL NO AD4324 3.000% 02/15/43		02/14/2013	Credit Suisse First Boston Cor	02/15/2013	Merrill Lynch,Pierce,Fenner &	2,000,000	2,103,125	2,086,719	2,103,125	0	0	0	0	0	0	(16,406)	(16,406)	3,000	3,000
36180H-BE-7	GNMA POOL NO AD5437 3.500% 05/15/43		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	2,771,350	3,011,570	3,016,441	3,011,570	0	0	0	0	0	0	4,872	4,872	5,389	5,389
36180H-GS-1	GNMA POOL NO AD5609 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	6,235,816	6,704,233	6,776,335	6,704,233	0	0	0	0	0	0	72,102	72,102	10,306	10,306
36180H-GY-8	GNMA POOL NO AD5615 3.500% 04/15/43		11/19/2013	Morgan Stanley & Co, Inc	11/19/2013	Citigroup Capital Markets Inc	25,000	25,645	25,669	25,645	0	0	0	0	0	0	24	24	49	49
36180H-JP-4	GNMA POOL NO AD5670 3.500% 07/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	500,000	513,867	507,851	513,867	0	0	0	0	0	0	(6,016)	(6,016)	924	924
36180H-JV-1	GNMA POOL NO AD5676 3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	140,000	143,883	142,198	143,883	0	0	0	0	0	0	(1,684)	(1,684)	259	259
36180J-A2-0	GNMA POOL NO AD6325 3.500% 05/15/43		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	968,325	1,052,259	1,053,961	1,052,259	0	0	0	0	0	0	1,702	1,702	1,883	1,883
36180J-KX-1	GNMA POOL NO AD6610 3.000% 07/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	200,000	196,656	196,961	196,656	0	0	0	0	0	0	305	305	317	317
36180J-TU-8	GNMA POOL NO AD6863 3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	519,749	534,164	527,911	534,164	0	0	0	0	0	0	(6,253)	(6,253)	960	960
36180J-Y9-9	GNMA POOL NO AD7036 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	123,185	131,250	126,977	131,250	0	0	0	0	0	0	(4,273)	(4,273)	195	195
36180K-JY-8	GNMA POOL NO AD7479 3.500% 04/15/43		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	1,000,000	1,086,680	1,088,438	1,086,680	0	0	0	0	0	0	1,758	1,758	1,944	1,944
36180M-LT-2	GNMA POOL NO AD8438 3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	250,000	256,934	253,926	256,934	0	0	0	0	0	0	(3,008)	(3,008)	462	462
36180M-U8-8	GNMA POOL NO AD8707 3.000% 05/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	531,477	566,272	547,837	566,272	0	0	0	0	0	0	(18,436)	(18,436)	842	842

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36180N-AR-6	GNMA POOL NO AD9016 3.000% 04/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	1,856,273	1,831,474	1,828,066	1,831,474	0	0	0	0	0	0	(3,408)	(3,408)	2,939	2,939
36180N-AT-2	GNMA POOL NO AD9018 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	499,950	537,505	543,286	537,505	0	0	0	0	0	0	5,781	5,781	826	826
36180N-AU-9	GNMA POOL NO AD9019 3.500% 04/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	300,053	308,375	304,765	308,375	0	0	0	0	0	0	(3,610)	(3,610)	554	554
36180N-DQ-5	GNMA POOL NO AD9111 3.000% 05/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	156,396	166,635	161,210	166,635	0	0	0	0	0	0	(5,425)	(5,425)	248	248
36180N-KT-1	GNMA POOL NO AD9306 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	1,000,100	1,065,575	1,030,884	1,065,575	0	0	0	0	0	0	(34,691)	(34,691)	1,583	1,583
36180N-KZ-7	GNMA POOL NO AD9312 3.000% 07/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	1,797,046	1,773,038	1,769,739	1,773,038	0	0	0	0	0	0	(3,299)	(3,299)	2,845	2,845
36180N-YN-9	GNMA POOL NO AD9717 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	852,695	916,747	926,606	916,747	0	0	0	0	0	0	9,859	9,859	1,409	1,409
36180S-AY-0	GNMA POOL NO AE0023 3.500% 05/15/43		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	787,765	856,048	857,433	856,048	0	0	0	0	0	0	1,385	1,385	1,532	1,532
36180S-S9-6	GNMA POOL NO AE0544 3.000% 04/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	117,152	115,193	115,371	115,193	0	0	0	0	0	0	178	178	185	185
36180S-TR-5	GNMA POOL NO AE0560 3.500% 05/15/43		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	1,601,929	1,740,784	1,743,600	1,740,784	0	0	0	0	0	0	2,816	2,816	3,115	3,115
36180T-G9-7	GNMA POOL NO AE1124 3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	656,726	674,940	667,039	674,940	0	0	0	0	0	0	(7,901)	(7,901)	1,213	1,213
36180U-4Q-9	GNMA POOL NO AE2631 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	3,221,387	3,463,369	3,500,616	3,463,369	0	0	0	0	0	0	37,247	37,247	5,324	5,324
36180U-B2-4	GNMA POOL NO AE1857 3.000% 05/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	200,001	213,095	206,157	213,095	0	0	0	0	0	0	(6,938)	(6,938)	317	317
36180U-BH-1	GNMA POOL NO AE1840 3.000% 04/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	919,368	903,997	905,397	903,997	0	0	0	0	0	0	1,401	1,401	1,456	1,456
36180U-DM-8	GNMA POOL NO AE1908 3.000% 05/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	191,514	204,052	197,409	204,052	0	0	0	0	0	0	(6,643)	(6,643)	303	303
36180U-E6-2	GNMA POOL NO AE1957 3.000% 04/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	720,601	767,778	742,782	767,778	0	0	0	0	0	0	(24,996)	(24,996)	1,141	1,141
36180U-E9-6	GNMA POOL NO AE1960 3.000% 04/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	297,246	316,706	306,395	316,706	0	0	0	0	0	0	(10,311)	(10,311)	471	471
36180U-LZ-0	GNMA POOL NO AE2144 3.500% 05/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	683,021	701,964	693,747	701,964	0	0	0	0	0	0	(8,218)	(8,218)	1,262	1,262
36180U-MY-2	GNMA POOL NO AE2175 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	670,996	714,925	691,650	714,925	0	0	0	0	0	0	(23,275)	(23,275)	1,062	1,062
36180U-RP-6	GNMA POOL NO AE2294 3.000% 06/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Various	2,842,700	2,881,557	2,831,872	2,881,557	0	0	0	0	0	0	(49,685)	(49,685)	4,668	4,668
36180U-UB-3	GNMA POOL NO AE2378 3.000% 05/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	309,799	330,081	319,335	330,081	0	0	0	0	0	0	(10,746)	(10,746)	491	491
36180V-PV-3	GNMA POOL NO AE3136 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	72,283	77,015	74,508	77,015	0	0	0	0	0	0	(2,507)	(2,507)	114	114
36180Y-4P-3	GNMA POOL NO AE6230 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	944,172	1,005,986	973,235	1,005,986	0	0	0	0	0	0	(32,751)	(32,751)	1,495	1,495
36180Y-4T-5	GNMA POOL NO AE6234 3.000% 07/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Various	2,812,818	2,780,840	2,771,044	2,780,840	0	0	0	0	0	0	(9,796)	(9,796)	4,479	4,479
36181A-3U-4	GNMA POOL NO AE7111 3.500% 06/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	57,637	59,235	58,542	59,235	0	0	0	0	0	0	(693)	(693)	106	106
36181A-3X-8	GNMA POOL NO AE7114 3.500% 07/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	73,503	75,541	74,657	75,541	0	0	0	0	0	0	(884)	(884)	136	136
36181A-MM-1	GNMA POOL NO AE6664 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	905,551	964,836	933,425	964,836	0	0	0	0	0	0	(31,411)	(31,411)	1,434	1,434
36181A-T5-1	GNMA POOL NO AE6872 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	264,175	281,470	272,307	281,470	0	0	0	0	0	0	(9,164)	(9,164)	418	418
36181A-T9-3	GNMA POOL NO AE6876 3.000% 07/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	143,076	140,684	140,902	140,684	0	0	0	0	0	0	218	218	227	227
36181A-YT-3	GNMA POOL NO AE7022 3.000% 06/15/43		07/18/2013	Merrill Lynch,Pierce,Fenner &	07/18/2013	Various	10,020,569	10,549,337	10,209,952	10,549,337	0	0	0	0	0	0	(339,385)	(339,385)	16,366	16,366
36181A-YX-4	GNMA POOL NO AE7026 3.000% 06/15/43		06/18/2013	Barclays Capital Inc	06/18/2013	Morgan Stanley & Co, Inc	1,000,000	1,017,656	1,030,781	1,017,656	0	0	0	0	0	0	13,125	13,125	1,583	1,583
36181A-YY-2	GNMA POOL NO AE7027 3.000% 06/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	269,584	265,077	265,488	265,077	0	0	0	0	0	0	411	411	427	427
36181A-YZ-9	GNMA POOL NO AE7028 3.500% 06/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	750,050	770,852	761,828	770,852	0	0	0	0	0	0	(9,024)	(9,024)	1,386	1,386
36181B-K2-5	GNMA POOL NO AE7513 3.000% 06/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Various	2,009,546	2,038,625	2,014,072	2,038,625	0	0	0	0	0	0	(24,553)	(24,553)	3,182	3,182
36181B-K3-3	GNMA POOL NO AE7514 3.000% 06/15/43		06/18/2013	Various	06/18/2013	Morgan Stanley & Co, Inc	4,350,956	4,492,370	4,484,884	4,492,370	0	0	0	0	0	0	(7,486)	(7,486)	6,889	6,889
36181B-KZ-2	GNMA POOL NO AE7512 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	523,483	557,755	539,596	557,755	0	0	0	0	0	0	(18,158)	(18,158)	829	829
36181B-N7-1	GNMA POOL NO AE7614 3.500% 07/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	63,946	65,720	64,951	65,720	0	0	0	0	0	0	(769)	(769)	118	118
36181B-PE-4	GNMA POOL NO AE7621 3.000% 07/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	1,672,624	1,650,279	1,647,208	1,650,279	0	0	0	0	0	0	(3,071)	(3,071)	2,648	2,648
36181B-RX-0	GNMA POOL NO AE7702 3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	789,984	811,894	802,389	811,894	0	0	0	0	0	0	(9,504)	(9,504)	1,459	1,459
36181B-SG-6	GNMA POOL NO AE7719 3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	285,774	293,700	290,262	293,700	0	0	0	0	0	0	(3,438)	(3,438)	528	528
36181C-Y7-7	GNMA POOL NO AE8834 3.500% 10/15/43		11/19/2013	Morgan Stanley & Co, Inc	11/19/2013	Citigroup Capital Markets Inc	100,000	102,578	102,676	102,578	0	0	0	0	0	0	98	98	194	194
36181E-A7-9	GNMA POOL NO AE9930 3.500% 05/15/43		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	1,347,192	1,463,966	1,466,334	1,463,966	0	0	0	0	0	0	2,368	2,368	2,620	2,620
36181F-AC-5	GNMA POOL NO AF0003 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	1,094,877	1,166,557	1,128,579	1,166,557	0	0	0	0	0	0	(37,979)	(37,979)	1,734	1,734
36181F-BZ-3	GNMA POOL NO AF0056 3.500% 07/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Various	2,837,266	2,915,956	2,887,611	2,915,956	0	0	0	0	0	0	(28,345)	(28,345)	5,241	5,241
36181F-J6-9	GNMA POOL NO AF0285 3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	456,000	468,647	463,161	468,647	0	0	0	0	0	0	(5,486)	(5,486)	842	842
36181F-UK-5	GNMA POOL NO AF0586 3.500% 08/15/43		08/16/2013	Citigroup Capital Markets Inc	08/16/2013	Morgan Stanley & Co, Inc	24,000,000	24,665,625	24,376,875	24,665,625	0	0	0	0	0	0	(288,750)	(288,750)	44,333	44,333
36181G-C8-0	GNMA POOL NO AF0995 3.000% 06/15/43		06/18/2013	Barclays Capital Inc	06/18/2013	Morgan Stanley & Co, Inc	5,000,000	5,088,281	5,153,906	5,088,281	0	0	0	0	0	0	65,625	65,625	7,917	7,917
36181G-FL-8	GNMA POOL NO AF1071 3.000% 07/15/43		07/18/2013	Merrill Lynch,Pierce,Fenner &	07/18/2013	Barclays Capital Inc	2,126,771	2,175,786	2,107,829	2,175,786	0	0	0	0	0	0	(67,957)	(67,957)	3,722	3,722
36181G-FU-8	GNMA POOL NO AF1079 3.000% 07/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	216,812	213,187	213,518	213,187	0	0	0	0	0	0	330	330	343	343

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36181G-FY-0	GNMA POOL NO AF1083	3.500% 07/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	199,937	205,482	203,076	205,482	0	0	0	0	0	0	(2,405)	(2,405)	369	369
36181G-H4-4	GNMA POOL NO AF1151	3.000% 08/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	2,624,333	2,589,274	2,584,455	2,589,274	0	0	0	0	0	0	(4,818)	(4,818)	4,155	4,155
36181H-5V-5	GNMA POOL NO AF2660	3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	1,061,767	1,131,280	1,094,450	1,131,280	0	0	0	0	0	0	(36,830)	(36,830)	1,681	1,681
36181H-5Z-6	GNMA POOL NO AF2664	3.000% 07/15/43		09/17/2013	Citigroup Capital Markets Inc	09/17/2013	Barclays Capital Inc	5,798,355	5,710,247	5,696,884	5,710,247	0	0	0	0	0	0	(13,363)	(13,363)	8,698	8,698
36181J-AG-8	GNMA POOL NO AF2707	3.000% 07/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	383,187	376,781	377,365	376,781	0	0	0	0	0	0	584	584	607	607
36181J-QB-2	GNMA POOL NO AF3150	3.000% 08/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	725,353	713,226	714,331	713,226	0	0	0	0	0	0	1,105	1,105	1,148	1,148
36181K-HB-9	GNMA POOL NO AF3826	3.000% 08/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	286,235	281,450	281,886	281,450	0	0	0	0	0	0	436	436	453	453
36181K-J7-6	GNMA POOL NO AF3886	3.500% 07/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	24,952	25,644	25,344	25,644	0	0	0	0	0	0	(300)	(300)	46	46
36181L-S5-8	GNMA POOL NO AF5040	3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	500,000	513,867	507,852	513,867	0	0	0	0	0	0	(6,016)	(6,016)	924	924
36181L-T6-5	GNMA POOL NO AF5073	3.000% 08/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	1,835,321	1,810,802	1,807,433	1,810,802	0	0	0	0	0	0	(3,370)	(3,370)	2,906	2,906
36181L-T8-1	GNMA POOL NO AF5075	3.000% 08/15/43		09/17/2013	Citigroup Capital Markets Inc	09/17/2013	Barclays Capital Inc	17,280,042	17,017,466	16,977,641	17,017,466	0	0	0	0	0	0	(39,825)	(39,825)	25,920	25,920
36181L-T9-9	GNMA POOL NO AF5076	3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	532,872	547,651	541,240	547,651	0	0	0	0	0	0	(6,411)	(6,411)	984	984
36181L-TW-8	GNMA POOL NO AF5065	3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	250,000	256,934	253,926	256,934	0	0	0	0	0	0	(3,008)	(3,008)	462	462
36181L-UB-2	GNMA POOL NO AF5078	3.500% 08/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	21,744,000	22,347,056	22,085,449	22,347,056	0	0	0	0	0	0	(261,608)	(261,608)	40,166	40,166
36181N-S3-9	GNMA POOL NO AF6838	3.500% 07/15/43		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	1,434,984	1,474,782	1,457,518	1,474,782	0	0	0	0	0	0	(17,265)	(17,265)	2,651	2,651
36182A-V9-9	GNMA POOL NO AG6040	3.500% 10/15/43		11/19/2013	Morgan Stanley & Co, Inc	11/19/2013	Citigroup Capital Markets Inc	13,000,000	13,335,156	13,347,852	13,335,156	0	0	0	0	0	0	12,695	12,695	25,278	25,278
36202D-2B-6	GNMA 2 POOL NO 003470	4.500% 11/20/33		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	6,127	6,680	6,665	6,680	0	0	0	0	0	0	(15)	(15)	14	14
36202E-3E-7	GNMA POOL NO 004397	4.500% 03/20/39		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	533,638	581,769	580,435	581,769	0	0	0	0	0	0	(1,334)	(1,334)	1,201	1,201
36202E-4G-1	GNMA POOL NO 004423	4.500% 04/20/39		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	848,336	924,852	922,731	924,852	0	0	0	0	0	0	(2,121)	(2,121)	1,909	1,909
36202E-5F-2	GNMA POOL NO 004446	4.500% 05/20/39		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	596,355	650,143	648,652	650,143	0	0	0	0	0	0	(1,491)	(1,491)	1,342	1,342
36202E-E7-0	GNMA POOL NO 003758	4.500% 09/20/35		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	417,978	455,678	454,633	455,678	0	0	0	0	0	0	(1,045)	(1,045)	940	940
36202F-2M-7	GNMA POOL NO 005280	4.000% 01/20/42		01/18/2013	Credit Suisse First Boston Cor	01/18/2013	Citigroup Capital Markets Inc	599,999	652,781	650,390	652,781	0	0	0	0	0	0	(2,391)	(2,391)	1,400	1,400
36202F-B4-7	GNMA POOL NO 004559	5.000% 10/20/39		01/01/2013	Security Transfer	12/01/2013	Paydown	15,438	17,034	15,438	15,438	0	(1,596)	0	(1,596)	0	0	0	0	363	64
36202F-B4-7	GNMA POOL NO 004559	5.000% 10/20/39		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	266,233	293,750	293,750	293,750	0	0	0	0	0	0	0	0	1,109	1,109
36202F-DB-9	GNMA POOL NO 004598	4.500% 12/20/39		01/01/2013	Security Transfer	12/01/2013	Paydown	30,709	33,824	30,709	30,709	0	(3,115)	0	(3,115)	0	0	0	0	621	115
36202F-DB-9	GNMA POOL NO 004598	4.500% 12/20/39		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	520,758	573,590	573,590	573,590	0	0	0	0	0	0	0	0	1,953	1,953
36202F-E6-9	GNMA POOL NO 004657	4.500% 03/20/40		01/01/2013	Security Transfer	12/01/2013	Paydown	19,524	21,497	19,524	19,524	0	(1,974)	0	(1,974)	0	0	0	0	407	73
36202F-EH-5	GNMA POOL NO 004636	4.500% 02/20/40		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	370,423	407,867	407,867	407,867	0	0	0	0	0	0	0	0	1,389	1,389
36202F-GW-0	GNMA POOL NO 004713	4.500% 06/20/40		01/01/2013	Security Transfer	12/01/2013	Paydown	42,180	46,443	42,180	42,180	0	(4,264)	0	(4,264)	0	0	0	0	887	158
36202F-GW-0	GNMA POOL NO 004713	4.500% 06/20/40		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	639,922	704,608	704,608	704,608	0	0	0	0	0	0	0	0	2,400	2,400
36202F-LN-4	GNMA POOL NO 004833	4.000% 10/20/40		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,533,246	4,976,327	4,976,327	4,976,327	0	0	0	0	0	0	0	0	15,111	15,111
36202F-LP-9	GNMA POOL NO 004834	4.500% 10/20/40		01/01/2013	Security Transfer	12/01/2013	Paydown	46,539	51,243	46,539	46,539	0	(4,704)	0	(4,704)	0	0	0	0	977	175
36202F-UF-1	GNMA POOL NO 005082	4.500% 06/20/41		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	16,386,581	17,864,573	17,823,607	17,864,573	0	0	0	0	0	0	(40,966)	(40,966)	36,870	36,870
36202F-V8-6	GNMA POOL NO 005139	4.000% 08/20/41		01/18/2013	Credit Suisse First Boston Cor	01/18/2013	Citigroup Capital Markets Inc	14,248,121	15,501,511	15,444,741	15,501,511	0	0	0	0	0	0	(56,770)	(56,770)	33,246	33,246
36202F-V9-4	GNMA POOL NO 005140	4.500% 08/20/41		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	2,604,848	2,839,793	2,833,281	2,839,793	0	0	0	0	0	0	(6,512)	(6,512)	5,861	5,861
36202F-VF-0	GNMA POOL NO 005114	4.000% 07/20/41		01/18/2013	Credit Suisse First Boston Cor	01/18/2013	Citigroup Capital Markets Inc	992,807	1,080,143	1,076,187	1,080,143	0	0	0	0	0	0	(3,956)	(3,956)	2,317	2,317
36202F-X8-4	GNMA POOL NO 005203	4.000% 10/20/41		01/18/2013	Credit Suisse First Boston Cor	01/18/2013	Citigroup Capital Markets Inc	2,359,373	2,566,924	2,557,523	2,566,924	0	0	0	0	0	0	(9,401)	(9,401)	5,505	5,505
36202F-X9-2	GNMA POOL NO 005204	4.500% 10/20/41		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	321,832	350,860	350,055	350,860	0	0	0	0	0	0	(805)	(805)	724	724
36202F-XC-5	GNMA POOL NO 005175	4.500% 09/20/41		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	2,907,509	3,169,753	3,162,484	3,169,753	0	0	0	0	0	0	(7,269)	(7,269)	6,542	6,542

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36202F-Y7-5	GNMA POOL NO 005234 4.500% 11/20/41		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	50,192	54,719	54,594	54,719	0	0	0	0	0	0	(125)	(125)	113	113
36202F-ZY-5	GNMA POOL NO 005259 4.000% 12/20/41		01/17/2013	Credit Suisse First Boston Cor	01/17/2013	Citigroup Capital Markets Inc	1,012,250	1,101,296	1,097,263	1,101,296	0	0	0	0	0	0	(4,033)	(4,033)	2,362	2,362
36202F-ZZ-2	GNMA POOL NO 005260 4.500% 12/20/41		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	309,451	337,362	336,589	337,362	0	0	0	0	0	0	(774)	(774)	696	696
36204D-X2-0	GNMA 1 POOL NO 367097 4.500% 07/15/41		05/17/2013	Citigroup Capital Markets Inc	05/17/2013	Credit Suisse First Boston Cor	18,500,000	20,208,359	20,175,117	20,208,359	0	0	0	0	0	0	(33,242)	(33,242)	46,250	46,250
36207Q-XC-6	GNMA 1 POOL NO 439075 4.500% 02/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	5,444,523	5,788,421	5,844,355	5,788,421	0	0	0	0	0	0	55,934	55,934	13,611	13,611
36207Q-XQ-5	GNMA 1 POOL NO 439087 4.500% 02/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	17,694	19,299	19,392	19,299	0	0	0	0	0	0	93	93	38	38
3620A1-X7-8	GNMA POOL NO 716302 5.000% 06/15/39		01/01/2013	Security Transfer	12/01/2013	Paydown	2,414	2,635	2,414	2,414	0	(220)	0	(220)	0	0	0	0	51	10
3620A2-KZ-8	GNMA POOL NO 716812 4.500% 04/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	3,161,444	3,448,196	3,463,881	3,448,196	0	0	0	0	0	0	15,684	15,684	6,718	6,718
3620A2-L5-3	GNMA POOL NO 716848 4.500% 04/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	599,717	654,114	657,253	654,114	0	0	0	0	0	0	3,139	3,139	1,274	1,274
3620A2-L7-9	GNMA POOL NO 716850 4.500% 04/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	2,185,994	2,384,271	2,394,688	2,384,271	0	0	0	0	0	0	10,418	10,418	4,645	4,645
3620A2-VJ-2	GNMA POOL NO 717117 4.500% 05/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	349,779	381,505	383,172	381,505	0	0	0	0	0	0	1,667	1,667	743	743
3620A5-CD-9	GNMA POOL NO 719268 4.500% 07/15/40		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	186,595	203,520	204,409	203,520	0	0	0	0	0	0	889	889	397	397
3620A5-KR-9	GNMA POOL NO 719504 4.500% 02/15/41		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	148,273	157,638	159,161	157,638	0	0	0	0	0	0	1,523	1,523	371	371
3620A6-C3-9	GNMA POOL NO 720190 4.500% 07/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	370,788	394,208	398,017	394,208	0	0	0	0	0	0	3,809	3,809	927	927
3620A8-DD-2	GNMA POOL NO 722000 3.000% 06/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	1,420,404	1,401,428	1,398,821	1,401,428	0	0	0	0	0	0	(2,608)	(2,608)	2,249	2,249
3620A8-LU-5	GNMA POOL NO 722239 5.000% 08/15/39		01/01/2013	Security Transfer	12/01/2013	Paydown	4,431	4,835	4,431	4,431	0	(404)	0	(404)	0	0	0	0	112	18
3620A9-SH-5	GNMA POOL NO 723320 5.000% 09/15/39		01/01/2013	Security Transfer	12/01/2013	Paydown	8,014	8,746	8,014	8,014	0	(731)	0	(731)	0	0	0	0	186	33
3620AC-3Z-5	GNMA POOL NO 726316 5.000% 09/15/39		01/01/2013	Security Transfer	12/01/2013	Paydown	26,638	29,069	26,638	26,638	0	(2,431)	0	(2,431)	0	0	0	0	629	111
3620AC-4G-6	GNMA POOL NO 726323 5.000% 09/15/39		01/01/2013	Security Transfer	12/01/2013	Paydown	4,203	4,587	4,203	4,203	0	(384)	0	(384)	0	0	0	0	102	18
3620AC-6R-0	GNMA POOL NO 726380 4.500% 10/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	382,232	406,375	410,302	406,375	0	0	0	0	0	0	3,927	3,927	956	956
3620AC-ZQ-0	GNMA POOL NO 726251 3.000% 10/15/42		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	895,069	880,105	881,468	880,105	0	0	0	0	0	0	1,364	1,364	1,417	1,417
3620AD-AP-7	GNMA POOL NO 726414 4.500% 10/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	314,685	334,562	337,795	334,562	0	0	0	0	0	0	3,233	3,233	787	787
3620AD-S5-2	GNMA POOL NO 726940 4.500% 11/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	119,736	127,299	128,529	127,299	0	0	0	0	0	0	1,230	1,230	299	299
3620AF-2J-5	GNMA POOL NO 728977 4.500% 01/15/40		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	282,051	299,866	302,764	299,866	0	0	0	0	0	0	2,898	2,898	705	705
3620AM-PN-6	GNMA POOL NO 734029 4.500% 11/15/40		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	194,826	207,132	209,134	207,132	0	0	0	0	0	0	2,002	2,002	487	487
3620AQ-L3-5	GNMA POOL NO 736646 4.500% 12/15/38		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	200,000	212,633	214,687	212,633	0	0	0	0	0	0	2,055	2,055	500	500
3620AR-UN-9	GNMA POOL NO 737789 3.500% 12/15/40		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	1,999,998	2,150,233	2,173,358	2,150,233	0	0	0	0	0	0	23,125	23,125	3,306	3,306
3620AR-UV-1	GNMA POOL NO 737796 3.500% 12/15/40		11/19/2013	Morgan Stanley & Co, Inc	11/19/2013	Citigroup Capital Markets Inc	3,396,858	3,484,433	3,487,750	3,484,433	0	0	0	0	0	0	3,317	3,317	6,605	6,605
3620AS-5F-2	GNMA POOL NO 738946 3.500% 11/15/41		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	26,950	27,697	27,373	27,697	0	0	0	0	0	0	(324)	(324)	50	50
3620AY-Q5-8	GNMA POOL NO 743976 4.500% 10/15/40		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	261,793	278,329	281,019	278,329	0	0	0	0	0	0	2,690	2,690	654	654
3620C0-S8-2	GNMA POOL NO 744943 3.500% 07/15/42		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	35,894	36,890	36,458	36,890	0	0	0	0	0	0	(432)	(432)	66	66
3620C0-V7-0	GNMA POOL NO 745038 4.500% 05/15/40		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	1,657,395	1,762,083	1,779,110	1,762,083	0	0	0	0	0	0	17,027	17,027	4,143	4,143
3620C3-FG-2	GNMA POOL NO 747267 4.500% 09/15/40		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	139,618	148,437	149,871	148,437	0	0	0	0	0	0	1,434	1,434	349	349
3620C4-R9-3	GNMA POOL NO 748512 4.500% 09/15/40		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	123,453	131,251	132,519	131,251	0	0	0	0	0	0	1,268	1,268	309	309
3620C5-ZX-8	GNMA POOL NO 749658 3.500% 01/15/41		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	6,904,816	7,423,487	7,503,324	7,423,487	0	0	0	0	0	0	79,837	79,837	11,412	11,412
36210B-3Q-6	GNMA 1 POOL NO 487807 4.500% 03/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	221,609	235,607	237,884	235,607	0	0	0	0	0	0	2,277	2,277	554	554
36210B-4H-5	GNMA 1 POOL NO 487824 4.500% 04/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	1,907,225	2,027,693	2,047,287	2,027,693	0	0	0	0	0	0	19,594	19,594	4,768	4,768
36210B-X3-4	GNMA 1 POOL NO 487698 4.500% 03/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	687,255	749,592	753,189	749,592	0	0	0	0	0	0	3,597	3,597	1,460	1,460
36210B-X8-3	GNMA 1 POOL NO 487703 4.500% 03/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	356,205	378,705	382,364	378,705	0	0	0	0	0	0	3,659	3,659	891	891
36210B-YB-5	GNMA 1 POOL NO 487706 4.500% 03/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	226,141	240,425	242,748	240,425	0	0	0	0	0	0	2,323	2,323	565	565
36210B-YS-8	GNMA 1 POOL NO 487721 4.500% 03/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	224,205	238,366	240,670	238,366	0	0	0	0	0	0	2,303	2,303	561	561
36212W-NT-0	GNMA 1 POOL NO 545902 7.000% 09/15/31		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	77,616	90,238	90,238	90,238	0	0	0	0	0	0	0	0	453	453

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36213F-2M-4	GNMA 1 POOL NO 553480 7.000% 04/15/32		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	178,643	207,537	207,537	207,537	0	0	0	0	0	0	0	0	1,042	1,042
36213F-ZP-1	GNMA 1 POOL NO 553450 3.000% 01/15/42		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	786,276	773,130	774,328	773,130	0	0	0	0	0	0	1,198	1,198	1,245	1,245
36220C-V6-5	GNMA 1 POOL NO 274337 10.000% 05/15/19		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	24,449	28,182	28,182	28,182	0	0	0	0	0	0	0	0	204	204
36220U-LT-6	GNMA 1 POOL NO 288438 3.000% 07/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	79,243	77,918	78,039	77,918	0	0	0	0	0	0	121	121	125	125
36225B-MV-7	GNMA POOL NO 781272 7.000% 08/15/29		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	159,656	185,259	185,259	185,259	0	0	0	0	0	0	0	0	931	931
3622A2-AK-8	GNMA POOL NO 783610 4.500% 07/15/40		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	120,730	128,356	129,596	128,356	0	0	0	0	0	0	1,240	1,240	302	302
3622A2-DG-4	GNMA POOL NO 783703 4.000% 06/20/42		01/18/2013	Credit Suisse First Boston Cor	01/18/2013	Citigroup Capital Markets Inc	58,411	63,549	63,316	63,549	0	0	0	0	0	0	(233)	(233)	136	136
3622A2-EV-0	GNMA POOL NO 783748 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	1,312,593	1,411,191	1,426,368	1,411,191	0	0	0	0	0	0	15,177	15,177	2,169	2,169
36230M-5S-2	GNMA POOL NO 753557 4.500% 11/15/40		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	294,491	313,092	316,118	313,092	0	0	0	0	0	0	3,025	3,025	736	736
36230M-R4-1	GNMA POOL NO 753207 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	3,000,000	3,196,406	3,092,344	3,196,406	0	0	0	0	0	0	(104,063)	(104,063)	4,750	4,750
36230M-RQ-2	GNMA POOL NO 753195 3.500% 04/15/43		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	10,000,000	10,751,172	10,866,797	10,751,172	0	0	0	0	0	0	115,625	115,625	16,528	16,528
36230T-3B-6	GNMA POOL NO 758894 3.000% 05/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	178,123	175,145	175,416	175,145	0	0	0	0	0	0	271	271	282	282
36230T-3T-7	GNMA POOL NO 758910 3.000% 06/15/43		06/18/2013	Merrill Lynch,Pierce,Fenner &	06/18/2013	Morgan Stanley & Co, Inc	299,837	319,467	309,066	319,467	0	0	0	0	0	0	(10,401)	(10,401)	475	475
36230U-DD-8	GNMA POOL NO 759100 3.500% 01/15/41		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	206,095	221,577	223,959	221,577	0	0	0	0	0	0	2,383	2,383	341	341
36230U-FY-0	GNMA POOL NO 759183 3.500% 02/15/41		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	742,974	807,375	808,681	807,375	0	0	0	0	0	0	1,306	1,306	1,445	1,445
36241K-MC-9	GNMA POOL NO 782155 4.500% 12/15/35		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	340,675	362,194	365,693	362,194	0	0	0	0	0	0	3,500	3,500	852	852
36241K-ZF-8	GNMA POOL NO 782542 4.500% 01/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	3,416,689	3,726,593	3,744,133	3,726,593	0	0	0	0	0	0	17,540	17,540	7,260	7,260
36241L-6T-8	GNMA POOL NO 783582 3.500% 05/20/42		06/18/2013	Citigroup Capital Markets Inc	06/18/2013	BPN Paribas Securities	500,050	535,952	523,880	535,952	0	0	0	0	0	0	(12,072)	(12,072)	924	924
36241L-X8-4	GNMA POOL NO 783403 3.500% 09/15/41		04/16/2013	Royal Bank of Scotland	04/16/2013	JP Morgan Securities, Inc	437,001	469,827	474,880	469,827	0	0	0	0	0	0	5,053	5,053	722	722
36241L-XE-1	GNMA POOL NO 783377 4.500% 05/20/41		02/14/2013	JP Morgan Securities, Inc	02/14/2013	Citigroup Capital Markets Inc	24,660,864	26,885,158	26,823,506	26,885,158	0	0	0	0	0	0	(61,652)	(61,652)	55,487	55,487
36241L-XK-7	GNMA POOL NO 783382 4.500% 07/15/41		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	5,244,443	5,720,131	5,747,582	5,720,131	0	0	0	0	0	0	27,451	27,451	11,144	11,144
36292D-K8-4	GNMA POOL NO 645719 4.500% 09/15/35		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	142,044	151,016	152,475	151,016	0	0	0	0	0	0	1,459	1,459	355	355
36294Q-LT-6	GNMA POOL NO 656538 3.500% 11/15/41		05/17/2013	JP Morgan Securities, Inc	05/17/2013	Royal Bank of Scotland	104,672	113,745	113,929	113,745	0	0	0	0	0	0	184	184	204	204
36294U-WZ-1	GNMA POOL NO 660464 3.000% 10/15/42		02/15/2013	Royal Bank of Scotland	02/15/2013	Merrill Lynch,Pierce,Fenner &	168,064	176,362	175,351	176,362	0	0	0	0	0	0	(1,011)	(1,011)	252	252
36295C-KS-9	GNMA POOL NO 666405 3.000% 09/15/43		09/17/2013	Citigroup Capital Markets Inc	09/17/2013	Barclays Capital Inc	500,000	492,402	491,250	492,402	0	0	0	0	0	0	(1,152)	(1,152)	750	750
36295C-LR-0	GNMA POOL NO 666436 3.500% 07/15/42		08/16/2013	JP Morgan Securities, Inc	08/16/2013	Morgan Stanley & Co, Inc	136,504	140,290	138,648	140,290	0	0	0	0	0	0	(1,642)	(1,642)	252	252
36296K-SC-7	GNMA POOL NO 693615 4.500% 07/15/38		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	330,135	350,988	354,380	350,988	0	0	0	0	0	0	3,392	3,392	825	825
36296Q-ME-6	GNMA POOL NO 697957 4.500% 03/15/39		10/17/2013	Various	10/17/2013	Various	10,372,744	11,220,703	11,288,712	11,220,703	0	0	0	0	0	0	68,009	68,009	23,307	23,307
36296Q-RL-5	GNMA POOL NO 698091 4.500% 04/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	7,072,733	7,714,252	7,747,958	7,714,252	0	0	0	0	0	0	33,706	33,706	15,030	15,030
36296Q-RN-1	GNMA POOL NO 698093 4.500% 04/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	374,210	397,847	401,692	397,847	0	0	0	0	0	0	3,844	3,844	936	936
36296Q-RP-6	GNMA POOL NO 698094 4.500% 04/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	413,157	450,632	452,601	450,632	0	0	0	0	0	0	1,969	1,969	878	878
36296U-3A-6	GNMA POOL NO 701993 4.500% 02/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	252,850	275,784	277,007	275,784	0	0	0	0	0	0	1,223	1,223	537	537
36296U-WS-5	GNMA POOL NO 701857 4.500% 05/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	1,700,001	1,854,196	1,863,094	1,854,196	0	0	0	0	0	0	8,898	8,898	3,613	3,613
36296W-F9-2	GNMA POOL NO 703192 3.000% 11/15/42		02/15/2013	Royal Bank of Scotland	02/15/2013	Merrill Lynch,Pierce,Fenner &	331,938	348,327	346,331	348,327	0	0	0	0	0	0	(1,997)	(1,997)	498	498
36296W-GB-6	GNMA POOL NO 703194 3.000% 10/15/42		02/15/2013	Royal Bank of Scotland	02/15/2013	Merrill Lynch,Pierce,Fenner &	249,999	262,343	260,839	262,343	0	0	0	0	0	0	(1,504)	(1,504)	375	375
36296Y-W7-3	GNMA POOL NO 705470 4.500% 02/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	123,130	130,907	132,172	130,907	0	0	0	0	0	0	1,265	1,265	308	308
36297C-ZQ-5	GNMA POOL NO 708251 4.500% 02/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	20,296	22,137	22,243	22,137	0	0	0	0	0	0	106	106	43	43
36297D-A2-3	GNMA POOL NO 708425 4.500% 03/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	242,935	258,280	260,776	258,280	0	0	0	0	0	0	2,496	2,496	607	607
36297F-R8-7	GNMA POOL NO 710711 4.500% 07/15/39		04/16/2013	Citigroup Capital Markets Inc	04/16/2013	BPN Paribas Securities	522,539	569,935	572,670	569,935	0	0	0	0	0	0	2,735	2,735	1,110	1,110
36297G-VM-9	GNMA POOL NO 711720 3.000% 02/15/43		08/16/2013	Merrill Lynch,Pierce,Fenner &	08/16/2013	Citigroup Capital Markets Inc	186,132	183,020	183,303	183,020	0	0	0	0	0	0	284	284	295	295
36297K-4Y-4	GNMA POOL NO 714639 4.500% 05/15/39		10/17/2013	Credit Suisse First Boston Cor	10/17/2013	Morgan Stanley & Co, Inc	177,691	188,915	190,740	188,915	0	0	0	0	0	0	1,826	1,826	444	444
48503T-AA-5	NNSA National Security Campus Revenue Bo		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	16,984,445	20,579,216	20,579,216	20,579,216	0	0	0	0	0	0	0	0	51,936	51,936
83162C-SL-8	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,658,362	2,952,483	2,952,483	2,952,483	0	0	0	0	0	0	0	0	28,644	28,644
83162C-SP-9	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,630,172	1,856,847	1,856,847	1,856,847	0	0	0	0	0	0	0	0	6,724	6,724
83162C-TB-9	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,961,492	8,741,878	8,741,878	8,741,878	0	0	0	0	0	0	0	0	137,336	137,336
83162C-TD-5	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,286,310	3,631,899	3,631,899	3,631,899	0	0	0	0	0	0	0	0	45,899	45,899

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
83162C-TG-8	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	795,021	876,495	876,495	876,495	0	0	0	0	0	0	0	0	5,446	5,446
83162C-TH-6	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,998,022	4,359,284	4,359,284	4,359,284	0	0	0	0	0	0	0	0	12,927	12,927
83162C-TL-7	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,844,722	12,820,727	12,820,727	12,820,727	0	0	0	0	0	0	0	0	173,723	173,723
83162C-TN-3	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,468,708	12,363,840	12,363,840	12,363,840	0	0	0	0	0	0	0	0	122,715	122,715
83162C-TP-8	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,495,901	4,778,244	4,778,244	4,778,244	0	0	0	0	0	0	0	0	34,956	34,956
83162C-UA-9	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,733,924	4,148,651	4,148,651	4,148,651	0	0	0	0	0	0	0	0	23,586	23,586
83162C-UN-1	SMALL BUSINESS ADMINISTRATION ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,874,659	6,208,634	6,208,634	6,208,634	0	0	0	0	0	0	0	0	81,070	81,070
912803-AX-1	United States Treasury STRIP		07/25/2013	Deutsche Bank Securities Inc	10/11/2013	Various	75,000,000	62,079,750	62,418,000	62,351,619	0	271,869	0	271,869	0	0	66,381	66,381	0	0
912803-DF-7	United States Treasury STRIP		09/10/2013	Morgan Stanley & Co, Inc	10/22/2013	Barclays Capital Inc	49,300,000	17,841,884	19,012,052	17,925,281	0	83,396	0	83,396	0	0	1,086,771	1,086,771	0	0
912803-DK-6	United States Treasury STRIP		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	946,000	415,445	415,445	415,445	0	0	0	0	0	0	0	0	0	0
912803-DU-4	United States Treasury STRIP		05/06/2013	Citigroup Capital Markets Inc	11/13/2013	HSBC Securities (USA) Inc	49,150,000	19,999,627	15,769,924	20,329,826	0	330,200	0	330,200	0	0	(4,559,902)	(4,559,902)	0	0
912803-DV-2	United States Treasury STRIP		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,830,000	3,564,230	3,564,230	3,564,230	0	0	0	0	0	0	0	0	0	0
912803-DX-8	United States Treasury STRIP		06/25/2013	Various	11/13/2013	Barclays Capital Inc	90,900,000	31,906,310	28,547,145	32,389,569	0	483,259	0	483,259	0	0	(3,842,424)	(3,842,424)	0	0
912803-DY-6	United States Treasury STRIP		07/24/2013	Various	11/13/2013	Barclays Capital Inc	276,850,000	102,839,590	85,884,407	104,453,642	0	1,614,053	0	1,614,053	0	0	(18,569,235)	(18,569,235)	0	0
912803-DZ-3	United States Treasury STRIP		01/29/2013	Citigroup Capital Markets Inc	11/13/2013	Barclays Capital Inc	24,300,000	8,953,092	7,451,595	9,192,968	0	239,876	0	239,876	0	0	(1,741,373)	(1,741,373)	0	0
912803-EA-7	United States Treasury STRIP		10/22/2013	Various	11/25/2013	Cantor Fitzgerald & Co. Inc.	116,880,000	37,224,415	35,095,558	37,371,451	0	147,036	0	147,036	0	0	(2,275,893)	(2,275,893)	0	0
912803-EC-3	United States Treasury STRIP		07/31/2013	Various	11/13/2013	Various	361,150,000	114,368,554	108,265,835	115,237,185	0	868,631	0	868,631	0	0	(6,971,350)	(6,971,350)	0	0
912810-FM-5	UNITED STATES TREASURY BOND		05/10/2013	JP Morgan	11/14/2013	Goldman Sachs & Co	1,000,000	1,526,875	1,371,328	1,513,952	0	(12,923)	0	(12,923)	0	0	(142,624)	(142,624)	62,500	30,387
912810-QK-7	UNITED STATES TREASURY TREASURY		05/10/2013	JP Morgan	11/14/2013	Citigroup Capital Markets Inc	6,770,000	7,996,006	6,944,275	7,980,576	0	(15,430)	0	(15,430)	0	0	(1,036,301)	(1,036,301)	196,753	60,874
912810-QQ-4	UNITED STATES TREASURY TREASURY		05/10/2013	JP Morgan	11/14/2013	Morgan Stanley & Co, Inc	1,000,000	1,280,469	1,111,602	1,277,105	0	(3,364)	0	(3,364)	0	0	(165,504)	(165,504)	43,750	21,271
912810-QU-5	UNITED STATES TREASURY TREASURY		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	22,875,000	23,905,290	23,905,290	23,905,290	0	0	0	0	0	0	0	0	270,009	270,009
912810-QW-1	UNITED STATES TREASURY TREASURY		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	39,705,000	40,449,469	40,449,469	40,449,469	0	0	0	0	0	0	0	0	154,652	154,652
912810-QX-9	UNITED STATES TREASURY TREASURY		02/12/2013	Various	02/12/2013	Various	440,000	407,425	403,684	407,444	0	20	0	20	0	0	(3,760)	(3,760)	2,316	1,951
912810-QX-9	UNITED STATES TREASURY TREASURY		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	25,210,000	24,343,406	24,343,406	24,343,406	0	0	0	0	0	0	0	0	261,862	261,862
912810-QY-7	UNITED STATES TREASURY TREASURY		05/08/2013	Various	05/13/2013	Various	427,218,000	398,402,667	402,997,272	398,431,989	0	29,323	0	29,323	0	0	4,565,283	4,565,283	4,107,123	3,617,202
912810-QZ-4	UNITED STATES TREASURY TREASURY		08/08/2013	Various	08/12/2013	Various	1,370,265,000	1,347,447,765	1,335,095,260	1,347,461,268	0	13,503	0	13,503	0	0	(12,366,008)	(12,366,008)	13,082,100	10,999,536
912810-RA-8	UNITED STATES TREASURY TREASURY		03/08/2013	Various	03/14/2013	Various	61,365,000	61,397,651	62,210,735	61,397,648	0	(3)	0	(3)	0	0	813,088	813,088	21,509	17,782
912810-RB-6	UNITED STATES TREASURY TREASURY		11/14/2013	Various	12/16/2013	Various	414,265,000	352,751,589	347,940,928	352,807,831	0	56,243	0	56,243	0	0	(4,866,903)	(4,866,903)	3,078,659	2,446,951
912810-RC-4	UNITED STATES TREASURY TREASURY		12/18/2013	Various	12/26/2013	Various	570,607,000	557,626,253	552,179,668	557,632,793	0	6,540	0	6,540	0	0	(5,453,125)	(5,453,125)	4,763,827	4,236,493
912810-RD-2	UNITED STATES TREASURY TREASURY		12/18/2013	Various	12/18/2013	Various	53,470,000	52,748,884	52,490,889	52,748,686	0	(198)	0	(198)	0	0	(257,797)	(257,797)	136,834	68,020
912828-A3-4	UNITED STATES TREASURY TREASURY		12/20/2013	Various	12/23/2013	Various	45,915,000	45,306,142	45,343,664	45,306,278	0	137	0	137	0	0	37,385	37,385	30,296	29,405
912828-A4-2	UNITED STATES TREASURY TREASURY		12/02/2013	Citigroup Capital Markets Inc	12/13/2013	Deutsche Bank Securities Inc	30,000,000	29,850,000	29,541,719	29,850,436	0	436	0	436	0	0	(308,717)	(308,717)	20,220	4,945
912828-A7-5	UNITED STATES TREASURY TREASURY		12/18/2013	Royal Bank of Scotland	12/18/2013	Royal Bank of Scotland	50,355,000	50,119,968	50,255,412	50,119,968	0	0	0	0	0	0	135,444	135,444	0	0
912828-RC-6	UNITED STATES TREASURY TREASURY		05/30/2013	Citigroup Capital Markets Inc	05/30/2013	Morgan Stanley & Co, Inc	6,770,000	6,945,068	6,943,217	6,945,068	0	0	0	0	0	0	(1,851)	(1,851)	41,728	41,728
912828-RE-2	UNITED STATES TREASURY TREASURY		09/25/2013	Various	09/25/2013	Various	5,896,000	5,882,034	5,881,872	5,882,117	0	83	0	83	0	0	(244)	(244)	5,587	4,863
912828-RH-5	UNITED STATES TREASURY TREASURY		10/30/2013	Various	11/26/2013	Various	4,212,000	4,219,985	4,221,780	4,219,871	0	(114)	0	(114)	0	0	1,908	1,908	5,544	3,886
912828-TY-6	UNITED STATES TREASURY TREASURY		02/12/2013	Various	02/19/2013	Various	1,310,000	1,273,330	1,270,023	1,273,445	0	115	0	115	0	0	(3,422)	(3,422)	5,306	4,646
912828-UE-8	UNITED STATES TREASURY TREASURY		01/31/2013	Various	02/04/2013	Various	480,000	479,125	478,303	479,131	0	6	0	6	0	0	(828)	(828)	300	138
912828-UH-1	UNITED STATES TREASURY TREASURY		06/12/2013	Royal Bank of Scotland	08/13/2013	Royal Bank of Scotland	18,350,000	18,610,069	18,068,127	18,608,077	0	(1,992)	0	(1,992)	0	0	(539,950)	(539,950)	13,452	9,517
912828-UJ-7	UNITED STATES TREASURY TREASURY		03/01/2013	Various	03/04/2013	Various	63,972,000	64,385,421	64,417,957	64,385,191	0	(230)	0	(230)	0	0	32,766	32,766	50,150	49,992
912828-UK-4	UNITED STATES TREASURY TREASURY		02/26/2013	Mizuho Securities USA, Inc.	03/04/2013	Goldman Sachs & Co	410,000	410,064	410,208	410,064	0	(1)	0	(1)	0	0	145	145	93	76
912828-UM-0	UNITED STATES TREASURY TREASURY		02/26/2013	Goldman Sachs & Co	03/18/2013	Goldman Sachs & Co	720,000	720,225	720,197	720,220	0	(5)	0	(5)	0	0	(23)	(23)	254	90
912828-UN-8	UNITED STATES TREASURY TREASURY		08/13/2013	Various	08/15/2013	Various	198,445,000	200,750,228	201,646,980	200,742,971	0	(7,257)	0	(7,257)	0	0	904,009	904,009	839,535	701,437
912828-UP-3	UNITED STATES TREASURY TREASURY		03/04/2013	Goldman Sachs & Co	04/01/2013	Goldman Sachs & Co	395,000	395,123	395,031	395,031	0	(5)	88	(93)	0	0	0	0	94	13
912828-UR-9	UNITED STATES TREASURY TREASURY		03/19/2013	Various	04/01/2013	Various	194,440,000	194,247,769	194,511,396	194,248,696	0	971	44	927	0	0	262,700	262,700	70,789	44,644
912828-US-7	UNITED STATES TREASURY TREASURY		03/18/2013	Goldman Sachs & Co	04/26/2013	Deutsche Bank Securities Inc	700,000	699,836	701,340	699,842	0	6	0	6	0	0	1,498	1,498	321	43
912828-UT-5	UNITED STATES TREASURY TREASURY		04/01/2013	Goldman Sachs & Co	04/26/2013	Royal Bank of Scotland	380,000	380,015	380,297	380,032	0	18	0	18	0	0	265	265	80	10
912828-UU-2	UNITED STATES TREASURY TREASURY		04/18/2013	Various	04/29/2013	Various	153,905,000	154,034,365	154,289,258	154,036,007	0	1,642	0	1,642	0	0	253,251	253,251	47,331	20,126
912828-UW-8	UNITED STATES TREASURY TREASURY		04/18/2013	Various	05/13/2013	Various	800,000	797,938	797,422	797,963	0	25	0	25	0	0	(541)	(541)	112	38
912828-UX-6	UNITED STATES TREASURY TREASURY		04/25/2013	Various	04/25/2013	Nomura Securities Intl	16,535,000	17,843,782	17,934,551	17,843,782	0	0	0	0	0	0	90,769	90,769	851	851
912828-UZ-1	UNITED STATES TREASURY TREASURY		05/30/2013	Various	06/03/2013	Various	20,430,000	20,335,817	20,363,019	20,335,836	0	19	0	19	0	0	27,183	27,183	463	222
912828-VB-3	UNITED STATES TREASURY TREASURY		08/08/2013	Various	08/12/2013	Various	380,715,000	365,615,018	362,984,680	365,640,970	0	25,952	0	25,952	0	0	(2,656,289)	(2,656,289)	790,099	679,510
912828-VC-1	UNITED STATES TREASURY TREASURY		06/14/2013	Goldman Sachs & Co	06/14/2013	Various	725,000	721,154	721,411	721,162	0	8	0	8	0	0	249	249	96	82
912828-VE-7	UNITED STATES TREASURY TREASURY		06/25/2013	Various	07/01/2013	Various	52,655,000	51,551,774	51,652,121	51,554,855	0	3,081	0	3,081	0	0	97,265	97,265	43,412	36,193

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-VF-4	UNITED STATES TREASURY TREASURY		06/18/2013	Goldman Sachs & Co	07/08/2013	Goldman Sachs & Co	3,420,000	3,375,513	3,260,088	3,375,806	0	292	0	292	0	0	(115,717)	(115,717)	5,011	2,698
912828-VG-2	UNITED STATES TREASURY TREASURY		06/24/2013	Various	07/15/2013	Goldman Sachs & Co	515,000	511,855	513,021	511,915	0	61	0	61	0	0	1,106	1,106	204	77
912828-VJ-6	UNITED STATES TREASURY TREASURY		07/08/2013	Goldman Sachs & Co	07/17/2013	Goldman Sachs & Co	3,325,000	3,270,969	3,322,272	3,271,138	0	169	0	169	0	0	51,135	51,135	3,049	1,525
912828-VK-3	UNITED STATES TREASURY TREASURY		07/18/2013	Various	07/29/2013	Various	120,602,000	120,340,621	120,460,655	120,342,235	0	1,614	0	1,614	0	0	118,421	118,421	63,187	10,782
912828-VL-1	UNITED STATES TREASURY TREASURY		07/15/2013	Goldman Sachs & Co	09/19/2013	Various	415,000	414,125	415,448	414,128	0	4	0	4	0	0	1,320	1,320	55	21
912828-VP-2	UNITED STATES TREASURY TREASURY		08/02/2013	Various	08/08/2013	Various	65,950,000	65,808,868	66,020,617	65,808,875	0	7	0	7	0	0	211,741	211,741	1,164	647
912828-VQ-0	UNITED STATES TREASURY TREASURY		08/21/2013	Various	09/03/2013	Various	177,105,000	176,173,521	176,075,063	176,175,051	0	1,530	0	1,530	0	0	(99,988)	(99,988)	117,925	105,845
912828-VR-8	UNITED STATES TREASURY TREASURY		09/11/2013	Various	09/16/2013	Various	7,650,000	7,603,324	7,606,887	7,603,408	0	84	0	84	0	0	3,479	3,479	2,866	2,604
912828-VS-6	UNITED STATES TREASURY TREASURY		12/05/2013	Various	12/05/2013	Various	481,430,000	472,416,620	473,026,227	472,425,186	0	8,566	0	8,566	0	0	601,041	601,041	1,299,617	1,195,662
912828-VU-1	UNITED STATES TREASURY TREASURY		09/11/2013	WELLS FARGO SEC LLC	09/24/2013	RBC Capital Markets	465,000	464,273	465,472	464,285	0	11	0	11	0	0	1,188	1,188	130	77
912828-VW-7	UNITED STATES TREASURY TREASURY		10/08/2013	Various	10/24/2013	Various	1,650,000	1,657,343	1,660,333	1,657,298	0	(45)	0	(45)	0	0	3,036	3,036	826	574
912828-VY-3	UNITED STATES TREASURY TREASURY		10/30/2013	Various	11/19/2013	Various	1,110,000	1,108,554	1,109,218	1,108,573	0	19	0	19	0	0	645	645	302	224
912828-VZ-0	UNITED STATES TREASURY TREASURY		10/24/2013	Various	10/24/2013	Toronto Dominion Bank	200,000	200,509	201,375	200,510	0	1	0	1	0	0	865	865	275	206
912828-WA-4	UNITED STATES TREASURY TREASURY		10/31/2013	Various	10/31/2013	Various	55,229,000	55,097,391	55,119,089	55,097,384	0	(7)	0	(7)	0	0	21,705	21,705	560	473
912828-WC-0	UNITED STATES TREASURY TREASURY		11/19/2013	Various	12/02/2013	Various	489,500,000	478,478,125	479,158,250	478,499,621	0	21,496	0	21,496	0	0	658,629	658,629	512,450	419,251
912828-WD-8	UNITED STATES TREASURY TREASURY		11/20/2013	Morgan Stanley & Co, Inc	11/20/2013	Deutsche Bank Securities Inc	100,000	99,398	99,609	99,398	0	0	0	0	0	0	211	211	86	86
912828-WE-6	UNITED STATES TREASURY TREASURY		12/13/2013	Various	12/24/2013	Various	428,385,000	428,083,317	427,249,674	428,084,447	0	1,130	0	1,130	0	0	(834,773)	(834,773)	600,094	471,998
912833-QB-9	UNITED STATES TREASURY STRIP		02/12/2013	Citigroup Capital Markets Inc	08/29/2013	Barclays Capital Inc	38,500,000	25,287,185	23,237,445	25,684,486	0	397,301	0	397,301	0	0	(2,447,041)	(2,447,041)	0	0
912834-FB-9	UNITED STATES TREASURY STRIP		01/03/2013	Citigroup Capital Markets Inc	11/13/2013	Jefferies & Co, Inc	4,750,000	1,991,390	1,638,798	2,047,135	0	55,745	0	55,745	0	0	(408,338)	(408,338)	0	0
912834-KP-2	UNITED STATES TREASURY STRIP		04/25/2013	JP Morgan Securities, Inc	11/15/2013	Deutsche Bank Securities Inc	48,300,000	19,995,717	15,666,588	20,348,400	0	352,683	0	352,683	0	0	(4,681,812)	(4,681,812)	0	0
912834-MD-7	UNITED STATES TREASURY STRIP		04/23/2013	Barclays Capital Inc	11/19/2013	Barclays Capital Inc	25,400,000	10,040,874	7,753,858	10,221,367	0	180,493	0	180,493	0	0	(2,467,509)	(2,467,509)	0	0
0599999. Subtotal - Bonds - U.S. Governments							8,383,034,410	7,576,800,723	7,507,479,946	7,581,937,605	0	5,137,018	132	5,136,886	0	0	(74,457,655)	(74,457,655)	33,369,127	28,641,670
Bonds - All Other Governments																				
013051-DG-9	PROVINCE OF ALBERTA GOVT FOREIGN	C	09/18/2013	Natl BK of Canada Financial	12/17/2013	Toronto Dominion Bank	992,579	953,198	945,829	928,817	0	1,521	0	1,521	0	(25,902)	17,012	(8,890)	12,962	7,128
135087-A7-9	CANADIAN GOVERNMENT GOVT FOREIGN	C	04/15/2013	Scotia Capital Markets USA	09/25/2013	Natl BK of Canada Financial	194,184	198,490	194,087	195,132	0	(181)	0	(181)	0	(3,177)	(1,045)	(4,222)	1,589	507
135087-A8-7	CANADIAN GOVERNMENT GOVT FOREIGN	C	03/13/2013	RBC Capital Markets	09/18/2013	Natl BK of Canada Financial	383,812	383,231	372,820	382,017	0	202	0	202	0	(1,416)	(9,197)	(10,613)	2,629	224
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	09/13/2013	Various	11/21/2013	Various	596,328	774,609	725,300	750,960	0	(926)	0	(926)	0	(22,723)	(25,660)	(48,383)	9,308	3,870
135087-YR-9	CANADIAN GOVERNMENT GOVT FOREIGN	C	09/18/2013	Various	09/19/2013	Various	525,218	575,193	570,021	572,447	0	(1,005)	0	(1,005)	0	(1,741)	(2,427)	(4,168)	7,611	5,702
135087-ZL-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	09/25/2013	Natl BK of Canada Financial	09/25/2013	RBC Capital Markets	495,170	503,939	503,885	503,939	0	0	0	0	0	0	(54)	(54)	3,202	3,202
135087-ZU-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	09/03/2013	RBC Dominion Securities Inc	09/19/2013	CIBC World Martkets Corp	83,138	81,583	84,266	84,108	0	(5)	0	(5)	0	2,529	158	2,687	720	589
135087-ZV-9	CANADIAN GOVERNMENT GOVT FOREIGN	C	01/07/2013	National Bank Financial	03/12/2013	National Bank Financial	97,395	101,610	98,210	97,560	0	(7)	0	(7)	0	(4,042)	650	(3,392)	786	546
30216B-EK-4	EXPORT DEVELOPMENT CANADA GOVT FOREIGN	A	10/31/2013	RBC Capital Markets	12/18/2013	Scotia Capital Markets USA	1,000,000	997,760	997,760	997,850	0	90	0	90	0	0	(90)	(90)	799	0
683234-ZP-6	ONTARIO (PROVINCE OF) CORP FOREIGN	C	01/28/2013	Nesbitt Burns	12/03/2013	DESJARDINS	469,263	581,396	502,975	549,089	0	(1,676)	0	(1,676)	0	(30,632)	(46,113)	(76,745)	22,173	3,746
683235-AA-3	ONTARIO (PROVINCE OF) GOVT FOREIGN	A	09/20/2013	CIBC World Martkets Corp	12/18/2013	RBC Capital Markets	500,000	499,930	505,545	499,927	0	(3)	0	(3)	0	0	5,618	5,618	2,389	0
68323A-BN-3	ONTARIO (PROVINCE OF) GOVT FOREIGN	C	06/03/2013	Casgrain	06/04/2013	CIBC World Martkets Corp	193,330	192,128	191,631	192,147	0	0	0	0	0	19	(516)	(497)	75	60
040114-GL-8	REPUBLIC OF ARGENTINA CORP SINKING FUND	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,223,911	875,096	875,096	875,096	0	0	0	0	0	0	0	0	281	281
05674R-AB-0	KINGDOM OF BAHRAIN GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	470,000	518,175	518,175	518,175	0	0	0	0	0	0	0	0	14,074	14,074
059614-AK-3	BANCO NAC DE DESEN ECONO GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,065,000	1,254,038	1,254,038	1,254,038	0	0	0	0	0	0	0	0	27,498	27,498
105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	725,000	949,750	949,750	949,750	0	0	0	0	0	0	0	0	19,711	19,711
195325-BM-6	REPUBLIC OF COLOMBIA GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	320,000	439,360	439,360	439,360	0	0	0	0	0	0	0	0	8,874	8,874
195325-BN-4	REPUBLIC OF COLOMBIA GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	500,000	575,750	575,750	575,750	0	0	0	0	0	0	0	0	10,269	10,269
226775-AE-4	CROATIA GOVT FOREIGN 6.250% 04/27/17	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	255,000	279,608	279,608	279,608	0	0	0	0	0	0	0	0	2,833	2,833
24850N-AB-6	DENMARK (KINGDOM OF) GOVT FOREIGN	F	04/17/2013	Barclays Capital Inc	04/18/2013	Barclays Capital Inc	400,000	399,144	399,383	399,144	0	0	0	0	0	239	239	239	0	0
31788D-AD-6	REPUBLIC OF FINLAND GOVT FOREIGN	F	09/24/2013	Citigroup Capital Markets Inc	09/25/2013	Bank Of Montreal-Montreal	500,000	499,640	499,860	499,640	0	0	0	0	0	0	220	220	0	0
445545-AC-0	REPUBLIC OF HUNGARY GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,375,000	1,413,074	1,413,074	1,413,074	0	0	0	0	0	0	0	0	26,851	26,851
445545-AD-8	REPUBLIC OF HUNGARY GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	240,000	264,900	264,900	264,900	0	0	0	0	0	0	0	0	6,333	6,333
455780-BK-1	REPUBLIC OF INDONESIA GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	730,000	778,363	778,363	778,363	0	0	0	0	0	0	0	0	5,019	5,019
459058-DH-3	INTL BK FOR RECON & DEVELOP GOVT FOREIGN	F	10/24/2013	Toronto Dominion Bank	12/18/2013	Citigroup Capital Markets Inc	200,000	199,496	197,076	199,503	0	7	0	7	0	0	(2,427)	(2,427)	614	0
50046P-AJ-4	KOMMUNINVEST I SVERIGE AB GOVT FOREIGN	F	10/08/2013	Goldman Sachs & Co	12/19/2013	Toronto Dominion Bank	500,000	498,465	500,335	498,555	0	90	0	90	0	0	1,780	1,780	839	0
52238P-AJ-8	LEBANESE REPUBLIC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	330,000	369,600	369,600	369,600	0	0	0	0	0	0	0	0	12,623	12,623

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69369E-AA-7	PERTAMINA PT CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	200,000	223,000	223,000	223,000	0	0	0	0	0	0	0	0	1,108	1,108
69369E-AC-3	PERTAMINA PT GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	355,000	387,838	387,838	387,838	0	0	0	0	0	0	0	0	2,788	2,788
698299-AV-6	Republic of Panama GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	520,000	737,100	737,100	737,100	0	0	0	0	0	0	0	0	15,643	15,643
698299-AW-4	Republic of Panama GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	295,000	420,375	420,375	420,375	0	0	0	0	0	0	0	0	8,510	8,510
715638-BM-3	REPUBLIC OF PERU GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	760,000	985,340	985,340	985,340	0	0	0	0	0	0	0	0	5,106	5,106
71568P-AA-7	PERUSAHAAN LISTRIK NEGARA PT CORP FOREIG	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	380,000	429,400	429,400	429,400	0	0	0	0	0	0	0	0	2,264	2,264
718286-BD-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	515,000	705,550	705,550	705,550	0	0	0	0	0	0	0	0	15,139	15,139
718286-BN-6	REPUBLIC OF PHILIPPINES GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	950,000	1,201,750	1,201,750	1,201,750	0	0	0	0	0	0	0	0	13,208	13,208
75405U-AD-8	RAS LAFFAN LIQUIFIED NAT GAS GOVT FOREIG	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	330,000	424,050	424,050	424,050	0	0	0	0	0	0	0	0	5,282	5,282
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	F	06/25/2013	VTB CAPITAL PLC	09/30/2013	Redemption 100.0000	60,000	69,450	60,000	60,000	0	(9,450)	0	(9,450)	0	0	0	0	2,250	1,100
836205-AP-9	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	100,000	132,500	132,500	132,500	0	0	0	0	0	0	0	0	1,962	1,962
836205-AQ-7	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	915,000	1,033,950	1,033,950	1,033,950	0	0	0	0	0	0	0	0	19,445	19,445
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,445,000	1,713,770	1,713,770	1,713,770	0	0	0	0	0	0	0	0	14,400	14,400
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	185,000	218,485	218,485	218,485	0	0	0	0	0	0	0	0	2,518	2,518
87020D-AL-8	KINGDOM OF SWEDEN GOVT FOREIGN	F	08/22/2013	Citigroup Capital Markets Inc	08/23/2013	Citigroup Capital Markets Inc	700,000	698,838	698,789	698,838	0	0	0	0	0	0	(49)	(49)	0	0
87973P-AA-2	TEMASEK FINANCIAL I LTD GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,500,000	2,872,046	2,872,046	2,872,046	0	0	0	0	0	0	0	0	19,708	19,708
87973P-AB-0	TEMASEK FINANCIAL I LTD GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,856,000	17,742,029	17,742,029	17,742,029	0	0	0	0	0	0	0	0	78,614	78,614
89378T-AB-9	TRANSNET LTD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,655,000	1,759,513	1,759,513	1,759,513	0	0	0	0	0	0	0	0	29,169	29,169
89378T-AC-7	TRANSNET LTD GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	205,000	206,005	206,005	206,005	0	0	0	0	0	0	0	0	3,531	3,531
900123-BH-2	REPUBLIC OF TURKEY GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	775,000	920,313	920,313	920,313	0	0	0	0	0	0	0	0	11,020	11,020
900123-BJ-8	REPUBLIC OF TURKEY GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	240,000	299,400	299,400	299,400	0	0	0	0	0	0	0	0	6,680	6,680
900123-BZ-2	REPUBLIC OF TURKEY GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,335,000	1,675,425	1,675,425	1,675,425	0	0	0	0	0	0	0	0	22,018	22,018
903724-AD-4	UKRAINE GOVERNMENT GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	670,000	726,950	726,950	726,950	0	0	0	0	0	0	0	0	27,028	27,028
91086Q-AZ-1	UNITED MEXICAN STATES GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	252,000	303,030	303,030	303,030	0	0	0	0	0	0	0	0	3,180	3,180
91086Q-BB-3	UNITED MEXICAN STATES GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	574,000	648,620	648,620	648,620	0	0	0	0	0	0	0	0	8,558	8,558
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	425,000	661,938	661,938	661,938	0	0	0	0	0	0	0	0	15,433	15,433
91833E-AH-4	VTB CAPITAL SA GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	315,000	340,515	340,515	340,515	0	0	0	0	0	0	0	0	4,148	4,148
D14463-AM-1	BUNDESREPUB. DEUTSCHLAND GOVT FOREIGN	D	09/06/2013	Various	09/24/2013	Various	3,452,519	3,965,291	3,994,962	4,005,140	0	(4,568)	0	(4,568)	0	44,417	(10,179)	34,238	39,243	33,149
D20658-7X-8	BUNDESOBLIGATION GOVT FOREIGN	D	11/07/2013	Various	12/19/2013	Various	4,301,982	4,262,722	4,265,977	4,288,115	0	895	0	895	0	24,498	(22,138)	2,360	39,340	20,466
D20658-8D-1	BUNDESOBLIGATION GOVT FOREIGN	D	11/07/2013	Various	11/07/2013	Various	1,683,067	1,694,865	1,693,648	1,694,865	0	0	0	0	0	0	(1,217)	(1,217)	4,045	4,045
D20658-8D-1	BUNDESOBLIGATION GOVT FOREIGN	D	06/11/2013	Prudential Invst Mgmt	09/24/2013	Royal Bank of Scotland	404,775	395,689	403,779	404,652	0	10	0	10	0	8,952	(872)	8,080	2,096	1,464
D20658-8W-9	BUNDESOBLIGATION GOVT FOREIGN	D	07/12/2013	Various	09/20/2013	Various	1,917,028	1,911,917	1,921,990	1,927,305	0	(115)	0	(115)	0	15,503	(5,315)	10,188	3,119	2,470
D20658-8X-7	BUNDESOBLIGATION GOVT FOREIGN	D	11/05/2013	Various	11/05/2013	Various	3,201,085	3,180,062	3,202,191	3,208,140	0	(203)	0	(203)	0	28,281	(5,949)	22,332	17,530	15,649
D20658-8X-7	BUNDESOBLIGATION GOVT FOREIGN	D	06/11/2013	Prudential Invst Mgmt	09/20/2013	NATIXIS S.A.	209,909	203,642	203,406	209,046	0	24	0	24	0	5,380	(5,640)	(260)	2,156	1,210
D20658-PR-1	BUNDESOBLIGATION GOVT FOREIGN	D	09/17/2013	UBS Limited	09/25/2013	HSBC Securities (USA) Inc	256,358	356,009	364,588	359,613	0	(127)	0	(127)	0	3,731	4,975	8,706	10,391	9,901
D20658-T6-3	BUNDESOBLIGATION GOVT FOREIGN	D	09/05/2013	Various	09/05/2013	Various	923,015	894,481	894,316	893,922	0	4	0	4	0	(563)	394	(169)	941	940
D20658-T6-3	BUNDESOBLIGATION GOVT FOREIGN	D	07/25/2013	Prudential Invst Mgmt	09/24/2013	Various	662,818	649,705	646,681	650,908	0	253	0	253	0	951	(4,227)	(3,276)	633	467
D20658-T9-7	BUNDESOBLIGATION GOVT FOREIGN	D	11/21/2013	Various	12/19/2013	Various	7,870,016	7,602,889	7,609,378	7,634,319	0	253	0	253	0	31,177	(24,941)	6,236	42,577	40,385
D20658-W5-1	BUNDESOBLIGATION GOVT FOREIGN	D	12/04/2013	Various	12/19/2013	Various	10,347,610	10,442,363	10,450,760	10,474,850	0	(506)	0	(506)	0	32,993	(24,090)	8,903	20,748	18,961
D20658-Y3-4	BUNDESOBLIGATION GOVT FOREIGN	D	11/26/2013	Various	12/02/2013	Various	2,325,505	2,537,012	2,574,561	2,569,695	0	(1,611)	0	(1,611)	0	34,294	4,867	39,161	65,523	62,761
D20659-2A-1	BUNDESOBLIGATION GOVT FOREIGN	D	10/10/2013	Various	10/10/2013	Various	1,553,985	1,590,143	1,590,646	1,590,143	0	0	0	0	0	0	503	503	15,174	15,174
D20659-2K-9	BUNDESOBLIGATION GOVT FOREIGN	D	07/10/2013	Citigroup Global Markets LTD	07/10/2013	Barclays Bank PLC-Lond Brk/Dlr	281,292	282,845	282,909	282,845	0	0	0	0	0	0	65	65	381	381
D20659-2Y-9	BUNDESOBLIGATION GOVT FOREIGN	D	11/29/2013	Various	12/19/2013	Various	6,211,840	6,322,652	6,315,117	6,334,818	0	(185)	0	(185)	0	12,352	(19,702)	(7,350)	28,785	27,240
D20659-F2-5	BUNDESOBLIGATION GOVT FOREIGN	D	09/03/2013	Barclays Bank PLC-Lond Brk/Dlr	09/03/2013	Deutsche Bank AG-London-Client	896,818	952,277	952,573	952,277	0	0	0	0	0	0	296	296	10,203	10,203
D20659-JX-3	BUNDESOBLIGATION GOVT FOREIGN	D	11/26/2013	Various	12/19/2013	Various	4,398,639	5,175,377	5,147,432	5,142,246	0	(8,950)	0	(8,950)	0	(24,181)	5,185	(18,996)	137,288	128,150
D20659-N3-4	BUNDESOBLIGATION GOVT FOREIGN	D	12/03/2013	Various	12/19/2013	Various	7,677,170	8,195,879	8,184,895	8,198,801	0	(1,593)	0	(1,593)	0	4,515	(13,905)	(9,390)	32,801	28,603
D20659-NE-0	BUNDESOBLIGATION GOVT FOREIGN	D	11/21/2013	Various	12/19/2013	Various	1,480,431	1,680,779	1,694,537	1,694,512	0	(2,585)	0	(2,585)	0	16,318	25	16,343	46,531	42,440
D20659-QK-3	BUNDESOBLIGATION GOVT FOREIGN	D	12/17/2013	Various	12/19/2013	Various	3,936,687	4,553,581	4,543,847	4,543,374	0	(145)	76	(221)	0	(9,987)	473	(9,514)	66,259	63,849
D20659-T2-0	BUNDESOBLIGATION GOVT FOREIGN	D	09/26/2013	Various	10/01/2013	Various	2,306,110	2,363,627	2,368,650	2,366,780	0	(83)	0	(83)	0	3,237	1,870	5,107	27,100	26,946
D20659-TC-8	BUNDESOBLIGATION GOVT FOREIGN	D	12/09/2013	Various	12/09/2013	Various	2,777,475	3,164,130	3,165,032	3,164,130	0	0	0	0	0	0	902	902	54,850	54,850
D20659-TC-8	BUNDESOBLIGATION GOVT FOREIGN	D	07/25/2013	Prudential Invst Mgmt	12/09/2013	Credit Lyonnais	129,998	143,855	146,963	147,634	0	(1,044)	0	(1,044)	0	4,823	(671)	4,152	3,959	2,262
D20659-TT-1	BUNDESOBLIGATION GOVT FOREIGN	D	06/13/2013	Nomura International Limited	06/28/2013	Commerzbank A.G.	1,118,258	1,192,862	1,161,769	1,161,949	0	(1,112)	0	(1,112)	0	(29,802)	(179)	(29,981)	9,651	8,720
D20659-UT-9	BUNDESOBLIGATION GOVT FOREIGN	D	10/21/2013	Various	10/21/2013	Various	3,320,190	3,751,163	3,747,320	3,749,626	0	(588)	0	(588)	0	(949)	(2,306)	(3,255)	82,971	82,481
D20659-V3-5	BUNDESOBLIGATION GOVT FOREIGN	D	12/03/2013	Various	12/03/2013	Various	1,580,354	1,657,445	1,655,160	1,655,504	0	(105)	0	(105)	0	(1,836)	(344)	(2,180)	28,430	28,071
D20659-WR-1	BUNDESOBLIGATION GOVT FOREIGN	D	11/20/2013	Various	11/21/2013	Various	9,623,088	10,365,213	10,355,181	10,359,225	0	(1,118)	0	(1,118)	0	(4,870)	(4,044)	(8,914)	59,959	57,666

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
D20659-X5-8	BUNDESOBLIGATION GOVT FOREIGN	D	12/04/2013	Goldman Sachs & Co	12/04/2013	HSBC Securities (USA) Inc	1,032,650	1,046,178	1,046,074	1,046,178	0	0	0	0	0	0	(103)	(103)	6,111	6,111
D20659-XN-9	BUNDESOBLIGATION GOVT FOREIGN	D	06/10/2013	Various	09/24/2013	Various	1,524,640	1,595,908	1,577,543	1,578,533	0	(3,570)	0	(3,570)	0	(13,806)	(990)	(14,796)	20,630	16,956
D20659-ZC-1	BUNDESOBLIGATION GOVT FOREIGN	D	12/10/2013	Various	12/10/2013	Various	7,464,795	8,129,345	8,126,396	8,129,819	0	(844)	0	(844)	0	1,319	(3,424)	(2,105)	134,356	132,601
F0378Y-AC-7	AREVA SA GOVT FOREIGN 3.250% 09/04/20	D	11/26/2013	Prudential Invst Mgmt	12/10/2013	Various	3,700,375	3,756,052	3,793,589	3,810,053	0	(682)	0	(682)	0	54,683	(16,464)	38,219	32,515	26,786
G1980#-AA-9	Cayman Islands (Government of) Senior Un	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,833,333	1,935,550	1,935,550	1,935,550	0	0	0	0	0	0	0	0	22,402	22,402
G92444-AM-3	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	12/04/2013	BANCO SANTANDER SA	12/04/2013	Citigroup Global Markets LTD	236,362	273,440	273,440	273,440	0	0	0	0	0	0	0	0	263	263
G92450-2M-9	UNITED KINGDOM GOVERNMENT UK TSY 4.5 20	D	10/09/2013	HSBC Securities (USA) Inc	11/12/2013	Goldman Sachs & Co	201,254	232,744	229,546	230,386	0	(439)	0	(439)	0	(1,918)	(840)	(2,758)	1,676	933
G92450-4T-2	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	12/04/2013	Various	12/04/2013	Various	1,002,467	1,113,637	1,111,578	1,112,031	0	(68)	0	(68)	0	(1,538)	(453)	(1,991)	4,324	4,100
G92450-CV-8	UNITED KINGDOM GOVERNMENT UK TREASURY	D	11/08/2013	HSBC Securities (USA) Inc	11/08/2013	Various	285,726	380,284	382,157	380,226	0	(58)	0	(58)	0	0	1,931	1,931	6,737	6,534
G92450-HN-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	11/26/2013	Various	11/26/2013	Various	1,070,477	1,284,035	1,282,528	1,284,215	0	(71)	0	(71)	0	251	(1,687)	(1,436)	2,953	2,705
G92450-P4-4	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	10/09/2013	Royal Bank of Scotland	12/18/2013	Morgan Stanley & Co, Inc	146,174	174,924	171,662	176,149	0	(250)	0	(250)	0	1,475	(4,487)	(3,012)	3,801	2,427
G92450-SD-1	UNITED KINGDOM GOVERNMENT UK TREASURY	D	06/24/2013	Various	07/11/2013	Various	363,922	459,469	467,343	459,476	0	(92)	0	(92)	0	98	7,867	7,965	3,241	2,537
G92450-UG-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	11/12/2013	Barclays Capital Inc	11/12/2013	Royal Bank of Scotland	383,340	446,081	446,081	446,030	0	(52)	0	(52)	0	0	52	52	3,471	3,370
G92450-WT-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	10/24/2013	Various	10/29/2013	HSBC Securities (USA) Inc	683,622	794,103	792,652	793,796	0	(2)	0	(2)	0	(305)	(1,144)	(1,449)	11,472	11,435
G9T44M-EK-4	UK TREASURY GOVT FOREIGN	D	04/02/2013	Various	12/18/2013	Barclays Capital Inc	276,106	257,438	254,848	274,870	0	93	0	93	0	17,338	(20,021)	(2,683)	3,753	259
G9T44M-GE-6	UK TREASURY GOVT FOREIGN	D	10/10/2013	Santander Investment Sec Inc	10/10/2013	Royal Bank of Scotland	589,447	564,195	564,861	564,195	0	0	0	0	0	0	666	666	1,392	1,392
J2615Q-EL-5	JAPAN TREASURY DISC BILL GOVT FOREIGN	D	01/08/2013	Barclays Capital Inc	09/27/2013	Barclays Bank PLC-Lond Brk/Dlr	101,056	113,966	102,679	101,039	0	2	0	2	0	(12,928)	1,640	(11,288)	849	292
J2615Q-EM-3	JAPAN TREASURY DISC BILL GOVT FOREIGN	D	03/01/2013	Various	09/24/2013	Barclays Bank PLC-Lond Brk/Dlr	202,645	220,070	210,513	204,389	0	(23)	0	(23)	0	(15,658)	6,125	(9,533)	3,970	1,742
J2615Q-EV-3	JAPAN TREASURY DISC BILL GOVT FOREIGN	D	02/26/2013	Royal Bank of Scotland	09/27/2013	Mizuho Securities USA, Inc.	505,280	551,104	505,775	506,673	0	(243)	0	(243)	0	(44,188)	(898)	(45,086)	1,061	419
J2615Q-HE-8	JAPAN TREASURY DISC BILL GOVT FOREIGN	D	04/18/2013	Various	09/27/2013	Mizuho Securities USA, Inc.	707,392	750,808	718,173	721,544	0	(733)	0	(733)	0	(28,531)	(3,371)	(31,902)	4,483	1,743
J2615Q-HW-8	JAPAN TREASURY DISC BILL GOVT FOREIGN	D	04/15/2013	Citigroup Capital Markets Inc	09/27/2013	Barclays Bank PLC-Lond Brk/Dlr	606,336	603,026	604,178	602,166	0	451	0	451	0	(1,311)	2,012	701	480	200
J2615Q-JC-0	JAPAN TREASURY DISC BILL GOVT FOREIGN	D	07/01/2013	Various	09/27/2013	Mizuho Securities USA, Inc.	909,504	883,752	905,448	886,809	0	630	0	630	0	2,427	18,639	21,066	2,905	1,446
J2615Q-JY-2	JAPAN TREASURY DISC BILL GOVT FOREIGN	D	05/31/2013	Barclays Bank PLC-Lond Brk/Dlr	09/27/2013	Citigroup Capital Markets Inc	707,392	692,440	710,264	706,304	0	78	0	78	0	13,787	3,960	17,747	1,130	445
J26161-XM-6	JAPAN GOVERNMENT GOVT FOREIGN	D	05/21/2013	Mizuho Securities USA, Inc.	09/27/2013	Mizuho Securities USA, Inc.	656,864	662,776	697,255	684,793	0	(1,441)	0	(1,441)	0	23,458	12,462	35,920	4,545	1,536
M30746-EP-8	EGYPT TREASURY BILL GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	160,000	159,173	159,173	159,173	0	0	0	0	0	0	0	0	1,584	1,584
M87883-DE-7	LEBANESE REPUBLIC GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	310,000	313,004	313,004	313,004	0	0	0	0	0	0	0	0	2,574	2,574
P01012-AE-6	REPUBLIC OF EL SALVADOR CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	170,000	205,275	205,275	205,275	0	0	0	0	0	0	0	0	3,156	3,156
P01012-AN-6	REPUBLIC OF EL SALVADOR CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	319,000	357,280	357,280	357,280	0	0	0	0	0	0	0	0	1,085	1,085
P17625-AC-1	REPUBLIC OF VENEZUELA GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	150,000	174,750	174,750	174,750	0	0	0	0	0	0	0	0	6,800	6,800
P7794G-AH-5	REPUBLIC OF PERU GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,290,000	1,238,400	1,238,400	1,238,400	0	0	0	0	0	0	0	0	16,340	16,340
P8055K-VJ-1	REPUBLIC OF ARGENTINA GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	265,000	240,885	240,885	240,885	0	0	0	0	0	0	0	0	4,534	4,534
P97475-AD-2	BOLIVARIAN REP OF VZLA VENEZUELA REP OF	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,190,000	1,109,675	1,109,675	1,109,675	0	0	0	0	0	0	0	0	6,942	6,942
Q0819A-CW-8	AUSTRALIAN GOVERNMENT GOVT FOREIGN	D	09/19/2013	JP Morgan Securities, Inc	09/19/2013	Toronto Dominion Bank	434,752	491,835	493,269	491,835	0	0	0	0	0	0	1,435	1,435	8,969	8,969
Q0819A-EL-0	AUSTRALIAN GOVERNMENT GOVT FOREIGN	D	04/02/2013	Various	09/19/2013	JP Morgan Securities, Inc	112,194	147,647	127,618	131,402	0	(994)	0	(994)	0	(15,251)	(3,784)	(19,035)	4,381	1,523
X7330Y-BS-3	REPUBLIC OF CROATIA GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	190,000	217,788	217,788	217,788	0	0	0	0	0	0	0	0	1,995	1,995
X74344-DM-5	RUSSIAN FEDERATION GOVT FOREIGN	F	09/23/2013	Barclays Capital Inc	09/30/2013	Redemption 100.0000	15,000	17,738	15,000	15,000	0	(2,738)	0	(2,738)	0	0	0	0	563	550
X74344-DM-5	RUSSIAN FEDERATION GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,887,125	2,423,823	2,423,823	2,423,823	0	0	0	0	0	0	0	0	35,777	35,777
X74351-BC-4	RUSSIA FOREIGN BOND GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	200,000	236,000	236,000	236,000	0	0	0	0	0	0	0	0	1,722	1,722
Y20721-AJ-8	INDONESIA GOVERNMENT GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	415,000	555,063	555,063	555,063	0	0	0	0	0	0	0	0	10,234	10,234
Y20721-AK-5	INDONESIA GOVERNMENT GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	580,000	710,036	710,036	710,036	0	0	0	0	0	0	0	0	18,165	18,165
1099999. Subtotal - Bonds - All Other Governments							162,603,576	177,702,878	177,559,818	177,748,766	0	(45,588)	76	(45,664)	0	91,551	(188,942)	(97,391)	1,794,797	1,656,988
Bonds - U.S. States, Territories and Possessions																				
13063A-5G-5	CALIFORNIA ST CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,500,000	5,022,430	5,022,430	5,022,430	0	0	0	0	0	0	0	0	66,063	66,063
13063B-JC-7	CALIFORNIA ST CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,285,000	22,345,906	22,345,906	22,345,906	0	0	0	0	0	0	0	0	193,610	193,610
452151-LF-8	ILLINOIS STATE FIRST SER GENERAL OBLIGAT		01/01/2013	Security Transfer	02/01/2013	Morgan Stanley & Co, Inc	18,870,000	18,665,449	18,547,323	18,665,633	0	184	0	184	0	0	(118,310)	(118,310)	173,761	80,198
452151-LF-8	ILLINOIS STATE FIRST SER GENERAL OBLIGAT		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	22,875,000	22,627,035	22,627,035	22,627,035	0	0	0	0	0	0	0	0	97,219	97,219

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
452152-FA-4	ILLINOIS STATE CORPORATE MUNI FRGN		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,400,000	2,758,176	2,758,176	2,758,176	0	0	0	0	0	0	0	0	40,350	40,350
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,570,000	5,951,785	5,951,785	5,951,785	0	0	0	0	0	0	0	0	63,032	63,032
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							67,500,000	77,370,781	77,252,655	77,370,965	0	184	0	184	0	0	(118,310)	(118,310)	634,035	540,472
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
64966H-YV-6	NEW YORK N Y CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,500,000	9,747,975	9,747,975	9,747,975	0	0	0	0	0	0	0	0	36,538	36,538
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							7,500,000	9,747,975	9,747,975	9,747,975	0	0	0	0	0	0	0	0	36,538	36,538
Bonds - U.S. Special Revenues																				
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	13,789,500	13,789,500	13,789,500	0	0	0	0	0	0	0	0	172,950	172,950
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,600,000	10,437,476	10,437,476	10,437,476	0	0	0	0	0	0	0	0	49,443	49,443
18085P-MT-8	CLARK CO NV ARPT REV CORPORATE MUNI FRGN		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,060,000	8,728,582	8,728,582	8,728,582	0	0	0	0	0	0	0	0	206,646	206,646
19633S-AB-9	COLORADO BRIDGE ENTERPRISE CORPORATE MUN		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,930,000	7,641,279	7,641,279	7,641,279	0	0	0	0	0	0	0	0	30,035	30,035
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,235,000	6,165,050	6,165,050	6,165,050	0	0	0	0	0	0	0	0	47,630	47,630
231266-GC-5	CURATORS OF THE UNIV OF MISSOU CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,665,000	2,142,156	2,142,156	2,142,156	0	0	0	0	0	0	0	0	16,073	16,073
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,600,000	11,973,888	11,973,888	11,973,888	0	0	0	0	0	0	0	0	44,656	44,656
31283H-X8-3	FHLMC POOL NO G01603 6.000% 08/01/33		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	911,612	1,005,723	1,005,723	1,005,723	0	0	0	0	0	0	0	0	4,558	4,558
31288G-BF-8	FHLMC GOLD POOL NO C77238		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	50,243	55,374	55,374	55,374	0	0	0	0	0	0	0	0	251	251
3128KR-WQ-3	FHLMC POOL NO A61555 6.000% 10/01/36		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,832,905	2,001,925	2,001,925	2,001,925	0	0	0	0	0	0	0	0	9,165	9,165
3128M7-BX-3	FHLMC POOL NO G05154 6.000% 12/01/38		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	141,797	154,135	154,135	154,135	0	0	0	0	0	0	0	0	709	709
3128M9-DL-3	FHLMC POOL NO G07007 3.500% 05/01/42		05/09/2013	Deutsche Bank Securities Inc	05/09/2013	Credit Suisse First Boston Cor	3,863,346	4,098,467	4,104,956	4,098,467	0	0	0	0	0	0	6,489	6,489	4,507	4,507
3128M9-G5-5	FHLMC POOL NO G07120 3.500% 09/01/42		10/21/2013	Credit Suisse First Boston Cor	12/01/2013	Paydown	44,949	45,714	44,949	44,949	0	(766)	0	(766)	0	0	0	0	131	52
3128M9-R9-5	FHLMC POOL NO G07412 3.500% 06/01/43		11/05/2013	Royal Bank of Scotland	12/01/2013	Paydown	22,662	23,019	22,662	22,662	0	(358)	0	(358)	0	0	0	0	66	26
31292G-Y5-9	FHLMC GOLD POOL NO C00732		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,947	15,922	15,922	15,922	0	0	0	0	0	0	0	0	81	81
31292H-4H-4	FHLMC POOL NO C01724 5.000% 12/01/33		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,336,746	2,532,772	2,532,772	2,532,772	0	0	0	0	0	0	0	0	9,736	9,736
31292H-WJ-9	FHLMC POOL NO C01549 6.000% 04/01/33		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	102,667	113,152	113,152	113,152	0	0	0	0	0	0	0	0	513	513
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		05/09/2013	Deutsche Bank Securities Inc	05/09/2013	Credit Suisse First Boston Cor	61,452	65,192	65,295	65,192	0	0	0	0	0	0	103	103	72	72
31292S-AD-2	FHLMC POOL NO C09004 3.500% 07/01/42		05/09/2013	Deutsche Bank Securities Inc	05/09/2013	Credit Suisse First Boston Cor	167,946	178,167	178,449	178,167	0	0	0	0	0	0	282	282	196	196
31296J-LL-8	FHLMC GOLD POOL NO A10331		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	79,282	87,378	87,378	87,378	0	0	0	0	0	0	0	0	396	396
31296T-KL-7	FHLMC POOL NO A18399 6.000% 02/01/34		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	24,269	26,733	26,733	26,733	0	0	0	0	0	0	0	0	121	121
31297B-AM-4	FHLMC POOL NO A23612 5.000% 06/01/34		01/01/2013	Security Transfer	12/01/2013	Paydown	82,769	89,707	82,769	82,769	0	(6,938)	0	(6,938)	0	0	0	0	2,156	345
3132GT-H5-9	FHLMC POOL NO Q08052 3.500% 05/01/42		05/09/2013	Deutsche Bank Securities Inc	05/09/2013	Credit Suisse First Boston Cor	29,454	31,247	31,297	31,247	0	0	0	0	0	0	49	49	34	34
3132GT-S8-1	FHLMC POOL NO Q08343 3.500% 05/01/42		05/09/2013	Deutsche Bank Securities Inc	05/09/2013	Credit Suisse First Boston Cor	35,243	37,388	37,448	37,388	0	0	0	0	0	0	59	59	41	41
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		10/24/2013	Citigroup Capital Markets Inc	12/01/2013	Paydown	183,252	187,647	183,252	183,252	0	(4,395)	0	(4,395)	0	0	0	0	534	214
3132HP-SD-7	FHLMC POOL NO Q13216 3.500% 11/01/42		05/09/2013	Deutsche Bank Securities Inc	05/09/2013	Credit Suisse First Boston Cor	999,999	1,060,859	1,062,538	1,060,859	0	0	0	0	0	0	1,680	1,680	1,167	1,167
3132J8-YM-6	FHLMC POOL NO Q17515 3.500% 04/01/43		05/09/2013	Deutsche Bank Securities Inc	05/09/2013	Credit Suisse First Boston Cor	107,200	113,725	113,905	113,725	0	0	0	0	0	0	180	180	125	125

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132J9-FM-5	FHLMC POOL NO Q17871 3.500% 05/01/43		05/09/2013	Deutsche Bank Securities Inc	05/09/2013	Credit Suisse First Boston Cor	1,735,358	1,840,971	1,843,886	1,840,971	0	0	0	0	0	0	2,915	2,915	2,025	2,025
3132M3-Q5-9	FHLMC POOL NO Q23476 3.500% 12/01/43		12/09/2013	Credit Suisse First Boston Cor	12/09/2013	Merrill Lynch,Pierce,Fenner &	3,160,947	3,221,079	3,189,964	3,221,079	0	0	0	0	0	0	(31,116)	(31,116)	3,073	3,073
3132M3-VR-5	FHLMC POOL NO Q23624 3.500% 12/01/43		12/09/2013	Credit Suisse First Boston Cor	12/09/2013	Merrill Lynch,Pierce,Fenner &	3,339,053	3,402,573	3,369,704	3,402,573	0	0	0	0	0	0	(32,869)	(32,869)	3,246	3,246
313421-MH-9	FHLMC POOL NO 350047 1.625% 04/01/17		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,082	15,631	15,631	15,631	0	0	0	0	0	0	0	0	20	20
31359S-J3-5	FEDERAL NATIONAL MORTGAGE ASSO CMO		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	740,893	850,992	850,992	850,992	0	0	0	0	0	0	0	0	4,013	4,013
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO		01/01/2013	Security Transfer	12/01/2013	Paydown	71,201	79,249	71,201	71,201	0	(8,048)	0	(8,048)	0	0	0	0	2,358	415
313615-US-3	FNMA POOL NO 050993 7.000% 02/01/24		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	315	359	359	359	0	0	0	0	0	0	0	0	2	2
313615-UT-1	FNMA POOL NO 050994 7.000% 03/01/24		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	47,931	54,611	54,611	54,611	0	0	0	0	0	0	0	0	280	280
31368H-NW-9	FNMA POOL NO 190405 4.000% 10/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	523,580	557,408	556,549	557,408	0	0	0	0	0	0	(859)	(859)	640	640
3136A7-ML-3	FANNIEMAE-ACES CMBS 2.247% 12/25/19		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	0	7,181,960	7,181,960	7,181,960	0	0	0	0	0	0	0	0	131,016	131,016
3136AE-X6-9	FANNIE MAE CMBS 2.389% 01/25/23		06/12/2013	Barclays Capital Inc	11/19/2013	Jefferies & Co, Inc	27,000,000	25,755,303	25,499,180	25,799,199	0	43,896	0	43,896	0	0	(300,019)	(300,019)	306,389	48,377
31371C-ZU-6	FNMA POOL NO 248355 7.000% 03/01/24		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	52,748	60,100	60,100	60,100	0	0	0	0	0	0	0	0	308	308
31372A-ZW-5	FNMA POOL NO 267257 7.000% 03/01/24		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,883	11,260	11,260	11,260	0	0	0	0	0	0	0	0	58	58
31372E-UA-0	FNMA POOL NO 270677 7.000% 03/01/24		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,653	6,441	6,441	6,441	0	0	0	0	0	0	0	0	33	33
31372L-V3-9	FNMA POOL NO 276134 7.000% 03/01/23		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	689	780	780	780	0	0	0	0	0	0	0	0	4	4
3137A7-NU-0	FHLMC MULTIFAMILY STRUCTURED P CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,754,235	5,754,235	5,754,235	0	0	0	0	0	0	0	0	17,017	17,017
3137AJ-MF-8	FREDDIE MAC CMBS 2.968% 10/25/21		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,000,000	1,071,450	1,071,450	1,071,450	0	0	0	0	0	0	0	0	2,473	2,473
3137AM-E6-0	FHLMC MULTIFAMILY STRUCTURED P CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	10,605,010	10,605,010	10,605,010	0	0	0	0	0	0	0	0	23,942	23,942
3137AS-NK-6	FREDDIE MAC CMBS 1.742% 03/25/22		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	0	1,412,139	1,412,139	1,412,139	0	0	0	0	0	0	0	0	16,486	16,486
31383M-QB-2	FNMA POOL NO 507250 7.500% 12/01/28		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,817	12,371	12,371	12,371	0	0	0	0	0	0	0	0	68	68
3138A1-AH-4	FNMA POOL NO AH0007 4.000% 12/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	19,142	20,379	20,347	20,379	0	0	0	0	0	0	(31)	(31)	23	23
3138A1-KK-6	FNMA POOL NO AH0297 4.000% 12/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	738,733	785,250	784,240	785,250	0	0	0	0	0	0	(1,010)	(1,010)	903	903
3138A1-R9-4	FNMA POOL NO AH0511 3.500% 12/01/40		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Various	1,067,608	1,128,518	1,133,916	1,128,518	0	0	0	0	0	0	5,398	5,398	1,246	1,246
3138A2-6R-5	FNMA POOL NO AH1779 4.000% 12/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	483,210	513,637	512,976	513,637	0	0	0	0	0	0	(661)	(661)	591	591
3138A2-BE-8	FNMA POOL NO AH0936 3.500% 12/01/40		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	150,000	159,311	158,274	159,311	0	0	0	0	0	0	(1,037)	(1,037)	160	160
3138A4-3U-7	FNMA POOL NO AH3510 3.500% 02/01/41		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	375,606	395,178	396,557	395,178	0	0	0	0	0	0	1,379	1,379	365	365
3138A4-6R-1	FNMA POOL NO AH3579 4.500% 06/01/40		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	411,710	444,003	444,405	444,003	0	0	0	0	0	0	402	402	515	515
3138A4-NR-2	FNMA POOL NO AH3099 4.000% 01/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Various	2,453,206	2,607,681	2,604,414	2,607,681	0	0	0	0	0	0	(3,268)	(3,268)	2,998	2,998
3138A5-2G-6	FNMA POOL NO AH4374 4.000% 02/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	298,078	316,847	316,475	316,847	0	0	0	0	0	0	(373)	(373)	364	364
3138A5-BP-6	FNMA POOL NO AH3645 4.000% 02/01/41		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	1,000,001	1,064,610	1,062,969	1,064,610	0	0	0	0	0	0	(1,641)	(1,641)	1,222	1,222
3138A6-XQ-8	FNMA POOL NO AH5186 4.500% 04/01/41		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	82,370	88,870	88,834	88,870	0	0	0	0	0	0	(35)	(35)	103	103
3138A7-CD-8	FNMA POOL NO AH5467 4.500% 07/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	500,000	525,664	527,969	525,664	0	0	0	0	0	0	2,305	2,305	563	563
3138A7-QL-5	FNMA POOL NO AH5858 4.000% 02/01/41		03/08/2013	Various	03/08/2013	Various	676,544	719,840	718,799	719,840	0	0	0	0	0	0	(1,041)	(1,041)	827	827
3138A8-F4-3	FNMA POOL NO AH6486 4.000% 03/01/41		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	27,186	28,890	28,898	28,890	0	0	0	0	0	0	8	8	33	33
3138A8-J4-9	FNMA POOL NO AH6582 4.000% 03/01/41		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	100,000	105,199	104,407	105,199	0	0	0	0	0	0	(793)	(793)	133	133
3138A8-J5-6	FNMA POOL NO AH6583 4.000% 03/01/41		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	500,000	531,328	531,484	531,328	0	0	0	0	0	0	156	156	611	611
3138A8-MD-5	FNMA POOL NO AH6655 4.000% 02/01/41		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	933,549	993,864	992,333	993,864	0	0	0	0	0	0	(1,532)	(1,532)	1,141	1,141
3138A8-Q8-2	FNMA POOL NO AH6778 3.500% 03/01/41		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	393,699	414,214	415,660	414,214	0	0	0	0	0	0	1,446	1,446	383	383
3138A9-FL-3	FNMA POOL NO AH7370 4.500% 05/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	30,838	32,421	32,563	32,421	0	0	0	0	0	0	142	142	35	35
3138A9-M6-8	FNMA POOL NO AH7580 4.500% 03/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	603,752	634,741	637,524	634,741	0	0	0	0	0	0	2,783	2,783	679	679
3138A9-WM-2	FNMA POOL NO AH7851 4.000% 05/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	733,236	779,407	778,490	779,407	0	0	0	0	0	0	(917)	(917)	896	896
3138A9-X6-6	FNMA POOL NO AH7900 4.500% 06/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	268,774	282,570	283,808	282,570	0	0	0	0	0	0	1,239	1,239	302	302
3138AA-2Q-3	FNMA POOL NO AH8882 4.000% 04/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	26,560	28,233	28,200	28,233	0	0	0	0	0	0	(33)	(33)	32	32
3138AA-J4-4	FNMA POOL NO AH8382 4.500% 03/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	52,661	55,364	55,607	55,364	0	0	0	0	0	0	243	243	59	59
3138AB-F9-5	FNMA POOL NO AH9191 4.500% 06/01/41		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	400,000	431,375	431,765	431,375	0	0	0	0	0	0	391	391	500	500

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138AC-AL-1	FNMA POOL NO AH9910	4.000% 04/01/41		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	1,000,001	1,064,610	1,062,969	1,064,610	0	0	0	0	0	0	(1,641)	(1,641)	1,222	1,222
3138AC-BT-3	FNMA POOL NO AH9949	4.500% 05/01/41		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	3,106,565	3,350,311	3,353,121	3,350,311	0	0	0	0	0	0	2,810	2,810	3,883	3,883
3138AD-C8-6	FNMA POOL NO AI0094	4.500% 04/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	695,805	731,520	734,727	731,520	0	0	0	0	0	0	3,207	3,207	783	783
3138AD-KP-9	FNMA POOL NO AI0301	4.500% 07/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	271,042	284,954	286,203	284,954	0	0	0	0	0	0	1,249	1,249	305	305
3138AE-E9-0	FNMA POOL NO AI1059	4.500% 06/01/41		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	76,563	82,605	82,572	82,605	0	0	0	0	0	0	(33)	(33)	96	96
3138AE-JA-2	FNMA POOL NO AI1156	4.000% 04/01/41		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	300,048	318,848	318,942	318,848	0	0	0	0	0	0	94	94	367	367
3138AE-NY-5	FNMA POOL NO AI1306	4.500% 06/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	346,205	363,975	365,570	363,975	0	0	0	0	0	0	1,596	1,596	389	389
3138AG-X5-2	FNMA POOL NO AI3399	4.500% 05/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	350,001	367,965	369,579	367,965	0	0	0	0	0	0	1,613	1,613	394	394
3138AH-BX-3	FNMA POOL NO AI3653	4.500% 05/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	161,280	169,558	170,302	169,558	0	0	0	0	0	0	743	743	181	181
3138AH-KB-1	FNMA POOL NO AI3889	4.500% 07/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	15,722	16,529	16,601	16,529	0	0	0	0	0	0	72	72	18	18
3138AJ-K5-0	FNMA POOL NO AI4815	4.500% 06/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	12,376	13,011	13,068	13,011	0	0	0	0	0	0	57	57	14	14
3138AJ-NH-1	FNMA POOL NO AI4891	4.500% 06/01/41		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	475,000	512,258	512,722	512,258	0	0	0	0	0	0	464	464	594	594
3138AJ-S9-4	FNMA POOL NO AI5043	4.500% 06/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	22,447	23,599	23,702	23,599	0	0	0	0	0	0	103	103	25	25
3138AK-6U-8	FNMA POOL NO AI6282	4.500% 07/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	133,741	140,605	141,222	140,605	0	0	0	0	0	0	616	616	150	150
3138AK-LT-4	FNMA POOL NO AI5737	4.500% 06/01/41		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	817,317	881,808	881,457	881,808	0	0	0	0	0	0	(351)	(351)	1,022	1,022
3138AM-2K-0	FNMA POOL NO AI7977	4.000% 09/01/41		03/08/2013	Various	03/08/2013	Various	1,888,999	2,007,728	2,006,461	2,007,728	0	0	0	0	0	0	(1,268)	(1,268)	2,309	2,309
3138AM-6F-7	FNMA POOL NO AI8069	4.000% 10/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	339,346	360,714	360,250	360,714	0	0	0	0	0	0	(464)	(464)	415	415
3138AN-QS-5	FNMA POOL NO AI8564	3.500% 05/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	182,886	194,238	192,974	194,238	0	0	0	0	0	0	(1,264)	(1,264)	196	196
3138AP-C6-3	FNMA POOL NO AI9092	3.500% 01/01/27		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	46,240	48,726	48,668	48,726	0	0	0	0	0	0	(58)	(58)	67	67
3138AP-Q5-0	FNMA POOL NO AI9475	4.500% 09/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	436,086	458,470	460,480	458,470	0	0	0	0	0	0	2,010	2,010	491	491
3138AS-NM-0	FNMA POOL NO AJ1295	4.000% 10/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	220,695	234,592	234,316	234,592	0	0	0	0	0	0	(276)	(276)	270	270
3138AS-SD-5	FNMA POOL NO AJ1415	4.500% 09/01/41		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	419,791	452,915	452,735	452,915	0	0	0	0	0	0	(180)	(180)	525	525
3138AT-EX-4	FNMA POOL NO AJ1949	4.000% 10/01/41		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	1,000,001	1,064,610	1,062,969	1,064,610	0	0	0	0	0	0	(1,641)	(1,641)	1,222	1,222
3138AU-TE-7	FNMA POOL NO AJ3248	4.000% 10/01/41		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	690,717	735,344	734,210	735,344	0	0	0	0	0	0	(1,133)	(1,133)	844	844
3138AV-AH-8	FNMA POOL NO AJ3607	3.500% 11/01/41		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	245,251	258,030	258,931	258,030	0	0	0	0	0	0	901	901	238	238
3138AV-QB-4	FNMA POOL NO AJ4049	4.000% 10/01/41		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	903,989	962,396	960,912	962,396	0	0	0	0	0	0	(1,483)	(1,483)	1,105	1,105
3138AV-QE-8	FNMA POOL NO AJ4052	4.000% 10/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Various	88,199	93,753	93,635	93,753	0	0	0	0	0	0	(118)	(118)	108	108
3138AV-U8-6	FNMA POOL NO AJ4206	3.500% 12/01/41		02/08/2013	Morgan Stanley & Co, Inc	02/08/2013	Barclays Capital Inc	15,722,274	16,695,090	16,589,456	16,695,090	0	0	0	0	0	0	(105,634)	(105,634)	16,814	16,814
3138AW-AA-1	FNMA POOL NO AJ4500	3.500% 10/01/41		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	202,409	214,973	213,573	214,973	0	0	0	0	0	0	(1,399)	(1,399)	216	216
3138AW-DD-2	FNMA POOL NO AJ4599	4.000% 11/01/41		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	1,104,632	1,176,002	1,174,189	1,176,002	0	0	0	0	0	0	(1,812)	(1,812)	1,350	1,350
3138AW-FV-0	FNMA POOL NO AJ4679	4.000% 11/01/41		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	49,824	53,043	52,961	53,043	0	0	0	0	0	0	(82)	(82)	61	61
3138AW-H2-2	FNMA POOL NO AJ4748	3.500% 12/01/41		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	3,266,803	3,469,575	3,446,988	3,469,575	0	0	0	0	0	0	(22,587)	(22,587)	3,494	3,494
3138AW-MR-1	FNMA POOL NO AJ4867	3.500% 01/01/42		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	1,499,997	1,515,934	1,541,247	1,515,934	0	0	0	0	0	0	25,312	25,312	1,750	1,750
3138AX-5F-4	FNMA POOL NO AJ6245	3.500% 02/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	141,469	150,250	149,272	150,250	0	0	0	0	0	0	(978)	(978)	151	151
3138AX-KT-7	FNMA POOL NO AJ5705	4.000% 12/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	266,790	283,590	283,225	283,590	0	0	0	0	0	0	(365)	(365)	326	326
3138AX-RK-9	FNMA POOL NO AJ5889	3.500% 11/01/41		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	357,714	353,578	363,387	353,578	0	0	0	0	0	0	9,809	9,809	313	313
3138AX-TQ-4	FNMA POOL NO AJ5958	4.000% 12/01/41		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	309,283	329,266	328,758	329,266	0	0	0	0	0	0	(507)	(507)	378	378
3138AX-W4-9	FNMA POOL NO AJ6066	4.000% 12/01/41		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	541,238	575,150	575,319	575,150	0	0	0	0	0	0	169	169	662	662
3138AX-X5-5	FNMA POOL NO AJ6099	3.500% 12/01/41		11/11/2013	Morgan Stanley & Co, Inc	11/11/2013	Citigroup Capital Markets Inc	500,000	513,281	513,750	513,281	0	0	0	0	0	0	469	469	583	583
3138E0-6B-0	FNMA POOL NO AJ8065	3.500% 12/01/41		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	367,413	371,316	377,516	371,316	0	0	0	0	0	0	6,200	6,200	429	429
3138E0-6C-8	FNMA POOL NO AJ8066	3.500% 12/01/41		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	4,726,918	5,020,319	4,987,637	5,020,319	0	0	0	0	0	0	(32,682)	(32,682)	5,055	5,055
3138E0-AW-9	FNMA POOL NO AJ7220	4.500% 11/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	399,999	420,530	422,374	420,530	0	0	0	0	0	0	1,844	1,844	450	450
3138E0-RK-7	FNMA POOL NO AJ7689	4.000% 12/01/41		03/08/2013	Various	03/08/2013	Various	11,781,243	12,531,383	12,520,181	12,531,383	0	0	0	0	0	0	(11,203)	(11,203)	14,399	14,399

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138E0-U9-8	FNMA POOL NO AJ7807	3.500% 12/01/26		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	980,750	1,043,773	1,043,773	1,043,773	0	0	0	0	0	0	0	0	2,861	2,861
3138E0-YJ-2	FNMA POOL NO AJ7912	3.500% 01/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	4,000,398	4,248,704	4,221,045	4,248,704	0	0	0	0	0	0	(27,659)	(27,659)	4,278	4,278
3138E1-QG-5	FNMA POOL NO AJ8554	4.000% 12/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	26,741	28,469	28,425	28,469	0	0	0	0	0	0	(44)	(44)	33	33
3138E2-JY-2	FNMA POOL NO AJ9278	3.500% 12/01/41		11/08/2013	Various	11/08/2013	Citigroup Capital Markets Inc	19,123,385	19,551,654	19,649,278	19,551,654	0	0	0	0	0	0	97,624	97,624	22,311	22,311
3138E2-ZN-8	FNMA POOL NO AJ9748	3.500% 01/01/27		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	500,000	526,875	526,250	526,875	0	0	0	0	0	0	(625)	(625)	729	729
3138E4-7K-1	FNMA POOL NO AK0897	4.000% 01/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	392,887	417,627	417,136	417,627	0	0	0	0	0	0	(491)	(491)	480	480
3138E4-F6-3	FNMA POOL NO AK0188	3.500% 02/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	18,866,876	20,037,949	19,907,502	20,037,949	0	0	0	0	0	0	(130,447)	(130,447)	20,177	20,177
3138E4-F8-9	FNMA POOL NO AK0190	4.000% 02/01/42		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	677,328	712,543	707,172	712,543	0	0	0	0	0	0	(5,371)	(5,371)	903	903
3138E5-CZ-9	FNMA POOL NO AK0987	3.500% 02/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	817,990	868,763	863,107	868,763	0	0	0	0	0	0	(5,656)	(5,656)	875	875
3138E6-EE-2	FNMA POOL NO AK1932	4.000% 01/01/42		03/08/2013	Various	03/08/2013	Various	470,415	500,410	499,705	500,410	0	0	0	0	0	0	(705)	(705)	575	575
3138E6-EL-6	FNMA POOL NO AK1938	4.000% 02/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	199,509	212,072	211,799	212,072	0	0	0	0	0	0	(273)	(273)	244	244
3138E8-5L-2	FNMA POOL NO AK4450	3.500% 06/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	8,643,079	9,179,558	9,119,799	9,179,558	0	0	0	0	0	0	(59,759)	(59,759)	9,243	9,243
3138E8-5M-0	FNMA POOL NO AK4451	3.500% 06/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	9,126,196	9,692,662	9,629,563	9,692,662	0	0	0	0	0	0	(63,099)	(63,099)	9,760	9,760
3138E8-LK-6	FNMA POOL NO AK3929	3.500% 04/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Morgan Stanley & Co, Inc	399,634	421,832	424,455	421,832	0	0	0	0	0	0	2,623	2,623	466	466
3138E8-PM-8	FNMA POOL NO AK4027	3.500% 02/01/42		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	100,001	105,751	104,938	105,751	0	0	0	0	0	0	(813)	(813)	97	97
3138E9-2V-1	FNMA POOL NO AK5287	4.000% 02/01/42		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	34,385	36,607	36,550	36,607	0	0	0	0	0	0	(56)	(56)	42	42
3138E9-LH-1	FNMA POOL NO AK4827	3.500% 04/01/42		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	32,235	33,091	33,121	33,091	0	0	0	0	0	0	30	30	38	38
3138EA-A4-9	FNMA POOL NO AK5426	3.500% 03/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	434,609	461,585	458,580	461,585	0	0	0	0	0	0	(3,005)	(3,005)	465	465
3138EA-TK-3	FNMA POOL NO AK5953	3.500% 03/01/42		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	9,000,003	9,239,065	9,247,503	9,239,065	0	0	0	0	0	0	8,438	8,438	10,500	10,500
3138EB-2D-6	FNMA POOL NO AK7071	3.500% 03/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	898,886	952,749	954,715	952,749	0	0	0	0	0	0	1,966	1,966	1,049	1,049
3138EB-TC-9	FNMA POOL NO AK6846	3.500% 04/01/42		05/09/2013	Various	05/09/2013	Various	12,470,272	13,229,807	13,171,710	13,229,807	0	0	0	0	0	0	(58,097)	(58,097)	13,507	13,507
3138EC-AV-5	FNMA POOL NO AK7219	4.000% 03/01/42		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	400,000	420,797	417,625	420,797	0	0	0	0	0	0	(3,172)	(3,172)	533	533
3138EC-PB-3	FNMA POOL NO AK7617	4.000% 09/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	42,247	44,907	44,849	44,907	0	0	0	0	0	0	(58)	(58)	52	52
3138EC-VT-7	FNMA POOL NO AK7825	4.000% 04/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	347,966	369,877	369,442	369,877	0	0	0	0	0	0	(435)	(435)	425	425
3138EC-YG-2	FNMA POOL NO AK7910	4.500% 04/01/42		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	304,256	328,121	328,418	328,121	0	0	0	0	0	0	297	297	380	380
3138ED-AR-2	FNMA POOL NO AK8115	3.500% 08/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	2,625,099	2,758,404	2,772,760	2,758,404	0	0	0	0	0	0	14,356	14,356	2,807	2,807
3138ED-AY-7	FNMA POOL NO AK8122	3.500% 08/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	1,625,163	1,707,690	1,716,578	1,707,690	0	0	0	0	0	0	8,888	8,888	1,738	1,738
3138ED-BB-6	FNMA POOL NO AK8133	3.500% 09/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	3,490,377	3,667,623	3,686,711	3,667,623	0	0	0	0	0	0	19,088	19,088	3,733	3,733
3138ED-BE-0	FNMA POOL NO AK8136	3.500% 09/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	2,365,092	2,485,194	2,498,128	2,485,194	0	0	0	0	0	0	12,934	12,934	2,529	2,529
3138EE-5V-7	FNMA POOL NO AK9859	3.500% 06/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	146,483	155,575	154,562	155,575	0	0	0	0	0	0	(1,013)	(1,013)	157	157
3138EG-N3-4	FNMA POOL NO AL0409	4.000% 07/01/41		03/08/2013	Various	03/08/2013	Various	5,222,927	5,550,259	5,551,447	5,550,259	0	0	0	0	0	0	1,189	1,189	6,384	6,384
3138EG-WU-4	FNMA POOL NO AL0658	4.500% 09/01/41		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	2,656,405	2,864,767	2,867,361	2,864,767	0	0	0	0	0	0	2,594	2,594	3,321	3,321
3138EH-3H-3	FNMA POOL NO AL1699	4.000% 05/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Various	1,093,619	1,162,483	1,161,057	1,162,483	0	0	0	0	0	0	(1,427)	(1,427)	1,337	1,337
3138EH-GR-7	FNMA POOL NO AL1107	4.500% 11/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	28,602	30,070	30,202	30,070	0	0	0	0	0	0	132	132	32	32
3138EH-JN-3	FNMA POOL NO AL1168	3.500% 01/01/27		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	356,710	375,884	375,438	375,884	0	0	0	0	0	0	(446)	(446)	520	520
3138EH-U8-3	FNMA POOL NO AL1506	3.500% 03/01/27		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	83,471	87,957	87,853	87,957	0	0	0	0	0	0	(104)	(104)	122	122
3138EH-UF-7	FNMA POOL NO AL1481	3.000% 03/01/27		10/11/2013	Goldman Sachs & Co	10/11/2013	JP Morgan Securities, Inc	1,801,436	1,824,094	1,858,223	1,824,094	0	0	0	0	0	0	34,129	34,129	2,252	2,252
3138EH-WH-1	FNMA POOL NO AL1547	4.500% 04/01/42		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	722,920	760,026	763,358	760,026	0	0	0	0	0	0	3,332	3,332	813	813
3138EJ-GW-2	FNMA POOL NO AL2012	4.000% 04/01/42		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	42,291	44,941	44,954	44,941	0	0	0	0	0	0	13	13	52	52
3138EJ-K7-2	FNMA POOL NO AL2117	4.000% 08/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	1,124,297	1,195,092	1,193,555	1,195,092	0	0	0	0	0	0	(1,537)	(1,537)	1,374	1,374
3138EJ-LC-0	FNMA POOL NO AL2122	4.500% 08/01/42		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	1,346,082	1,415,174	1,421,378	1,415,174	0	0	0	0	0	0	6,205	6,205	1,514	1,514
3138EJ-RB-6	FNMA POOL NO AL2281	3.500% 10/01/42		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	77,117	76,225	78,340	76,225	0	0	0	0	0	0	2,115	2,115	67	67
3138EJ-VH-8	FNMA POOL NO AL2415	3.500% 09/01/42		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	244,151	241,328	248,023	241,328	0	0	0	0	0	0	6,695	6,695	214	214
3138EJ-WV-6	FNMA POOL NO AL2459	4.000% 10/01/42		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	2,000,000	2,125,313	2,125,938	2,125,313	0	0	0	0	0	0	625	625	2,444	2,444

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138EJ-XM-5	FNMA POOL NO AL2483 3.500% 10/01/42		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Various	9,762,360	9,646,814	9,694,991	9,646,814	0	0	0	0	0	0	48,177	48,177	8,542	8,542
3138EK-2R-5	FNMA POOL NO AL3483 3.500% 05/01/43		12/09/2013	Merrill Lynch,Pierce,Fenner &	12/09/2013	Various	97,000,029	99,409,053	96,938,389	99,409,053	0	0	0	0	0	0	(2,470,665)	(2,470,665)	94,305	94,305
3138EK-D5-1	FNMA POOL NO AL2823 3.500% 12/01/42		05/09/2013	Various	05/09/2013	Various	50,381,519	53,309,916	53,436,780	53,309,916	0	0	0	0	0	0	126,865	126,865	58,748	58,748
3138EK-D6-9	FNMA POOL NO AL2824 3.500% 12/01/42		02/08/2013	Morgan Stanley & Co, Inc	02/08/2013	Various	18,277,743	19,408,678	19,301,109	19,408,678	0	0	0	0	0	0	(107,569)	(107,569)	19,547	19,547
3138EK-D7-7	FNMA POOL NO AL2825 3.500% 12/01/42		05/09/2013	Various	05/09/2013	Various	1,546,505	1,634,225	1,642,205	1,634,225	0	0	0	0	0	0	7,981	7,981	1,804	1,804
3138EK-FC-4	FNMA POOL NO AL2862 4.000% 01/01/43		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	914,543	973,631	972,130	973,631	0	0	0	0	0	0	(1,500)	(1,500)	1,118	1,118
3138EK-FD-2	FNMA POOL NO AL2863 4.000% 01/01/43		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	918,895	976,470	976,757	976,470	0	0	0	0	0	0	287	287	1,123	1,123
3138EK-FN-0	FNMA POOL NO AL2872 3.500% 01/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	6,999,997	7,074,372	7,192,497	7,074,372	0	0	0	0	0	0	118,125	118,125	8,167	8,167
3138EK-GD-1	FNMA POOL NO AL2895 3.000% 01/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	92,273	95,063	94,742	95,063	0	0	0	0	0	0	(321)	(321)	85	85
3138EK-SC-0	FNMA POOL NO AL3214 3.000% 03/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	1,000,001	1,031,251	1,026,719	1,031,251	0	0	0	0	0	0	(4,531)	(4,531)	917	917
3138EK-SD-8	FNMA POOL NO AL3215 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	4,000,001	4,120,939	4,107,033	4,120,939	0	0	0	0	0	0	(13,906)	(13,906)	3,667	3,667
3138EK-SL-0	FNMA POOL NO AL3222 3.500% 03/01/43		07/11/2013	WELLS FARGO SEC LLC	07/11/2013	Citigroup Capital Markets Inc	9,935,538	10,255,338	10,027,907	10,255,338	0	0	0	0	0	0	(227,431)	(227,431)	13,523	13,523
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		10/16/2013	JP Morgan Securities, Inc	12/01/2013	Paydown	13,147	13,264	13,147	13,147	0	(117)	0	(117)	0	0	0	0	38	15
3138EL-FH-1	FNMA POOL NO AL3767 3.500% 07/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	5,911,145	5,842,797	6,004,892	5,842,797	0	0	0	0	0	0	162,095	162,095	5,172	5,172
3138EL-JK-0	FNMA POOL NO AL3865 3.500% 07/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	1,000,000	988,438	1,015,860	988,438	0	0	0	0	0	0	27,422	27,422	875	875
3138EL-LB-7	FNMA POOL NO AL3921 3.500% 09/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	32,889	33,238	33,793	33,238	0	0	0	0	0	0	555	555	38	38
3138L0-N8-0	FNMA POOL NO AM0414 2.870% 09/01/27		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,980,000	2,939,275	2,939,275	2,939,275	0	0	0	0	0	0	0	0	7,365	7,365
3138LQ-2K-9	FNMA POOL NO A00777 3.500% 04/01/42		11/08/2013	Various	11/08/2013	Citigroup Capital Markets Inc	43,000,034	43,569,409	44,182,535	43,569,409	0	0	0	0	0	0	613,125	613,125	50,167	50,167
3138LQ-3J-1	FNMA POOL NO A00800 3.000% 04/01/27		10/11/2013	Goldman Sachs & Co	10/11/2013	Various	1,007,176	1,019,845	1,039,297	1,019,845	0	0	0	0	0	0	19,452	19,452	1,259	1,259
3138LQ-KW-3	FNMA POOL NO A00308 3.500% 04/01/42		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	234,723	237,217	241,178	237,217	0	0	0	0	0	0	3,961	3,961	274	274
3138LR-MS-8	FNMA POOL NO A01268 3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	286,057	294,705	293,711	294,705	0	0	0	0	0	0	(994)	(994)	262	262
3138LR-RF-1	FNMA POOL NO A01385 3.500% 08/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	799,980	849,635	844,104	849,635	0	0	0	0	0	0	(5,531)	(5,531)	856	856
3138LS-LS-7	FNMA POOL NO A02136 3.500% 05/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	811,354	861,715	856,105	861,715	0	0	0	0	0	0	(5,610)	(5,610)	868	868
3138LT-GJ-1	FNMA POOL NO A02900 4.000% 05/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	266,765	283,562	283,229	283,562	0	0	0	0	0	0	(333)	(333)	326	326
3138LT-JW-9	FNMA POOL NO A02976 3.500% 05/01/42		11/18/2013	Morgan Stanley & Co, Inc	12/01/2013	Paydown	328,018	334,950	328,018	328,018	0	(6,932)	0	(6,932)	0	0	0	0	957	638
3138LT-L8-9	FNMA POOL NO A03050 3.500% 05/01/42		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	695,335	713,805	714,457	713,805	0	0	0	0	0	0	652	652	811	811
3138LT-MK-1	FNMA POOL NO A03061 4.000% 05/01/42		02/08/2013	Various	02/08/2013	Credit Suisse First Boston Cor	494,816	526,188	525,974	526,188	0	0	0	0	0	0	(214)	(214)	605	605
3138LT-W7-9	FNMA POOL NO A03369 3.500% 05/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Various	58,000,007	61,221,727	61,483,367	61,221,727	0	0	0	0	0	0	261,641	261,641	67,667	67,667
3138LU-4A-0	FNMA POOL NO A04416 3.000% 08/01/42		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	532,699	548,805	546,953	548,805	0	0	0	0	0	0	(1,852)	(1,852)	488	488
3138LU-CH-6	FNMA POOL NO A03671 4.000% 05/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	300,001	318,892	318,517	318,892	0	0	0	0	0	0	(375)	(375)	367	367
3138LU-E9-2	FNMA POOL NO A03759 3.500% 05/01/42		04/09/2013	Various	04/09/2013	Various	31,461,401	33,205,041	33,213,402	33,205,041	0	0	0	0	0	0	8,360	8,360	30,587	30,587
3138LU-MK-8	FNMA POOL NO A03961 3.500% 05/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	178,010	189,060	187,829	189,060	0	0	0	0	0	0	(1,231)	(1,231)	190	190
3138LU-RR-8	FNMA POOL NO A04095 3.500% 05/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	363,914	386,502	383,986	386,502	0	0	0	0	0	0	(2,516)	(2,516)	389	389
3138LU-S2-2	FNMA POOL NO A04136 3.500% 06/01/42		10/08/2013	Various	10/08/2013	Various	5,604,268	5,871,680	5,915,039	5,871,680	0	0	0	0	0	0	43,359	43,359	5,940	5,940
3138LU-TH-8	FNMA POOL NO A04151 3.500% 06/01/42		11/11/2013	Various	11/11/2013	Various	4,857,129	4,891,426	4,979,059	4,891,426	0	0	0	0	0	0	87,633	87,633	5,375	5,375
3138LV-EQ-2	FNMA POOL NO A04642 3.500% 06/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	650,087	690,438	685,944	690,438	0	0	0	0	0	0	(4,495)	(4,495)	695	695
3138LV-FF-5	FNMA POOL NO A04665 3.500% 12/01/42		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	263,658	277,397	278,365	277,397	0	0	0	0	0	0	968	968	256	256
3138LV-FT-5	FNMA POOL NO A04677 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	2,372,211	2,437,354	2,437,261	2,437,354	0	0	0	0	0	0	(93)	(93)	1,977	1,977
3138LV-SS-3	FNMA POOL NO A05028 3.500% 11/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Merrill Lynch,Pierce,Fenner &	167,576	177,617	176,399	177,617	0	0	0	0	0	0	(1,218)	(1,218)	196	196
3138LW-CJ-8	FNMA POOL NO A05472 3.500% 07/01/42		03/08/2013	Various	03/08/2013	Various	1,660,771	1,748,426	1,753,868	1,748,426	0	0	0	0	0	0	5,442	5,442	1,776	1,776
3138LW-DV-0	FNMA POOL NO A05515 3.500% 07/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	3,058,611	3,213,931	3,230,657	3,213,931	0	0	0	0	0	0	16,727	16,727	3,271	3,271

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138LW-HN-4	FNMA POOL NO A05636	3.500% 06/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	Various	4,348,823	4,569,661	4,598,867	4,569,661	0	0	0	0	0	0	29,206	29,206	4,651	4,651
3138LW-KE-0	FNMA POOL NO A05692	3.500% 07/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	4,743,848	4,984,747	5,016,620	4,984,747	0	0	0	0	0	0	31,873	31,873	5,073	5,073
3138LW-KF-7	FNMA POOL NO A05693	3.500% 07/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	Deutsche Bank Securities Inc	4,279,719	4,497,048	4,524,131	4,497,048	0	0	0	0	0	0	27,083	27,083	4,577	4,577
3138LX-3D-9	FNMA POOL NO A07095	4.000% 07/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	500,000	531,484	530,801	531,484	0	0	0	0	0	0	(684)	(684)	611	611
3138LX-C3-1	FNMA POOL NO A06389	3.500% 06/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	3,266,540	3,469,295	3,446,710	3,469,295	0	0	0	0	0	0	(22,585)	(22,585)	3,493	3,493
3138LX-PH-6	FNMA POOL NO A06723	3.500% 06/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	2,741,460	2,880,675	2,895,667	2,880,675	0	0	0	0	0	0	14,992	14,992	2,932	2,932
3138LX-PJ-2	FNMA POOL NO A06724	3.500% 06/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	1,320,805	1,387,877	1,395,100	1,387,877	0	0	0	0	0	0	7,223	7,223	1,413	1,413
3138LX-PM-5	FNMA POOL NO A06727	3.500% 06/01/42		05/09/2013	Various	05/09/2013	Various	2,755,887	2,911,436	2,924,423	2,911,436	0	0	0	0	0	0	12,987	12,987	3,178	3,178
3138LX-UB-3	FNMA POOL NO A06877	3.500% 09/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	3,004,437	3,157,006	3,173,436	3,157,006	0	0	0	0	0	0	16,431	16,431	3,213	3,213
3138LY-ST-5	FNMA POOL NO A07729	3.500% 06/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	8,400,001	8,903,345	8,921,720	8,903,345	0	0	0	0	0	0	18,375	18,375	9,800	9,800
3138LY-YC-5	FNMA POOL NO A07906	3.500% 11/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	101,115	107,174	107,395	107,174	0	0	0	0	0	0	221	221	118	118
3138M0-TA-8	FNMA POOL NO A08644	4.000% 07/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	249,024	264,705	264,364	264,705	0	0	0	0	0	0	(340)	(340)	304	304
3138M0-W7-1	FNMA POOL NO A08769	3.500% 08/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Morgan Stanley & Co, Inc	1,759,856	1,857,611	1,869,160	1,857,611	0	0	0	0	0	0	11,549	11,549	2,053	2,053
3138M1-3G-1	FNMA POOL NO A09798	3.500% 08/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	147,631	156,795	155,774	156,795	0	0	0	0	0	0	(1,021)	(1,021)	158	158
3138M1-G4-4	FNMA POOL NO A09218	3.500% 07/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	1,579,514	1,659,724	1,668,362	1,659,724	0	0	0	0	0	0	8,638	8,638	1,689	1,689
3138M3-4U-5	FNMA POOL NO AP0834	4.000% 07/01/42		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	248,896	264,491	264,569	264,491	0	0	0	0	0	0	78	78	304	304
3138M4-FY-3	FNMA POOL NO AP1082	3.500% 08/01/42		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	66,838	70,681	70,138	70,681	0	0	0	0	0	0	(543)	(543)	65	65
3138M4-HZ-8	FNMA POOL NO AP1147	3.500% 08/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	4,955,649	5,207,303	5,240,598	5,207,303	0	0	0	0	0	0	33,296	33,296	5,300	5,300
3138M4-RA-2	FNMA POOL NO AP1380	3.500% 07/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	2,879,990	3,026,239	3,041,989	3,026,239	0	0	0	0	0	0	15,750	15,750	3,080	3,080
3138M5-JX-8	FNMA POOL NO AP2077	3.500% 08/01/42		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	387,949	410,256	407,104	410,256	0	0	0	0	0	0	(3,152)	(3,152)	377	377
3138M5-LM-9	FNMA POOL NO AP2131	3.500% 08/01/42		11/08/2013	Various	11/08/2013	Various	12,251,310	12,309,341	12,550,374	12,309,341	0	0	0	0	0	0	241,032	241,032	13,345	13,345
3138M5-LN-7	FNMA POOL NO AP2132	3.500% 08/01/42		07/11/2013	Credit Suisse First Boston Cor	07/11/2013	Citigroup Capital Markets Inc	26,000,000	26,767,812	26,241,718	26,767,812	0	0	0	0	0	0	(526,094)	(526,094)	35,389	35,389
3138M5-ND-7	FNMA POOL NO AP2187	3.500% 08/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	4,749,881	4,991,086	5,022,999	4,991,086	0	0	0	0	0	0	31,913	31,913	5,080	5,080
3138M5-W8-8	FNMA POOL NO AP2470	3.500% 08/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	416,189	442,022	439,144	442,022	0	0	0	0	0	0	(2,878)	(2,878)	445	445
3138M6-D6-1	FNMA POOL NO AP2824	3.500% 07/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	5,337,087	5,608,111	5,643,970	5,608,111	0	0	0	0	0	0	35,859	35,859	5,708	5,708
3138M6-U9-6	FNMA POOL NO AP3307	3.500% 08/01/42		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	500,000	513,282	513,750	513,282	0	0	0	0	0	0	469	469	583	583
3138M6-V4-6	FNMA POOL NO AP3334	3.500% 08/01/42		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	1,000,000	1,010,625	1,027,500	1,010,625	0	0	0	0	0	0	16,875	16,875	1,167	1,167
3138M7-E6-8	FNMA POOL NO AP3756	3.500% 08/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	1,917,192	2,014,549	2,025,034	2,014,549	0	0	0	0	0	0	10,485	10,485	2,050	2,050
3138M7-WK-7	FNMA POOL NO AP4249	3.500% 08/01/42		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	51,458	52,825	52,873	52,825	0	0	0	0	0	0	48	48	60	60
3138M8-K2-8	FNMA POOL NO AP4812	3.500% 09/01/42		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	4,913,034	5,169,049	5,187,089	5,169,049	0	0	0	0	0	0	18,040	18,040	4,777	4,777
3138M8-KK-8	FNMA POOL NO AP4797	3.500% 09/01/42		10/08/2013	Various	10/08/2013	Various	1,196,060	1,194,714	1,222,856	1,194,714	0	0	0	0	0	0	28,142	28,142	1,066	1,066
3138M8-RA-3	FNMA POOL NO AP4980	3.500% 09/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	2,010,084	2,112,158	2,123,151	2,112,158	0	0	0	0	0	0	10,993	10,993	2,150	2,150
3138M8-WF-6	FNMA POOL NO AP5145	3.000% 08/01/42		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	68,575	70,943	70,678	70,943	0	0	0	0	0	0	(265)	(265)	63	63
3138M9-VF-5	FNMA POOL NO AP6013	3.000% 01/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Morgan Stanley & Co, Inc	1,000,000	1,046,445	1,041,015	1,046,445	0	0	0	0	0	0	(5,430)	(5,430)	917	917
3138M9-WP-2	FNMA POOL NO AP6053	2.500% 07/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	699,998	710,717	693,709	710,717	0	0	0	0	0	0	(17,008)	(17,008)	826	826
3138M9-YL-9	FNMA POOL NO AP6114	3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	5,024,603	5,162,583	5,162,387	5,162,583	0	0	0	0	0	0	(196)	(196)	4,187	4,187
3138MA-2K-3	FNMA POOL NO AP7077	3.500% 10/01/42		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	400,000	423,000	419,750	423,000	0	0	0	0	0	0	(3,250)	(3,250)	389	389
3138MA-CS-5	FNMA POOL NO AP6380	3.500% 09/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	21,698,728	23,045,575	22,895,548	23,045,575	0	0	0	0	0	0	(150,026)	(150,026)	23,206	23,206
3138MA-KT-4	FNMA POOL NO AP6605	3.500% 09/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Citigroup Capital Markets Inc	3,194,034	3,385,427	3,376,693	3,385,427	0	0	0	0	0	0	(8,734)	(8,734)	3,726	3,726
3138MB-J7-2	FNMA POOL NO AP7485	3.500% 09/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	3,281,365	3,447,997	3,465,942	3,447,997	0	0	0	0	0	0	17,945	17,945	3,509	3,509
3138MB-KA-3	FNMA POOL NO AP7488	3.500% 09/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	107,702	114,387	113,642	114,387	0	0	0	0	0	0	(745)	(745)	115	115
3138MB-KQ-8	FNMA POOL NO AP7502	3.500% 09/01/42		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	200,936	211,407	212,145	211,407	0	0	0	0	0	0	738	738	195	195
3138MB-MB-9	FNMA POOL NO AP7553	3.000% 09/01/42		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	1,782,902	1,844,468	1,837,573	1,844,468	0	0	0	0	0	0	(6,895)	(6,895)	1,634	1,634
3138MC-3F-9	FNMA POOL NO AP8897	3.500% 10/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Morgan Stanley & Co, Inc	155,001	163,610	164,628	163,610	0	0	0	0	0	0	1,017	1,017	181	181

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138MC-HF-4	FNMA POOL NO AP8329 3.500% 11/01/43		11/08/2013	Various	11/08/2013	Citigroup Capital Markets Inc	33,674,104	34,055,367	34,600,142	34,055,367	0	0	0	0	0	0	544,775	544,775	39,287	39,287
3138MC-U6-9	FNMA POOL NO AP8704 3.000% 03/01/43		03/08/2013	Various	03/08/2013	Various	705,230	726,937	724,086	726,937	0	0	0	0	0	0	(2,851)	(2,851)	646	646
3138MC-UF-9	FNMA POOL NO AP8681 3.000% 01/01/43		01/10/2013	Citigroup Capital Markets Inc	01/10/2013	Deutsche Bank Securities Inc	14,000,000	14,689,063	14,650,234	14,689,063	0	0	0	0	0	0	(38,828)	(38,828)	15,167	15,167
3138MC-WD-2	FNMA POOL NO AP8743 3.500% 10/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Morgan Stanley & Co, Inc	704,596	743,734	748,358	743,734	0	0	0	0	0	0	4,624	4,624	822	822
3138MD-DX-7	FNMA POOL NO AP9117 3.500% 09/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	3,440,424	3,615,133	3,633,947	3,615,133	0	0	0	0	0	0	18,815	18,815	3,679	3,679
3138MD-DY-5	FNMA POOL NO AP9118 3.500% 09/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	2,231,673	2,345,000	2,357,205	2,345,000	0	0	0	0	0	0	12,204	12,204	2,387	2,387
3138MD-TS-1	FNMA POOL NO AP9560 3.500% 10/01/42		11/11/2013	Various	11/11/2013	Citigroup Capital Markets Inc	4,615,732	4,585,031	4,575,463	4,585,031	0	0	0	0	0	0	(9,569)	(9,569)	4,185	4,185
3138MD-VE-9	FNMA POOL NO AP9612 3.000% 10/01/42		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	1,799,998	1,862,154	1,855,193	1,862,154	0	0	0	0	0	0	(6,961)	(6,961)	1,650	1,650
3138MD-ZA-3	FNMA POOL NO AP9736 3.500% 10/01/42		05/09/2013	Various	05/09/2013	Various	21,663,994	22,942,264	22,889,009	22,942,264	0	0	0	0	0	0	(53,255)	(53,255)	25,074	25,074
3138MF-ME-4	FNMA POOL NO AQ0356 3.500% 10/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	Various	3,852,590	4,048,229	4,071,608	4,048,229	0	0	0	0	0	0	23,379	23,379	4,120	4,120
3138MF-MP-9	FNMA POOL NO AQ0365 3.500% 10/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	1,362,383	1,431,567	1,439,018	1,431,567	0	0	0	0	0	0	7,451	7,451	1,457	1,457
3138MF-MQ-7	FNMA POOL NO AQ0366 3.500% 10/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	5,733,492	6,024,645	6,063,167	6,024,645	0	0	0	0	0	0	38,522	38,522	6,132	6,132
3138MF-NN-3	FNMA POOL NO AQ0396 3.500% 10/01/42		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	1,466,015	1,504,956	1,506,330	1,504,956	0	0	0	0	0	0	1,374	1,374	1,710	1,710
3138MF-NR-4	FNMA POOL NO AQ0399 3.500% 10/01/42		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	799,999	790,749	812,686	790,749	0	0	0	0	0	0	21,937	21,937	700	700
3138MF-TC-1	FNMA POOL NO AQ0546 3.500% 11/01/42		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	215,183	212,695	218,595	212,695	0	0	0	0	0	0	5,901	5,901	188	188
3138MF-UW-5	FNMA POOL NO AQ0596 3.000% 10/01/42		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	500,001	515,626	513,360	515,626	0	0	0	0	0	0	(2,266)	(2,266)	458	458
3138MF-Z5-9	FNMA POOL NO AQ0763 3.500% 11/01/42		11/11/2013	Morgan Stanley & Co, Inc	11/11/2013	Citigroup Capital Markets Inc	465,134	477,489	477,925	477,489	0	0	0	0	0	0	436	436	543	543
3138MF-ZH-3	FNMA POOL NO AQ0743 3.500% 10/01/42		11/11/2013	Various	11/11/2013	Citigroup Capital Markets Inc	18,578,311	19,453,515	19,497,404	19,453,515	0	0	0	0	0	0	43,889	43,889	21,675	21,675
3138MG-YH-2	FNMA POOL NO AQ1611 3.000% 10/01/42		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	500,000	489,004	488,047	489,004	0	0	0	0	0	0	(957)	(957)	583	583
3138MH-BD-4	FNMA POOL NO AQ1835 3.500% 11/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	687,164	722,059	725,817	722,059	0	0	0	0	0	0	3,758	3,758	735	735
3138MH-BQ-5	FNMA POOL NO AQ1846 3.500% 11/01/42		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	147,400	155,876	154,678	155,876	0	0	0	0	0	0	(1,198)	(1,198)	143	143
3138MH-M4-2	FNMA POOL NO AQ2178 3.500% 12/01/42		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	471,893	466,437	479,377	466,437	0	0	0	0	0	0	12,940	12,940	413	413
3138MJ-BV-0	FNMA POOL NO AQ2751 3.500% 10/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	3,093,660	3,250,759	3,267,678	3,250,759	0	0	0	0	0	0	16,918	16,918	3,308	3,308
3138MJ-E9-6	FNMA POOL NO AQ2859 3.500% 10/01/42		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	704,137	744,625	738,904	744,625	0	0	0	0	0	0	(5,721)	(5,721)	685	685
3138MJ-K3-2	FNMA POOL NO AQ3013 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	1,400,000	1,442,328	1,437,461	1,442,328	0	0	0	0	0	0	(4,867)	(4,867)	1,283	1,283
3138MJ-KE-8	FNMA POOL NO AQ2992 3.000% 02/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Credit Suisse First Boston Cor	681,241	712,881	709,129	712,881	0	0	0	0	0	0	(3,752)	(3,752)	624	624
3138MJ-RW-1	FNMA POOL NO AQ3200 3.500% 11/01/42		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	234,178	246,381	247,241	246,381	0	0	0	0	0	0	860	860	228	228
3138MJ-TZ-2	FNMA POOL NO AQ3267 3.000% 11/01/42		06/11/2013	Morgan Stanley & Co, Inc	06/11/2013	Barclays Capital Inc	6,000,594	6,101,620	6,035,520	6,101,620	0	0	0	0	0	0	(66,100)	(66,100)	6,001	6,001
3138MK-6W-1	FNMA POOL NO AQ4484 3.500% 12/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Various	940,199	996,303	998,594	996,303	0	0	0	0	0	0	2,291	2,291	1,097	1,097
3138MK-B4-7	FNMA POOL NO AQ3658 3.500% 11/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	322,638	341,971	342,677	341,971	0	0	0	0	0	0	706	706	376	376
3138MK-F6-8	FNMA POOL NO AQ3788 3.500% 11/01/42		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Various	999,060	998,581	1,009,346	998,581	0	0	0	0	0	0	10,765	10,765	1,020	1,020
3138MK-MD-5	FNMA POOL NO AQ3955 3.000% 06/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	98,825	100,068	101,998	100,068	0	0	0	0	0	0	1,930	1,930	124	124
3138ML-SP-0	FNMA POOL NO AQ5025 3.500% 12/01/42		11/08/2013	Various	11/08/2013	Various	737,962	741,366	755,928	741,366	0	0	0	0	0	0	14,562	14,562	803	803
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		11/13/2013	Morgan Stanley & Co, Inc	12/01/2013	Paydown	114,880	111,290	114,880	114,880	0	3,590	0	3,590	0	0	0	0	287	115
3138ML-XD-1	FNMA POOL NO AQ5175 3.000% 12/01/42		06/11/2013	Morgan Stanley & Co, Inc	06/11/2013	Barclays Capital Inc	7,873,939	8,006,504	7,919,768	8,006,504	0	0	0	0	0	0	(86,736)	(86,736)	7,874	7,874
3138MM-DM-1	FNMA POOL NO AQ5507 3.500% 11/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	4,100,441	4,308,667	4,336,216	4,308,667	0	0	0	0	0	0	27,550	27,550	4,385	4,385
3138MM-DN-9	FNMA POOL NO AQ5508 3.500% 10/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	1,289,516	1,354,999	1,362,051	1,354,999	0	0	0	0	0	0	7,052	7,052	1,379	1,379
3138MN-BP-4	FNMA POOL NO AQ6345 3.500% 11/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	5,734,178	6,025,367	6,063,893	6,025,367	0	0	0	0	0	0	38,527	38,527	6,132	6,132
3138MN-M2-3	FNMA POOL NO AQ6676 3.000% 02/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	1,000,001	1,031,251	1,026,719	1,031,251	0	0	0	0	0	0	(4,531)	(4,531)	917	917
3138MN-ZC-7	FNMA POOL NO AQ7038 3.000% 12/01/27		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	100,000	101,258	103,211	101,258	0	0	0	0	0	0	1,953	1,953	125	125
3138MP-FC-4	FNMA POOL NO AQ7362 3.000% 02/01/43		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	27,000,000	27,932,344	27,827,930	27,932,344	0	0	0	0	0	0	(104,414)	(104,414)	24,750	24,750
3138MP-VE-2	FNMA POOL NO AQ7812 3.500% 12/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	100,001	106,208	105,516	106,208	0	0	0	0	0	0	(691)	(691)	107	107
3138MP-YS-8	FNMA POOL NO AQ7920 3.000% 12/01/42		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	410,581	422,994	421,567	422,994	0	0	0	0	0	0	(1,427)	(1,427)	376	376

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138MQ-EK-5	FNMA POOL NO AQ8237	3.000% 02/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	1,000,001	1,031,251	1,026,720	1,031,251	0	0	0	0	0	0	(4,531)	(4,531)	917	917
3138MR-BN-0	FNMA POOL NO AQ9044	3.500% 12/01/42		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	499,691	525,729	527,564	525,729	0	0	0	0	0	0	1,835	1,835	486	486
3138MR-LD-1	FNMA POOL NO AQ9323	3.000% 01/01/43		01/10/2013	Citigroup Capital Markets Inc	01/10/2013	Deutsche Bank Securities Inc	89,248,185	93,640,869	93,393,345	93,640,869	0	0	0	0	0	0	(247,524)	(247,524)	96,685	96,685
3138MR-LL-3	FNMA POOL NO AQ9330	3.500% 01/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Morgan Stanley & Co, Inc	1,343,195	1,417,805	1,426,620	1,417,805	0	0	0	0	0	0	8,815	8,815	1,567	1,567
3138NW-EQ-8	FNMA POOL NO AR0142	3.500% 01/01/43		09/10/2013	BPN Paribas Securities	09/10/2013	Deutsche Bank Securities Inc	500,000	502,461	494,219	502,461	0	0	0	0	0	0	(8,242)	(8,242)	535	535
3138NW-UA-5	FNMA POOL NO AR0576	3.500% 12/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	650,001	690,346	685,852	690,346	0	0	0	0	0	0	(4,494)	(4,494)	695	695
3138NX-R7-4	FNMA POOL NO AR1409	3.500% 01/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	47,001	46,457	47,746	46,457	0	0	0	0	0	0	1,289	1,289	41	41
3138NY-2M-6	FNMA POOL NO AR2579	3.500% 02/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	740,001	731,445	751,737	731,445	0	0	0	0	0	0	20,292	20,292	648	648
3138NY-4S-1	FNMA POOL NO AR2632	3.000% 02/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Morgan Stanley & Co, Inc	50,000,000	52,322,266	52,050,781	52,322,266	0	0	0	0	0	0	(271,484)	(271,484)	45,833	45,833
3138NY-4T-9	FNMA POOL NO AR2633	3.000% 02/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Various	50,000,000	52,322,266	52,048,828	52,322,266	0	0	0	0	0	0	(273,437)	(273,437)	45,833	45,833
3138NY-4U-6	FNMA POOL NO AR2634	3.000% 02/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Various	1,670,917	1,718,185	1,717,017	1,718,185	0	0	0	0	0	0	(1,168)	(1,168)	1,392	1,392
3138NY-6U-4	FNMA POOL NO AR2682	3.500% 03/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Citigroup Capital Markets Inc	1,000,000	1,059,922	1,057,188	1,059,922	0	0	0	0	0	0	(2,734)	(2,734)	1,167	1,167
3138NY-FR-1	FNMA POOL NO AR1975	3.000% 12/01/42		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	5,000,005	5,156,255	5,133,598	5,156,255	0	0	0	0	0	0	(22,656)	(22,656)	4,583	4,583
3138NY-MC-6	FNMA POOL NO AR2154	3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	700,000	721,164	718,731	721,164	0	0	0	0	0	0	(2,434)	(2,434)	642	642
3138NY-MY-8	FNMA POOL NO AR2174	3.000% 04/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	2,266,052	2,334,565	2,326,687	2,334,565	0	0	0	0	0	0	(7,878)	(7,878)	2,077	2,077
3138NY-NN-1	FNMA POOL NO AR2196	3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	2,303,811	2,367,076	2,366,986	2,367,076	0	0	0	0	0	0	(90)	(90)	1,920	1,920
3138NY-WR-2	FNMA POOL NO AR2455	3.500% 01/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	799,999	790,749	812,686	790,749	0	0	0	0	0	0	21,937	21,937	700	700
3138WO-4W-6	FNMA POOL NO AR3536	3.500% 03/01/43		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	840,498	887,054	887,382	887,054	0	0	0	0	0	0	328	328	817	817
3138WO-5N-5	FNMA POOL NO AR3552	3.500% 05/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	631,167	668,988	670,368	668,988	0	0	0	0	0	0	1,381	1,381	736	736
3138WO-LF-4	FNMA POOL NO AR3025	3.000% 03/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	1,545,927	1,588,380	1,588,319	1,588,380	0	0	0	0	0	0	(60)	(60)	1,288	1,288
3138WO-MX-4	FNMA POOL NO AR3073	3.000% 01/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Credit Suisse First Boston Cor	249,370	260,952	259,579	260,952	0	0	0	0	0	0	(1,373)	(1,373)	229	229
3138WO-QE-2	FNMA POOL NO AR3152	3.000% 02/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Credit Suisse First Boston Cor	318,759	333,564	331,808	333,564	0	0	0	0	0	0	(1,756)	(1,756)	292	292
3138WO-TT-6	FNMA POOL NO AR3261	3.000% 02/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Credit Suisse First Boston Cor	2,236,191	2,340,052	2,327,735	2,340,052	0	0	0	0	0	0	(12,317)	(12,317)	2,050	2,050
3138WO-WP-0	FNMA POOL NO AR3353	3.500% 02/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	290,978	308,414	309,051	308,414	0	0	0	0	0	0	637	637	339	339
3138W1-4P-9	FNMA POOL NO AR4429	3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	2,000,001	2,060,470	2,053,516	2,060,470	0	0	0	0	0	0	(6,953)	(6,953)	1,833	1,833
3138W1-4Q-7	FNMA POOL NO AR4430	3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	7,000,000	7,211,641	7,187,305	7,211,641	0	0	0	0	0	0	(24,336)	(24,336)	6,417	6,417
3138W1-4R-5	FNMA POOL NO AR4431	3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	740,395	762,781	760,207	762,781	0	0	0	0	0	0	(2,574)	(2,574)	679	679
3138W1-4S-3	FNMA POOL NO AR4432	3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	399,998	412,092	410,701	412,092	0	0	0	0	0	0	(1,391)	(1,391)	367	367
3138W1-EB-9	FNMA POOL NO AR3729	3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	392,781	404,656	403,291	404,656	0	0	0	0	0	0	(1,366)	(1,366)	360	360
3138W1-R6-6	FNMA POOL NO AR4108	3.000% 02/01/43		03/08/2013	Various	03/08/2013	Various	8,046,008	8,294,352	8,261,107	8,294,352	0	0	0	0	0	0	(33,246)	(33,246)	7,376	7,376
3138W1-R7-4	FNMA POOL NO AR4109	3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	613,943	632,505	630,371	632,505	0	0	0	0	0	0	(2,134)	(2,134)	563	563
3138W1-WK-9	FNMA POOL NO AR4249	3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	3,169,376	3,265,200	3,254,181	3,265,200	0	0	0	0	0	0	(11,019)	(11,019)	2,905	2,905
3138W1-WX-1	FNMA POOL NO AR4261	3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	84,782	87,345	87,050	87,345	0	0	0	0	0	0	(295)	(295)	78	78
3138W1-XQ-5	FNMA POOL NO AR4286	3.000% 02/01/43		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	1,644,815	1,701,613	1,695,252	1,701,613	0	0	0	0	0	0	(6,361)	(6,361)	1,508	1,508
3138W1-XV-4	FNMA POOL NO AR4291	3.000% 02/01/43		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	1,355,185	1,401,981	1,396,740	1,401,981	0	0	0	0	0	0	(5,241)	(5,241)	1,242	1,242

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138W1-Y5-0	FNMA POOL NO AR4331 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	489,000	502,428	502,409	502,428	0	0	0	0	0	0	(19)	(19)	408	408
3138W1-YX-9	FNMA POOL NO AR4325 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	2,182,837	2,248,834	2,241,245	2,248,834	0	0	0	0	0	0	(7,589)	(7,589)	2,001	2,001
3138W2-4C-6	FNMA POOL NO AR5318 3.000% 02/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	2,000,002	2,062,502	2,053,439	2,062,502	0	0	0	0	0	0	(9,063)	(9,063)	1,833	1,833
3138W2-7C-3	FNMA POOL NO AR5390 3.000% 01/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	98,242	101,213	100,871	101,213	0	0	0	0	0	0	(342)	(342)	90	90
3138W2-FX-8	FNMA POOL NO AR4681 3.000% 02/01/43		02/08/2013	Merrill Lynch,Pierce,Fenner &	02/08/2013	Citigroup Capital Markets Inc	500,000	515,938	515,332	515,938	0	0	0	0	0	0	(605)	(605)	458	458
3138W2-RK-3	FNMA POOL NO AR4989 3.000% 01/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Credit Suisse First Boston Cor	763,809	799,284	795,077	799,284	0	0	0	0	0	0	(4,207)	(4,207)	700	700
3138W2-SH-9	FNMA POOL NO AR5019 3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	233,542	240,603	239,791	240,603	0	0	0	0	0	0	(812)	(812)	214	214
3138W2-SL-0	FNMA POOL NO AR5022 3.000% 02/01/43		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	505,820	523,287	521,331	523,287	0	0	0	0	0	0	(1,956)	(1,956)	464	464
3138W3-AC-7	FNMA POOL NO AR5402 3.000% 01/01/43		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	2,990,599	3,093,868	3,082,303	3,093,868	0	0	0	0	0	0	(11,565)	(11,565)	2,741	2,741
3138W3-D5-9	FNMA POOL NO AR5523 3.000% 01/01/43		02/08/2013	Merrill Lynch,Pierce,Fenner &	02/08/2013	JP Morgan Securities, Inc	1,376,360	1,420,231	1,417,973	1,420,231	0	0	0	0	0	0	(2,258)	(2,258)	1,262	1,262
3138W3-F5-7	FNMA POOL NO AR5587 3.000% 02/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Credit Suisse First Boston Cor	1,828,090	1,912,996	1,902,927	1,912,996	0	0	0	0	0	0	(10,069)	(10,069)	1,676	1,676
3138W3-HW-6	FNMA POOL NO AR5644 3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	32,309	33,286	33,173	33,286	0	0	0	0	0	0	(112)	(112)	30	30
3138W3-PC-1	FNMA POOL NO AR5818 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	250,050	256,917	256,907	256,917	0	0	0	0	0	0	(10)	(10)	208	208
3138W3-RM-7	FNMA POOL NO AR5891 3.500% 02/01/43		05/09/2013	Various	05/09/2013	Various	301,013	318,255	316,305	318,255	0	0	0	0	0	0	(1,950)	(1,950)	299	299
3138W3-TV-5	FNMA POOL NO AR5963 3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	74,111	76,352	76,095	76,352	0	0	0	0	0	0	(258)	(258)	68	68
3138W3-UX-9	FNMA POOL NO AR5997 3.000% 03/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	2,000,000	2,062,500	2,053,438	2,062,500	0	0	0	0	0	0	(9,063)	(9,063)	1,833	1,833
3138W3-V2-6	FNMA POOL NO AR6032 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	1,838,904	1,894,502	1,888,109	1,894,502	0	0	0	0	0	0	(6,393)	(6,393)	1,686	1,686
3138W3-VU-4	FNMA POOL NO AR6026 3.000% 03/01/43		02/08/2013	Merrill Lynch,Pierce,Fenner &	02/08/2013	JP Morgan Securities, Inc	3,000,000	3,095,625	3,090,703	3,095,625	0	0	0	0	0	0	(4,922)	(4,922)	2,750	2,750
3138W3-VZ-3	FNMA POOL NO AR6031 3.500% 03/01/43		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	159,502	168,337	168,399	168,337	0	0	0	0	0	0	62	62	155	155
3138W3-WL-3	FNMA POOL NO AR6050 3.000% 03/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	162,529	167,608	166,872	167,608	0	0	0	0	0	0	(736)	(736)	149	149
3138W4-2W-0	FNMA POOL NO AR7088 3.500% 04/01/43		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	1,145,972	1,158,148	1,177,487	1,158,148	0	0	0	0	0	0	19,338	19,338	1,337	1,337
3138W4-5X-5	FNMA POOL NO AR7161 3.000% 02/01/43		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	18,000,000	18,621,563	18,551,953	18,621,563	0	0	0	0	0	0	(69,609)	(69,609)	16,500	16,500
3138W4-6G-1	FNMA POOL NO AR7170 3.000% 02/01/43		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	1,000,000	1,034,531	1,030,664	1,034,531	0	0	0	0	0	0	(3,867)	(3,867)	917	917
3138W4-BP-5	FNMA POOL NO AR6345 3.500% 04/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	199,718	211,685	212,122	211,685	0	0	0	0	0	0	437	437	233	233
3138W4-BY-6	FNMA POOL NO AR6354 3.500% 04/01/43		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	129,667	137,123	136,069	137,123	0	0	0	0	0	0	(1,054)	(1,054)	126	126
3138W4-EG-2	FNMA POOL NO AR6434 3.000% 08/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	100,001	96,880	94,782	96,880	0	0	0	0	0	0	(2,098)	(2,098)	92	92
3138W4-LG-4	FNMA POOL NO AR6626 3.000% 02/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	1,000,000	1,031,250	1,026,719	1,031,250	0	0	0	0	0	0	(4,531)	(4,531)	917	917
3138W4-LP-4	FNMA POOL NO AR6633 3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	86,407	89,020	88,719	89,020	0	0	0	0	0	0	(300)	(300)	79	79
3138W4-PB-1	FNMA POOL NO AR6717 3.000% 02/01/43		04/09/2013	Citigroup Capital Markets Inc	04/09/2013	Various	19,818,146	20,370,112	20,404,288	20,370,112	0	0	0	0	0	0	34,175	34,175	16,515	16,515
3138W4-QC-8	FNMA POOL NO AR6750 3.500% 03/01/43		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	363,937	373,604	373,945	373,604	0	0	0	0	0	0	341	341	425	425
3138W4-R5-2	FNMA POOL NO AR6807 3.000% 02/01/43		03/08/2013	Citigroup Capital Markets Inc	03/08/2013	Barclays Capital Inc	34,247,111	35,297,266	35,146,098	35,297,266	0	0	0	0	0	0	(151,169)	(151,169)	31,393	31,393
3138W4-RT-0	FNMA POOL NO AR6797 3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	93,127	95,943	95,619	95,943	0	0	0	0	0	0	(324)	(324)	85	85
3138W4-RW-3	FNMA POOL NO AR6800 3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	74,988	77,256	76,995	77,256	0	0	0	0	0	0	(261)	(261)	69	69
3138W4-TJ-0	FNMA POOL NO AR6852 3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	1,372,388	1,413,881	1,409,110	1,413,881	0	0	0	0	0	0	(4,771)	(4,771)	1,258	1,258
3138W4-TK-7	FNMA POOL NO AR6853 3.500% 02/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	300,000	296,531	304,758	296,531	0	0	0	0	0	0	8,227	8,227	263	263

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WI4-Z3-8	FNMA POOL NO AR7061 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	119,223	122,828	122,413	122,828	0	0	0	0	0	0	(414)	(414)	109	109
3138WI4-ZH-7	FNMA POOL NO AR7043 3.000% 02/01/43		02/08/2013	Merrill Lynch,Pierce,Fenner &	02/08/2013	Various	18,000,000	18,573,750	18,549,961	18,573,750	0	0	0	0	0	0	(23,789)	(23,789)	16,500	16,500
3138WI4-ZV-6	FNMA POOL NO AR7055 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	97,948	100,909	100,569	100,909	0	0	0	0	0	0	(341)	(341)	90	90
3138WI5-5S-3	FNMA POOL NO AR8056 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	222,324	229,046	228,273	229,046	0	0	0	0	0	0	(773)	(773)	204	204
3138WI5-AD-0	FNMA POOL NO AR7203 3.500% 04/01/43		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	67,771	71,668	71,117	71,668	0	0	0	0	0	0	(551)	(551)	66	66
3138WI5-AQ-1	FNMA POOL NO AR7214 3.000% 06/01/43		05/09/2013	Merrill Lynch,Pierce,Fenner &	05/09/2013	Citigroup Capital Markets Inc	500,000	514,277	514,297	514,277	0	0	0	0	0	0	20	20	500	500
3138WI5-B3-1	FNMA POOL NO AR7257 3.000% 02/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	1,000,000	1,031,250	1,026,719	1,031,250	0	0	0	0	0	0	(4,531)	(4,531)	917	917
3138WI5-C3-0	FNMA POOL NO AR7289 2.500% 07/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	71,973	72,085	72,364	72,085	0	0	0	0	0	0	278	278	75	75
3138WI5-CE-6	FNMA POOL NO AR7268 3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	975,753	1,005,254	1,001,862	1,005,254	0	0	0	0	0	0	(3,392)	(3,392)	894	894
3138WI5-CH-9	FNMA POOL NO AR7271 3.000% 02/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Credit Suisse First Boston Cor	29,860	31,247	31,082	31,247	0	0	0	0	0	0	(164)	(164)	27	27
3138WI5-E4-6	FNMA POOL NO AR7354 3.500% 10/01/43		11/08/2013	Various	11/08/2013	Various	226,962	226,046	231,458	226,046	0	0	0	0	0	0	5,412	5,412	221	221
3138WI5-F3-7	FNMA POOL NO AR7385 3.000% 05/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Various	32,000,000	33,099,180	32,879,609	33,099,180	0	0	0	0	0	0	(219,570)	(219,570)	26,667	26,667
3138WI5-FF-0	FNMA POOL NO AR7365 3.000% 10/01/28		10/11/2013	Credit Suisse First Boston Cor	10/11/2013	BPN Paribas Securities	2,000,000	2,041,719	2,064,219	2,041,719	0	0	0	0	0	0	22,500	22,500	2,500	2,500
3138WI5-K3-1	FNMA POOL NO AR7513 3.000% 03/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	2,696,190	2,770,230	2,770,125	2,770,230	0	0	0	0	0	0	(105)	(105)	2,247	2,247
3138WI5-ND-6	FNMA POOL NO AR7587 3.000% 02/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Credit Suisse First Boston Cor	6,171,910	6,458,566	6,424,573	6,458,566	0	0	0	0	0	0	(33,994)	(33,994)	5,658	5,658
3138WI5-PZ-5	FNMA POOL NO AR7639 3.000% 02/01/43		04/09/2013	Citigroup Capital Markets Inc	04/09/2013	Credit Suisse First Boston Cor	1,487,521	1,528,950	1,533,134	1,528,950	0	0	0	0	0	0	4,184	4,184	1,240	1,240
3138WI5-QD-3	FNMA POOL NO AR7651 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	3,561,682	3,659,489	3,659,350	3,659,489	0	0	0	0	0	0	(139)	(139)	2,968	2,968
3138WI5-QV-3	FNMA POOL NO AR7667 2.500% 02/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	328,018	333,041	325,071	333,041	0	0	0	0	0	0	(7,970)	(7,970)	387	387
3138WI5-TX-6	FNMA POOL NO AR7765 3.500% 02/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Merrill Lynch,Pierce,Fenner &	500,000	527,773	526,328	527,773	0	0	0	0	0	0	(1,445)	(1,445)	583	583
3138WI6-4P-8	FNMA POOL NO AR8929 3.000% 01/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	578,469	595,959	593,948	595,959	0	0	0	0	0	0	(2,011)	(2,011)	530	530
3138WI6-A5-5	FNMA POOL NO AR8127 3.000% 03/01/43		04/09/2013	Citigroup Capital Markets Inc	04/09/2013	Credit Suisse First Boston Cor	18,578,286	19,095,721	19,147,972	19,095,721	0	0	0	0	0	0	52,251	52,251	15,482	15,482
3138WI6-RT-5	FNMA POOL NO AR8597 3.500% 06/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	5,538,164	5,597,007	5,690,464	5,597,007	0	0	0	0	0	0	93,457	93,457	6,461	6,461
3138WI6-X6-8	FNMA POOL NO AR8800 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	100,000	103,023	102,676	103,023	0	0	0	0	0	0	(348)	(348)	92	92
3138WI6-XY-7	FNMA POOL NO AR8794 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	7,854,411	8,091,884	8,064,578	8,091,884	0	0	0	0	0	0	(27,306)	(27,306)	7,200	7,200
3138WI6-YD-2	FNMA POOL NO AR8807 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	1,100,000	1,133,258	1,129,434	1,133,258	0	0	0	0	0	0	(3,824)	(3,824)	1,008	1,008
3138WI6-YN-0	FNMA POOL NO AR8816 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	4,999,998	5,137,303	5,137,107	5,137,303	0	0	0	0	0	0	(195)	(195)	4,167	4,167
3138WI7-EP-5	FNMA POOL NO AR9141 3.500% 03/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	768,307	759,423	780,491	759,423	0	0	0	0	0	0	21,068	21,068	672	672
3138WI7-J4-7	FNMA POOL NO AR9282 3.000% 04/01/43		04/09/2013	Citigroup Capital Markets Inc	04/09/2013	Various	19,738,155	20,287,894	20,297,898	20,287,894	0	0	0	0	0	0	10,004	10,004	16,448	16,448
3138WI7-KA-1	FNMA POOL NO AR9288 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	79,802	82,215	81,937	82,215	0	0	0	0	0	0	(277)	(277)	73	73
3138WI7-KC-7	FNMA POOL NO AR9290 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	680,000	700,559	698,195	700,559	0	0	0	0	0	0	(2,364)	(2,364)	623	623
3138WI7-NH-3	FNMA POOL NO AR9391 3.500% 05/01/43		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	583,291	589,489	599,332	589,489	0	0	0	0	0	0	9,843	9,843	681	681
3138WI7-QS-6	FNMA POOL NO AR9464 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	58,270	60,032	59,829	60,032	0	0	0	0	0	0	(203)	(203)	53	53

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WF-VE-1	FNMA POOL NO AR9612 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	439,341	452,624	451,097	452,624	0	0	0	0	0	0	(1,527)	(1,527)	403	403
3138WH-C8-3	FNMA POOL NO AR9994 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Various	95,000,000	97,772,070	97,606,641	97,772,070	0	0	0	0	0	0	(165,430)	(165,430)	79,167	79,167
3138WJ-2K-5	FNMA POOL NO AS0777 3.500% 10/01/43		10/08/2013	JP Morgan Securities, Inc	10/08/2013	Citigroup Capital Markets Inc	888,812	881,035	877,146	881,035	0	0	0	0	0	0	(3,889)	(3,889)	778	778
3138WJ-6C-9	FNMA POOL NO AS0866 3.000% 10/01/28		10/14/2013	Goldman Sachs & Co	10/14/2013	BPN Paribas Securities	504,885	511,236	521,097	511,236	0	0	0	0	0	0	9,861	9,861	631	631
3138WJ-BH-2	FNMA POOL NO AS0039 3.000% 07/01/43		11/08/2013	Goldman Sachs & Co	11/08/2013	JP Morgan Securities, Inc	1,999,999	1,977,186	1,958,671	1,977,186	0	0	0	0	0	0	(18,516)	(18,516)	2,000	2,000
3138WJ-KQ-2	FNMA POOL NO AS0302 3.000% 08/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	609,309	590,292	577,511	590,292	0	0	0	0	0	0	(12,781)	(12,781)	559	559
3138WJ-KT-6	FNMA POOL NO AS0305 3.000% 08/01/43		12/09/2013	Citigroup Capital Markets Inc	12/09/2013	Credit Suisse First Boston Cor	19,623,748	19,218,242	19,136,221	19,218,242	0	0	0	0	0	0	(82,021)	(82,021)	16,353	16,353
3138WJ-MC-1	FNMA POOL NO AS0354 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	867,484	857,453	881,241	857,453	0	0	0	0	0	0	23,788	23,788	759	759
3138WJ-SF-8	FNMA POOL NO AS0517 3.000% 09/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	174,051	168,619	164,968	168,619	0	0	0	0	0	0	(3,651)	(3,651)	160	160
3138WJ-SL-5	FNMA POOL NO AS0522 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	2,000,000	1,976,875	2,031,718	1,976,875	0	0	0	0	0	0	54,844	54,844	1,750	1,750
3138WJ-SM-3	FNMA POOL NO AS0523 3.500% 09/01/43		11/08/2013	Various	11/08/2013	Various	5,864,787	5,806,051	5,960,570	5,806,051	0	0	0	0	0	0	154,519	154,519	5,201	5,201
3138WJ-U4-0	FNMA POOL NO AS0602 2.500% 09/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	953,302	954,792	958,479	954,792	0	0	0	0	0	0	3,687	3,687	993	993
3138WJ-UY-4	FNMA POOL NO AS0598 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	232,352	229,665	236,036	229,665	0	0	0	0	0	0	6,372	6,372	203	203
3138WJ-VT-4	FNMA POOL NO AS0625 3.000% 10/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	45,001	45,567	46,446	45,567	0	0	0	0	0	0	879	879	56	56
3138WJ-Z2-9	FNMA POOL NO AS0760 3.000% 10/01/28		10/14/2013	Goldman Sachs & Co	10/14/2013	BPN Paribas Securities	95,114	96,311	98,168	96,311	0	0	0	0	0	0	1,858	1,858	119	119
3138WA-Q4-2	FNMA POOL NO AS1374 4.000% 12/01/43		12/09/2013	Various	12/09/2013	Various	43,000,008	45,206,884	44,988,290	45,206,884	0	0	0	0	0	0	(218,594)	(218,594)	47,778	47,778
3138WA-Q5-9	FNMA POOL NO AS1375 4.000% 12/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	Credit Suisse First Boston Cor	839,996	877,140	879,240	877,140	0	0	0	0	0	0	2,100	2,100	933	933
3138WA-Q9-1	FNMA POOL NO AS1379 4.000% 12/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	JP Morgan Securities, Inc	1,000,037	1,052,891	1,039,882	1,052,891	0	0	0	0	0	0	(13,008)	(13,008)	1,111	1,111
3138WA-RN-9	FNMA POOL NO AS1392 4.000% 12/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	Various	12,650,568	13,313,554	13,159,087	13,313,554	0	0	0	0	0	0	(154,467)	(154,467)	14,056	14,056
3138WM-CS-8	FNMA POOL NO AT0080 3.500% 04/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	2,308,439	2,446,765	2,451,815	2,446,765	0	0	0	0	0	0	5,050	5,050	2,693	2,693
3138WM-FQ-9	FNMA POOL NO AT0174 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	161,100	165,971	165,411	165,971	0	0	0	0	0	0	(560)	(560)	148	148
3138WM-HB-0	FNMA POOL NO AT0225 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	113,084	116,503	116,110	116,503	0	0	0	0	0	0	(393)	(393)	104	104
3138WM-HJ-3	FNMA POOL NO AT0232 3.000% 03/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Various	1,274,419	1,309,843	1,309,441	1,309,843	0	0	0	0	0	0	(402)	(402)	1,062	1,062
3138WM-HN-4	FNMA POOL NO AT0236 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	1,021,196	1,052,071	1,048,521	1,052,071	0	0	0	0	0	0	(3,550)	(3,550)	936	936
3138WM-KG-5	FNMA POOL NO AT0294 3.000% 03/01/43		03/08/2013	Citigroup Capital Markets Inc	03/08/2013	Barclays Capital Inc	44,000,000	45,349,219	45,161,563	45,349,219	0	0	0	0	0	0	(187,656)	(187,656)	40,333	40,333
3138WM-NA-5	FNMA POOL NO AT0384 3.000% 02/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	250,025	257,584	256,715	257,584	0	0	0	0	0	0	(869)	(869)	229	229
3138WM-P8-8	FNMA POOL NO AT0446 3.000% 03/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	1,000,000	1,031,250	1,026,719	1,031,250	0	0	0	0	0	0	(4,531)	(4,531)	917	917
3138WM-PZ-8	FNMA POOL NO AT0439 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	300,000	309,070	308,027	309,070	0	0	0	0	0	0	(1,043)	(1,043)	275	275
3138WM-UA-7	FNMA POOL NO AT0576 3.000% 03/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	73,461	75,757	75,424	75,757	0	0	0	0	0	0	(333)	(333)	67	67
3138WM-X8-9	FNMA POOL NO AT0702 3.000% 03/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	1,000,000	1,031,250	1,026,719	1,031,250	0	0	0	0	0	0	(4,531)	(4,531)	917	917
3138WM-YK-1	FNMA POOL NO AT0713 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	50,000	51,512	51,338	51,512	0	0	0	0	0	0	(174)	(174)	46	46
3138WN-3Y-3	FNMA POOL NO AT1714 3.500% 04/01/43		07/11/2013	WELLS FARGO SEC LLC	07/11/2013	Citigroup Capital Markets Inc	11,998,960	12,385,177	12,110,513	12,385,177	0	0	0	0	0	0	(274,664)	(274,664)	16,332	16,332
3138WN-6N-4	FNMA POOL NO AT1776 3.500% 04/01/28		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	1,223,118	1,288,860	1,287,331	1,288,860	0	0	0	0	0	0	(1,529)	(1,529)	1,784	1,784
3138WN-7H-6	FNMA POOL NO AT1795 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	61,702	63,396	63,394	63,396	0	0	0	0	0	0	(2)	(2)	51	51
3138WN-C8-0	FNMA POOL NO AT0994 3.500% 04/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	92,685	91,613	94,155	91,613	0	0	0	0	0	0	2,542	2,542	81	81
3138WN-Y5-2	FNMA POOL NO AT1631 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	281,415	289,143	289,132	289,143	0	0	0	0	0	0	(11)	(11)	235	235
3138WN-ZL-6	FNMA POOL NO AT1646 3.500% 04/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	957,846	968,023	984,187	968,023	0	0	0	0	0	0	16,164	16,164	1,117	1,117
3138WP-A2-0	FNMA POOL NO AT1824 3.000% 05/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Various	24,922,343	25,771,070	25,688,651	25,771,070	0	0	0	0	0	0	(82,419)	(82,419)	20,769	20,769
3138WP-GY-4	FNMA POOL NO AT2014 3.000% 04/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	553,314	536,044	524,438	536,044	0	0	0	0	0	0	(11,607)	(11,607)	507	507

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WP-HL-1	FNMA POOL NO AT2034 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	3,391,951	3,485,097	3,484,965	3,485,097	0	0	0	0	0	0	(132)	(132)	2,827	2,827
3138WP-Q3-1	FNMA POOL NO AT2273 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Merrill Lynch,Pierce,Fenner &	5,110,300	5,280,377	5,255,624	5,280,377	0	0	0	0	0	0	(24,753)	(24,753)	4,259	4,259
3138WP-Q4-9	FNMA POOL NO AT2274 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	500,000	517,813	516,699	517,813	0	0	0	0	0	0	(1,113)	(1,113)	417	417
3138WP-QP-2	FNMA POOL NO AT2261 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Merrill Lynch,Pierce,Fenner &	16,000,388	16,532,901	16,455,399	16,532,901	0	0	0	0	0	0	(77,502)	(77,502)	13,334	13,334
3138WP-QQ-0	FNMA POOL NO AT2262 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	3,750,000	3,852,979	3,852,832	3,852,979	0	0	0	0	0	0	(146)	(146)	3,125	3,125
3138WP-QR-8	FNMA POOL NO AT2263 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Merrill Lynch,Pierce,Fenner &	15,651,601	16,172,506	16,096,693	16,172,506	0	0	0	0	0	0	(75,812)	(75,812)	13,043	13,043
3138WP-QT-4	FNMA POOL NO AT2265 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	180,200	185,148	185,141	185,148	0	0	0	0	0	0	(7)	(7)	150	150
3138WP-T7-9	FNMA POOL NO AT2373 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	8,000,000	8,219,688	8,219,375	8,219,688	0	0	0	0	0	0	(312)	(312)	6,667	6,667
3138WP-WQ-3	FNMA POOL NO AT2454 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	1,209,886	1,243,111	1,243,063	1,243,111	0	0	0	0	0	0	(47)	(47)	1,008	1,008
3138WQ-A2-8	FNMA POOL NO AT2724 3.000% 05/01/43		07/11/2013	Various	07/11/2013	Various	11,500,000	11,803,105	11,802,578	11,803,105	0	0	0	0	0	0	(527)	(527)	11,583	11,583
3138WQ-AX-0	FNMA POOL NO AT2721 3.000% 05/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	1,000,000	968,790	947,813	968,790	0	0	0	0	0	0	(20,977)	(20,977)	917	917
3138WQ-BL-5	FNMA POOL NO AT2742 3.000% 05/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	290,332	283,947	283,391	283,947	0	0	0	0	0	0	(556)	(556)	339	339
3138WQ-N2-4	FNMA POOL NO AT3108 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	1,429,838	1,469,103	1,469,047	1,469,103	0	0	0	0	0	0	(56)	(56)	1,192	1,192
3138WQ-R5-3	FNMA POOL NO AT3207 3.500% 05/01/42		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	250,000	247,109	253,965	247,109	0	0	0	0	0	0	6,855	6,855	219	219
3138WQ-UL-4	FNMA POOL NO AT3286 3.500% 04/01/43		11/11/2013	Morgan Stanley & Co, Inc	11/11/2013	Citigroup Capital Markets Inc	29,767	30,557	30,585	30,557	0	0	0	0	0	0	28	28	35	35
3138WQ-XM-9	FNMA POOL NO AT3383 2.500% 07/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	365,376	370,971	362,093	370,971	0	0	0	0	0	0	(8,877)	(8,877)	431	431
3138WQ-Y9-7	FNMA POOL NO AT3435 3.500% 10/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	110,000	108,728	111,745	108,728	0	0	0	0	0	0	3,016	3,016	96	96
3138WR-EJ-5	FNMA POOL NO AT3736 3.500% 04/01/43		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	600,000	634,500	629,625	634,500	0	0	0	0	0	0	(4,875)	(4,875)	583	583
3138WR-EK-2	FNMA POOL NO AT3737 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	901,889	926,656	926,620	926,656	0	0	0	0	0	0	(35)	(35)	752	752
3138WR-LB-4	FNMA POOL NO AT3921 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	79,868	78,945	81,135	78,945	0	0	0	0	0	0	2,190	2,190	70	70
3138WR-WC-0	FNMA POOL NO AT4242 2.500% 05/01/28		09/13/2013	Credit Suisse First Boston Cor	09/13/2013	Merrill Lynch,Pierce,Fenner &	6,100,576	6,122,500	5,984,284	6,122,500	0	0	0	0	0	0	(138,216)	(138,216)	6,778	6,778
3138WS-2X-5	FNMA POOL NO AT5289 3.500% 05/01/43		05/09/2013	Royal Bank of Scotland	05/09/2013	JP Morgan Securities, Inc	61,000,000	64,831,563	64,702,891	64,831,563	0	0	0	0	0	0	(128,672)	(128,672)	71,167	71,167
3138WS-6B-9	FNMA POOL NO AT5365 3.500% 05/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	163,637	165,375	168,137	165,375	0	0	0	0	0	0	2,761	2,761	191	191
3138WS-NG-9	FNMA POOL NO AT4890 3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Merrill Lynch,Pierce,Fenner &	459,526	474,820	472,594	474,820	0	0	0	0	0	0	(2,226)	(2,226)	383	383
3138WS-NW-4	FNMA POOL NO AT4904 3.500% 05/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	2,359,464	2,332,183	2,396,883	2,332,183	0	0	0	0	0	0	64,701	64,701	2,065	2,065
3138WS-NY-0	FNMA POOL NO AT4906 3.500% 05/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	4,335,619	4,381,685	4,454,848	4,381,685	0	0	0	0	0	0	73,164	73,164	5,058	5,058
3138WS-Q7-6	FNMA POOL NO AT4977 3.500% 05/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	195,975	207,718	208,147	207,718	0	0	0	0	0	0	429	429	229	229
3138WS-SQ-2	FNMA POOL NO AT5026 3.000% 05/01/43		06/11/2013	Morgan Stanley & Co, Inc	06/11/2013	Barclays Capital Inc	32,009	32,548	32,195	32,548	0	0	0	0	0	0	(353)	(353)	32	32
3138WS-VX-3	FNMA POOL NO AT5129 3.000% 04/01/43		06/11/2013	Morgan Stanley & Co, Inc	06/11/2013	Barclays Capital Inc	100,009	101,693	100,591	101,693	0	0	0	0	0	0	(1,102)	(1,102)	100	100
3138WT-LT-1	FNMA POOL NO AT5737 3.000% 05/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	440,000	430,324	429,482	430,324	0	0	0	0	0	0	(842)	(842)	513	513
3138WT-US-3	FNMA POOL NO AT5992 3.000% 04/01/43		05/09/2013	Morgan Stanley & Co, Inc	05/09/2013	Various	63,000,000	65,574,141	65,880,156	65,574,141	0	0	0	0	0	0	306,015	306,015	63,000	63,000
3138WU-D6-7	FNMA POOL NO AT6424 3.000% 06/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	96,542	93,529	91,504	93,529	0	0	0	0	0	0	(2,025)	(2,025)	89	89
3138WU-F5-7	FNMA POOL NO AT6487 3.000% 06/01/43		06/11/2013	Morgan Stanley & Co, Inc	06/11/2013	Barclays Capital Inc	4,520,782	4,596,894	4,547,094	4,596,894	0	0	0	0	0	0	(49,799)	(49,799)	4,521	4,521
3138WU-F7-3	FNMA POOL NO AT6489 3.000% 06/01/43		06/11/2013	Morgan Stanley & Co, Inc	06/11/2013	Barclays Capital Inc	11,605,286	11,800,672	11,672,832	11,800,672	0	0	0	0	0	0	(127,840)	(127,840)	11,605	11,605

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WU-SE-4	FNMA POOL NO AT6816 3.500% 11/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	3,000,000	3,031,875	3,082,500	3,031,875	0	0	0	0	0	0	50,625	50,625	3,500	3,500
3138WU-W9-0	FNMA POOL NO AT6971 3.000% 05/01/43		06/11/2013	Morgan Stanley & Co, Inc	06/11/2013	Barclays Capital Inc	5,593,871	5,688,049	5,626,429	5,688,049	0	0	0	0	0	0	(61,620)	(61,620)	5,594	5,594
3138WU-XE-8	FNMA POOL NO AT6976 3.500% 05/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	500,000	529,961	531,055	529,961	0	0	0	0	0	0	1,094	1,094	583	583
3138WV-QE-4	FNMA POOL NO AT7652 3.000% 06/01/28		10/14/2013	Goldman Sachs & Co	10/14/2013	BPN Paribas Securities	1,249,999	1,265,722	1,290,136	1,265,722	0	0	0	0	0	0	24,414	24,414	1,563	1,563
3138WV-X8-9	FNMA POOL NO AT7902 4.000% 07/01/43		12/09/2013	Morgan Stanley & Co, Inc	12/09/2013	Credit Suisse First Boston Cor	4,000,001	4,208,751	4,186,876	4,208,751	0	0	0	0	0	0	(21,875)	(21,875)	4,444	4,444
3138WW-3X-5	FNMA POOL NO AT8913 3.500% 07/01/43		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	999,998	1,010,623	1,027,498	1,010,623	0	0	0	0	0	0	16,875	16,875	1,167	1,167
3138WW-5D-7	FNMA POOL NO AT8943 2.500% 07/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	767,597	779,351	760,701	779,351	0	0	0	0	0	0	(18,650)	(18,650)	906	906
3138WW-A9-0	FNMA POOL NO AT8131 3.500% 07/01/43		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	629,930	646,662	647,253	646,662	0	0	0	0	0	0	591	591	735	735
3138WW-BD-0	FNMA POOL NO AT8135 3.000% 07/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	211,707	207,051	206,646	207,051	0	0	0	0	0	0	(405)	(405)	247	247
3138WW-FB-0	FNMA POOL NO AT8261 2.500% 05/01/27		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	545,001	553,346	540,104	553,346	0	0	0	0	0	0	(13,242)	(13,242)	643	643
3138WX-AY-3	FNMA POOL NO AT9022 3.500% 08/01/43		09/10/2013	BPN Paribas Securities	09/10/2013	Deutsche Bank Securities Inc	1,000,000	1,004,922	988,438	1,004,922	0	0	0	0	0	0	(16,484)	(16,484)	1,069	1,069
3138WX-EA-1	FNMA POOL NO AT9128 3.000% 06/01/43		06/11/2013	Morgan Stanley & Co, Inc	06/11/2013	Barclays Capital Inc	3,406,131	3,463,476	3,425,956	3,463,476	0	0	0	0	0	0	(37,521)	(37,521)	3,406	3,406
3138WX-G8-4	FNMA POOL NO AT9222 3.500% 07/01/43		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	745,000	764,789	765,488	764,789	0	0	0	0	0	0	698	698	869	869
3138WX-KQ-9	FNMA POOL NO AT9302 3.500% 07/01/43		07/11/2013	WELLS FARGO SEC LLC	07/11/2013	Citigroup Capital Markets Inc	4,065,514	4,196,373	4,103,311	4,196,373	0	0	0	0	0	0	(93,062)	(93,062)	5,534	5,534
3138WX-LD-7	FNMA POOL NO AT9323 3.000% 08/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	297,300	290,762	290,193	290,762	0	0	0	0	0	0	(569)	(569)	347	347
3138WX-LN-5	FNMA POOL NO AT9332 3.500% 08/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	67,700	66,918	68,774	66,918	0	0	0	0	0	0	1,856	1,856	59	59
3138WX-W2-9	FNMA POOL NO AT9664 3.000% 07/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	299,999	293,402	292,827	293,402	0	0	0	0	0	0	(574)	(574)	350	350
3138WZ-3A-8	FNMA POOL NO AU0792 4.000% 08/01/43		08/08/2013	Merrill Lynch,Pierce,Fenner &	08/08/2013	Morgan Stanley & Co, Inc	64,000,000	66,285,000	66,470,000	66,285,000	0	0	0	0	0	0	185,000	185,000	78,222	78,222
3138WZ-TG-7	FNMA POOL NO AU0550 3.000% 07/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	644,951	630,767	629,533	630,767	0	0	0	0	0	0	(1,234)	(1,234)	752	752
3138X0-2X-5	FNMA POOL NO AU1689 3.500% 08/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	2,888,081	2,854,687	2,933,884	2,854,687	0	0	0	0	0	0	79,197	79,197	2,527	2,527
3138X0-LU-0	FNMA POOL NO AU1238 3.500% 07/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	500,000	505,313	513,750	505,313	0	0	0	0	0	0	8,438	8,438	583	583
3138X0-P7-7	FNMA POOL NO AU1345 3.000% 07/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	619,914	606,281	605,094	606,281	0	0	0	0	0	0	(1,187)	(1,187)	723	723
3138X0-Y2-8	FNMA POOL NO AU1628 3.000% 07/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	725,948	703,291	688,063	703,291	0	0	0	0	0	0	(15,228)	(15,228)	665	665
3138X0-Y5-1	FNMA POOL NO AU1631 3.000% 07/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	938,767	918,121	916,325	918,121	0	0	0	0	0	0	(1,797)	(1,797)	1,095	1,095
3138X0-Y6-9	FNMA POOL NO AU1632 3.000% 07/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Various	59,500,890	57,941,476	57,003,760	57,941,476	0	0	0	0	0	0	(937,716)	(937,716)	59,918	59,918
3138X0-Z3-5	FNMA POOL NO AU1661 2.500% 07/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	39,635	39,697	39,850	39,697	0	0	0	0	0	0	153	153	41	41
3138X0-ZA-9	FNMA POOL NO AU1636 3.500% 07/01/43		11/08/2013	Various	11/08/2013	Citigroup Capital Markets Inc	1,040,085	1,051,775	1,068,688	1,051,775	0	0	0	0	0	0	16,913	16,913	1,213	1,213
3138X0-ZQ-4	FNMA POOL NO AU1650 3.500% 07/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	423,384	418,488	430,098	418,488	0	0	0	0	0	0	11,610	11,610	370	370
3138X0-ZY-7	FNMA POOL NO AU1658 2.500% 07/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	36,000,000	36,551,250	35,676,563	36,551,250	0	0	0	0	0	0	(874,687)	(874,687)	42,500	42,500
3138X1-5B-8	FNMA POOL NO AU2641 3.500% 09/01/43		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Various	8,407,561	8,330,050	8,305,201	8,330,050	0	0	0	0	0	0	(24,850)	(24,850)	7,357	7,357
3138X1-5L-6	FNMA POOL NO AU2650 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	636,869	629,505	646,970	629,505	0	0	0	0	0	0	17,464	17,464	557	557
3138X1-A8-9	FNMA POOL NO AU1830 3.000% 08/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	499,999	485,702	473,905	485,702	0	0	0	0	0	0	(11,797)	(11,797)	458	458
3138X1-BG-0	FNMA POOL NO AU1838 2.500% 08/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	401,844	402,472	404,026	402,472	0	0	0	0	0	0	1,554	1,554	419	419

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138X1-PK-6	FNMA POOL NO AU2225 2.500% 08/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	994,425	995,978	999,824	995,978	0	0	0	0	0	0	3,846	3,846	1,036	1,036
3138X1-RV-0	FNMA POOL NO AU2299 2.500% 09/01/28		09/13/2013	Credit Suisse First Boston Cor	09/13/2013	Merrill Lynch,Pierce,Fenner &	1,899,418	1,906,244	1,863,210	1,906,244	0	0	0	0	0	0	(43,034)	(43,034)	2,110	2,110
3138X2-2K-9	FNMA POOL NO AU3477 2.500% 09/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	303,575	304,049	305,223	304,049	0	0	0	0	0	0	1,174	1,174	316	316
3138X2-EA-8	FNMA POOL NO AU2828 3.500% 10/01/28		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	656,559	691,849	691,028	691,849	0	0	0	0	0	0	(821)	(821)	957	957
3138X2-KJ-2	FNMA POOL NO AU2996 4.000% 11/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	Credit Suisse First Boston Cor	149,432	156,040	156,413	156,040	0	0	0	0	0	0	374	374	166	166
3138X2-WZ-3	FNMA POOL NO AU3363 3.000% 08/01/43		12/09/2013	JP Morgan Securities, Inc	12/09/2013	Barclays Capital Inc	1,132,339	1,108,941	1,093,946	1,108,941	0	0	0	0	0	0	(14,995)	(14,995)	944	944
3138X2-YL-2	FNMA POOL NO AU3414 3.000% 07/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	290,400	284,013	283,458	284,013	0	0	0	0	0	0	(556)	(556)	339	339
3138X2-YZ-1	FNMA POOL NO AU3427 3.000% 08/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	198,290	193,929	193,550	193,929	0	0	0	0	0	0	(380)	(380)	231	231
3138X3-EQ-1	FNMA POOL NO AU3742 3.500% 08/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	253,815	250,880	257,840	250,880	0	0	0	0	0	0	6,960	6,960	222	222
3138X3-EU-2	FNMA POOL NO AU3746 3.500% 08/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	499,999	505,312	513,749	505,312	0	0	0	0	0	0	8,437	8,437	583	583
3138X3-G3-0	FNMA POOL NO AU3817 2.500% 08/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	27,017	27,059	27,163	27,059	0	0	0	0	0	0	104	104	28	28
3138X3-T6-9	FNMA POOL NO AU4172 3.000% 10/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	799,999	810,061	825,686	810,061	0	0	0	0	0	0	15,625	15,625	1,000	1,000
3138X3-T7-7	FNMA POOL NO AU4173 3.000% 10/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	599,998	607,545	619,264	607,545	0	0	0	0	0	0	11,719	11,719	750	750
3138X3-TX-0	FNMA POOL NO AU4165 3.500% 10/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	483,010	477,425	490,670	477,425	0	0	0	0	0	0	13,245	13,245	423	423
3138X3-XH-0	FNMA POOL NO AU4279 3.000% 09/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	4,446,687	4,307,902	4,214,626	4,307,902	0	0	0	0	0	0	(93,276)	(93,276)	4,076	4,076
3138X3-XP-2	FNMA POOL NO AU4285 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	45,590	45,063	46,314	45,063	0	0	0	0	0	0	1,250	1,250	40	40
3138X4-CU-2	FNMA POOL NO AU4582 3.000% 08/01/43		12/09/2013	Citigroup Capital Markets Inc	12/09/2013	Credit Suisse First Boston Cor	15,698,135	15,373,748	14,990,492	15,373,748	0	0	0	0	0	0	(383,255)	(383,255)	13,082	13,082
3138X4-E7-1	FNMA POOL NO AU4657 2.500% 09/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	298,385	298,851	300,005	298,851	0	0	0	0	0	0	1,154	1,154	311	311
3138X4-F9-6	FNMA POOL NO AU4691 3.500% 09/01/28		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	99,980	105,354	105,229	105,354	0	0	0	0	0	0	(125)	(125)	146	146
3138X5-Z7-5	FNMA POOL NO AU6165 2.500% 09/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	901,011	902,419	905,903	902,419	0	0	0	0	0	0	3,484	3,484	939	939
3138X6-2M-6	FNMA POOL NO AU7079 2.500% 09/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	507,063	507,855	509,816	507,855	0	0	0	0	0	0	1,961	1,961	528	528
3138X6-G7-4	FNMA POOL NO AU6521 3.000% 10/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	400,000	405,031	412,844	405,031	0	0	0	0	0	0	7,813	7,813	500	500
3138X6-HA-6	FNMA POOL NO AU6524 3.000% 10/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	Various	1,456,986	1,475,312	1,503,183	1,475,312	0	0	0	0	0	0	27,871	27,871	1,821	1,821
3138X6-JG-1	FNMA POOL NO AU6562 3.500% 12/01/43		11/11/2013	Morgan Stanley & Co, Inc	11/11/2013	Citigroup Capital Markets Inc	378,992	389,059	389,414	389,059	0	0	0	0	0	0	355	355	442	442
3138X6-M3-6	FNMA POOL NO AU6677 2.500% 09/01/28		09/13/2013	Morgan Stanley & Co, Inc	09/13/2013	Merrill Lynch,Pierce,Fenner &	7,000,000	6,982,500	6,866,563	6,982,500	0	0	0	0	0	0	(115,938)	(115,938)	7,778	7,778
3138X6-P8-2	FNMA POOL NO AU6746 4.000% 10/01/43		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	400,000	420,797	417,625	420,797	0	0	0	0	0	0	(3,172)	(3,172)	533	533
3138X6-PZ-2	FNMA POOL NO AU6739 3.500% 10/01/43		10/08/2013	Various	10/08/2013	Various	41,532,553	41,052,333	42,054,827	41,052,333	0	0	0	0	0	0	1,002,494	1,002,494	36,341	36,341
3138X6-RV-9	FNMA POOL NO AU6799 3.500% 08/01/43		09/10/2013	BPN Paribas Securities	09/10/2013	Deutsche Bank Securities Inc	337,423	339,084	333,522	339,084	0	0	0	0	0	0	(5,562)	(5,562)	361	361
3138X6-VK-8	FNMA POOL NO AU6917 3.500% 10/01/43		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Citigroup Capital Markets Inc	3,870,643	3,836,775	3,819,841	3,836,775	0	0	0	0	0	0	(16,934)	(16,934)	3,387	3,387
3138X6-WX-9	FNMA POOL NO AU6961 3.000% 10/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	JP Morgan Securities, Inc	874,634	885,635	902,205	885,635	0	0	0	0	0	0	16,570	16,570	1,093	1,093
3138X6-Y3-3	FNMA POOL NO AU7029 3.500% 11/01/43		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	25,271	25,540	25,966	25,540	0	0	0	0	0	0	426	426	29	29
3138X6-ZP-3	FNMA POOL NO AU7049 3.500% 09/01/43		09/10/2013	BPN Paribas Securities	09/10/2013	Deutsche Bank Securities Inc	4,662,577	4,685,526	4,608,666	4,685,526	0	0	0	0	0	0	(76,860)	(76,860)	4,986	4,986
3138X6-ZQ-1	FNMA POOL NO AU7050 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	24,965	24,676	25,361	24,676	0	0	0	0	0	0	685	685	22	22
3138X7-UE-1	FNMA POOL NO AU7780 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	2,000,000	1,976,875	2,031,718	1,976,875	0	0	0	0	0	0	54,844	54,844	1,750	1,750

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138X7-XJ-7	FNMA POOL NO AU7880 2.500% 09/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	338,342	338,870	340,179	338,870	0	0	0	0	0	0	1,308	1,308	352	352
3138X7-ZC-0	FNMA POOL NO AU7938 4.000% 11/01/43		12/09/2013	Morgan Stanley & Co, Inc	12/09/2013	Credit Suisse First Boston Cor	7,000,000	7,365,313	7,327,031	7,365,313	0	0	0	0	0	0	(38,281)	(38,281)	7,778	7,778
3138X7-ZS-5	FNMA POOL NO AU7952 4.000% 11/01/43		12/09/2013	Morgan Stanley & Co, Inc	12/09/2013	Credit Suisse First Boston Cor	4,000,000	4,208,750	4,186,875	4,208,750	0	0	0	0	0	0	(21,875)	(21,875)	4,444	4,444
3138X8-3Z-2	FNMA POOL NO AU8915 3.500% 11/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	6,000,000	6,063,750	6,165,000	6,063,750	0	0	0	0	0	0	101,250	101,250	7,000	7,000
3138X8-KD-2	FNMA POOL NO AU8391 2.500% 09/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	419,927	420,583	422,207	420,583	0	0	0	0	0	0	1,624	1,624	437	437
3138X8-KL-4	FNMA POOL NO AU8398 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	4,718,861	4,664,299	4,793,699	4,664,299	0	0	0	0	0	0	129,400	129,400	4,129	4,129
3138X8-KW-0	FNMA POOL NO AU8408 3.500% 10/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	1,000,000	988,438	1,015,859	988,438	0	0	0	0	0	0	27,422	27,422	875	875
3138X8-LN-9	FNMA POOL NO AU8432 3.000% 09/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	Various	1,199,998	1,215,092	1,237,943	1,215,092	0	0	0	0	0	0	22,852	22,852	1,500	1,500
3138X8-XK-2	FNMA POOL NO AU8781 3.000% 10/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	787,126	797,027	812,400	797,027	0	0	0	0	0	0	15,374	15,374	984	984
3138X8-ZN-4	FNMA POOL NO AU8848 3.500% 11/01/43		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	630,304	647,046	647,637	647,046	0	0	0	0	0	0	591	591	735	735
3138X9-B9-9	FNMA POOL NO AU9063 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	844,996	835,225	858,397	835,225	0	0	0	0	0	0	23,171	23,171	739	739
3138X9-DA-4	FNMA POOL NO AU9096 3.500% 10/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	1,190,611	1,176,845	1,209,493	1,176,845	0	0	0	0	0	0	32,649	32,649	1,042	1,042
3138X9-EJ-4	FNMA POOL NO AU9136 3.500% 11/01/43		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	931,998	941,900	957,628	941,900	0	0	0	0	0	0	15,727	15,727	1,087	1,087
3138X9-K4-0	FNMA POOL NO AU9314 3.500% 10/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	548,674	542,330	557,376	542,330	0	0	0	0	0	0	15,046	15,046	480	480
3138X9-K5-7	FNMA POOL NO AU9315 3.500% 10/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	244,740	241,910	248,621	241,910	0	0	0	0	0	0	6,711	6,711	214	214
3138X9-LW-7	FNMA POOL NO AU9340 3.500% 10/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	807,389	798,054	820,194	798,054	0	0	0	0	0	0	22,140	22,140	706	706
3138X9-TH-2	FNMA POOL NO AU9551 3.500% 10/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	2,363,131	2,335,807	2,400,609	2,335,807	0	0	0	0	0	0	64,801	64,801	2,068	2,068
3138X9-TK-5	FNMA POOL NO AU9553 4.000% 10/01/43		12/09/2013	Various	12/09/2013	Various	3,350,938	3,523,134	3,499,282	3,523,134	0	0	0	0	0	0	(23,853)	(23,853)	4,410	4,410
3138X9-UL-1	FNMA POOL NO AU9586 3.500% 10/01/43		10/08/2013	JP Morgan Securities, Inc	10/08/2013	Citigroup Capital Markets Inc	307,985	305,290	303,943	305,290	0	0	0	0	0	0	(1,347)	(1,347)	269	269
3138X9-WF-2	FNMA POOL NO AU9645 3.000% 09/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	706,004	714,884	728,673	714,884	0	0	0	0	0	0	13,789	13,789	883	883
3138XA-AQ-9	FNMA POOL NO AU9914 3.500% 09/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	303,780	300,267	308,598	300,267	0	0	0	0	0	0	8,330	8,330	266	266
3138XA-BK-1	FNMA POOL NO AU9941 3.000% 09/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	900,000	911,320	928,898	911,320	0	0	0	0	0	0	17,578	17,578	1,125	1,125
3138XB-DA-9	FNMA POOL NO AV0096 3.500% 11/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	113,785	114,994	116,914	114,994	0	0	0	0	0	0	1,920	1,920	133	133
3138XB-K8-6	FNMA POOL NO AV0318 3.000% 12/01/43		12/09/2013	Citigroup Capital Markets Inc	12/09/2013	Credit Suisse First Boston Cor	100,000,000	97,933,594	97,515,625	97,933,594	0	0	0	0	0	0	(417,969)	(417,969)	83,333	83,333
3138XB-LE-2	FNMA POOL NO AV0324 4.000% 12/01/43		12/09/2013	Royal Bank of Scotland	12/09/2013	Credit Suisse First Boston Cor	23,000,000	24,198,516	24,074,531	24,198,516	0	0	0	0	0	0	(123,984)	(123,984)	25,556	25,556
3138XB-TZ-7	FNMA POOL NO AV0567 4.000% 11/01/43		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	213,921	225,043	223,347	225,043	0	0	0	0	0	0	(1,696)	(1,696)	285	285
3138XB-U7-7	FNMA POOL NO AV0605 4.000% 11/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	Credit Suisse First Boston Cor	13,000,005	13,574,849	13,607,349	13,574,849	0	0	0	0	0	0	32,500	32,500	14,444	14,444
3138XB-X5-8	FNMA POOL NO AV0699 3.500% 12/01/43		12/09/2013	Merrill Lynch,Pierce,Fenner &	12/09/2013	Deutsche Bank Securities Inc	6,500,000	6,576,172	6,561,699	6,576,172	0	0	0	0	0	0	(14,473)	(14,473)	6,319	6,319
3138XB-YV-0	FNMA POOL NO AV0723 3.000% 09/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	JP Morgan Securities, Inc	416,361	421,598	429,486	421,598	0	0	0	0	0	0	7,888	7,888	520	520
3138XC-2X-9	FNMA POOL NO AV1689 3.500% 11/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	129,890	128,388	131,950	128,388	0	0	0	0	0	0	3,562	3,562	114	114
3138XC-3B-6	FNMA POOL NO AV1693 3.500% 11/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	426,930	421,994	433,701	421,994	0	0	0	0	0	0	11,707	11,707	374	374
3138XC-4F-6	FNMA POOL NO AV1721 4.500% 11/01/43		11/08/2013	Credit Suisse First Boston Cor	11/08/2013	Deutsche Bank Securities Inc	48,000,000	51,045,000	51,348,750	51,045,000	0	0	0	0	0	0	303,750	303,750	72,000	72,000

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138XC-4X-7	FNMA POOL NO AV1737 3.500% 11/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	5,600,000	5,659,500	5,754,000	5,659,500	0	0	0	0	0	0	94,500	94,500	6,533	6,533
3138XC-G4-8	FNMA POOL NO AV1118 4.000% 09/01/43		12/09/2013	Morgan Stanley & Co, Inc	12/09/2013	Credit Suisse First Boston Cor	3,000,000	3,156,563	3,140,157	3,156,563	0	0	0	0	0	0	(16,406)	(16,406)	3,333	3,333
3138XC-NG-3	FNMA POOL NO AV1290 4.000% 12/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	Credit Suisse First Boston Cor	522,911	546,033	547,341	546,033	0	0	0	0	0	0	1,307	1,307	581	581
3138XC-P6-3	FNMA POOL NO AV1344 3.500% 10/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	234,054	236,540	240,490	236,540	0	0	0	0	0	0	3,950	3,950	273	273
3138XC-RJ-3	FNMA POOL NO AV1388 4.000% 12/01/43		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	3,317,206	3,489,675	3,463,370	3,489,675	0	0	0	0	0	0	(26,304)	(26,304)	4,423	4,423
3138XC-SH-6	FNMA POOL NO AV1419 4.000% 11/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	JP Morgan Securities, Inc	999,999	1,052,851	1,039,843	1,052,851	0	0	0	0	0	0	(13,008)	(13,008)	1,111	1,111
3138XC-UU-4	FNMA POOL NO AV1494 3.000% 10/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	451,175	456,850	465,662	456,850	0	0	0	0	0	0	8,812	8,812	564	564
3138XC-UW-0	FNMA POOL NO AV1496 3.500% 10/01/28		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	600,000	632,250	631,500	632,250	0	0	0	0	0	0	(750)	(750)	875	875
3138XC-XZ-0	FNMA POOL NO AV1595 3.500% 08/01/43		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	200,000	202,125	205,500	202,125	0	0	0	0	0	0	3,375	3,375	233	233
3138XC-Z4-7	FNMA POOL NO AV1662 3.500% 10/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	765,946	774,084	787,010	774,084	0	0	0	0	0	0	12,925	12,925	894	894
3138XD-3Q-1	FNMA POOL NO AV2606 4.000% 11/01/43		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	288,750	303,763	301,473	303,763	0	0	0	0	0	0	(2,290)	(2,290)	385	385
3138XD-J9-2	FNMA POOL NO AV2087 3.500% 11/01/43		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	435,945	440,577	447,933	440,577	0	0	0	0	0	0	7,357	7,357	509	509
3138XD-RR-3	FNMA POOL NO AV2295 3.500% 06/01/26		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	343,290	361,742	361,313	361,742	0	0	0	0	0	0	(429)	(429)	501	501
3138XD-RT-9	FNMA POOL NO AV2297 4.000% 11/01/41		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	367,212	386,305	383,393	386,305	0	0	0	0	0	0	(2,912)	(2,912)	490	490
3138XD-RV-4	FNMA POOL NO AV2299 3.500% 11/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	2,386,215	2,411,569	2,451,836	2,411,569	0	0	0	0	0	0	40,267	40,267	2,784	2,784
3138XD-V5-6	FNMA POOL NO AV2435 3.500% 11/01/43		11/08/2013	Merrill Lynch,Pierce,Fenner &	11/08/2013	Citigroup Capital Markets Inc	12,000,000	12,190,313	12,330,000	12,190,313	0	0	0	0	0	0	139,687	139,687	14,000	14,000
3138XD-V6-4	FNMA POOL NO AV2436 4.000% 11/01/43		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	1,021,001	1,074,085	1,065,989	1,074,085	0	0	0	0	0	0	(8,096)	(8,096)	1,361	1,361
3138XE-YD-4	FNMA POOL NO AV3407 3.500% 11/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	5,500,000	5,558,438	5,651,250	5,558,438	0	0	0	0	0	0	92,813	92,813	6,417	6,417
3138XE-YE-2	FNMA POOL NO AV3408 4.000% 11/01/43		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	163,700	172,211	170,913	172,211	0	0	0	0	0	0	(1,298)	(1,298)	218	218
3138XE-YP-7	FNMA POOL NO AV3417 4.000% 12/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	JP Morgan Securities, Inc	5,000,495	5,264,779	5,199,733	5,264,779	0	0	0	0	0	0	(65,046)	(65,046)	5,556	5,556
3138XF-2P-9	FNMA POOL NO AV4381 4.000% 12/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	Credit Suisse First Boston Cor	477,089	498,185	499,378	498,185	0	0	0	0	0	0	1,193	1,193	530	530
3138XF-3E-3	FNMA POOL NO AV4396 4.000% 12/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	JP Morgan Securities, Inc	2,000,000	2,105,703	2,079,688	2,105,703	0	0	0	0	0	0	(26,016)	(26,016)	2,222	2,222
3138XF-DQ-5	FNMA POOL NO AV3710 4.000% 11/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	Credit Suisse First Boston Cor	899,314	939,081	941,329	939,081	0	0	0	0	0	0	2,248	2,248	999	999
3138XF-P7-4	FNMA POOL NO AV4045 3.500% 11/01/43		11/08/2013	Deutsche Bank Securities Inc	11/08/2013	Citigroup Capital Markets Inc	88,280	89,218	90,708	89,218	0	0	0	0	0	0	1,490	1,490	103	103
3138XF-P8-2	FNMA POOL NO AV4046 4.000% 11/01/43		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	466,624	490,885	487,185	490,885	0	0	0	0	0	0	(3,700)	(3,700)	622	622
3138XG-DY-6	FNMA POOL NO AV4618 4.000% 12/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	Credit Suisse First Boston Cor	800,000	835,375	837,375	835,375	0	0	0	0	0	0	2,000	2,000	889	889
3138XG-NA-7	FNMA POOL NO AV4884 3.000% 12/01/43		12/09/2013	JP Morgan Securities, Inc	12/09/2013	Barclays Capital Inc	1,867,662	1,829,069	1,792,774	1,829,069	0	0	0	0	0	0	(36,294)	(36,294)	1,556	1,556
3138XH-JQ-5	FNMA POOL NO AV5670 4.000% 01/01/44		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	Credit Suisse First Boston Cor	200,000	208,844	209,344	208,844	0	0	0	0	0	0	500	500	222	222
3138XH-NU-1	FNMA POOL NO AV5802 4.000% 12/01/43		12/09/2013	Deutsche Bank Securities Inc	12/09/2013	Credit Suisse First Boston Cor	200,000	208,844	209,344	208,844	0	0	0	0	0	0	500	500	222	222
31390P-GK-7	FNMA POOL NO 651902 6.500% 08/01/32		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	266,675	301,493	301,493	301,493	0	0	0	0	0	0	0	0	1,444	1,444
31391W-5H-0	FNMA POOL NO 679548 5.000% 04/01/33		01/01/2013	Security Transfer	12/01/2013	Paydown	6,264	6,842	6,264	6,264	0	(578)	0	(578)	0	0	0	0	149	26
31391W-5H-0	FNMA POOL NO 679548 5.000% 04/01/33		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	63,112	68,941	68,941	68,941	0	0	0	0	0	0	0	0	263	263
31394E-CQ-9	FNMA_05-T3 CMO 5.500% 06/25/35		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,954,050	11,954,050	11,954,050	0	0	0	0	0	0	0	0	45,833	45,833
31398J-ZT-3	FHLMC MULTIFAMILY STRUCTURED P CMBS SERI		05/08/2013	Goldman Sachs & Co	11/13/2013	Deutsche Bank Securities Inc	18,000,000	20,655,000	19,817,578	20,444,386	0	(210,614)	0	(210,614)	0	0	(626,808)	(626,808)	417,739	25,446
31400J-RY-7	FNMA POOL NO 689103 5.500% 02/01/33		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	570,428	625,971	625,971	625,971	0	0	0	0	0	0	0	0	2,614	2,614

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31401N-4U-0	FNMA POOL NO 713735	5.000% 09/01/33		01/01/2013	Security Transfer	12/01/2013	Paydown	21,445	23,426	21,445	21,445	0	(1,981)	0	(1,981)	0	0	0	0	426	89
31401N-4U-0	FNMA POOL NO 713735	5.000% 09/01/33		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	246,761	269,552	269,552	269,552	0	0	0	0	0	0	0	0	1,028	1,028
31402C-V5-8	FNMA POOL NO 725236	4.500% 03/01/34		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	90,135	94,762	95,177	94,762	0	0	0	0	0	0	415	415	101	101
31402R-UN-7	FNMA POOL NO 735989	5.500% 02/01/35		01/01/2013	Security Transfer	12/01/2013	Paydown	14,465	15,873	14,465	14,465	0	(1,408)	0	(1,408)	0	0	0	0	371	66
31408J-SY-8	FNMA POOL NO 852935	4.500% 02/01/36		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	170,232	183,664	183,591	183,664	0	0	0	0	0	0	(73)	(73)	213	213
31410L-GA-4	FNMA POOL NO 890393	4.000% 02/01/42		12/09/2013	Morgan Stanley & Co, Inc	12/09/2013	Credit Suisse First Boston Cor	2,000,000	2,104,375	2,093,437	2,104,375	0	0	0	0	0	0	(10,938)	(10,938)	2,222	2,222
31410L-HC-9	FNMA POOL NO 890427	3.500% 05/01/42		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	9,746,724	10,254,619	10,290,408	10,254,619	0	0	0	0	0	0	35,789	35,789	9,476	9,476
31410L-HS-4	FNMA POOL NO 890441	4.500% 07/01/42		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	82,377	88,877	88,842	88,877	0	0	0	0	0	0	(35)	(35)	103	103
31412A-M5-0	FNMA POOL NO 919380	4.500% 05/01/37		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	382,425	412,421	412,795	412,421	0	0	0	0	0	0	373	373	478	478
31412N-3S-3	FNMA POOL NO 930609	4.500% 02/01/39		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	500,000	525,664	527,969	525,664	0	0	0	0	0	0	2,305	2,305	563	563
31412N-SL-1	FNMA POOL NO 930323	6.000% 12/01/38		01/01/2013	Security Transfer	12/01/2013	Paydown	35,820	39,418	35,820	35,820	0	(3,598)	0	(3,598)	0	0	0	0	993	179
31412N-SL-1	FNMA POOL NO 930323	6.000% 12/01/38		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	116,754	128,481	128,481	128,481	0	0	0	0	0	0	0	0	584	584
31412P-XC-0	FNMA POOL NO 931375	4.500% 06/01/39		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	77,175	83,265	83,232	83,265	0	0	0	0	0	0	(33)	(33)	96	96
31412Q-BD-0	FNMA POOL NO 931636	4.500% 07/01/39		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	279,076	300,966	301,238	300,966	0	0	0	0	0	0	273	273	349	349
31412Q-BG-3	FNMA POOL NO 931639	4.500% 07/01/39		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	200,000	210,266	211,188	210,266	0	0	0	0	0	0	922	922	225	225
31412R-BJ-5	FNMA POOL NO 932541	4.000% 02/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	186,912	198,681	198,448	198,681	0	0	0	0	0	0	(234)	(234)	228	228
31412R-KU-0	FNMA POOL NO 932807	4.000% 09/01/40		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	172,725	183,547	183,601	183,547	0	0	0	0	0	0	54	54	211	211
31412U-3R-9	FNMA POOL NO 935608	4.500% 09/01/39		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	186,754	196,340	197,201	196,340	0	0	0	0	0	0	861	861	210	210
31415Y-HA-0	FNMA POOL NO 993125	4.500% 01/01/39		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	152,916	160,765	161,470	160,765	0	0	0	0	0	0	705	705	172	172
31416B-S8-2	FNMA POOL NO 995243	4.500% 08/01/38		10/08/2013	Various	10/08/2013	Various	1,202,020	1,282,217	1,284,377	1,282,217	0	0	0	0	0	0	2,160	2,160	1,436	1,436
31416C-EJ-1	FNMA POOL NO 995737	5.000% 02/01/38		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,854,665	12,921,656	12,921,656	12,921,656	0	0	0	0	0	0	0	0	49,394	49,394
31416H-K7-9	FNMA POOL NO AA0317	4.500% 02/01/39		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	100,306	108,221	108,178	108,221	0	0	0	0	0	0	(43)	(43)	125	125
31416H-QU-2	FNMA POOL NO AA0466	4.500% 02/01/39		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	350,164	377,630	377,972	377,630	0	0	0	0	0	0	342	342	438	438
31416L-S5-6	FNMA POOL NO AA3239	4.000% 04/01/39		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	32,441	34,537	34,484	34,537	0	0	0	0	0	0	(53)	(53)	40	40
31416M-6V-1	FNMA POOL NO AA4483	4.500% 04/01/39		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	483,990	522,180	521,972	522,180	0	0	0	0	0	0	(208)	(208)	605	605
31416M-QZ-0	FNMA POOL NO AA4071	4.500% 07/01/39		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	96,219	103,812	103,770	103,812	0	0	0	0	0	0	(41)	(41)	120	120
31416P-M6-1	FNMA POOL NO AA5780	4.500% 04/01/39		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	377,159	396,518	398,256	396,518	0	0	0	0	0	0	1,738	1,738	424	424
31416Q-6H-3	FNMA POOL NO AA7171	4.500% 05/01/39		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	270,533	284,419	285,666	284,419	0	0	0	0	0	0	1,247	1,247	304	304
31416Q-EY-7	FNMA POOL NO AA6450	4.500% 09/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	480,730	505,405	507,621	505,405	0	0	0	0	0	0	2,216	2,216	541	541
31416R-BE-2	FNMA POOL NO AA7236	4.000% 06/01/39		03/08/2013	Various	03/08/2013	Various	451,748	480,602	479,916	480,602	0	0	0	0	0	0	(686)	(686)	552	552
31416R-DT-7	FNMA POOL NO AA7313	4.500% 12/01/39		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	58,975	62,002	62,274	62,002	0	0	0	0	0	0	272	272	66	66
31416W-7J-5	FNMA POOL NO AB1796	3.500% 11/01/40		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	666,588	707,964	703,355	707,964	0	0	0	0	0	0	(4,609)	(4,609)	713	713
31416W-RH-7	FNMA POOL NO AB1387	4.500% 08/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	455,825	479,222	481,323	479,222	0	0	0	0	0	0	2,101	2,101	513	513
31416X-KB-5	FNMA POOL NO AB2089	4.000% 01/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	779,494	828,578	827,513	828,578	0	0	0	0	0	0	(1,066)	(1,066)	953	953
31416X-KC-3	FNMA POOL NO AB2090	4.000% 01/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	8,000,201	8,503,964	8,493,963	8,503,964	0	0	0	0	0	0	(10,000)	(10,000)	9,778	9,778
31416X-TK-6	FNMA POOL NO AB2353	3.500% 03/01/26		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	790,613	833,108	832,120	833,108	0	0	0	0	0	0	(988)	(988)	1,153	1,153
31416Y-3B-2	FNMA POOL NO AB3493	4.500% 09/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	568,580	597,764	600,385	597,764	0	0	0	0	0	0	2,621	2,621	640	640
31416Y-6Q-6	FNMA POOL NO AB3578	4.000% 09/01/41		02/08/2013	Various	02/08/2013	Credit Suisse First Boston Cor	3,761,423	4,002,284	3,998,275	4,002,284	0	0	0	0	0	0	(4,009)	(4,009)	4,597	4,597
31416Y-VG-0	FNMA POOL NO AB3314	4.500% 07/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	200,000	210,266	211,187	210,266	0	0	0	0	0	0	922	922	225	225
31416Y-YN-2	FNMA POOL NO AB3416	4.000% 08/01/41		03/08/2013	Various	03/08/2013	Various	2,088,036	2,219,361	2,217,399	2,219,361	0	0	0	0	0	0	(1,962)	(1,962)	2,552	2,552
31417A-B8-1	FNMA POOL NO AB3662	4.000% 10/01/31		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	363,034	385,894	385,397	385,894	0	0	0	0	0	0	(496)	(496)	444	444
31417A-EN-5	FNMA POOL NO AB3740	3.500% 06/01/41		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	53,941	53,317	54,796	53,317	0	0	0	0	0	0	1,479	1,479	47	47
31417A-ET-2	FNMA POOL NO AB3745	4.000% 10/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Various	4,154,342	4,415,936	4,410,367	4,415,936	0	0	0	0	0	0	(5,568)	(5,568)	5,078	5,078
31417A-LS-6	FNMA POOL NO AB3936	3.500% 11/01/41		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	621,950	659,218	660,579	659,218	0	0	0	0	0	0	1,361	1,361	726	726
31417A-PF-0	FNMA POOL NO AB4021	3.500% 12/01/31		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	29,808	31,594	31,659	31,594	0	0	0	0	0	0	65	65	35	35
31417A-SD-2	FNMA POOL NO AB4115	4.000% 12/01/41		03/08/2013	Various	03/08/2013	Various	1,277,647	1,358,910	1,357,028	1,358,910	0	0	0	0	0	0	(1,882)	(1,882)	1,562	1,562
31417A-SH-3	FNMA POOL NO AB4119	4.000% 12/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	85,911	91,321	91,203	91,321	0	0	0	0	0	0	(117)	(117)	105	105
31417A-X3-8	FNMA POOL NO AB4297	3.500% 01/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	342,995	364,284	361,913	364,284	0	0	0	0	0	0	(2,371)	(2,371)	367	367
31417A-XZ-7	FNMA POOL NO AB4295	3.500% 01/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	26,766	28,370	28,428	28,370	0	0	0	0	0	0	59	59	31	31
31417A-YC-7	FNMA POOL NO AB4306	3.500% 01/01/42		03/08/2013	BPN Paribas Securities	03/08/2013	JP Morgan Securities, Inc	1,280,592	1,345,622	1,352,626	1,345,622	0	0	0	0	0	0	7,003	7,003	1,370	1,370

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31417B-2C-0	FNMA POOL NO AB5270	4.000% 05/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Various	627,532	667,047	666,206	667,047	0	0	0	0	0	0	(841)	(841)	767	767
31417B-2U-0	FNMA POOL NO AB5286	3.500% 06/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	738,276	784,101	778,997	784,101	0	0	0	0	0	0	(5,104)	(5,104)	790	790
31417B-6R-3	FNMA POOL NO AB5379	3.500% 06/01/42		04/09/2013	Credit Suisse First Boston Cor	04/09/2013	Royal Bank of Scotland	12,425,519	13,073,005	13,118,630	13,073,005	0	0	0	0	0	0	45,625	45,625	12,080	12,080
31417B-A2-3	FNMA POOL NO AB4524	4.000% 02/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	19,416	20,639	20,612	20,639	0	0	0	0	0	0	(27)	(27)	24	24
31417B-A3-1	FNMA POOL NO AB4525	4.000% 02/01/42		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	279,960	297,501	297,589	297,501	0	0	0	0	0	0	87	87	342	342
31417B-DP-9	FNMA POOL NO AB4609	4.000% 03/01/42		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Various	920,020	977,952	976,740	977,952	0	0	0	0	0	0	(1,212)	(1,212)	1,124	1,124
31417B-LK-1	FNMA POOL NO AB4829	3.500% 04/01/42		11/08/2013	Various	11/08/2013	Various	1,033,732	1,096,161	1,089,816	1,096,161	0	0	0	0	0	0	(6,345)	(6,345)	1,109	1,109
31417B-VN-4	FNMA POOL NO AB5120	3.500% 05/01/42		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	476,837	489,502	489,950	489,502	0	0	0	0	0	0	447	447	556	556
31417C-3S-2	FNMA POOL NO AB6208	3.000% 09/01/42		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	867,784	891,614	891,580	891,614	0	0	0	0	0	0	(34)	(34)	723	723
31417C-4P-7	FNMA POOL NO AB6229	3.500% 09/01/42		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	390,001	400,360	400,726	400,360	0	0	0	0	0	0	366	366	455	455
31417C-4Q-5	FNMA POOL NO AB6230	3.500% 09/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	1,497,602	1,590,559	1,580,204	1,590,559	0	0	0	0	0	0	(10,355)	(10,355)	1,602	1,602
31417C-CE-3	FNMA POOL NO AB5468	3.500% 06/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	881,579	936,299	930,204	936,299	0	0	0	0	0	0	(6,095)	(6,095)	943	943
31417C-CH-6	FNMA POOL NO AB5471	3.500% 06/01/42		04/09/2013	Various	04/09/2013	Barclays Capital Inc	862,417	914,084	907,627	914,084	0	0	0	0	0	0	(6,457)	(6,457)	883	883
31417C-DD-4	FNMA POOL NO AB5499	3.500% 07/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	227,079	240,686	241,183	240,686	0	0	0	0	0	0	497	497	265	265
31417C-DR-3	FNMA POOL NO AB5511	3.500% 07/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Various	13,049,945	13,831,704	13,858,564	13,831,704	0	0	0	0	0	0	26,861	26,861	15,225	15,225
31417C-F4-2	FNMA POOL NO AB5586	3.500% 07/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	4,251,660	4,515,562	4,486,166	4,515,562	0	0	0	0	0	0	(29,396)	(29,396)	4,547	4,547
31417C-JQ-9	FNMA POOL NO AB5670	3.500% 07/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	156,888	166,626	165,542	166,626	0	0	0	0	0	0	(1,085)	(1,085)	168	168
31417C-NJ-0	FNMA POOL NO AB5792	3.500% 08/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Citigroup Capital Markets Inc	26,570,064	28,162,192	28,089,539	28,162,192	0	0	0	0	0	0	(72,653)	(72,653)	30,999	30,999
31417C-NK-7	FNMA POOL NO AB5793	3.500% 08/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Morgan Stanley & Co, Inc	200,001	211,110	212,422	211,110	0	0	0	0	0	0	1,313	1,313	233	233
31417C-NL-5	FNMA POOL NO AB5794	3.500% 08/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Morgan Stanley & Co, Inc	12,000,000	12,666,562	12,745,312	12,666,562	0	0	0	0	0	0	78,750	78,750	14,000	14,000
31417C-V9-3	FNMA POOL NO AB6039	3.500% 08/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Morgan Stanley & Co, Inc	150,000	158,332	159,317	158,332	0	0	0	0	0	0	984	984	175	175
31417C-VJ-1	FNMA POOL NO AB6016	3.500% 08/01/42		05/09/2013	Various	05/09/2013	Various	4,402,503	4,658,428	4,663,810	4,658,428	0	0	0	0	0	0	5,382	5,382	4,967	4,967
31417C-VL-6	FNMA POOL NO AB6018	3.500% 08/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Citigroup Capital Markets Inc	805,965	854,260	852,056	854,260	0	0	0	0	0	0	(2,204)	(2,204)	940	940
31417C-VM-4	FNMA POOL NO AB6019	3.500% 08/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	186,692	198,280	196,990	198,280	0	0	0	0	0	0	(1,291)	(1,291)	200	200
31417C-XQ-3	FNMA POOL NO AB6086	3.500% 09/01/42		05/09/2013	Various	05/09/2013	Various	2,767,807	2,929,094	2,936,041	2,929,094	0	0	0	0	0	0	6,947	6,947	3,178	3,178
31417D-2G-7	FNMA POOL NO AB7074	3.000% 11/01/42		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	77,657	79,789	79,786	79,789	0	0	0	0	0	0	(3)	(3)	65	65
31417D-2J-1	FNMA POOL NO AB7076	3.000% 11/01/42		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	1,063,791	1,095,954	1,092,256	1,095,954	0	0	0	0	0	0	(3,698)	(3,698)	975	975
31417D-2M-4	FNMA POOL NO AB7079	3.000% 11/01/42		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	209,668	205,057	204,656	205,057	0	0	0	0	0	0	(401)	(401)	245	245
31417D-AR-4	FNMA POOL NO AB6315	3.000% 09/01/42		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	1,000,001	1,031,251	1,026,719	1,031,251	0	0	0	0	0	0	(4,531)	(4,531)	917	917
31417D-DW-0	FNMA POOL NO AB6416	3.500% 10/01/42		11/08/2013	Morgan Stanley & Co, Inc	11/08/2013	Citigroup Capital Markets Inc	465,002	477,353	477,789	477,353	0	0	0	0	0	0	436	436	543	543
31417D-LN-1	FNMA POOL NO AB6632	3.500% 10/01/42		03/08/2013	Various	03/08/2013	Various	321,033	338,879	338,941	338,879	0	0	0	0	0	0	62	62	343	343
31417D-LP-6	FNMA POOL NO AB6633	3.500% 10/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Various	489,586	517,371	519,994	517,371	0	0	0	0	0	0	2,624	2,624	571	571
31417D-MS-9	FNMA POOL NO AB6668	3.000% 10/01/42		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	118,517	114,818	112,332	114,818	0	0	0	0	0	0	(2,486)	(2,486)	109	109
31417D-S2-0	FNMA POOL NO AB6836	3.500% 11/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Various	22,385,865	23,629,330	23,756,002	23,629,330	0	0	0	0	0	0	126,673	126,673	26,117	26,117
31417D-ZT-3	FNMA POOL NO AB7053	3.500% 11/01/42		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	150,000	148,266	152,379	148,266	0	0	0	0	0	0	4,113	4,113	131	131
31417E-2P-5	FNMA POOL NO AB7981	3.500% 02/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Various	555,452	586,549	585,225	586,549	0	0	0	0	0	0	(1,324)	(1,324)	648	648
31417E-CM-1	FNMA POOL NO AB7275	3.000% 12/01/42		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	6,720,340	6,923,526	6,900,162	6,923,526	0	0	0	0	0	0	(23,364)	(23,364)	6,160	6,160
31417E-SU-6	FNMA POOL NO AB7730	3.000% 01/01/43		01/10/2013	Citigroup Capital Markets Inc	01/10/2013	Deutsche Bank Securities Inc	43,751,853	45,905,265	45,783,922	45,905,265	0	0	0	0	0	0	(121,343)	(121,343)	47,398	47,398
31417E-SW-2	FNMA POOL NO AB7732	3.000% 01/01/43		03/08/2013	Various	03/08/2013	Various	7,413,028	7,655,485	7,626,683	7,655,485	0	0	0	0	0	0	(28,802)	(28,802)	6,795	6,795
31417E-SZ-5	FNMA POOL NO AB7735	3.000% 01/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	210,912	217,289	216,556	217,289	0	0	0	0	0	0	(733)	(733)	193	193
31417E-TA-9	FNMA POOL NO AB7744	3.000% 01/01/43		01/10/2013	Citigroup Capital Markets Inc	01/10/2013	Deutsche Bank Securities Inc	7,787,470	8,170,759	8,149,161	8,170,759	0	0	0	0	0	0	(21,598)	(21,598)	8,436	8,436

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31417E-TB-7	FNMA POOL NO AB7745	3.000% 01/01/43		01/10/2013	Citigroup Capital Markets Inc	01/10/2013	Deutsche Bank Securities Inc	2,213,529	2,322,476	2,316,337	2,322,476	0	0	0	0	0	0	(6,139)	(6,139)	2,398	2,398
31417E-VL-2	FNMA POOL NO AB7818	3.000% 02/01/43		04/09/2013	Citigroup Capital Markets Inc	04/09/2013	Deutsche Bank Securities Inc	500,499	514,439	516,981	514,439	0	0	0	0	0	0	2,542	2,542	417	417
31417E-WU-1	FNMA POOL NO AB7858	3.000% 02/01/43		02/08/2013	Merrill Lynch,Pierce,Fenner &	02/08/2013	JP Morgan Securities, Inc	6,623,639	6,834,767	6,823,900	6,834,767	0	0	0	0	0	0	(10,867)	(10,867)	6,072	6,072
31417E-ZB-0	FNMA POOL NO AB7937	3.000% 02/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Nomura Securities Intl	999,999	968,788	947,812	968,788	0	0	0	0	0	0	(20,977)	(20,977)	917	917
31417F-3E-6	FNMA POOL NO AB8896	3.000% 04/01/43		12/09/2013	Citigroup Capital Markets Inc	12/09/2013	Credit Suisse First Boston Cor	39,685,584	38,865,518	38,511,377	38,865,518	0	0	0	0	0	0	(354,141)	(354,141)	33,071	33,071
31417F-5P-9	FNMA POOL NO AB8953	3.500% 04/01/43		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	634,699	671,194	666,037	671,194	0	0	0	0	0	0	(5,157)	(5,157)	617	617
31417F-7F-9	FNMA POOL NO AB8993	2.500% 04/01/28		10/11/2013	BPN Paribas Securities	10/11/2013	Credit Suisse First Boston Cor	243,503	243,883	244,825	243,883	0	0	0	0	0	0	942	942	254	254
31417F-M3-9	FNMA POOL NO AB8477	3.000% 02/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Various	41,999,980	43,950,682	43,719,823	43,950,682	0	0	0	0	0	0	(230,859)	(230,859)	38,500	38,500
31417F-N2-0	FNMA POOL NO AB8508	3.000% 02/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Various	28,467,176	29,349,600	29,250,149	29,349,600	0	0	0	0	0	0	(99,450)	(99,450)	23,723	23,723
31417F-ND-6	FNMA POOL NO AB8487	3.000% 02/01/43		02/08/2013	Deutsche Bank Securities Inc	02/08/2013	Credit Suisse First Boston Cor	1,000,000	1,046,445	1,040,937	1,046,445	0	0	0	0	0	0	(5,508)	(5,508)	917	917
31417F-NG-9	FNMA POOL NO AB8490	3.000% 02/01/43		02/08/2013	Barclays Capital Inc	02/08/2013	Citigroup Capital Markets Inc	392,007	405,543	404,027	405,543	0	0	0	0	0	0	(1,516)	(1,516)	359	359
31417F-PU-6	FNMA POOL NO AB8534	3.000% 02/01/43		02/08/2013	Merrill Lynch,Pierce,Fenner &	02/08/2013	Various	98,000,000	101,123,750	100,973,282	101,123,750	0	0	0	0	0	0	(150,468)	(150,468)	89,834	89,834
31417F-QR-2	FNMA POOL NO AB8563	3.000% 02/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Credit Suisse First Boston Cor	100,000	102,747	102,743	102,747	0	0	0	0	0	0	(4)	(4)	83	83
31417F-SB-5	FNMA POOL NO AB8613	3.000% 03/01/43		04/09/2013	Citigroup Capital Markets Inc	04/09/2013	Credit Suisse First Boston Cor	19,393,258	19,933,391	19,941,047	19,933,391	0	0	0	0	0	0	7,657	7,657	16,161	16,161
31417F-SF-6	FNMA POOL NO AB8617	3.000% 03/01/43		03/08/2013	Citigroup Capital Markets Inc	03/08/2013	Barclays Capital Inc	8,000,001	8,245,313	8,210,001	8,245,313	0	0	0	0	0	0	(35,313)	(35,313)	7,333	7,333
31417F-U7-1	FNMA POOL NO AB8705	3.000% 03/01/43		03/08/2013	Citigroup Capital Markets Inc	03/08/2013	Barclays Capital Inc	39,809,820	41,030,551	40,865,609	41,030,551	0	0	0	0	0	0	(164,942)	(164,942)	36,492	36,492
31417F-V3-9	FNMA POOL NO AB8733	3.500% 03/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Morgan Stanley & Co, Inc	1,544,454	1,630,244	1,640,379	1,630,244	0	0	0	0	0	0	10,135	10,135	1,802	1,802
31417F-VF-2	FNMA POOL NO AB8713	3.000% 03/01/43		03/08/2013	Citigroup Capital Markets Inc	03/08/2013	Barclays Capital Inc	10,943,099	11,278,658	11,230,355	11,278,658	0	0	0	0	0	0	(48,303)	(48,303)	10,031	10,031
31417F-XN-3	FNMA POOL NO AB8784	3.000% 03/01/43		03/08/2013	Various	03/08/2013	Various	2,926,542	3,016,981	3,004,775	3,016,981	0	0	0	0	0	0	(12,206)	(12,206)	2,683	2,683
31417F-YF-9	FNMA POOL NO AB8809	3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	4,059,185	4,181,912	4,167,800	4,181,912	0	0	0	0	0	0	(14,112)	(14,112)	3,721	3,721
31417F-YL-6	FNMA POOL NO AB8814	3.500% 03/01/43		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	265,301	280,555	278,400	280,555	0	0	0	0	0	0	(2,156)	(2,156)	258	258
31417F-YQ-5	FNMA POOL NO AB8818	3.000% 03/01/43		03/08/2013	Morgan Stanley & Co, Inc	03/08/2013	Barclays Capital Inc	1,458,825	1,504,413	1,497,803	1,504,413	0	0	0	0	0	0	(6,610)	(6,610)	1,337	1,337
31417F-YR-3	FNMA POOL NO AB8819	3.000% 03/01/43		04/09/2013	Various	04/09/2013	Various	19,910,402	20,465,977	20,563,354	20,465,977	0	0	0	0	0	0	97,376	97,376	16,628	16,628
31417F-YW-2	FNMA POOL NO AB8824	3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	1,138,001	1,172,408	1,168,451	1,172,408	0	0	0	0	0	0	(3,956)	(3,956)	1,043	1,043
31417F-ZE-1	FNMA POOL NO AB8840	3.500% 03/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Merrill Lynch,Pierce,Fenner &	512,774	543,500	539,775	543,500	0	0	0	0	0	0	(3,726)	(3,726)	598	598
31417G-2G-0	FNMA POOL NO AB9774	3.500% 07/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	10,418,715	10,298,248	10,583,949	10,298,248	0	0	0	0	0	0	285,701	285,701	9,116	9,116
31417G-2M-7	FNMA POOL NO AB9779	2.500% 07/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	38,249,979	38,835,682	38,069,276	38,835,682	0	0	0	0	0	0	(766,406)	(766,406)	45,156	45,156
31417G-2Y-1	FNMA POOL NO AB9790	3.500% 07/01/43		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Citigroup Capital Markets Inc	6,959,420	6,877,049	6,868,078	6,877,049	0	0	0	0	0	0	(8,971)	(8,971)	6,089	6,089
31417G-4K-9	FNMA POOL NO AB9825	2.500% 07/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	589,503	598,530	584,207	598,530	0	0	0	0	0	0	(14,323)	(14,323)	696	696
31417G-BX-3	FNMA POOL NO AB9053	3.500% 04/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	2,580,998	2,551,155	2,621,931	2,551,155	0	0	0	0	0	0	70,776	70,776	2,258	2,258
31417G-D3-7	FNMA POOL NO AB9121	2.500% 04/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	124,999	126,913	123,876	126,913	0	0	0	0	0	0	(3,037)	(3,037)	148	148
31417G-E5-1	FNMA POOL NO AB9155	3.000% 04/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Various	63,000,000	64,934,141	64,729,531	64,934,141	0	0	0	0	0	0	(204,609)	(204,609)	52,500	52,500
31417G-EW-2	FNMA POOL NO AB9148	3.500% 04/01/43		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	265,277	268,095	272,572	268,095	0	0	0	0	0	0	4,477	4,477	309	309
31417G-HY-5	FNMA POOL NO AB9246	3.000% 05/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	57,749	56,479	56,368	56,479	0	0	0	0	0	0	(111)	(111)	67	67
31417G-QF-6	FNMA POOL NO AB9453	3.500% 05/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	1,301,382	1,286,334	1,322,021	1,286,334	0	0	0	0	0	0	35,686	35,686	1,139	1,139
31417G-QK-5	FNMA POOL NO AB9457	3.500% 05/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	4,115,032	4,361,612	4,370,614	4,361,612	0	0	0	0	0	0	9,002	9,002	4,801	4,801
31417G-SE-7	FNMA POOL NO AB9516	2.500% 05/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	749,998	761,483	746,952	761,483	0	0	0	0	0	0	(14,531)	(14,531)	885	885

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31417G-SF-4	FNMA POOL NO AB9517 3.500% 05/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	1,000,049	988,485	1,015,909	988,485	0	0	0	0	0	0	27,423	27,423	875	875
31417G-Y6-7	FNMA POOL NO AB9732 2.500% 06/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	2,038,080	2,069,288	2,019,769	2,069,288	0	0	0	0	0	0	(49,519)	(49,519)	2,406	2,406
31417G-Z5-8	FNMA POOL NO AB9763 3.500% 06/01/43		11/08/2013	Various	11/08/2013	Citigroup Capital Markets Inc	2,749,664	2,726,809	2,716,101	2,726,809	0	0	0	0	0	0	(10,708)	(10,708)	2,424	2,424
31417G-Z7-4	FNMA POOL NO AB9765 3.000% 06/01/43		06/11/2013	Morgan Stanley & Co, Inc	06/11/2013	Barclays Capital Inc	867,982	882,595	873,034	882,595	0	0	0	0	0	0	(9,561)	(9,561)	868	868
31417G-ZP-4	FNMA POOL NO AB9749 3.000% 06/01/43		09/10/2013	Barclays Capital Inc	09/10/2013	Various	1,792,829	1,742,563	1,716,721	1,742,563	0	0	0	0	0	0	(25,842)	(25,842)	1,798	1,798
31417G-ZU-3	FNMA POOL NO AB9754 3.500% 06/01/43		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	15,136,448	14,961,433	15,376,503	14,961,433	0	0	0	0	0	0	415,070	415,070	13,244	13,244
31417G-ZW-9	FNMA POOL NO AB9756 3.500% 06/01/43		11/08/2013	Various	11/08/2013	Various	1,899,320	1,899,743	1,941,186	1,899,743	0	0	0	0	0	0	41,443	41,443	1,956	1,956
31417J-VK-3	FNMA POOL NO AC0617 4.500% 12/01/39		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	122,970	129,282	129,848	129,282	0	0	0	0	0	0	567	567	138	138
31417S-AA-8	FNMA POOL NO AC5400 4.500% 10/01/39		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	8,340,844	8,995,079	9,003,225	8,995,079	0	0	0	0	0	0	8,145	8,145	10,426	10,426
31417Y-DA-2	FNMA POOL NO MA0096 4.500% 06/01/29		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	269,733	290,890	291,153	290,890	0	0	0	0	0	0	263	263	337	337
31417Y-DC-8	FNMA POOL NO MA0098 4.000% 06/01/29		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	90,323	96,010	95,887	96,010	0	0	0	0	0	0	(123)	(123)	110	110
31417Y-EQ-6	FNMA POOL NO MA0142 4.000% 08/01/29		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	660,971	702,592	701,688	702,592	0	0	0	0	0	0	(904)	(904)	808	808
31417Y-KM-8	FNMA POOL NO MA0299 4.000% 01/01/30		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	400,238	425,440	424,893	425,440	0	0	0	0	0	0	(547)	(547)	489	489
31417Y-LW-5	FNMA POOL NO MA0340 3.500% 02/01/40		10/08/2013	Barclays Capital Inc	10/08/2013	Merrill Lynch,Pierce,Fenner &	20,624	20,386	20,951	20,386	0	0	0	0	0	0	566	566	18	18
31417Y-N5-2	FNMA POOL NO MA0411 4.000% 05/01/30		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	46,185	49,169	49,094	49,169	0	0	0	0	0	0	(76)	(76)	56	56
31417Y-SY-4	FNMA POOL NO MA0534 4.000% 10/01/30		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	710,175	754,672	754,894	754,672	0	0	0	0	0	0	222	222	868	868
31417Y-T7-2	FNMA POOL NO MA0573 3.500% 11/01/25		10/14/2013	BPN Paribas Securities	10/14/2013	JP Morgan Securities, Inc	800,020	843,021	842,021	843,021	0	0	0	0	0	0	(1,000)	(1,000)	1,167	1,167
31417Y-UH-8	FNMA POOL NO MA0583 4.000% 12/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	891,928	949,555	948,091	949,555	0	0	0	0	0	0	(1,463)	(1,463)	1,090	1,090
31417Y-UM-7	FNMA POOL NO MA0587 4.000% 12/01/30		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	708,729	753,357	752,388	753,357	0	0	0	0	0	0	(969)	(969)	866	866
31417Y-VG-9	FNMA POOL NO MA0614 4.000% 01/01/41		03/08/2013	Various	03/08/2013	Various	472,098	501,915	501,303	501,915	0	0	0	0	0	0	(611)	(611)	577	577
31417Y-VJ-3	FNMA POOL NO MA0616 4.000% 01/01/31		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	35,064	37,272	37,224	37,272	0	0	0	0	0	0	(48)	(48)	43	43
31418A-2U-1	FNMA POOL NO MA1686 4.000% 12/01/43		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	447,935	471,224	467,672	471,224	0	0	0	0	0	0	(3,552)	(3,552)	597	597
31418A-AH-1	FNMA POOL NO MA0907 4.000% 11/01/41		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	227,024	241,320	241,009	241,320	0	0	0	0	0	0	(310)	(310)	277	277
31418A-AU-2	FNMA POOL NO MA0918 4.000% 12/01/41		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	716,501	762,794	761,618	762,794	0	0	0	0	0	0	(1,176)	(1,176)	876	876
31418A-AV-0	FNMA POOL NO MA0919 3.500% 12/01/31		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	2,259,170	2,389,072	2,370,716	2,389,072	0	0	0	0	0	0	(18,356)	(18,356)	2,196	2,196
31418A-BT-4	FNMA POOL NO MA0949 3.500% 01/01/32		04/09/2013	JP Morgan Securities, Inc	04/09/2013	Barclays Capital Inc	246,105	260,257	258,257	260,257	0	0	0	0	0	0	(2,000)	(2,000)	239	239
31418A-D9-6	FNMA POOL NO MA1027 3.500% 04/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	819,326	870,182	864,517	870,182	0	0	0	0	0	0	(5,665)	(5,665)	876	876
31418A-EH-7	FNMA POOL NO MA1035 3.000% 04/01/27		10/11/2013	Goldman Sachs & Co	10/11/2013	Various	827,749	838,161	854,015	838,161	0	0	0	0	0	0	15,854	15,854	1,035	1,035
31418A-F4-5	FNMA POOL NO MA1086 3.500% 06/01/42		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	400,000	423,969	424,844	423,969	0	0	0	0	0	0	875	875	467	467
31418A-HK-7	FNMA POOL NO MA1133 3.500% 08/01/42		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	2,297,714	2,322,128	2,360,902	2,322,128	0	0	0	0	0	0	38,774	38,774	2,681	2,681
31418A-JJ-8	FNMA POOL NO MA1164 3.500% 09/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Various	3,042,442	3,231,287	3,211,013	3,231,287	0	0	0	0	0	0	(20,274)	(20,274)	3,254	3,254
31418A-LS-5	FNMA POOL NO MA1236 3.500% 11/01/42		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	293,789	312,025	309,993	312,025	0	0	0	0	0	0	(2,031)	(2,031)	314	314
31418A-PT-9	FNMA POOL NO MA1333 3.000% 02/01/43		03/08/2013	Various	03/08/2013	Various	3,950,255	4,083,225	4,068,261	4,083,225	0	0	0	0	0	0	(14,964)	(14,964)	3,621	3,621
31418A-QW-1	FNMA POOL NO MA1368 3.000% 03/01/43		03/08/2013	JP Morgan Securities, Inc	03/08/2013	Credit Suisse First Boston Cor	31,098,203	32,038,438	31,930,323	32,038,438	0	0	0	0	0	0	(108,115)	(108,115)	28,507	28,507
31418A-R4-2	FNMA POOL NO MA1406 3.500% 04/01/43		04/09/2013	Citigroup Capital Markets Inc	04/09/2013	Various	1,499,850	1,577,479	1,577,108	1,577,479	0	0	0	0	0	0	(371)	(371)	1,458	1,458
31418A-RS-9	FNMA POOL NO MA1396 3.500% 03/01/43		10/08/2013	Various	10/08/2013	Various	1,107,339	1,115,073	1,137,778	1,115,073	0	0	0	0	0	0	22,705	22,705	1,000	1,000
31418A-RY-6	FNMA POOL NO MA1402 3.000% 04/01/43		03/08/2013	Various	03/08/2013	Various	1,841,730	1,897,628	1,890,991	1,897,628	0	0	0	0	0	0	(6,637)	(6,637)	1,688	1,688
31418A-S6-6	FNMA POOL NO MA1440 3.500% 05/01/43		11/08/2013	Various	11/08/2013	Various	1,503,315	1,542,274	1,554,902	1,542,274	0	0	0	0	0	0	12,628	12,628	1,515	1,515
31418A-SU-3	FNMA POOL NO MA1430 3.000% 05/01/43		04/09/2013	Morgan Stanley & Co, Inc	04/09/2013	Various	4,447,589	4,581,365	4,571,581	4,581,365	0	0	0	0	0	0	(9,783)	(9,783)	3,706	3,706
31418A-TY-4	FNMA POOL NO MA1466 3.500% 06/01/43		05/09/2013	Credit Suisse First Boston Cor	05/09/2013	Goldman Sachs & Co	76,365	80,941	81,108	80,941	0	0	0	0	0	0	167	167	89	89

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418A-UP-1	FNMA POOL NO MA1489 3.000% 07/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	197,423	193,081	192,704	193,081	0	0	0	0	0	0	(378)	(378)	230	230
31418A-UZ-9	FNMA POOL NO MA1499 3.500% 07/01/43		11/11/2013	Deutsche Bank Securities Inc	11/11/2013	Citigroup Capital Markets Inc	5,999,998	6,063,748	6,164,998	6,063,748	0	0	0	0	0	0	101,250	101,250	7,000	7,000
31418A-VS-4	FNMA POOL NO MA1524 3.000% 08/01/43		07/11/2013	Barclays Capital Inc	07/11/2013	Credit Suisse First Boston Cor	185,379	181,302	180,947	181,302	0	0	0	0	0	0	(355)	(355)	216	216
31418A-VW-5	FNMA POOL NO MA1528 2.500% 08/01/28		07/16/2013	Morgan Stanley & Co, Inc	07/16/2013	Credit Suisse First Boston Cor	541,423	549,714	536,559	549,714	0	0	0	0	0	0	(13,155)	(13,155)	639	639
31418A-Z5-0	FNMA POOL NO MA1663 3.000% 11/01/28		10/11/2013	Goldman Sachs & Co	10/11/2013	BPN Paribas Securities	677,524	686,046	699,279	686,046	0	0	0	0	0	0	13,233	13,233	847	847
31418A-ZF-8	FNMA POOL NO MA1641 3.500% 11/01/43		11/08/2013	Various	11/08/2013	Various	3,659,911	3,629,447	3,724,174	3,629,447	0	0	0	0	0	0	94,727	94,727	3,358	3,358
31418M-A2-8	FNMA POOL NO AD0024 5.500% 08/01/37		01/01/2013	Security Transfer	12/01/2013	Paydown	22,294	24,433	22,294	22,294	0	(2,139)	0	(2,139)	0	0	0	0	583	102
31418P-C8-6	FNMA POOL NO AD1894 4.500% 05/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	16,956	17,826	17,904	17,826	0	0	0	0	0	0	78	78	19	19
31418P-E2-7	FNMA POOL NO AD1952 4.000% 02/01/40		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	107,989	113,604	112,748	113,604	0	0	0	0	0	0	(856)	(856)	144	144
31418R-M2-4	FNMA POOL NO AD3976 4.500% 06/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	23,256	24,449	24,557	24,449	0	0	0	0	0	0	107	107	26	26
31418R-RE-3	FNMA POOL NO AD4084 4.500% 05/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	410,434	431,501	433,393	431,501	0	0	0	0	0	0	1,892	1,892	462	462
31418T-XF-9	FNMA POOL NO AD6077 4.500% 05/01/25		01/01/2013	Security Transfer	12/01/2013	Paydown	4,875	5,265	4,875	4,875	0	(390)	0	(390)	0	0	0	0	95	18
31418T-XF-9	FNMA POOL NO AD6077 4.500% 05/01/25		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	36,294	39,198	39,198	39,198	0	0	0	0	0	0	0	0	136	136
31418U-2M-5	FNMA POOL NO AD7079 4.500% 06/01/25		01/01/2013	Security Transfer	12/01/2013	Paydown	21,417	23,131	21,417	21,417	0	(1,713)	0	(1,713)	0	0	0	0	430	80
31418U-2M-5	FNMA POOL NO AD7079 4.500% 06/01/25		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	212,484	229,481	229,481	229,481	0	0	0	0	0	0	0	0	797	797
31418U-EE-0	FNMA POOL NO AD6432 4.500% 06/01/40		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	1,700,574	1,834,760	1,834,030	1,834,760	0	0	0	0	0	0	(731)	(731)	2,126	2,126
31418V-4T-6	FNMA POOL NO AD8033 4.000% 08/01/40		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	292,890	311,241	311,332	311,241	0	0	0	0	0	0	92	92	358	358
31418V-WP-3	FNMA POOL NO AD7853 4.500% 06/01/30		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	3,258,915	3,516,064	3,514,663	3,516,064	0	0	0	0	0	0	(1,400)	(1,400)	4,074	4,074
31418W-FK-1	FNMA POOL NO AD8269 4.000% 09/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	929,380	989,427	987,902	989,427	0	0	0	0	0	0	(1,525)	(1,525)	1,136	1,136
31418W-LL-2	FNMA POOL NO AD8430 4.000% 10/01/40		02/08/2013	Various	02/08/2013	Credit Suisse First Boston Cor	451,236	479,576	479,650	479,576	0	0	0	0	0	0	75	75	552	552
31418W-PP-9	FNMA POOL NO AD8529 4.500% 08/01/40		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	423,541	456,763	457,176	456,763	0	0	0	0	0	0	414	414	529	529
31418W-WA-4	FNMA POOL NO AD8740 4.500% 08/01/40		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	100,000	107,843	107,941	107,843	0	0	0	0	0	0	98	98	125	125
31418X-E3-8	FNMA POOL NO AD9153 4.500% 08/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	248,477	261,231	262,376	261,231	0	0	0	0	0	0	1,145	1,145	280	280
31418X-MM-7	FNMA POOL NO AD9363 4.500% 09/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	300,000	315,398	316,781	315,398	0	0	0	0	0	0	1,383	1,383	338	338
31418X-NQ-7	FNMA POOL NO AD9398 4.500% 06/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	825,916	868,309	872,116	868,309	0	0	0	0	0	0	3,807	3,807	929	929
31418X-TC-2	FNMA POOL NO AD9546 4.000% 08/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	789,413	840,417	839,122	840,417	0	0	0	0	0	0	(1,295)	(1,295)	965	965
31418Y-AA-4	FNMA POOL NO AD9900 4.500% 08/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	12,804	13,461	13,520	13,461	0	0	0	0	0	0	59	59	14	14
31419A-G2-7	FNMA POOL NO AE0216 4.000% 08/01/40		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	338,144	355,725	353,044	355,725	0	0	0	0	0	0	(2,681)	(2,681)	451	451
31419A-HL-4	FNMA POOL NO AE0234 4.500% 08/01/25		01/01/2013	Security Transfer	12/01/2013	Paydown	13,467	14,544	13,467	13,467	0	(1,077)	0	(1,077)	0	0	0	0	309	51
31419B-BT-1	FNMA POOL NO AE0949 4.000% 02/01/41		03/08/2013	Various	03/08/2013	Various	1,657,546	1,762,639	1,761,880	1,762,639	0	0	0	0	0	0	(758)	(758)	2,026	2,026
31419B-BV-6	FNMA POOL NO AE0951 4.500% 02/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	500,000	525,665	527,969	525,665	0	0	0	0	0	0	2,305	2,305	563	563
31419B-BY-0	FNMA POOL NO AE0954 4.500% 02/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	264,105	277,661	278,878	277,661	0	0	0	0	0	0	1,217	1,217	297	297
31419B-VP-7	FNMA POOL NO AE1521 4.000% 09/01/40		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	894,736	950,796	951,076	950,796	0	0	0	0	0	0	280	280	1,094	1,094
31419C-SP-9	FNMA POOL NO AE2325 4.500% 08/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	500,000	525,664	527,969	525,664	0	0	0	0	0	0	2,305	2,305	563	563
31419C-XR-9	FNMA POOL NO AE2487 4.000% 08/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	200,000	212,922	212,594	212,922	0	0	0	0	0	0	(328)	(328)	244	244
31419C-ZB-2	FNMA POOL NO AE2537 4.000% 10/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	288,318	306,473	306,078	306,473	0	0	0	0	0	0	(394)	(394)	352	352
31419D-EC-1	FNMA POOL NO AE2830 4.500% 09/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	717,092	753,899	757,204	753,899	0	0	0	0	0	0	3,305	3,305	807	807
31419D-TV-3	FNMA POOL NO AE3263 4.000% 10/01/40		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	300,000	318,797	318,890	318,797	0	0	0	0	0	0	94	94	367	367
31419E-HJ-1	FNMA POOL NO AE3832 4.500% 10/01/40		04/09/2013	BPN Paribas Securities	04/09/2013	JP Morgan Securities, Inc	63,316	68,312	68,285	68,312	0	0	0	0	0	0	(27)	(27)	79	79
31419F-BA-3	FNMA POOL NO AE4532 4.500% 05/01/41		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	946,715	995,309	999,672	995,309	0	0	0	0	0	0	4,364	4,364	1,065	1,065
31419F-D6-0	FNMA POOL NO AE4624 4.000% 10/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	108,933	115,792	115,643	115,792	0	0	0	0	0	0	(149)	(149)	133	133
31419F-FW-1	FNMA POOL NO AE4680 4.000% 11/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	76,127	80,921	80,817	80,921	0	0	0	0	0	0	(104)	(104)	93	93

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31419F-GQ-3	FNMA POOL NO AE4706 4.500% 09/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	818,056	860,045	863,816	860,045	0	0	0	0	0	0	3,771	3,771	920	920
31419F-J8-0	FNMA POOL NO AE4786 4.000% 10/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	22,001	23,423	23,387	23,423	0	0	0	0	0	0	(36)	(36)	27	27
31419F-UH-7	FNMA POOL NO AE5083 4.000% 09/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	310,740	330,307	329,882	330,307	0	0	0	0	0	0	(425)	(425)	380	380
31419G-B9-4	FNMA POOL NO AE5463 4.000% 10/01/40		03/08/2013	Various	03/08/2013	Various	488,298	519,133	518,451	519,133	0	0	0	0	0	0	(682)	(682)	597	597
31419G-CH-5	FNMA POOL NO AE5471 4.500% 10/01/40		10/08/2013	Various	10/08/2013	Various	8,650,246	9,324,664	9,325,946	9,324,664	0	0	0	0	0	0	1,282	1,282	10,782	10,782
31419G-WU-4	FNMA POOL NO AE6058 4.000% 10/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	62,755	66,810	66,707	66,810	0	0	0	0	0	0	(103)	(103)	77	77
31419G-YQ-1	FNMA POOL NO AE6118 3.500% 10/01/40		02/08/2013	Citigroup Capital Markets Inc	02/08/2013	Barclays Capital Inc	856,182	909,326	903,406	909,326	0	0	0	0	0	0	(5,920)	(5,920)	916	916
31419G-YS-7	FNMA POOL NO AE6120 4.000% 10/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	590,163	627,325	626,518	627,325	0	0	0	0	0	0	(807)	(807)	721	721
31419J-SM-1	FNMA POOL NO AE7723 4.000% 11/01/40		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	500,000	525,996	522,031	525,996	0	0	0	0	0	0	(3,965)	(3,965)	667	667
31419J-YF-9	FNMA POOL NO AE7909 4.500% 11/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	248,229	260,970	262,114	260,970	0	0	0	0	0	0	1,144	1,144	279	279
31419J-ZV-3	FNMA POOL NO AE7955 4.000% 12/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Various	7,277,680	7,735,947	7,726,257	7,735,947	0	0	0	0	0	0	(9,689)	(9,689)	8,895	8,895
31419K-TG-0	FNMA POOL NO AE8650 4.000% 11/01/40		02/08/2013	Barclays Capital Inc	02/08/2013	Credit Suisse First Boston Cor	1,000,000	1,062,656	1,062,969	1,062,656	0	0	0	0	0	0	313	313	1,222	1,222
31419K-VH-5	FNMA POOL NO AE8715 4.000% 11/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Barclays Capital Inc	1,000,000	1,062,969	1,061,719	1,062,969	0	0	0	0	0	0	(1,250)	(1,250)	1,222	1,222
31419K-VJ-1	FNMA POOL NO AE8716 4.000% 11/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	1,000,001	1,064,610	1,062,970	1,064,610	0	0	0	0	0	0	(1,641)	(1,641)	1,222	1,222
31419K-W3-5	FNMA POOL NO AE8765 4.500% 12/01/40		10/08/2013	Credit Suisse First Boston Cor	10/08/2013	Royal Bank of Scotland	823,828	866,114	869,911	866,114	0	0	0	0	0	0	3,797	3,797	927	927
31419L-4K-6	FNMA POOL NO AE9825 4.000% 12/01/40		02/08/2013	JP Morgan Securities, Inc	02/08/2013	Credit Suisse First Boston Cor	16,672	17,750	17,722	17,750	0	0	0	0	0	0	(27)	(27)	20	20
31419L-R2-1	FNMA POOL NO AE9504 4.000% 12/01/40		11/11/2013	Royal Bank of Scotland	11/11/2013	Citigroup Capital Markets Inc	100,000	105,200	104,407	105,200	0	0	0	0	0	0	(793)	(793)	133	133
31419L-ZX-4	FNMA POOL NO AE9757 4.000% 12/01/40		03/08/2013	Credit Suisse First Boston Cor	03/08/2013	Citigroup Capital Markets Inc	295,039	313,617	313,213	313,617	0	0	0	0	0	0	(403)	(403)	361	361
454898-QY-6	INDIANA MUN PWR AGY REV BD CORP SINK FUN		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,617,100	11,617,100	11,617,100	0	0	0	0	0	0	0	0	279,700	279,700
485424-NF-8	KANSAS ST DEPT TRANSN CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,905,000	6,846,848	6,846,848	6,846,848	0	0	0	0	0	0	0	0	90,465	90,465
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,375,000	13,381,053	13,381,053	13,381,053	0	0	0	0	0	0	0	0	223,996	223,996
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,460,000	5,847,060	5,847,060	5,847,060	0	0	0	0	0	0	0	0	21,300	21,300
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	5,059,080	5,059,080	5,059,080	0	0	0	0	0	0	0	0	114,140	114,140
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,213,301	6,213,301	6,213,301	0	0	0	0	0	0	0	0	41,834	41,834
626207-YF-5	MUNICIPAL ELEC AUTH GA CORPORATE MUNI		02/05/2013	Security Transfer	02/05/2013	Citigroup Capital Markets Inc	5,260,000	6,319,837	6,219,056	6,318,105	0	(1,732)	0	(1,732)	0	0	(99,049)	(99,049)	123,157	87,277
626207-YF-5	MUNICIPAL ELEC AUTH GA CORPORATE MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	20,160,000	24,222,038	24,222,038	24,222,038	0	0	0	0	0	0	0	0	334,505	334,505
626207-YS-7	MUNICIPAL ELEC AUTH GA CORPORATE MUNI FR		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,275,880	2,275,880	2,275,880	0	0	0	0	0	0	0	0	35,275	35,275
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS		01/01/2013	Security Transfer	02/06/2013	Mitsubishi UFJ SEC (USA) Inc	1,500,000	1,919,460	1,927,485	1,917,275	0	(2,185)	0	(2,185)	0	0	10,210	10,210	54,450	42,075
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,559,000	3,274,599	3,274,599	3,274,599	0	0	0	0	0	0	0	0	71,780	71,780
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	21,725,000	28,832,117	28,832,117	28,832,117	0	0	0	0	0	0	0	0	58,040	58,040
649883-TM-7	NEW YORK ST MTG AGY CORP SINK FUND MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	10,377,400	10,377,400	10,377,400	0	0	0	0	0	0	0	0	105,075	105,075
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	20,000,000	25,384,399	25,384,399	25,384,399	0	0	0	0	0	0	0	0	329,778	329,778
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,500,000	7,419,830	7,419,830	7,419,830	0	0	0	0	0	0	0	0	184,745	184,745
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	7,783,580	7,783,580	7,783,580	0	0	0	0	0	0	0	0	28,000	28,000
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,967,300	12,967,300	12,967,300	0	0	0	0	0	0	0	0	74,546	74,546
73358W-EK-6	PORT AUTH N Y & N J CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,000,000	16,620,750	16,620,750	16,620,750	0	0	0	0	0	0	0	0	184,725	184,725
759136-QP-2	REGIONAL TRANS DIST CO TX REV CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,250,000	13,918,578	13,918,578	13,918,578	0	0	0	0	0	0	0	0	99,835	99,835
76913C-AR-0	RIVERSIDE CNTY CALIF PENSION O CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	10,189,100	10,189,100	10,189,100	0	0	0	0	0	0	0	0	185,489	185,489
783186-NH-8	RUTGERS ST UNIV N J CORPORATE MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,100,000	16,388,362	16,388,362	16,388,362	0	0	0	0	0	0	0	0	123,686	123,686
79741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,545,000	12,704,109	12,704,109	12,704,109	0	0	0	0	0	0	0	0	97,645	97,645
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,100,000	7,134,377	7,134,377	7,134,377	0	0	0	0	0	0	0	0	89,806	89,806
914440-LJ-9	UNIV OF MASSACHUSETTS MA BLDG CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,000,000	13,701,269	13,701,269	13,701,269	0	0	0	0	0	0	0	0	99,917	99,917

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
915137-5R-0	UNIVERSITY TX UNIV REVS REV BD CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,595,000	11,442,420	11,442,420	11,442,420	0	0	0	0	0	0	0	0	173,772	173,772
915217-RY-1	UNIVERSITY VA CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,677,000	16,485,005	16,485,005	16,485,005	0	0	0	0	0	0	0	0	241,325	241,325
917565-LB-7	UT TRAN AUTH SALES TAX CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,065,000	4,066,826	4,066,826	4,066,826	0	0	0	0	0	0	0	0	8,088	8,088
3199999. Subtotal - Bonds - U.S. Special Revenues							3,654,831,769	3,847,516,003	3,840,546,291	3,847,308,521	0	(207,483)	0	(207,483)	0	0	(6,762,200)	(6,762,200)	8,448,702	7,742,690
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00101J-AD-8	ADT CORP CORPORATE 4.125% 06/15/23		01/07/2013	Morgan Stanley & Co, Inc	05/23/2013	Tax Free Exchange	45,000	44,994	45,544	44,992	0	(2)	0	(2)	0	0	552	552	665	0
00101J-AG-1	ADT CORP CORP 4.875% 07/15/42		05/03/2013	Tax Free Exchange	07/31/2013	Morgan Stanley & Co, Inc	5,000,000	4,849,667	3,653,300	4,850,465	0	799	0	799	0	0	(1,197,165)	(1,197,165)	135,417	73,125
00101J-AH-9	ADT CORP CORPORATE 4.125% 06/15/23		05/23/2013	Tax Free Exchange	07/31/2013	STERNE AGEE & LEACH, INC	45,000	45,544	38,715	45,534	0	(10)	0	(10)	0	0	(6,818)	(6,818)	1,036	665
00111@-AA-2	Aes Hawaii, Inc. Senior Note		11/13/2013	Direct	12/31/2013	Redemption 100.0000	32,500	28,600	32,500	32,500	0	3,900	0	3,900	0	0	0	0	558	267
001192-AH-6	AGL CAPITAL CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,865,000	10,066,167	10,066,167	10,066,167	0	0	0	0	0	0	0	0	136,054	136,054
00130H-BS-3	AES CORPORATION CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,936,000	2,148,960	2,148,960	2,148,960	0	0	0	0	0	0	0	0	71,390	71,390
00206R-AS-1	AT&T INC CORPORATE 6.550% 02/15/39		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,500,000	9,855,848	9,855,848	9,855,848	0	0	0	0	0	0	0	0	185,583	185,583
00206R-BA-9	AT&T INC CORPORATE 5.550% 08/15/41		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,000,620	6,000,620	6,000,620	0	0	0	0	0	0	0	0	104,833	104,833
002819-AC-4	ABBOTT LABS CORPORATE 6.150% 11/30/37		02/25/2013	Libertas Partners LLC	11/25/2013	Deutsche Bank Securities Inc	6,700,000	8,982,958	8,131,079	8,941,546	0	(41,412)	0	(41,412)	0	0	(810,467)	(810,467)	397,785	85,690
002824-AV-2	ABBOTT LABORATORIES CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,738,874	6,738,874	6,738,874	0	0	0	0	0	0	0	0	75,000	75,000
002824-AY-6	ABBOTT LABORATORIES CORPORATE		02/25/2013	Various	10/31/2013	Citigroup Capital Markets Inc	1,650,000	2,042,215	1,861,629	2,036,522	0	(5,693)	0	(5,693)	0	0	(174,893)	(174,893)	82,106	21,163
002824-AY-6	ABBOTT LABORATORIES CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	16,610,000	21,241,647	21,241,647	21,241,647	0	0	0	0	0	0	0	0	83,142	83,142
00287Y-AD-1	ABBVIE INC CORPORATE 4.400% 11/06/42		02/20/2013	Suntrust Capital Markets Inc	02/25/2013	Credit Suisse First Boston Cor	200,000	199,232	202,350	199,232	0	0	0	0	0	0	3,118	3,118	2,616	2,616
00287Y-AD-1	ABBVIE INC CORPORATE 4.400% 11/06/42		04/17/2013	Various	08/09/2013	Tax Free Exchange	32,050,000	33,298,523	30,688,281	33,291,055	0	(7,468)	0	(7,468)	0	0	(2,602,773)	(2,602,773)	1,061,567	570,576
00287Y-AM-1	ABBVIE INC CORPORATE 4.400% 11/06/42		08/09/2013	Tax Free Exchange	10/30/2013	BPN Paribas Securities	305,000	293,003	288,420	293,067	0	65	0	65	0	0	(4,647)	(4,647)	6,635	3,467
00440E-AQ-0	ACE INA HOLDINGS INC CORPORATE		03/06/2013	Citigroup Capital Markets Inc	03/15/2013	WELLS FARGO SEC LLC	8,900,000	8,875,703	8,922,784	8,875,640	0	(63)	0	(63)	0	0	47,144	47,144	7,182	0
00447*-AB-7	Access Control Related Ent LLC Senior Se		06/03/2013	Direct	12/31/2013	Redemption 100.0000	2,497,500	2,497,500	2,497,500	2,497,500	0	0	0	0	0	0	0	0	56,361	0
00503N-AB-7	ACT DEPOSITOR CORP ACT_05-RR CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,129,506	1,280	1,280	1,280	0	0	0	0	0	0	0	0	0	0
007903-AR-8	ADVANCED MICRO DEVICES INC CORPORATE		01/01/2013	Security Transfer	02/06/2013	BPN Paribas Securities	70,000	63,875	65,975	63,972	0	97	0	97	0	0	2,004	2,004	885	253
007903-AR-8	ADVANCED MICRO DEVICES INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	515,000	469,938	469,938	469,938	0	0	0	0	0	0	0	0	1,860	1,860
00811T-AN-3	AETNA INC CORPORATE 4.125% 06/01/21		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	7,775,992	7,775,992	7,775,992	0	0	0	0	0	0	0	0	24,063	24,063
00817Y-AF-5	AETNA INC CORPORATE 6.625% 06/15/36		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,500,000	8,748,942	8,748,942	8,748,942	0	0	0	0	0	0	0	0	19,139	19,139
00817Y-AG-3	AETNA INC CORPORATE 6.750% 12/15/37		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,988,000	9,693,928	9,693,928	9,693,928	0	0	0	0	0	0	0	0	20,964	20,964
00868P-AA-3	AHOLD LEASE USA INC CORPORATE FLOATER		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,821,351	13,755,639	13,755,639	13,755,639	0	0	0	0	0	0	0	0	463,809	463,809
00910#-AA-3	Air Comm Corporation LLC Senior Secured		05/20/2013	Direct	12/31/2013	Redemption 100.0000	1,427,850	1,427,850	1,427,850	1,427,850	0	0	0	0	0	0	0	0	37,240	0
009158-AP-1	AIR PRODS & CHEMS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,250,000	6,015,507	6,015,507	6,015,507	0	0	0	0	0	0	0	0	82,943	82,943
010392-FB-9	ALABAMA POWER CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,586,848	6,586,848	6,586,848	0	0	0	0	0	0	0	0	100,000	100,000
010392-FF-0	ALABAMA POWER CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,320,000	4,041,559	4,041,559	4,041,559	0	0	0	0	0	0	0	0	14,387	14,387
013817-AV-3	ALCOA INC CORPORATE 5.400% 04/15/21		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,600,000	2,706,111	2,706,111	2,706,111	0	0	0	0	0	0	0	0	29,640	29,640
01741R-AF-9	ALLEGHENY TECHNOLOGIES INC CORPORATE		07/09/2013	Merrill Lynch,Pierce,Fenner &	09/19/2013	Various	10,275,000	10,274,075	10,082,194	10,273,228	0	(848)	0	(848)	0	0	(191,034)	(191,034)	86,966	0
018490-AN-2	ALLERGAN INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,197,000	6,666,191	6,666,191	6,666,191	0	0	0	0	0	0	0	0	61,583	61,583
018522-E@-7	Allete First Mortgage Bonds		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	4,920,165	4,920,165	4,920,165	0	0	0	0	0	0	0	0	49,147	49,147
020002-AJ-0	ALLSTATE CORP CORPORATE		05/09/2013	Various	06/20/2013	Tender (Corp Action)	7,200,000	9,951,036	10,190,808	9,941,126	0	(9,910)	0	(9,910)	0	0	249,682	249,682	296,700	215,625
020002-AY-7	ALLSTATE CORP CORPORATE		05/16/2013	Pierpont Securities	06/20/2013	Tender (Corp Action)	2,561,000	3,048,717	2,982,438	3,048,047	0	(670)	0	(670)	0	0	(65,609)	(65,609)	57,338	46,610
02005N-AL-4	ALLY FINANCIAL INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,060,000	1,133,949	1,133,949	1,133,949	0	0	0	0	0	0	0	0	22,024	22,024
02005R-AC-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		05/01/2013	Various	12/15/2013	Paydown	2,977,988	3,013,803	2,977,988	2,977,988	0	(35,815)	0	(35,815)	0	0	0	0	27,641	3,040
02006A-AC-1	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		06/27/2013	Credit Suisse First Boston Cor	12/15/2013	Paydown	247,044	247,237	247,044	247,044	0	(193)	0	(193)	0	0	0	0	718	86
02006J-AA-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		04/03/2013	Deutsche Bank Securities Inc	12/15/2013	Paydown	11,669,728	11,669,409	11,669,728	11,669,728	0	320	0	320	0	0	0	0	33,932	0
02343*-AB-8	Amcor Finance USA Series B Senior Note	E	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,522,341	11,522,341	11,522,341	0	0	0	0	0	0	0	0	25,289	25,289
02636P-AA-0	AMERICAN GILSONITE CO CORPORATE		01/01/2013	Security Transfer	02/14/2013	Lazard Freres & Co.	55,000	56,650	58,575	56,613	0	(37)	0	(37)	0	0	1,962	1,962	3,022	2,161
02636P-AA-0	AMERICAN GILSONITE CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	407,000	419,210	419,210	419,210	0	0	0	0	0	0	0	0	15,992	15,992
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE		06/03/2013	Various	11/18/2013	WELLS FARGO SEC LLC	32,100,000	40,471,847	37,825,761	40,362,158	0	(109,689)	0	(109,689)	0	0	(2,536,397)	(2,536,397)	1,183,021	167,665
02944R-AA-3	AMERICAN SEAFOODS GROUP LLC CORPORATE		01/01/2013	Security Transfer	02/06/2013	Key Capital Markets	48,000	49,200	49,200	49,145	0	(55)	0	(55)	0	0	55	55	1,233	659
02944R-AA-3	AMERICAN SEAFOODS GROUP LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	725,000	743,125	743,125	743,125	0	0	0	0	0	0	0	0	9,959	9,959
03028P-D*-4	American Transmission Co LLC Senior Note		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,000,000	15,353,451	15,353,451	15,353,451	0	0	0	0	0	0	0	0	124,059	124,059

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03040#-AC-6	American Water Capital Corp Sr. Unsecure		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,950,000	9,092,144	9,092,144	9,092,144	0	0	0	0	0	0	0	0	12,190	12,190
03040#-AF-9	American Water Capital Corp Sr. Unsecure		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,100,000	8,534,713	8,534,713	8,534,713	0	0	0	0	0	0	0	0	101,972	101,972
03077J-AA-8	AMERIGAS FINANCE LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	765,000	839,588	839,588	839,588	0	0	0	0	0	0	0	0	5,881	5,881
03083#-AB-6	AmeriMark Direct, LLC Senior Subordinate		03/14/2013	Interest Capitalization	04/23/2013	Call 89.9715	96,782	96,782	87,076	96,782	0	0	0	0	0	0	(9,706)	(9,706)	68	0
03083#-AC-4	AmeriMark Direct, LLC Revolver		11/27/2013	Direct	12/12/2013	Call 100.0000	22,500,643	22,500,643	22,500,643	22,500,643	0	0	0	0	0	0	0	0	40,795	0
031162-BC-3	AMGEN INC CORPORATE 5.750% 03/15/40		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,500,000	9,131,595	9,131,595	9,131,595	0	0	0	0	0	0	0	0	126,979	126,979
032511-AY-3	ANADARKO PETE CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,527,670	12,527,670	12,527,670	0	0	0	0	0	0	0	0	189,917	189,917
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,666,000	10,947,392	10,947,392	10,947,392	0	0	0	0	0	0	0	0	252,049	252,049
03523T-BQ-0	ANHEUSER-BUSCH COS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,966,000	6,998,204	6,998,204	6,998,204	0	0	0	0	0	0	0	0	119,728	119,728
037411-AY-1	APACHE CORP CORPORATE 5.250% 02/01/42		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,000,000	10,420,866	10,420,866	10,420,866	0	0	0	0	0	0	0	0	196,875	196,875
037411-BA-2	APACHE CORP CORPORATE 4.750% 04/15/43		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,000,000	16,329,105	16,329,105	16,329,105	0	0	0	0	0	0	0	0	150,417	150,417
037833-AJ-9	APPLE COMPUTER INC CORPORATE		04/30/2013	Goldman Sachs & Co	06/13/2013	Merrill Lynch,Pierce,Fenner &	21,000,000	20,922,510	20,457,780	20,924,344	0	1,834	0	1,834	0	0	(466,564)	(466,564)	26,250	0
037833-AK-6	APPLE COMPUTER INC CORPORATE		04/30/2013	Goldman Sachs & Co	12/03/2013	Various	18,180,000	18,155,821	16,455,998	18,156,900	0	1,079	0	1,079	0	0	(1,700,902)	(1,700,902)	257,772	0
03840#-AC-8	Aquarion Water Co Of CT Senior Notes		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	16,000,000	16,498,400	16,498,400	16,498,400	0	0	0	0	0	0	0	0	254,222	254,222
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,135,971	6,135,971	6,135,971	0	0	0	0	0	0	0	0	74,188	74,188
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,800,000	6,860,292	6,860,292	6,860,292	0	0	0	0	0	0	0	0	91,793	91,793
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,150,000	8,814,813	8,814,813	8,814,813	0	0	0	0	0	0	0	0	137,399	137,399
039483-BG-6	ARCHER DANIELS MIDLAND C Corporate		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	5,785,063	5,785,063	5,785,063	0	0	0	0	0	0	0	0	50,200	50,200
039483-BG-6	ARCHER DANIELS MIDLAND C Corporate		01/01/2013	Security Transfer	02/07/2013	Tax Free Exchange	6,000,000	5,785,063	5,610,264	5,785,423	0	361	0	361	0	0	(175,159)	(175,159)	74,296	50,200
04044T-AB-2	ARISTOTLE HOLDING INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,035,000	6,423,185	6,423,185	6,423,185	0	0	0	0	0	0	0	0	39,406	39,406
040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVIC		03/07/2013	Merrill Lynch,Pierce,Fenner &	11/04/2013	Merrill Lynch,Pierce,Fenner &	355,000	412,989	387,188	411,958	0	(1,032)	0	(1,032)	0	0	(24,770)	(24,770)	13,342	597
040850-A*-0	Arkansas Electric Cooperative First Mtge		01/01/2013	Security Transfer	12/30/2013	Redemption 100.0000	562,500	661,834	562,500	562,500	0	(99,334)	0	(99,334)	0	0	0	0	14,719	74
042260-AD-4	ARMORED AUTOGROUP INC CORP FLOATER		01/01/2013	Security Transfer	02/06/2013	Lazard Freres & Co.	62,000	52,545	54,715	52,665	0	120	0	120	0	0	2,050	2,050	1,593	956
042260-AD-4	ARMORED AUTOGROUP INC CORP FLOATER		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	404,000	342,390	342,390	342,390	0	0	0	0	0	0	0	0	6,228	6,228
044209-AE-4	ASHLAND INC CORPORATE 4.750% 08/15/22		06/18/2013	Various	09/10/2013	Tax Free Exchange	8,000,000	8,345,000	7,460,000	8,335,562	0	(9,438)	0	(9,438)	0	0	(875,562)	(875,562)	217,167	104,632
044209-AG-9	ASHLAND INC CORPORATE 3.000% 03/15/16		02/21/2013	Citigroup Capital Markets Inc	09/10/2013	Tax Free Exchange	400,000	400,000	405,000	400,000	0	0	0	0	0	0	5,000	5,000	6,467	0
044209-AN-4	ASHLAND INC CORPORATE 4.750% 08/15/22		05/09/2013	Various	09/10/2013	Tax Free Exchange	8,000,000	8,263,750	7,460,000	8,255,482	0	(8,268)	0	(8,268)	0	0	(795,482)	(795,482)	217,167	76,924
045054-AB-9	ASHTEAD CAPITAL INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	224,000	243,040	243,040	243,040	0	0	0	0	0	0	0	0	6,673	6,673
04650N-AB-0	AT&T INC CORPORATE 5.350% 09/01/40		04/01/2013	Security Transfer	04/03/2013	Various	29,537,000	34,392,485	32,464,635	32,273,967	0	(17,756)	2,100,762	(2,118,518)	0	0	190,667	190,667	774,131	442,494
05070G-AA-6	AUDATEX NORTH AMERICA INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	232,000	248,240	248,240	248,240	0	0	0	0	0	0	0	0	696	696
05070G-AA-6	AUDATEX NORTH AMERICA INC CORPORATE		01/01/2013	Security Transfer	06/24/2013	Tax Free Exchange	33,000	35,310	34,568	34,923	0	(387)	0	(387)	0	0	(355)	(355)	1,169	99
05070G-AD-0	AUDATEX NORTH AMERICA INC CORP		06/24/2013	Tax Free Exchange	11/18/2013	Call 106.8684	33,000	34,568	35,267	34,369	0	(199)	0	(199)	0	0	898	898	947	56
053773-AL-1	AVIS BUDGET CORPORATE 9.625% 03/15/18		01/01/2013	Security Transfer	04/03/2013	Tender (Corp Action)	95,000	105,925	104,263	104,606	0	(1,319)	0	(1,319)	0	0	(344)	(344)	5,029	2,692
053773-AL-1	AVIS BUDGET CORPORATE 9.625% 03/15/18		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	710,000	791,650	791,650	791,650	0	0	0	0	0	0	0	0	20,122	20,122
05573M-AD-7	BMW VEHICLE OWNER TRUST ASSET BACKED		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,735,000	1,745,965	1,745,965	1,745,965	0	0	0	0	0	0	0	0	298	298
05577@-AG-5	BTMU Capital Corp Equip Note Series A		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,532,982	1,905,571	1,905,571	1,905,571	0	0	0	0	0	0	0	0	34,865	34,865
05577@-AH-3	BTMU Capital Corp Equip Note Series B		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,475,407	1,834,002	1,834,002	1,834,002	0	0	0	0	0	0	0	0	33,555	33,555
05577@-AJ-9	BTMU Capital Corp Equip Note Series C		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	460,121	571,953	571,953	571,953	0	0	0	0	0	0	0	0	10,465	10,465
05577@-AK-6	BTMU Capital Corp Equity Note Series D		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	463,940	576,700	576,700	576,700	0	0	0	0	0	0	0	0	10,551	10,551
05577@-AM-2	BTMU Capital Corp Equip Note Series E		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	192,551	239,350	239,350	239,350	0	0	0	0	0	0	0	0	4,379	4,379
05577@-AN-0	BTMU Capital Corp Equipment Note		01/01/2013	Security Transfer	10/15/2013	Call 100.0000	100,000	111,285	100,000	110,350	0	(934)	0	(934)	0	0	(10,350)	(10,350)	4,830	1,020
05577@-AN-0	BTMU Capital Corp Equipment Note		01/01/2013	Security Transfer	10/15/2013	Redemption 100.0000	400,000	445,140	400,000	400,000	0	(45,140)	0	(45,140)	0	0	0	0	14,490	4,079
057224-AK-3	Baker Hughes Inc CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,000,000	1,377,551	1,377,551	1,377,551	0	0	0	0	0	0	0	0	31,701	31,701
057224-AZ-0	Baker Hughes Inc CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,000,000	3,615,214	3,615,214	3,615,214	0	0	0	0	0	0	0	0	45,271	45,271
05947U-7V-4	BANC OF AMERICA COMMERCIAL MOR CMBS		10/18/2013	Goldman Sachs & Co	12/01/2013	Paydown	89,055	96,488	89,055	89,055	0	(7,433)	0	(7,433)	0	0	0	0	610	283
059512-AE-3	BANC OF AMERICA COMMERCIAL MOR CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,000,000	10,426,143	10,426,143	10,426,143	0	0	0	0	0	0	0	0	42,639	42,639

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
06406H-CQ-0	BANK OF NEW YORK MELLON CORPORATE		11/13/2013	Goldman Sachs & Co	11/13/2013	Various	10,500,000	10,475,115	10,489,080	10,475,115	0	0	0	0	0	0	13,965	13,965	0	0
06846N-AC-8	Bill Barrett Corp CORPORATE		01/01/2013	Security Transfer	02/06/2013	Suntrust Capital Markets Inc	40,000	42,200	42,200	42,157	0	(43)	0	(43)	0	0	43	43	1,101	763
06846N-AC-8	Bill Barrett Corp CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	293,000	309,115	309,115	309,115	0	0	0	0	0	0	0	0	5,585	5,585
06849R-AH-5	BARRICK NORTH AMERICA FINANCE CORPORATE		04/29/2013	JP Morgan Securities, Inc	09/26/2013	Tax Free Exchange	12,875,000	12,864,056	10,775,706	12,863,270	0	(786)	0	(786)	0	0	(2,087,565)	(2,087,565)	296,125	0
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP		09/26/2013	Tax Free Exchange	11/26/2013	Various	9,615,000	8,047,255	8,309,356	8,049,444	0	2,189	0	2,189	0	0	259,912	259,912	284,971	221,145
071813-BE-8	BAXTER INTL INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,200,000	7,066,606	7,066,606	7,066,606	0	0	0	0	0	0	0	0	100,740	100,740
07383F-3X-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		03/28/2013	Jefferies & Co, Inc	10/01/2013	Paydown	14,691	14,840	14,691	14,691	0	(149)	0	(149)	0	0	0	0	281	0
07383F-YL-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,500,000	2,563,652	2,563,652	2,563,652	0	0	0	0	0	0	0	0	10,185	10,185
07387B-FT-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		06/25/2013	Goldman Sachs & Co	12/01/2013	Paydown	315,943	347,525	315,943	315,943	0	(31,582)	0	(31,582)	0	0	0	0	5,261	1,322
07387J-AC-0	BEAR STEARNS COMMERCIAL MORTGA CMBS		03/28/2013	Jefferies & Co, Inc	04/02/2013	Paydown	1,065,059	1,065,558	1,065,059	1,065,059	0	(499)	0	(499)	0	0	0	0	0	0
07387J-AD-8	BEAR STEARNS COMMERCIAL MORTGA CMBS		03/28/2013	Jefferies & Co, Inc	12/01/2013	Paydown	2,045,260	2,055,806	2,045,260	2,045,260	0	(10,546)	0	(10,546)	0	0	0	0	43,787	0
07388L-AD-2	BEAR STEARNS COMMERCIAL MORTGA CMBS		01/22/2013	WELLS FARGO SEC LLC	12/01/2013	Paydown	77,699	80,030	77,699	77,699	0	(2,331)	0	(2,331)	0	0	0	0	2,597	204
07388Y-AD-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		03/28/2013	Jefferies & Co, Inc	12/01/2013	Paydown	853,803	892,357	853,803	853,803	0	(38,555)	0	(38,555)	0	0	0	0	18,716	0
075887-AV-1	BECTON DICKINSON & CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,400,000	13,843,482	13,843,482	13,843,482	0	0	0	0	0	0	0	0	79,733	79,733
075887-AX-7	BECTON DICKINSON & CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,500,000	7,840,684	7,840,684	7,840,684	0	0	0	0	0	0	0	0	44,236	44,236
084664-BE-0	BERKSHIRE HATHAWAY FIN CORPORATE		01/01/2013	Security Transfer	07/26/2013	Jefferies & Co, Inc	5,000,000	6,014,375	5,814,700	5,907,991	0	(106,384)	0	(106,384)	0	0	(93,291)	(93,291)	192,000	34,500
08658*-AA-6	BestCo Inc. & Maz Prop. Term Loan C		09/17/2013	Direct	12/31/2013	Redemption 100.0000	132,980	132,980	132,980	132,980	0	0	0	0	0	0	0	0	670	0
08658*-AB-4	BestCo Inc. & Maz Prop. Revolver B		09/17/2013	Direct	12/27/2013	Call 100.0000	3,546,338	3,546,338	3,546,338	3,546,338	0	0	0	0	0	0	0	0	12,324	0
08658@-AA-4	BestCo Inc. & Mazeppa Prop. Revolver		09/06/2013	Direct	09/17/2013	Call 100.0000	4,798,345	4,798,345	4,798,345	4,798,345	0	0	0	0	0	0	0	0	21,741	0
09247X-AE-1	BLACKROCK INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,425,000	5,235,100	5,235,100	5,235,100	0	0	0	0	0	0	0	0	12,906	12,906
097023-AE-5	BOEING CO DEBENTURES 8.750% 09/15/31		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,910,000	10,804,027	10,804,027	10,804,027	0	0	0	0	0	0	0	0	178,028	178,028
097023-AG-0	BOEING CO CORPORATE 8.625% 11/15/31		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	9,315,300	9,315,300	9,315,300	0	0	0	0	0	0	0	0	66,125	66,125
097023-AS-4	BOEING CO CORPORATE 6.625% 02/15/38		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,375,000	6,339,720	6,339,720	6,339,720	0	0	0	0	0	0	0	0	109,497	109,497
097023-BE-4	BOEING CO CORPORATE 0.950% 05/15/18		04/30/2013	Morgan Stanley & Co, Inc	06/13/2013	RBC Capital Markets	3,635,000	3,594,979	3,518,171	3,595,935	0	956	0	956	0	0	(77,764)	(77,764)	4,317	0
09858#-AB-6	Boom LLC Revolver 44.949% 05/01/14		04/05/2013	Direct	12/20/2013	Call 100.0000	2,650,000	2,650,000	2,650,000	2,650,000	0	0	0	0	0	0	0	0	39,534	0
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	7,610,599	7,610,599	7,610,599	0	0	0	0	0	0	0	0	1,090	1,090
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	13,414,120	13,414,120	13,414,120	0	0	0	0	0	0	0	0	102,083	102,083
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,000,000	13,731,525	13,731,525	13,731,525	0	0	0	0	0	0	0	0	204,479	204,479
11283#-AA-9	Brookfield Power NY Finance Senior Notes		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,244,435	2,244,435	2,244,435	0	0	0	0	0	0	0	0	4,542	4,542
114474-D#-3	Brookshire Grocery Company Senior Note		11/20/2013	Direct	12/01/2013	Redemption 100.0000	3,852	3,852	3,852	3,852	0	0	0	0	0	0	0	0	5	0
117043-AE-9	BRUNSWICK CORP DEBENTURES		11/01/2013	Prudential Invst Mgmt	11/27/2013	Presspich R.W. Co	263,000	277,465	280,753	277,367	0	(98)	0	(98)	0	0	3,386	3,386	4,957	3,233
120111-BJ-7	BUILDING MATERIALS CORP OF AME CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	947,000	1,041,700	1,041,700	1,041,700	0	0	0	0	0	0	0	0	20,913	20,913
124857-AH-6	CBS CORP CORPORATE 1.950% 07/01/17		06/06/2013	HSBC Securities (USA) Inc	06/06/2013	Stifel, Nicolaus & Co	1,000,000	1,010,300	1,010,700	1,010,300	0	0	0	0	0	0	400	400	8,667	8,667
1248EP-AW-3	CCO HLDGS LLC CAP CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	495,000	549,450	549,450	549,450	0	0	0	0	0	0	0	0	3,042	3,042
12513X-BE-1	CITIGROUP/DEUTSCHE BANK COMMER CMBS		08/28/2013	Deutsche Bank Securities Inc	12/01/2013	Paydown	95,647	103,224	95,647	95,647	0	(7,577)	0	(7,577)	0	0	0	0	1,072	423
12513Y-AF-7	CITIGROUP/DEUTSCHE BANK COMMER CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	8,029,770	8,029,770	8,029,770	0	0	0	0	0	0	0	0	31,045	31,045
12514@-AA-0	CED California Holdings, LLC Senior Note		04/11/2013	Direct	12/31/2013	Redemption 100.0000	98,484	98,484	98,484	98,484	0	0	0	0	0	0	0	0	3,387	0
125152-AC-2	CE GENERATION LLC SECURED		11/01/2013	Prudential Invst Mgmt	12/15/2013	Redemption 100.0000	447,525	443,050	447,525	447,525	0	4,475	0	4,475	0	0	0	0	16,594	12,538
12542R-B*-0	CHS Inc. Senior Note 6.180% 10/04/17		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	10,968,148	10,968,148	10,968,148	0	0	0	0	0	0	0	0	149,350	149,350
125581-GH-5	CIT GROUP INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,036,000	1,129,240	1,129,240	1,129,240	0	0	0	0	0	0	0	0	21,526	21,526
125581-GL-6	CIT GROUP INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	515,000	551,050	551,050	551,050	0	0	0	0	0	0	0	0	7,961	7,961
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS		10/24/2013	Deutsche Bank Securities Inc	12/19/2013	Jefferies & Co, Inc	2,000,000	2,019,911	1,986,797	2,019,663	0	(248)	0	(248)	0	0	(32,867)	(32,867)	11,086	1,255
12623E-AE-1	CNH CAPITAL AMERICA LLC CORPORATE		04/03/2013	Barclays Capital Inc	08/01/2013	Tax Free Exchange	3,750,000	3,750,000	3,703,125	3,750,000	0	0	0	0	0	0	(46,875)	(46,875)	42,669	0
12624K-AF-3	COMM MORTGAGE TRUST CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,630,000	1,752,166	1,752,166	1,752,166	0	0	0	0	0	0	0	0	5,149	5,149
12626G-AE-3	COMM MORTGAGE TRUST CMBS		09/20/2013	Deutsche Bank Securities Inc	12/19/2013	Jefferies & Co, Inc	1,000,000	1,009,986	1,011,367	1,009,758	0	(227)	0	(227)	0	0	1,609	1,609	12,292	2,828
12626L-AD-4	COMM MORTGAGE TRUST CMBS		10/02/2013	Deutsche Bank Securities Inc	12/19/2013	Jefferies & Co, Inc	3,000,000	3,029,905	3,034,102	3,029,315	0	(589)	0	(589)	0	0	4,786	4,786	27,549	2,323
126307-AD-9	CSC HOLDINGS LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	829,000	919,154	919,154	919,154	0	0	0	0	0	0	0	0	7,150	7,150
126307-AD-9	CSC HOLDINGS LLC CORPORATE		01/01/2013	Security Transfer	01/08/2013	Tax Free Exchange	90,000	99,788	101,700	99,770	0	(18)	0	(18)	0	0	1,930	1,930	894	776
126408-GU-1	CSX CORP CORPORATE 5.500% 04/15/41		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,545,000	4,247,566	4,247,566	4,247,566	0	0	0	0	0	0	0	0	41,161	41,161
126408-GW-7	CSX CORP CORPORATE 4.750% 05/30/42		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,855,000	14,919,022	14,919,022	14,919,022	0	0	0	0	0	0	0	0	56,671	56,671
12646R-AA-3	CST BRANDS INC CORPORATE		07/29/2013	Various	12/16/2013	Tax Free Exchange	22,925,000	22,512,469	21,893,375	22,526,086	0	13,617	0	13,617	0	0	(632,711)	(632,711)	716,406	184,597
126650-BX-7	CVS CAREMARK CORP CORPORATE		06/05/2013	Citigroup Capital Markets Inc	10/31/2013	Barclays Capital Inc	13,800,000	16,244,118	15,252,726	16,226,225	0	(17,893)	0	(17,893)	0	0	(973,499)	(973,499)	374,708	55,104
126659-AA-9	CVS PASS-THROUGH TRUST CORP SINKING FUND		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,366,181	12,914,372	12,914,372	12,914,372	0	0	0	0	0	0	0	0	45,638	45,638
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te		07/11/2013	Direct	12/10/2013	Redemption 100.0000	79,346	79,346	79,346	79,346	0	0	0	0	0	0	0	0	922	0
13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,750,000	5,161,445	5,161,445	5,161,445	0	0	0	0	0	0	0	0	37,208	37,208

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
131347-BY-1	CALPINE CORP CORPORATE		01/01/2013	Security Transfer	12/02/2013	Call 103.0000	10,000	11,300	10,300	11,109	0	(191)	0	(191)	0	0	(809)	(809)	1,087	363
131347-BY-1	CALPINE CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	518,000	585,340	585,340	585,340	0	0	0	0	0	0	0	0	18,810	18,810
134429-AY-5	CAMPBELL SOUP CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,961,000	7,875,744	7,875,744	7,875,744	0	0	0	0	0	0	0	0	82,374	82,374
13885*-AA-1	Canyon Fuel Company, LLC Senior Secured		10/11/2013	Direct	12/11/2013	Redemption 100.0000	555,556	555,556	555,556	555,556	0	0	0	0	0	0	0	0	4,330	0
140420-MV-9	CAPITAL ONE BANK USA NA CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,610,000	6,242,387	6,242,387	6,242,387	0	0	0	0	0	0	0	0	187,064	187,064
14150B-B@-2	CATALENT PHARMA SOLUTION TERM LOAN		02/28/2013	Direct	12/31/2013	Redemption 100.0000	120,007	120,682	120,007	120,007	0	(675)	0	(675)	0	0	0	0	270,265	0
141781-AE-4	Cargill Inc SENIOR NOTES 144A		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,500,000	6,548,400	6,548,400	6,548,400	0	0	0	0	0	0	0	0	112,500	112,500
141781-BC-7	Cargill Inc CORPORATE 4.100% 11/01/42		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,750,000	12,482,633	12,482,633	12,482,633	0	0	0	0	0	0	0	0	90,029	90,029
14313G-AC-1	CARMAX AUTO OWNER TRUST ASSET BACKED		02/21/2013	WELLS FARGO SEC LLC	12/15/2013	Paydown	2,720,426	2,736,366	2,720,426	2,720,426	0	(15,940)	0	(15,940)	0	0	0	0	19,284	740
14313L-AB-2	CARMAX AUTO OWNER TRUST ASSET BACKED		02/06/2013	JP Morgan Securities, Inc	12/15/2013	Paydown	11,194,713	11,193,902	11,194,713	11,194,713	0	812	0	812	0	0	0	0	32,464	0
14313M-AB-0	CARMX_AUTO ASSET BACKED		05/08/2013	Barclays Capital Inc	12/15/2013	Paydown	3,441,610	3,441,511	3,441,610	3,441,610	0	99	0	99	0	0	0	0	8,250	0
144141-CX-4	PROGRESS ENERGY CAROLINA CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,670,780	5,670,780	5,670,780	0	0	0	0	0	0	0	0	11,667	11,667
144141-CY-2	PROGRESS ENERGY CAROLINA CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,903,000	6,611,598	6,611,598	6,611,598	0	0	0	0	0	0	0	0	77,222	77,222
147446-AR-9	CASE NEW HOLLAND INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	755,000	892,788	892,788	892,788	0	0	0	0	0	0	0	0	4,955	4,955
149123-BS-9	CATERPILLAR INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	22,825,000	27,774,074	27,774,074	27,774,074	0	0	0	0	0	0	0	0	112,096	112,096
150191-AC-8	CEDAR FAIR L.P. CORPORATE		03/21/2013	Mitsubishi UFJ SEC (USA) Inc	11/20/2013	WELLS FARGO SEC LLC	2,000,000	2,247,000	2,185,000	2,170,959	0	(76,041)	0	(76,041)	0	0	14,041	14,041	149,042	27,882
15089#-AG-3	CELANESE HLDGS CELANESE HLDGS LLC BK LN	0	09/16/2013	Direct	10/02/2013	Redemption 100.0000	5,641	5,512	5,641	5,641	0	29	0	29	0	99	0	99	2,134	0
151020-AL-8	Celgene Corporation CORPORATE		08/01/2013	JP Morgan Securities, Inc	08/01/2013	Various	9,000,000	8,923,230	8,964,810	8,923,230	0	0	0	0	0	0	41,580	41,580	0	0
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,110,000	6,655,407	6,655,407	6,655,407	0	0	0	0	0	0	0	0	56,423	56,423
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,200,000	11,644,118	11,644,118	11,644,118	0	0	0	0	0	0	0	0	248,170	248,170
152312-AQ-7	CENTEX CORP BOND 5.250% 06/15/15		11/01/2013	Prudential Invst Mgmt	11/27/2013	WELLS FARGO SEC LLC	132,000	139,920	139,260	139,492	0	(428)	0	(428)	0	(232)	(232)	(232)	3,234	2,618
156779-AK-6	CERIDIAN CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	380,000	412,300	412,300	412,300	0	0	0	0	0	0	0	0	16,019	16,019
16524R-AE-3	ACCESS MIDSTREAM PARTNERS LP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	765,000	824,288	824,288	824,288	0	0	0	0	0	0	0	0	21,606	21,606
165749-AA-0	CHESTER DOWNS & MARINA LLC/CHE CORPORATE		01/01/2013	Security Transfer	02/06/2013	Merrill Lynch,Pierce,Fenner &	46,000	45,195	44,850	45,208	0	13	0	13	0	0	(358)	(358)	2,246	1,773
165749-AA-0	CHESTER DOWNS & MARINA LLC/CHE CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	333,000	327,173	327,173	327,173	0	0	0	0	0	0	0	0	12,834	12,834
166764-AG-5	CHEVRONTEXACO CORP CORPORATE		06/17/2013	Barclays Capital Inc	10/08/2013	Morgan Stanley & Co, Inc	95,000	95,000	93,613	95,000	0	0	0	0	0	0	(1,387)	(1,387)	685	0
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		02/28/2013	Direct	12/15/2013	Redemption 100.0000	287,685	244,371	287,685	287,685	0	43,314	0	43,314	0	0	0	0	13,271	0
17121E-AD-9	CHRYSLER GROUP LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,865,000	2,051,500	2,051,500	2,051,500	0	0	0	0	0	0	0	0	6,838	6,838
17275R-AD-4	CISCO SYSTEMS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	13,014,510	13,014,510	13,014,510	0	0	0	0	0	0	0	0	222,889	222,889
17275R-AF-9	CISCO SYSTEMS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,000,000	13,980,395	13,980,395	13,980,395	0	0	0	0	0	0	0	0	278,972	278,972
172967-EW-7	CITIGROUP INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	10,479,805	10,479,805	10,479,805	0	0	0	0	0	0	0	0	262,257	262,257
17305E-DT-9	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,654,000	2,192,658	2,192,658	2,192,658	0	0	0	0	0	0	0	0	4,521	4,521
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,500,000	1,816,848	1,816,848	1,816,848	0	0	0	0	0	0	0	0	23,777	23,777
17305E-EE-1	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	4,822,920	4,822,920	4,822,920	0	0	0	0	0	0	0	0	85,600	85,600
17307G-NR-5	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,242,046	6,486,520	6,486,520	6,486,520	0	0	0	0	0	0	0	0	1,014	1,014
17309D-AE-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/24/2013	Deutsche Bank Securities Inc	12/01/2013	Paydown	1,744,993	1,948,053	1,744,993	1,744,993	0	(203,060)	0	(203,060)	0	0	0	0	59,320	8,072
17313K-AF-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,500,000	8,983,781	8,983,781	8,983,781	0	0	0	0	0	0	0	0	37,872	37,872
17314@-AA-1	CitiLog Enterprises LLC Bridge Equipment		12/14/2011	Direct	12/31/2012	Direct	954,222	890,752	954,222	954,222	0	63,470	0	63,470	0	0	0	0	(6,361)	0
17453B-AS-0	FRONTIER COMMUNICATIONS CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,611,000	1,635,165	1,635,165	1,635,165	0	0	0	0	0	0	0	0	58,499	58,499
17453B-AW-1	FRONTIER COMMUNICATIONS CORPORATE		11/01/2013	Prudential Invst Mgmt	11/27/2013	Credit Suisse First Boston Cor	132,000	143,880	144,540	143,705	0	(175)	0	(175)	0	0	835	835	2,038	1,202
17747#-AA-6	Citrus Energy Appalachia, LLC Mezz Debt		01/11/2013	Direct	07/26/2013	Call 100.0000	256,841	256,841	256,841	256,841	0	0	0	0	0	0	0	0	11,653	619
190749-AE-1	CWCAPITAL COBOLT CMBS 5.223% 08/15/48		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,225,000	4,789,316	4,789,316	4,789,316	0	0	0	0	0	0	0	0	18,389	18,389
19767Q-AK-1	HCA INC NOTES 9.000% 12/15/14		11/01/2013	Prudential Invst Mgmt	12/17/2013	WELLS FARGO SEC LLC	148,000	159,840	158,730	158,420	0	(1,420)	0	(1,420)	0	310	310	310	6,845	5,032
000000-00-0	HCA INC Tranche B-5 Term Loan		05/03/2013	Direct	12/31/2013	Redemption 100.0000	18,500	18,516	18,500	18,500	0	(16)	0	(16)	0	0	0	0	55,500	0
000000-00-0	HCA INC Tranche B-5 Term Loan		11/01/2013	Prudential Invst Mgmt	12/31/2013	Redemption 100.0000	4,453	4,461	4,453	4,453	0	(8)	0	(8)	0	0	0	0	7,449	12
000000-00-0	HCA INC Term Loan BK LN		05/22/2013	Direct	12/31/2013	Redemption 100.0000	10,731	10,763	10,731	10,731	0	(31)	0	(31)	0	0	0	0	71,507	0
000000-00-0	HCA INC Term Loan BK LN		11/01/2013	Prudential Invst Mgmt	12/31/2013	Redemption 100.0000	1,857	1,855	1,857	1,857	0	2	0	2	0	0	0	0	3,098	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
199575-AV-3	COLUMBUS STHN PWR CO CORPORATE		02/26/2013	CORTVIEW CAPITAL SEC	11/01/2013	Merrill Lynch,Pierce,Fenner &	732,000	893,194	809,021	890,260	0	(2,934)	0	(2,934)	0	0	(81,239)	(81,239)	46,985	17,843
200339-CG-2	COMERICA BK CORPORATE 5.750% 11/21/16		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,786,091	5,786,091	5,786,091	0	0	0	0	0	0	0	0	31,944	31,944
20047E-AF-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		08/08/2013	Various	12/01/2013	Paydown	107,318	119,015	107,318	107,318	0	(11,698)	0	(11,698)	0	0	0	0	1,210	180
201730-AE-1	GREENWICH CAPITAL COMMERCIAL F CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,485,000	7,475,104	7,475,104	7,475,104	0	0	0	0	0	0	0	0	29,420	29,420
202795-HT-0	COMMONWEALTH EDISON CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,740,000	2,368,131	2,368,131	2,368,131	0	0	0	0	0	0	0	0	51,751	51,751
203372-AH-0	COMMSCOPE INC CORPORATE		08/15/2013	Mitsubishi UFJ SEC (USA) Inc	12/02/2013	Call 108.2500	860,000	934,175	930,950	927,053	0	(7,122)	0	(7,122)	0	0	3,897	3,897	25,627	6,898
205887-BP-6	CONAGRA FOODS INC CORPORATE		01/15/2013	Merrill Lynch,Pierce,Fenner &	10/30/2013	Various	370,000	369,837	369,869	369,873	0	36	0	36	0	0	(5)	(5)	3,407	0
20605P-AC-5	CONCHO RESOURCES INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	227,000	249,700	249,700	249,700	0	0	0	0	0	0	0	0	6,804	6,804
208251-AE-8	CONOCO INC SENIOR NOTES		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	13,941,730	13,941,730	13,941,730	0	0	0	0	0	0	0	0	146,722	146,722
20825C-AQ-7	Conocophillips CORPORATE		10/31/2013	WELLS FARGO SEC LLC	12/18/2013	Key Capital Markets	350,000	449,344	440,811	449,073	0	(271)	0	(271)	0	0	(8,262)	(8,262)	8,974	5,940
20903X-AA-1	CONSOLIDATED COMMUNICATIONS FI CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	262,000	288,200	288,200	288,200	0	0	0	0	0	0	0	0	2,374	2,374
20903X-AA-1	CONSOLIDATED COMMUNICATIONS FI CORPORATE		01/01/2013	Security Transfer	05/02/2013	Tax Free Exchange	38,000	41,800	43,938	41,623	0	(177)	0	(177)	0	0	2,314	2,314	1,733	344
209111-EU-3	CONS EDISON CO OF NY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	7,045,082	7,045,082	7,045,082	0	0	0	0	0	0	0	0	84,375	84,375
209111-EZ-2	CONS EDISON CO OF NY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,789,387	5,789,387	5,789,387	0	0	0	0	0	0	0	0	9,889	9,889
210518-CF-1	Consumers Energy CONSUMERS ENERGY CO		01/01/2013	Security Transfer	06/28/2013	Call 107.6618	6,000,000	6,548,280	6,459,708	6,426,885	0	(121,395)	0	(121,395)	0	0	32,823	32,823	235,833	88,333
210518-CL-8	Consumers Energy CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,000,000	11,115,567	11,115,567	11,115,567	0	0	0	0	0	0	0	0	107,350	107,350
21079N-AA-9	CONTINENTAL AIRLS P-T TR CORPORATE		07/12/2013	Goldman Sachs & Co	10/19/2013	Redemption 100.0000	17,281	18,771	17,281	17,281	0	(1,490)	0	(1,490)	0	0	0	0	517	253
212015-AH-4	CONTINENTAL RESOURCES, INC. CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	435,000	468,713	468,713	468,713	0	0	0	0	0	0	0	0	6,404	6,404
21246#-AR-7	Convenience Store Investments Senior Sec		04/22/2013	Direct	11/24/2013	Redemption 100.0000	51,264	51,264	51,264	51,264	0	0	0	0	0	0	0	0	879	0
216871-AE-3	COOPER US INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,200,000	3,472,352	3,472,352	3,472,352	0	0	0	0	0	0	0	0	5,511	5,511
21927#-AC-6	Cornerstone Chem Co Revolver		03/06/2013	Direct	03/08/2013	Call 100.0000	14,149,923	14,149,923	14,149,923	14,149,923	0	0	0	0	0	0	0	0	48,787	0
224044-CA-3	COX COMMUNICATIONS INC CORPORATE		04/24/2013	JP Morgan Securities, Inc	07/09/2013	Citigroup Capital Markets Inc	800,000	796,480	702,144	796,517	0	37	0	37	0	0	(94,373)	(94,373)	4,654	0
224044-CC-9	COX COMMUNICATIONS INC CORPORATE		04/24/2013	JP Morgan Securities, Inc	10/24/2013	Morgan Stanley & Co, Inc	10,000,000	9,987,500	8,435,600	9,987,222	0	(278)	0	(278)	0	0	(1,551,622)	(1,551,622)	166,875	0
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS		06/25/2013	JP Morgan Securities, Inc	10/17/2013	Credit Suisse First Boston Cor	5,000,000	5,323,438	5,287,500	5,268,752	0	(54,686)	0	(54,686)	0	0	18,748	18,748	99,875	19,125
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,000,000	3,297,474	3,297,474	3,297,474	0	0	0	0	0	0	0	0	12,750	12,750
225470-F5-7	CREDIT SUISSE FB MORTGAGE SEC CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	484,451	510,069	510,069	510,069	0	0	0	0	0	0	0	0	2,184	2,184
226566-AK-3	Cricket Communications Inc. CORPORATE		01/01/2013	Security Transfer	05/15/2013	Call 103.8750	83,000	87,876	86,216	86,216	0	(1,660)	0	(1,660)	0	0	0	0	3,216	822
226566-AK-3	Cricket Communications Inc. CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	582,000	616,193	616,193	616,193	0	0	0	0	0	0	0	0	5,763	5,763
231021-AQ-9	CUMMINS ENGINE INC CORPORATE		09/19/2013	JP Morgan Securities, Inc	10/08/2013	Various	2,045,000	2,001,421	2,084,996	2,001,398	0	(23)	0	(23)	0	0	83,597	83,597	4,662	0
23157#-AC-3	Curtiss-Wright Corp. Senior Note		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,286,491	11,286,491	11,286,491	0	0	0	0	0	0	0	0	45,917	45,917
23157#-AD-1	Curtiss-Wright Corp. Senior Note		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,000,000	8,206,314	8,206,314	8,206,314	0	0	0	0	0	0	0	0	25,600	25,600
23283P-AA-2	CYRUSONE LP / CYRUSONE FINANCE CORPORATE		05/21/2013	JP Morgan Securities, Inc	07/12/2013	Tax Free Exchange	5,000,000	5,412,500	5,137,500	5,405,400	0	(7,100)	0	(7,100)	0	0	(267,900)	(267,900)	50,469	7,969
23305Y-BB-4	DBUBS MORTGAGE TRUST DBUBS_11- CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	210,000	228,481	228,481	228,481	0	0	0	0	0	0	0	0	637	637
23311R-AD-8	DCP MIDSTREAM LP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,174,000	1,295,705	1,295,705	1,295,705	0	0	0	0	0	0	0	0	18,494	18,494
23331A-BH-1	D.R. HORTON INC CORPORATE		07/31/2013	Deutsche Bank Securities Inc	11/20/2013	Citigroup Capital Markets Inc	5,000,000	5,000,000	5,075,000	5,000,000	0	0	0	0	0	0	75,000	75,000	87,847	0
233331-AJ-6	DTE ENERGY COMPANY SENIOR NOTES		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,700,000	7,404,921	7,404,921	7,404,921	0	0	0	0	0	0	0	0	76,713	76,713
233331-AM-9	DTE ENERGY COMPANY CORPORATE		01/01/2013	Security Transfer	07/23/2013	Deutsche Bank Securities Inc	10,000,000	11,676,131	11,413,500	11,401,868	0	(274,263)	0	(274,263)	0	0	11,632	11,632	414,514	52,917
23338V-AA-4	DTE ELECTRIC CO CORPORATE		03/19/2013	JP Morgan Securities, Inc	03/21/2013	JP Morgan Securities, Inc	3,970,000	3,952,095	3,963,767	3,952,095	0	0	0	0	0	0	11,672	11,672	0	0
233851-AF-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,393,875	5,393,875	5,393,875	0	0	0	0	0	0	0	0	57,049	57,049
235851-AM-4	DANAHER CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,000,000	1,131,073	1,131,073	1,131,073	0	0	0	0	0	0	0	0	867	867
242370-AA-2	DEAN FOOD CO CORPORATE		11/01/2013	Prudential Invst Mgmt	11/27/2013	Merrill Lynch,Pierce,Fenner &	375,000	417,187	420,938	415,790	0	(1,398)	0	(1,398)	0	0	5,148	5,148	13,271	10,938
244199-BF-1	DEERE & CO CORPORATE 3.900% 06/09/42		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,700,000	4,803,626	4,803,626	4,803,626	0	0	0	0	0	0	0	0	11,202	11,202
24422E-RY-7	JOHN DEERE CAPITAL CORP CORPORATE		01/01/2013	Security Transfer	07/23/2013	Barclays Capital Inc	10,000,000	9,891,148	9,513,900	9,899,411	0	8,263	0	8,263	0	0	(385,511)	(385,511)	134,111	37,306
000000-00-0	DEL MONTE FOODS CO SR DISC 144 TERM LOAN		02/12/2013	Direct	06/27/2013	Redemption 100.0000	5,793	5,806	5,793	5,793	0	(13)	0	(13)	0	0	0	0	33	0
24823U-AG-3	DENBURY RES INC. CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,210,000	1,361,250	1,361,250	1,361,250	0	0	0	0	0	0	0	0	37,712	37,712
250448-AA-1	Desert Sunlight Funding I Senior Secured		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	16,000,000	15,090,778	15,090,778	15,090,778	0	0	0	0	0	0	0	0	130,891	130,891
250448-AB-9	Desert Sunlight Funding I Senior Secured		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	3,970,674	3,970,674	3,970,674	0	0	0	0	0	0	0	0	51,203	51,203

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	DTE Electric Company First Mortgage Bond																			
250847-G*-5			01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,000,000	16,000,385	16,000,385	16,000,385	0	0	0	0	0	0	0	0	168,675	168,675
25271C-AK-8	DIAMOND OFFSHORE DRILLIN CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,088,000	5,054,045	5,054,045	5,054,045	0	0	0	0	0	0	0	0	40,028	40,028
25271C-AL-6	DIAMOND OFFSHORE DRILLIN CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,529,000	17,218,362	17,218,362	17,218,362	0	0	0	0	0	0	0	0	162,799	162,799
252728-AF-3	Diamond Rental, Inc. Revolver B		02/25/2013	Direct	09/11/2013	Call 48.2118	152,000	152,000	73,282	95,126	0	0	56,874	(56,874)	0	0	(21,844)	(21,844)	1,736	0
000000-00-0	Diamond Rental, Inc. Revolver C		09/11/2013	Direct	11/07/2013	Call 100.0000	228,000	228,000	228,000	228,000	0	0	0	0	0	0	0	0	807	0
25459H-AZ-8	DIRECTV HOLDINGS FIN INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,305,000	16,554,061	16,554,061	16,554,061	0	0	0	0	0	0	0	0	303,981	303,981
25459H-BJ-3	DIRECTV HOLDINGS FIN INC CORPORATE	D	08/23/2013	Prudential Invst Mgmt	11/21/2013	Various	539,010	498,871	511,144	504,481	0	734	0	734	0	4,876	6,663	11,539	7,533	3,821
	DISCOVER CARD MASTER TRU_07-A1 ASSET BAC																			
254683-AC-9			01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,650,000	5,627,477	5,627,477	5,627,477	0	0	0	0	0	0	0	0	11,677	11,677
25468P-CP-9	WALT DISNEY CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,768,000	9,685,036	9,685,036	9,685,036	0	0	0	0	0	0	0	0	143,850	143,850
25468P-CX-2	WALT DISNEY CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	10,010,550	10,010,550	10,010,550	0	0	0	0	0	0	0	0	31,861	31,861
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE		04/23/2013	Citigroup Capital Markets Inc	10/16/2013	Goldman Sachs & Co	3,450,000	3,733,694	3,237,411	3,731,542	0	(2,152)	0	(2,152)	0	0	(494,131)	(494,131)	99,044	17,286
25470X-AB-1	DISH DBS CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,004,000	1,189,740	1,189,740	1,189,740	0	0	0	0	0	0	0	0	26,355	26,355
25470X-AJ-4	DISH DBS CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	400,000	430,000	430,000	430,000	0	0	0	0	0	0	0	0	14,688	14,688
257375-AC-9	DOMINION GAS HOLDINGS LLC CORPORATE		10/22/2013	Scotia Capital Markets USA	12/18/2013	Key Capital Markets	2,000,000	2,017,340	1,957,280	2,017,179	0	(161)	0	(161)	0	0	(59,899)	(59,899)	16,267	800
257867-AY-7	RR DONNELLEY & SONS CO CORPORATE		01/01/2013	Security Transfer	02/06/2013	WELLS FARGO SEC LLC	55,000	55,550	55,963	55,546	0	(4)	0	(4)	0	0	416	416	1,840	1,336
257867-AY-7	RR DONNELLEY & SONS CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	410,000	414,100	414,100	414,100	0	0	0	0	0	0	0	0	9,960	9,960
260543-CE-1	DOW CHEMICAL CO/THE CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,200,000	9,145,526	9,145,526	9,145,526	0	0	0	0	0	0	0	0	55,008	55,008
26138E-AH-2	DR PEPPER SNAPPLE GROUP CORPORATE		01/01/2013	Security Transfer	07/25/2013	Pierpont Securities	2,000,000	2,535,532	2,418,840	2,479,361	0	(56,170)	0	(56,170)	0	0	(60,521)	(60,521)	101,921	22,733
26138E-AH-2	DR PEPPER SNAPPLE GROUP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,535,532	2,535,532	2,535,532	0	0	0	0	0	0	0	0	22,733	22,733
263534-CJ-6	E.I. DU PONT DE NEMOURS CORPORATE		02/12/2013	Credit Suisse First Boston Cor	10/30/2013	Pierpont Securities	225,000	224,732	206,586	224,724	0	(9)	0	(9)	0	0	(18,138)	(18,138)	6,718	0
						Suntrust Capital Markets														
26441C-AK-1	DUKE ENERGY CORP CORPORATE		06/10/2013	Goldman Sachs & Co	10/30/2013	Inc	430,000	429,531	432,468	429,562	0	31	0	31	0	0	2,906	2,906	3,537	0
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,661,300	12,661,300	12,661,300	0	0	0	0	0	0	0	0	50,833	50,833
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,620,000	2,620,000	2,620,000	0	0	0	0	0	0	0	0	25,544	25,544
26442C-AH-7	DUKE ENERGY CAROLINAS LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,500,000	3,000,183	3,000,183	3,000,183	0	0	0	0	0	0	0	0	50,056	50,056
268648-AP-7	E M C CORP MASS CORPORATE		06/03/2013	Merrill Lynch,Pierce,Fenner &	10/08/2013	Various	1,200,000	1,199,316	1,192,626	1,199,336	0	20	0	20	0	0	(6,710)	(6,710)	5,031	0
26875P-AD-3	EOG RESOURCES INC CORPORATE		01/01/2013	Security Transfer	07/31/2013	RBC Capital Markets	5,000,000	6,131,231	5,887,500	6,031,943	0	(99,288)	0	(99,288)	0	0	(144,443)	(144,443)	190,625	23,438
26875P-AK-7	EOG RESOURCES INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	27,748,000	27,866,331	27,866,331	27,866,331	0	0	0	0	0	0	0	0	224,585	224,585
26882P-AX-0	ERAC USA FINANCE COMPANY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	565,000	658,454	658,454	658,454	0	0	0	0	0	0	0	0	5,838	5,838
26882P-BB-7	ERAC USA FINANCE COMPANY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,000,000	1,209,463	1,209,463	1,209,463	0	0	0	0	0	0	0	0	13,458	13,458
	EAGLE ROCK ENERGY PARTNERS LP CORPORATE					Citigroup Capital Markets														
26985U-AC-1			01/01/2013	Security Transfer	02/06/2013	Inc	48,000	48,960	49,440	48,936	0	(24)	0	(24)	0	0	504	504	782	335
	EAGLE ROCK ENERGY PARTNERS LP CORPORATE																			
26985U-AC-1			01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	302,000	308,040	308,040	308,040	0	0	0	0	0	0	0	0	2,108	2,108
277432-AL-4	EASTMAN CHEMICAL CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,665,000	1,800,512	1,800,512	1,800,512	0	0	0	0	0	0	0	0	45,732	45,732
27876G-BE-7	DISH DBS CORP CORPORATE		11/01/2013	Prudential Invst Mgmt	11/27/2013	RBC Capital Markets	263,000	290,615	290,944	289,552	0	(1,063)	0	(1,063)	0	0	1,392	1,392	6,350	4,685
278865-AM-2	Ecolab Inc CORPORATE 5.500% 12/08/41		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,850,000	2,207,131	2,207,131	2,207,131	0	0	0	0	0	0	0	0	6,501	6,501
28103*-AS-6	Edison Properties Revolver C		04/11/2013	Direct	11/29/2013	Call 100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	1,497	0
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK		01/01/2013	Security Transfer	08/11/2013	Redemption 100.0000	140,510	160,575	140,510	140,510	0	(20,065)	0	(20,065)	0	0	0	0	5,513	2,846
29078E-AB-1	EMBARQ CORPORATION CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,715,810	11,715,810	11,715,810	0	0	0	0	0	0	0	0	59,017	59,017
29250R-AT-3	ENBRIDGE ENERGY PARTNERS CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,540,000	1,671,456	1,671,456	1,671,456	0	0	0	0	0	0	0	0	24,939	24,939
	ENERGY FUTURE INTERMEDIATE HLD CORPORATE																			
29269Q-AA-5			01/01/2013	Security Transfer	10/22/2013	Morgan Stanley & Co, Inc	430,000	484,825	459,025	476,109	0	(8,716)	0	(8,716)	0	0	(17,084)	(17,084)	38,700	3,583
	ENERGY FUTURE INTERMEDIATE HLD CORPORATE																			
29269Q-AA-5			01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	680,000	766,700	766,700	766,700	0	0	0	0	0	0	0	0	5,667	5,667
						Cantor Fitzgerald & Co.														
29269Q-AG-2	ENERGY FUTURE INTERMEDIATE HLD CORP		06/03/2013	Interest Capitalization	10/22/2013	Inc.	24,254	16,726	14,310	16,726	0	6,606	6,606	0	0	0	(2,417)	(2,417)	0	0
						Cantor Fitzgerald & Co.														
29269Q-AG-2	ENERGY FUTURE INTERMEDIATE HLD CORP		01/28/2013	Taxable Exchange	10/22/2013	Inc.	405,000	394,303	238,950	276,239	0	(6,690)	111,373	(118,063)	0	0	(37,289)	(37,289)	24,254	0
29273R-AT-6	ENERGY TRANSFER PARTNERS LP CORPORATE		01/14/2013	WELLS FARGO SEC LLC	11/14/2013	Various	360,000	357,599	325,992	357,604	0	5	0	5	0	0	(31,612)	(31,612)	15,099	0
29273R-AU-3	ENERGY TRANSFER PARTNERS LP CORP		06/24/2013	Taxable Exchange	12/16/2013	Tax Free Exchange	10,000,000	8,828,457	11,878,045	8,857,457	0	29,000	0	29,000	0	0	3,020,588	3,020,588	363,111	0
29273R-AV-1	ENERGY TRANSFER PARTNERS LP CORP		06/24/2013	Taxable Exchange	12/16/2013	Tax Free Exchange	21,865,000	23,582,495	24,904,747	23,550,732	0	(31,762)	0	(31,762)	0	0	1,354,015	1,354,015	861,845	0
29273V-AC-4	Energy Transfer Equity, L.P. CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	890,000	1,027,950	1,027,950	1,027,950	0	0	0	0	0	0	0	0	14,092	14,092
	Ensign US Fncl (Delaware) LP Series A Sr																			
29357#-AA-2		G	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,000,000	15,298,612	15,298,612	15,298,612	0	0	0	0	0	0	0	0	44,304	44,304
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED		07/17/2013	Various	12/20/2013	Paydown	658,554	661,465	658,554	658,554	0	(2,911)	0	(2,911)	0	0	0	0	3,682	370

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
293791-AT-6	ENTERPRISE PRODUCTS OPER CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,550,000	2,963,873	2,963,873	2,963,873	0	0	0	0	0	0	0	0	48,875	48,875
29379V-AM-5	ENTERPRISE PROD OPER L.P. CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,125,000	1,549,454	1,549,454	1,549,454	0	0	0	0	0	0	0	0	17,931	17,931
29379V-AQ-6	ENTERPRISE PROD OPER L.P. CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,000,000	10,046,304	10,046,304	10,046,304	0	0	0	0	0	0	0	0	172,000	172,000
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,770,000	4,551,408	4,551,408	4,551,408	0	0	0	0	0	0	0	0	93,465	93,465
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE		03/11/2013	JP Morgan Securities, Inc	06/12/2013	WELLS FARGO SEC LLC	15,000	14,943	14,629	14,942	0	(1)	0	(1)	0	0	(313)	(313)	180	0
29977H-AD-2	EP ENERGY EP FINANCE INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	532,000	577,220	577,220	577,220	0	0	0	0	0	0	0	0	6,096	6,096
29989#-AD-2	Everett Smith Group, Ltd. Senior Note		06/06/2013	Direct	09/12/2013	Redemption 100.0000	250,000	257,645	250,000	250,000	0	(7,645)	0	(7,645)	0	0	0	0	4,113	0
300674-A*-9	Excel Paralubes Sr. Secured Notes		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,000,000	15,943,683	15,943,683	15,943,683	0	0	0	0	0	0	0	0	87,250	87,250
30219G-AG-3	EXPRESS SCRIPTS HOLDINGS CORPORATE		06/04/2013	Seaport Group	10/31/2013	Royal Bank of Scotland	5,000,000	6,150,350	5,755,700	6,142,314	0	(8,036)	0	(8,036)	0	0	(386,614)	(386,614)	144,618	18,715
302508-AQ-9	FMR LLC BONDS 144A 7.570% 06/15/29		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	5,290,668	5,290,668	5,290,668	0	0	0	0	0	0	0	0	13,458	13,458
30256Y-AA-1	FPL Energy Marcus Hook LP Senior Notes		01/01/2013	Security Transfer	07/10/2013	Redemption 100.0000	165,223	177,737	165,223	165,223	0	(12,515)	0	(12,515)	0	0	0	0	6,993	5,957
302788-AM-2	FMT Heavy Oil Transportation Senior Secu		01/25/2013	Direct	12/01/2013	Redemption 100.0000	84,944	84,944	84,944	84,944	0	0	0	0	0	0	0	0	1,527	0
302788-AN-0	FMT Heavy Oil Transportation Senior Note		08/30/2013	Direct	12/01/2013	Redemption 100.0000	990,460	990,460	990,460	990,460	0	0	0	0	0	0	0	0	7,087	0
302808-AA-4	FR-Enclave, LLC Senior Secured Note		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,871,517	11,126,549	11,126,549	11,126,549	0	0	0	0	0	0	0	0	119,544	119,544
30302#-AB-4	Fabrico, Inc. Revolver		03/29/2013	Direct	08/30/2013	Call 100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	31,988	0
3136A2-W4-1	FANNIE MAE CMBS 2.821% 01/25/21		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,000,000	3,190,398	3,190,398	3,190,398	0	0	0	0	0	0	0	0	7,053	7,053
3137AY-CE-9	FHLMC MULTIFAMILY STRUCTURED P CMBS		02/04/2013	Merrill Lynch,Pierce,Fenner &	11/13/2013	Various	30,715,277	31,329,245	31,296,145	31,305,024	0	(24,220)	0	(24,220)	0	0	(8,880)	(8,880)	347,741	27,459
3137B0-4Y-7	FHLMC MULTIFAMILY STRUCTURED P CMBS		03/19/2013	Morgan Stanley & Co, Inc	12/10/2013	Various	51,575,000	51,570,926	48,729,508	51,565,801	0	(5,125)	0	(5,125)	0	0	(2,836,293)	(2,836,293)	1,006,488	101,151
3137B1-BS-0	FREDDIE MAC CMBS 2.510% 11/25/22		04/19/2013	WELLS FARGO SEC LLC	12/10/2013	Various	75,000,000	76,499,175	70,801,758	76,413,850	0	(85,325)	0	(85,325)	0	0	(5,612,092)	(5,612,092)	1,063,264	31,375
3137B1-U7-5	FREDDIE MAC CMBS 2.522% 01/25/23		05/02/2013	WELLS FARGO SEC LLC	11/19/2013	Merrill Lynch,Pierce,Fenner &	12,000,000	12,239,748	11,535,000	12,226,226	0	(13,522)	0	(13,522)	0	0	(691,226)	(691,226)	168,974	10,929
3137B1-UG-5	FREDDIE MAC CMBS 2.637% 01/25/23		05/09/2013	Barclays Capital Inc	11/12/2013	Citigroup Capital Markets Inc	41,300,000	42,125,835	39,330,914	42,085,152	0	(40,683)	0	(40,683)	0	0	(2,754,238)	(2,754,238)	586,894	63,530
3137B2-HN-3	FREDDIE MAC CMBS 3.111% 02/25/23		06/14/2013	JP Morgan Securities, Inc	11/15/2013	Various	50,000,000	50,998,900	49,863,750	50,958,433	0	(40,467)	0	(40,467)	0	0	(1,094,683)	(1,094,683)	730,221	112,342
315292-AJ-1	FERRELLGAS LP/FINANCE CORPORATE		01/01/2013	Security Transfer	02/06/2013	Mitsubishi UFJ SEC (USA) Inc	75,000	81,188	80,625	80,783	0	(404)	0	(404)	0	0	(158)	(158)	2,471	1,711
315292-AJ-1	FERRELLGAS LP/FINANCE CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	525,000	568,313	568,313	568,313	0	0	0	0	0	0	0	0	11,977	11,977
315405-AM-2	FERRO CORP CORPORATE 7.875% 08/15/18		01/01/2013	Security Transfer	02/06/2013	Jefferies & Co, Inc	39,000	35,198	38,610	35,260	0	63	0	63	0	0	3,350	3,350	1,502	1,160
315405-AM-2	FERRO CORP CORPORATE 7.875% 08/15/18		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	258,000	232,845	232,845	232,845	0	0	0	0	0	0	0	0	7,676	7,676
31620M-AK-2	Fidelity National Information CORPORATE		04/10/2013	Merrill Lynch,Pierce,Fenner &	04/10/2013	JP Morgan Securities, Inc	3,500,000	3,472,280	3,492,685	3,472,280	0	0	0	0	0	0	20,405	20,405	0	0
316645-AA-8	FIFTH & PACIFIC COS INC CORPORATE		01/01/2013	Security Transfer	02/06/2013	WELLS FARGO SEC LLC	43,000	47,623	47,838	47,425	0	(197)	0	(197)	0	0	412	412	1,455	953
316645-AA-8	FIFTH & PACIFIC COS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	303,000	335,572	335,572	335,572	0	0	0	0	0	0	0	0	6,717	6,717
316773-CH-1	FIFTH THIRD BANCORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	14,114,741	14,114,741	14,114,741	0	0	0	0	0	0	0	0	275,000	275,000
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		02/01/2013	Prudential Invst Mgmt	12/25/2013	Call 110.4245	367,460	2,762	405,766	98,708	0	95,947	0	95,947	0	0	307,058	307,058	0	0
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		02/01/2013	Prudential Invst Mgmt	09/25/2013	Paydown	(40)	0	0	0	0	0	0	0	0	0	0	0	0	0
337367-AE-6	FIRST UNION-LEHMAN BROTHERS-BA CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	617,002	616,408	616,408	616,408	0	0	0	0	0	0	0	0	3,485	3,485
337738-AK-4	FISERV INC CORPORATE 3.125% 06/15/16		07/17/2013	WELLS FARGO SEC LLC	10/30/2013	MILLENIUM ADVISORS, LLC	175,000	182,889	183,139	182,132	0	(757)	0	(757)	0	0	1,007	1,007	2,112	562
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,516,880	6,516,880	6,516,880	0	0	0	0	0	0	0	0	94,833	94,833
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	17,500,000	21,079,818	21,079,818	21,079,818	0	0	0	0	0	0	0	0	74,740	74,740
34530C-AB-7	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		03/12/2013	JP Morgan Securities, Inc	12/15/2013	Paydown	5,445,378	5,444,936	5,445,378	5,445,378	0	442	0	442	0	0	0	0	17,204	0
34530E-AB-3	FORD AUTO ASSET BACKED		06/28/2013	ROBERT BAIRD	12/15/2013	Paydown	1,054,982	1,053,128	1,054,982	1,054,982	0	1,854	0	1,854	0	0	0	0	1,770	200
345370-CA-6	FORD MOTOR CO NOTES 7.450% 07/16/31		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,465,000	1,860,550	1,860,550	1,860,550	0	0	0	0	0	0	0	0	50,024	50,024
345397-VC-4	FORD MOTOR CREDIT CO LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,062,000	1,279,933	1,279,933	1,279,933	0	0	0	0	0	0	0	0	3,776	3,776
346091-AZ-4	FOREST OIL CORP GLOBAL		11/01/2013	Prudential Invst Mgmt	11/26/2013	Tender (Corp Action)	947,000	956,470	944,793	956,131	0	(339)	0	(339)	0	0	(11,337)	(11,337)	30,705	25,937
350910-AN-5	FOUR TIMES SQUARE TRUST CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	23,005,000	27,594,820	27,594,820	27,594,820	0	0	0	0	0	0	0	0	69,028	69,028
354613-AG-6	FRANKLIN RESOURCES INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,400,000	2,721,702	2,721,702	2,721,702	0	0	0	0	0	0	0	0	12,642	12,642
35671D-AX-3	FREEPORT MCMORAN C G CORPORATE		02/28/2013	JP Morgan Securities, Inc	10/10/2013	Tax Free Exchange	16,000,000	15,990,560	14,758,010	15,990,796	0	236	0	236	0	0	(1,232,786)	(1,232,786)	366,833	0
35671D-BA-2	FREEPORT MCMORAN C G CORPORATE		02/28/2013	JP Morgan Securities, Inc	03/28/2013	Various	14,450,000	14,384,108	14,405,404	14,383,514	0	(594)	0	(594)	0	0	21,889	21,889	56,877	0
35671D-BA-2	FREEPORT MCMORAN C G CORPORATE		02/28/2013	JP Morgan Securities, Inc	10/10/2013	Tax Free Exchange	3,880,000	3,862,307	3,461,197	3,862,342	0	35	0	35	0	0	(401,146)	(401,146)	125,114	0
35671D-BC-8	FREEPORT MCMORAN C G CORPORATE		10/10/2013	Tax Free Exchange	10/30/2013	MILLENIUM ADVISORS, LLC	190,000	169,492	178,851	169,502	0	10	0	10	0	0	9,349	9,349	1,409	719
35671D-BE-4	FREEPORT MCMORAN C G CORPORATE		02/28/2013	Merrill Lynch,Pierce,Fenner &	10/10/2013	Tax Free Exchange	4,050,000	4,049,595	3,911,045	4,049,618	0	23	0	23	0	0	(138,573)	(138,573)	56,911	0
358518-AB-0	The Friends of Team Admy Chtr Senior Not		10/07/2013	Interest Capitalization	10/07/2013	Direct	42,566	42,566	40,106	42,566	0	0	0	0	0	0	(2,460)	(2,460)	0	0
35906A-AH-1	FRONTIER COMMUNICATIONS CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	775,000	891,250	891,250	891,250	0	0	0	0	0	0	0	0	13,907	13,907

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36159J-BT-7	GE CAPITAL CREDIT CARD MASTER ASSET BACK		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,122,166	2,122,166	2,122,166	0	0	0	0	0	0	0	0	3,378	3,378
36162C-AD-3	GE EQUIPMENT ASSET BACKED		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,550,000	1,561,689	1,561,689	1,561,689	0	0	0	0	0	0	0	0	550	550
36162W-AB-3	GE EQUIPMENT ASSET BACKED		03/12/2013	Merrill Lynch,Pierce,Fenner &	12/24/2013	Paydown	709,539	709,511	709,539	709,539	0	28	0	28	0	0	0	0	2,700	0
36186C-BY-8	ALLY FINANCIAL INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,600,000	2,026,000	2,026,000	2,026,000	0	0	0	0	0	0	0	0	21,333	21,333
36191Y-BB-3	GS MORTGAGE SECURITIES TRUST CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,800,000	1,990,273	1,990,273	1,990,273	0	0	0	0	0	0	0	0	5,561	5,561
36192L-AC-9	GS MORTGAGE SECURITIES TRUST CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	0	2,785,496	2,785,496	2,785,496	0	0	0	0	0	0	0	0	39,154	39,154
36228C-VU-4	GS Mortgage Securities Corp CMBS		08/28/2013	KGS ALPHA CAP MARKETS LP	12/01/2013	Paydown	134,300	140,603	134,300	134,300	0	(6,303)	0	(6,303)	0	0	0	0	2,052	283
36228C-WW-9	GS Mortgage Securities Corp CMBS		07/16/2013	Merrill Lynch,Pierce,Fenner &	12/01/2013	Paydown	1,682,966	1,753,966	1,682,966	1,682,966	0	(71,000)	0	(71,000)	0	0	0	0	26,026	4,701
362332-AE-8	GS MORTGAGE SECURITIES CORP CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,445,000	5,127,036	5,127,036	5,127,036	0	0	0	0	0	0	0	0	20,595	20,595
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT		01/25/2013	Interest Capitalization	12/26/2013	Paydown	2,169	2,175	2,169	2,175	0	40	40	0	0	0	(6)	(6)	5	0
36828Q-KR-6	GE CAPITAL COMMERCIAL MORTGAGE GECCM_05-		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,018,000	9,665,618	9,665,618	9,665,618	0	0	0	0	0	0	0	0	35,862	35,862
368710-AC-3	GENENTECH INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,393,482	2,393,482	2,393,482	0	0	0	0	0	0	0	0	48,417	48,417
369550-AT-5	GENERAL DYNAMICS CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,000,000	11,544,000	11,544,000	11,544,000	0	0	0	0	0	0	0	0	66,000	66,000
36962G-6W-9	GENERAL ELEC CAP CORP CORPORATE		05/16/2013	JP Morgan Securities, Inc	06/13/2013	Citigroup Capital Markets Inc	9,000,000	9,073,440	8,880,210	9,071,934	0	(1,506)	0	(1,506)	0	0	(191,724)	(191,724)	30,875	16,521
37186L-AA-9	Genesis Solar 2011 PassThru Tr Pass- Thr		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,800,000	12,753,332	12,753,332	12,753,332	0	0	0	0	0	0	0	0	187,378	187,378
37186L-AB-7	Genesis Solar 2011 PassThru Tr Pass- Thr		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,200,000	5,412,998	5,412,998	5,412,998	0	0	0	0	0	0	0	0	100,678	100,678
373298-BM-9	GEORGIA PACIFIC LLC NOTES		11/01/2013	Prudential Invst Mgmt	11/26/2013	WELLS FARGO SEC LLC	184,000	203,660	202,796	202,627	0	(1,033)	0	(1,033)	0	0	169	169	6,572	5,352
373334-JN-2	GEORGIA POWER COMPANY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,353,838	6,353,838	6,353,838	0	0	0	0	0	0	0	0	123,958	123,958
373334-JR-3	GEORGIA POWER COMPANY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,945,000	5,927,027	5,927,027	5,927,027	0	0	0	0	0	0	0	0	22,253	22,253
373334-KA-8	GEORGIA POWER COMPANY CORPORATE		03/12/2013	JP Morgan Securities, Inc	07/25/2013	Merrill Lynch,Pierce,Fenner &	10,000,000	9,934,900	9,374,000	9,934,869	0	(31)	0	(31)	0	0	(560,869)	(560,869)	161,250	0
377372-AD-9	GLAXOSMITHKLINE CAP INC CORP FOREIGN		01/01/2013	Security Transfer	07/25/2013	First Tennessee Capital Mkts	5,000,000	6,090,220	5,832,250	5,976,321	0	(113,899)	0	(113,899)	0	0	(144,071)	(144,071)	200,104	36,097
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	17,000,000	23,484,616	23,484,616	23,484,616	0	0	0	0	0	0	0	0	138,479	138,479
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		01/01/2013	Security Transfer	08/10/2013	Redemption 100.0000	437,523	493,196	437,523	437,523	0	(55,673)	0	(55,673)	0	0	0	0	14,412	7,509
38212@-AB-8	Good Source, Inc. Revolver		11/14/2013	Direct	12/16/2013	Call 100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	21,851	0
389003-AA-2	GRATON ECONOMIC DEVELOPMENT AU CORPORATE		01/01/2013	Security Transfer	02/06/2013	Merrill Lynch,Pierce,Fenner &	7,000	7,499	7,735	7,492	0	(7)	0	(7)	0	0	243	243	316	241
389003-AA-2	GRATON ECONOMIC DEVELOPMENT AU CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	58,000	62,133	62,133	62,133	0	0	0	0	0	0	0	0	2,000	2,000
39121J-A*-1	Great River Energy First Mortgage Bonds		01/01/2013	Security Transfer	07/01/2013	Redemption 100.0000	813,953	967,887	813,953	813,953	0	(153,933)	0	(153,933)	0	0	0	0	23,645	23,645
39121J-AA-8	Great River Energy CORP SINKING FUND		01/01/2013	Security Transfer	07/01/2013	Redemption 100.0000	937,779	1,007,495	937,779	937,779	0	(69,716)	0	(69,716)	0	0	0	0	27,332	27,332
39239@-AA-7	Greater Univ Circle Cap Corp Term		04/25/2013	Direct	11/29/2013	Redemption 100.0000	235,697	178,092	235,697	235,697	0	57,605	0	57,605	0	0	0	0	2,102	0
40157#-AL-7	Guckenheimer Enterprises, Inc. Term A		12/31/2012	Interest Capitalization	02/14/2013	Direct	303,257	303,257	303,257	303,257	0	0	0	0	0	0	0	0	4,738	0
40157#-AL-7	Guckenheimer Enterprises, Inc. Term A		12/31/2012	Interest Capitalization	02/14/2013	Redemption 100.0000	10,024	10,024	10,024	10,024	0	0	0	0	0	0	0	0	157	0
40157*-AA-5	Guckenheimer Ent Inc/Svcs LLC Revolver F		05/01/2013	Direct	08/01/2013	Call 100.0000	4,226,361	4,226,361	4,226,361	4,226,361	0	0	0	0	0	0	0	0	44,983	0
40157*-AB-3	Guckenheimer Ent Inc/Svcs LLC Term B		02/14/2013	Direct	12/31/2013	Redemption 100.0000	170,568	170,568	170,568	170,568	0	0	0	0	0	0	0	0	6,012	0
40157*-AB-3	Guckenheimer Ent Inc/Svcs LLC Term B		11/01/2013	Prudential Invst Mgmt	12/31/2013	Redemption 100.0000	46,904	42,307	46,904	46,904	0	4,598	0	4,598	0	0	0	0	840	292
404119-BK-4	HCA INC CORPORATE 7.250% 09/15/20		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	765,000	847,237	847,237	847,237	0	0	0	0	0	0	0	0	16,331	16,331
40415R-AE-5	HD Supply Inc CORPORATE		01/01/2013	Security Transfer	02/06/2013	Mitsubishi UFJ SEC (USA) Inc	29,000	33,060	32,843	32,954	0	(106)	0	(106)	0	0	(111)	(111)	759	497
40415R-AE-5	HD Supply Inc CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	193,000	220,020	220,020	220,020	0	0	0	0	0	0	0	0	3,310	3,310
40449@-BM-4	Habitat Humanity Intl Secured Note		06/18/2013	Direct	10/10/2013	Redemption 100.0000	14,020	13,210	14,020	14,020	0	810	0	810	0	0	0	0	185	0
40537Q-AA-8	HALCON RESOURCES CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	421,000	454,680	454,680	454,680	0	0	0	0	0	0	0	0	18,813	18,813
40537Q-AA-8	HALCON RESOURCES CORP CORPORATE		01/01/2013	Security Transfer	06/04/2013	Tax Free Exchange	54,000	58,320	55,755	58,045	0	(275)	0	(275)	0	0	(2,290)	(2,290)	4,651	2,413
406216-AY-7	HALLIBURTON COMPANY CORPORATE		02/20/2013	Merrill Lynch,Pierce,Fenner &	11/01/2013	Morgan Stanley & Co, Inc	16,468,000	23,961,599	22,282,521	23,856,347	0	(105,251)	0	(105,251)	0	0	(1,573,826)	(1,573,826)	1,400,672	545,274
41283N-AE-1	HARLEY-DAVIDSON MOTORCYCLE TRU ASSET BAC		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,800,000	3,852,615	3,852,615	3,852,615	0	0	0	0	0	0	0	0	2,212	2,212
413875-AN-5	HARRIS CORP DEL CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,364,000	3,985,050	3,985,050	3,985,050	0	0	0	0	0	0	0	0	9,195	9,195
421924-BH-3	HEALTHSOUTH CORP CORPORATE		10/09/2013	Barclays Capital Inc	12/02/2013	Call 103.0000	378,000	407,295	389,340	405,186	0	(2,109)	0	(2,109)	0	0	(15,846)	(15,846)	4,415	1,066

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
421924-BJ-9	HEALTHSOUTH CORP CORPORATE		11/22/2013	Various	12/02/2013	Call 103.0000	599,000	654,038	616,970	651,410	0	(2,628)	0	(2,628)	0	0	(34,440)	(34,440)	23,066	14,093
422416-AB-5	Hearst Communications, Inc. Guaranteed S		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,000,000	15,669,134	15,669,134	15,669,134	0	0	0	0	0	0	0	0	57,308	57,308
423074-AM-5	HEINZ COMPANY H J CORPORATE		02/14/2013	Merrill Lynch,Pierce,Fenner &	06/07/2013	Tender (Corp Action)	120,000	117,565	121,200	117,636	0	71	0	71	0	0	3,564	3,564	2,760	1,646
423074-AN-3	HEINZ COMPANY H J CORPORATE		02/14/2013	JP Morgan Securities, Inc	06/07/2013	Tender (Corp Action)	50,000	49,563	50,500	49,593	0	31	0	31	0	0	907	907	575	352
423074-AP-8	HEINZ COMPANY H J CORPORATE		02/14/2013	JP Morgan Securities, Inc	06/07/2013	Tender (Corp Action)	100,000	97,281	101,000	97,356	0	75	0	75	0	0	3,644	3,644	2,185	1,338
428040-CJ-6	HERTZ CORP CORPORATE 6.750% 04/15/19		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	737,000	804,251	804,251	804,251	0	0	0	0	0	0	0	0	10,502	10,502
42809H-AC-1	HESS CORP CORPORATE 6.000% 01/15/40		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,410,000	2,930,468	2,930,468	2,930,468	0	0	0	0	0	0	0	0	66,677	66,677
42809H-AD-9	HESS CORP CORPORATE 5.600% 02/15/41		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,475,000	7,551,236	7,551,236	7,551,236	0	0	0	0	0	0	0	0	136,982	136,982
428236-BM-4	HEWLETT-PACKARD CO CORPORATE		01/01/2013	Security Transfer	02/01/2013	Royal Bank of Scotland	2,000,000	1,958,864	1,969,380	1,959,210	0	345	0	345	0	0	10,170	10,170	15,528	7,167
428236-BM-4	HEWLETT-PACKARD CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	3,917,728	3,917,728	3,917,728	0	0	0	0	0	0	0	0	14,333	14,333
428302-AA-1	HEXION US FINANCE CORP CORPORATE		01/01/2013	Security Transfer	02/07/2013	Deutsche Bank Securities Inc	105,000	106,838	103,425	106,805	0	(32)	0	(32)	0	0	(3,380)	(3,380)	2,241	1,469
428302-AA-1	HEXION US FINANCE CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	744,000	757,020	757,020	757,020	0	0	0	0	0	0	0	0	10,406	10,406
000000-00-0	HGIM Corp Revolver B 3.095% 09/26/17		05/09/2013	Direct	06/18/2013	Call 100.0000	550,000	550,000	550,000	550,000	0	0	0	0	0	0	0	0	5,371	0
436440-AD-3	HOLOGIC INC. CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	228,000	245,670	245,670	245,670	0	0	0	0	0	0	0	0	5,938	5,938
436440-AD-3	HOLOGIC INC. CORPORATE		01/01/2013	Security Transfer	03/28/2013	Tax Free Exchange	31,000	33,403	32,976	33,274	0	(129)	0	(129)	0	0	(298)	(298)	1,276	807
437076-AS-1	Home Depot Inc CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,000,000	14,456,244	14,456,244	14,456,244	0	0	0	0	0	0	0	0	26,927	26,927
437076-AV-4	Home Depot Inc CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	9,451,897	9,451,897	9,451,897	0	0	0	0	0	0	0	0	104,125	104,125
437076-BA-9	Home Depot Inc CORPORATE		05/28/2013	RBC Capital Markets	10/30/2013	MILLENIUM ADVISORS, LLC	85,000	84,771	79,209	84,770	0	0	0	0	0	0	(5,562)	(5,562)	2,073	370
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE		06/11/2013	Jefferies & Co, Inc	11/01/2013	Deutsche Bank Securities Inc	10,000,000	12,202,300	11,587,700	12,180,878	0	(21,422)	0	(21,422)	0	0	(593,178)	(593,178)	365,750	140,917
441060-AL-4	HOSPIRA INC CORPORATE 5.600% 09/15/40		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	10,618,726	10,618,726	10,618,726	0	0	0	0	0	0	0	0	164,889	164,889
443010-AA-0	Howe Street Landlord, LLC Credit Tenant		01/17/2013	Direct	12/25/2013	Redemption 100.0000	103,275	103,275	103,275	103,275	0	0	0	0	0	0	0	0	2,033	0
44569*-BJ-9	Hunt Oil Company Senior Note		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,000,000	10,070,479	10,070,479	10,070,479	0	0	0	0	0	0	0	0	213,675	213,675
44643T-AC-1	HUNTINGTON NATL BK CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,147,100	5,147,100	5,147,100	0	0	0	0	0	0	0	0	112,972	112,972
452308-AJ-8	Illinois Tool Wks Inc CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,000,000	1,245,225	1,245,225	1,245,225	0	0	0	0	0	0	0	0	15,625	15,625
452308-AQ-2	Illinois Tool Wks Inc CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,666,000	18,367,241	18,367,241	18,367,241	0	0	0	0	0	0	0	0	224,872	224,872
452308-AR-0	Illinois Tool Wks Inc CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,500,000	8,686,023	8,686,023	8,686,023	0	0	0	0	0	0	0	0	113,263	113,263
45326T-AA-6	INCITEC PIVOT FINANCE LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,451,109	11,451,109	11,451,109	0	0	0	0	0	0	0	0	35,000	35,000
454889-AM-8	INDIANA MICH PWR CO CORPORATE		02/26/2013	Various	11/01/2013	Merrill Lynch,Pierce,Fenner &	7,407,000	9,070,991	8,257,546	9,043,972	0	(27,018)	0	(27,018)	0	0	(786,426)	(786,426)	511,608	206,635
454889-AM-8	INDIANA MICH PWR CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,430,000	2,950,530	2,950,530	2,950,530	0	0	0	0	0	0	0	0	43,288	43,288
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE		11/01/2013	Prudential Invst Mgmt	12/15/2013	Redemption 100.0000	688,798	750,466	688,798	688,798	0	(61,668)	0	(61,668)	0	0	0	0	33,648	25,423
457030-AH-7	INGLES MKTS INC CORPORATE		11/15/2013	Various	12/17/2013	Tax Free Exchange	18,547,000	18,265,444	18,036,958	18,270,877	0	5,433	0	5,433	0	0	(233,920)	(233,920)	550,681	247,534
459200-AM-3	IBM CORP DEBENTURES 7.000% 10/30/25		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	8,662,092	8,662,092	8,662,092	0	0	0	0	0	0	0	0	71,167	71,167
459200-GS-4	IBM CORP CORPORATE 5.600% 11/30/39		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,444,060	6,444,060	6,444,060	0	0	0	0	0	0	0	0	24,111	24,111
459200-HF-1	IBM CORP CORP 4.000% 06/20/42		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,185,000	8,662,718	8,662,718	8,662,718	0	0	0	0	0	0	0	0	10,004	10,004
46284P-AM-6	IRON MOUNTAIN INC CORPORATE		01/01/2013	Security Transfer	02/06/2013	Mitsubishi UFJ SEC (USA) Inc	50,000	55,500	54,875	55,276	0	(224)	0	(224)	0	0	(401)	(401)	2,047	1,582
46284P-AM-6	IRON MOUNTAIN INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	374,000	415,140	415,140	415,140	0	0	0	0	0	0	0	0	11,833	11,833
46284P-AP-9	IRON MOUNTAIN INC CORPORATE		01/01/2013	Security Transfer	02/12/2013	Goldman Sachs & Co	57,000	57,713	56,573	57,708	0	(5)	0	(5)	0	0	(1,135)	(1,135)	1,678	1,284
46284P-AP-9	IRON MOUNTAIN INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	430,000	435,375	435,375	435,375	0	0	0	0	0	0	0	0	9,684	9,684
466112-AH-2	JBS USA LLC/JBS USA FINANCE IN CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	784,000	831,040	831,040	831,040	0	0	0	0	0	0	0	0	26,950	26,950
46625Y-JH-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,305,776	5,305,776	5,305,776	0	0	0	0	0	0	0	0	22,344	22,344
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,042,527	6,824,405	6,824,405	6,824,405	0	0	0	0	0	0	0	0	27,569	27,569
46627Q-BA-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,640,000	6,453,724	6,453,724	6,453,724	0	0	0	0	0	0	0	0	27,326	27,326
46629M-AF-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,600,000	7,577,704	7,577,704	7,577,704	0	0	0	0	0	0	0	0	29,695	29,695
46629P-AC-2	J P MORGAN CHASE COML MTG SECS CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,260,000	1,438,738	1,438,738	1,438,738	0	0	0	0	0	0	0	0	5,603	5,603
46630E-AC-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,500,000	6,251,538	6,251,538	6,251,538	0	0	0	0	0	0	0	0	24,883	24,883
46630J-AC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,900,000	3,347,099	3,347,099	3,347,099	0	0	0	0	0	0	0	0	13,098	13,098
46634G-AB-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	7,173,948	7,173,948	7,173,948	0	0	0	0	0	0	0	0	28,165	28,165
46635T-CG-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	790,000	920,971	920,971	920,971	0	0	0	0	0	0	0	0	3,105	3,105
471109-AB-4	JARDEN CORP CORPORATE 7.500% 05/01/17		11/01/2013	Prudential Invst Mgmt	11/27/2013	Citigroup Capital Markets Inc	87,000	100,703	100,485	100,367	0	(335)	0	(335)	0	0	118	118	580	3,263
477867-AD-7	JOHN DEERE OWNER TRUST ASSET BACKED		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,385,000	1,415,505	1,415,505	1,415,505	0	0	0	0	0	0	0	0	1,206	1,206

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
478160-AN-4	JOHNSON & JOHNSON CORPORATE		06/20/2013	Various	12/02/2013	Deutsche Bank Securities Inc	22,640,000	29,040,812	27,050,046	28,965,414	0	(75,398)	0	(75,398)	0	0	(1,915,369)	(1,915,369)	1,085,148	442,482
478160-AT-1	JOHNSON & JOHNSON CORPORATE		06/11/2013	Deutsche Bank Securities Inc	11/22/2013	Key Capital Markets	5,000,000	6,386,950	5,935,050	6,372,267	0	(14,683)	0	(14,683)	0	0	(437,217)	(437,217)	253,500	121,063
478366-AW-7	JOHNSON CONTROLS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,655,000	4,401,515	4,401,515	4,401,515	0	0	0	0	0	0	0	0	69,445	69,445
478366-BB-2	JOHNSON CONTROLS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,900,000	7,753,154	7,753,154	7,753,154	0	0	0	0	0	0	0	0	30,188	30,188
481165-AJ-7	JOY GLOBAL INC SR SUB NT CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,020,000	8,840,660	8,840,660	8,840,660	0	0	0	0	0	0	0	0	86,772	86,772
48123V-AB-8	J2 GLOBAL INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	289,000	300,560	300,560	300,560	0	0	0	0	0	0	0	0	9,954	9,954
48252B-AA-0	KDC Solar P, LLC Term 1.586% 02/20/14		12/17/2012	Direct	12/28/2012	Call 100.0000	906,935	906,935	906,935	906,935	0	0	0	0	0	0	0	0	0	0
48252B-AA-0	KDC Solar P, LLC Term 1.586% 02/20/14		01/28/2013	Direct	12/28/2013	Redemption 100.0000	588,086	588,086	588,086	588,086	0	0	0	0	0	0	0	0	9,759	0
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,118,000	3,455,460	3,455,460	3,455,460	0	0	0	0	0	0	0	0	38,001	38,001
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,165,000	5,036,529	5,036,529	5,036,529	0	0	0	0	0	0	0	0	35,576	35,576
492398-AB-4	KerrMcGee Gunnison Trst KMG II Senior No		01/01/2013	Security Transfer	07/30/2013	Redemption 100.0000	161,611	181,410	161,611	161,611	0	(19,799)	0	(19,799)	0	0	0	0	10,860	4,555
49326E-ED-1	KEYCORP CORPORATE 5.100% 03/24/21		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,509,000	4,088,017	4,088,017	4,088,017	0	0	0	0	0	0	0	0	48,220	48,220
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,354,311	6,354,311	6,354,311	0	0	0	0	0	0	0	0	72,738	72,738
494368-BC-6	KIMBERLY CLARK CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,882,000	7,147,012	7,147,012	7,147,012	0	0	0	0	0	0	0	0	134,764	134,764
494368-BG-7	KIMBERLY CLARK CORP CORPORATE		06/12/2013	Various	11/01/2013	Deutsche Bank Securities Inc	11,984,000	14,337,538	13,419,084	14,309,451	0	(28,087)	0	(28,087)	0	0	(890,367)	(890,367)	617,332	252,822
494368-BG-7	KIMBERLY CLARK CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,416,399	6,416,399	6,416,399	0	0	0	0	0	0	0	0	88,333	88,333
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,035,000	17,152,300	17,152,300	17,152,300	0	0	0	0	0	0	0	0	417,736	417,736
50075N-AC-8	KRAFT FOODS INC BONDS 6.500% 11/01/31		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	5,142,073	5,142,073	5,142,073	0	0	0	0	0	0	0	0	43,333	43,333
50075N-AT-1	KRAFT FOODS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,002,000	6,798,996	6,798,996	6,798,996	0	0	0	0	0	0	0	0	143,286	143,286
50075N-AW-4	KRAFT FOODS INC CORPORATE		02/19/2013	Merrill Lynch,Pierce,Fenner &	11/04/2013	Credit Suisse First Boston Cor	300,000	400,386	366,246	398,921	0	(1,465)	0	(1,465)	0	0	(32,675)	(32,675)	16,099	1,490
50075N-AZ-7	KRAFT FOODS INC CORPORATE		06/04/2013	Various	11/04/2013	Merrill Lynch,Pfenner &	15,658,000	20,023,915	18,368,243	19,976,788	0	(47,127)	0	(47,127)	0	0	(1,608,545)	(1,608,545)	757,673	196,015
50076Q-AC-0	KRAFT FOODS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,001,000	5,623,620	5,623,620	5,623,620	0	0	0	0	0	0	0	0	18,754	18,754
50076Q-AE-6	KRAFT FOODS INC CORP 5.000% 06/04/42		01/18/2013	Tax Free Exchange	10/30/2013	Royal Bank of Scotland	165,000	181,367	165,568	181,146	0	(220)	0	(220)	0	0	(15,579)	(15,579)	7,563	1,008
50076Q-AN-6	KRAFT FOODS INC CORP 6.500% 02/09/40		01/15/2013	Tax Free Exchange	09/11/2013	Morgan Stanley & Co, Inc	100,000	129,134	114,707	128,761	0	(373)	0	(373)	0	0	(14,054)	(14,054)	7,168	2,817
50076Q-AX-4	KRAFT FOODS INC CORP 6.125% 08/23/18		01/18/2013	Tax Free Exchange	10/16/2013	Various	5,874,000	7,191,485	6,910,922	7,022,117	0	(169,368)	0	(169,368)	0	0	(111,195)	(111,195)	415,706	144,759
501044-CG-4	KROGER COMPANY CORPORATE		01/01/2013	Security Transfer	07/26/2013	Citigroup Capital Markets Inc	1,300,000	1,566,196	1,510,769	1,533,799	0	(32,397)	0	(32,397)	0	0	(23,030)	(23,030)	79,964	31,431
501044-CN-9	KROGER COMPANY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,905,000	5,410,765	5,410,765	5,410,765	0	0	0	0	0	0	0	0	122,135	122,135
51509B-AC-8	LANDRYS ACQUISITION CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	546,000	576,030	576,030	576,030	0	0	0	0	0	0	0	0	8,531	8,531
51564#-AB-3	Laney Directional Drilling Co Term A		11/01/2013	Prudential Invst Mgmt	11/15/2013	Redemption 100.0000	22,083,882	21,914,738	22,083,882	22,083,882	0	169,144	0	169,144	0	0	0	0	294,784	241,103
51564#-AC-1	Laney Directional Drilling Co Revolver		11/01/2013	Direct	11/12/2013	Call 100.0000	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	0	0	45,945	0
52109R-BK-6	LB-UBS COMMERCIAL MTGE TRUST CMBS		01/11/2013	Interest Capitalization	03/11/2013	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
52490F-AA-2	LEGEND ACQUISITION SUB INC CORPORATE		01/01/2013	Security Transfer	02/28/2013	Mitsubishi UFJ SEC (USA) Inc	55,000	49,775	47,575	49,856	0	81	0	81	0	0	(2,281)	(2,281)	3,252	2,201
52490F-AA-2	LEGEND ACQUISITION SUB INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	415,000	375,575	375,575	375,575	0	0	0	0	0	0	0	0	16,606	16,606
527298-AP-8	LEVEL 3 FINANCING CORPORATE		01/01/2013	Security Transfer	12/16/2013	Call 106.1664	80,000	89,200	84,933	84,602	0	(4,598)	0	(4,598)	0	0	332	332	11,000	3,333
527298-AP-8	LEVEL 3 FINANCING CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,074,000	1,197,510	1,197,510	1,197,510	0	0	0	0	0	0	0	0	44,750	44,750
53217V-AC-3	LIFE TECHNOLOGIES CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	4,698,866	4,698,866	4,698,866	0	0	0	0	0	0	0	0	80,000	80,000
532457-BA-5	Eli Lilly & Co CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,000,000	13,777,599	13,777,599	13,777,599	0	0	0	0	0	0	0	0	179,758	179,758
534187-AR-0	LINCOLN NATL CORP IND CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,500,000	18,113,021	18,113,021	18,113,021	0	0	0	0	0	0	0	0	222,425	222,425
534187-BA-6	LINCOLN NATL CORP IND CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,375,000	6,995,804	6,995,804	6,995,804	0	0	0	0	0	0	0	0	16,722	16,722
539320-AB-7	FIFTH & PACIFIC CO INC CORPORATE		01/01/2013	Security Transfer	02/06/2013	WELLS FARGO SEC LLC	25,000	27,688	28,000	27,573	0	(115)	0	(115)	0	0	427	427	846	554
539320-AB-7	FIFTH & PACIFIC CO INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	195,000	215,962	215,962	215,962	0	0	0	0	0	0	0	0	4,323	4,323
53961*-BK-1	Local Initiatives Support Corp Term		03/11/2013	Direct	09/03/2013	Redemption 100.0000	57,800	52,801	57,800	57,800	0	4,999	0	4,999	0	0	0	0	748	0
539830-AZ-2	LOCKHEED MARTIN CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,541,000	1,680,836	1,680,836	1,680,836	0	0	0	0	0	0	0	0	22,006	22,006
546268-AG-8	LOUISIANA LAND & EXPL CO DEBENTURES		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,100,000	12,944,059	12,944,059	12,944,059	0	0	0	0	0	0	0	0	64,388	64,388
54627R-AB-6	LOUISIANA LOC GOVT ENVIRONMENT ASSET BAC		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,090,400	2,090,400	2,090,400	0	0	0	0	0	0	0	0	20,583	20,583
546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,255,000	2,733,114	2,733,114	2,733,114	0	0	0	0	0	0	0	0	14,767	14,767
548661-CU-9	LOWES COMPANIES INC CORPORATE		06/05/2013	Pierpont Securities	10/31/2013	Barclays Capital Inc	10,000,000	10,932,200	10,596,400	10,925,588	0	(6,612)	0	(6,612)	0	0	(329,188)	(329,188)	242,014	35,590
548661-CU-9	LOWES COMPANIES INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,580,000	13,719,253	13,719,253	13,719,253	0	0	0	0	0	0	0	0	75,833	75,833

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
548661-CX-3	LOWES COMPANIES INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,500,000	13,917,563	13,917,563	13,917,563	0	0	0	0	0	0	0	0	122,708	122,708
553030-AA-8	MGM RESORTS INTL CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	406,000	491,260	491,260	491,260	0	0	0	0	0	0	0	0	15,394	15,394
55312Y-AE-2	MERRIL LYNCH/ COUNTRYWIDE COMM CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,500,000	1,716,372	1,716,372	1,716,372	0	0	0	0	0	0	0	0	6,723	6,723
559080-AG-1	MAGELLAN MIDSTREAM PRTNS CORPORATE		10/03/2013	JP Morgan Securities, Inc	10/08/2013	JP Morgan Securities, Inc	2,675,000	2,663,230	2,675,776	2,663,235	0	5	0	5	0	0	12,541	12,541	383	0
565849-AB-2	MARATHON OIL CORP NOTES		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	5,281,382	5,281,382	5,281,382	0	0	0	0	0	0	0	0	80,089	80,089
56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,025,000	18,840,986	18,840,986	18,840,986	0	0	0	0	0	0	0	0	325,542	325,542
571900-AZ-2	MARRIOTT INT NT 144A CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,124,440	11,124,440	11,124,440	0	0	0	0	0	0	0	0	82,308	82,308
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,883,000	4,922,285	4,922,285	4,922,285	0	0	0	0	0	0	0	0	29,274	29,274
58013M-EF-7	MCDONALDS CORP CORPORATE		07/01/2013	Seaport Group	11/04/2013	Southwest Securities Inc.	640,000	830,912	792,890	829,417	0	(1,495)	0	(1,495)	0	0	(36,528)	(36,528)	27,552	13,888
58013M-EH-3	MCDONALDS CORP CORPORATE		02/15/2013	Barclays Capital Inc	12/02/2013	Morgan Stanley & Co, Inc	2,400,000	3,037,176	2,734,008	3,025,888	0	(11,288)	0	(11,288)	0	0	(291,880)	(291,880)	115,520	7,600
58013M-EK-6	MCDONALDS CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,725,000	3,262,245	3,262,245	3,262,245	0	0	0	0	0	0	0	0	61,256	61,256
58013M-EL-4	MCDONALDS CORP CORPORATE		01/01/2013	Security Transfer	12/16/2013	Key Capital Markets	2,000,000	2,225,726	2,078,540	2,201,795	0	(23,931)	0	(23,931)	0	0	(123,255)	(123,255)	78,139	8,257
58155Q-AE-3	MCKESSON CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	16,139,000	21,098,465	21,098,465	21,098,465	0	0	0	0	0	0	0	0	322,780	322,780
582839-AF-3	MEAD JOHNSON NUTRITION CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,080,000	8,581,458	8,581,458	8,581,458	0	0	0	0	0	0	0	0	69,620	69,620
58405U-AD-4	MEDCO HEALTH SOLUTIONS CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,650,000	2,055,234	2,055,234	2,055,234	0	0	0	0	0	0	0	0	34,616	34,616
585055-AQ-9	MEDTRONIC INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	7,146,263	7,146,263	7,146,263	0	0	0	0	0	0	0	0	95,694	95,694
585055-AW-6	MEDTRONIC INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,695,000	14,422,269	14,422,269	14,422,269	0	0	0	0	0	0	0	0	168,209	168,209
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	8,112,090	8,112,090	8,112,090	0	0	0	0	0	0	0	0	175,000	175,000
589331-AE-7	MERCK AND CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,607,070	2,607,070	2,607,070	0	0	0	0	0	0	0	0	9,917	9,917
589331-AN-7	MERCK AND CO CORPORATE		01/01/2013	Security Transfer	12/16/2013	Various	19,205,000	22,767,199	21,960,016	22,381,725	0	(385,474)	0	(385,474)	0	0	(421,709)	(421,709)	716,089	2,667
589331-AS-6	MERCK AND CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,365,000	6,280,021	6,280,021	6,280,021	0	0	0	0	0	0	0	0	68,742	68,742
589331-AT-4	MERCK AND CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,000,000	14,004,578	14,004,578	14,004,578	0	0	0	0	0	0	0	0	100,800	100,800
59020U-PS-8	MLCC MORTGAGE INVESTORS INC CBASS_04-CB8		09/25/2013	Interest Capitalization	12/26/2013	Paydown	2,690	2,296	2,690	2,296	0	496	496	0	0	0	395	395	9	0
59022K-AE-5	MERRILL LYNCH MORTG TRUST_06C2 CMBS		05/24/2013	Deutsche Bank Securities Inc	12/01/2013	Paydown	173,229	195,810	173,229	173,229	0	(22,581)	0	(22,581)	0	0	0	0	3,360	801
59156R-AY-4	METLIFE INC CORPORATE 5.875% 02/06/41		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,976,000	4,994,137	4,994,137	4,994,137	0	0	0	0	0	0	0	0	94,085	94,085
59156R-BD-9	METLIFE INC CORPORATE 4.125% 08/13/42		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	22,500,000	22,503,015	22,503,015	22,503,015	0	0	0	0	0	0	0	0	355,781	355,781
594918-AC-8	MICROSOFT CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,300,000	3,800,135	3,800,135	3,800,135	0	0	0	0	0	0	0	0	11,550	11,550
594918-AD-6	MICROSOFT CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,155,000	6,308,045	6,308,045	6,308,045	0	0	0	0	0	0	0	0	22,338	22,338
594918-AR-5	MICROSOFT CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,000,000	13,382,267	13,382,267	13,382,267	0	0	0	0	0	0	0	0	73,500	73,500
59562V-AM-9	MIDAMERICAN ENERGY HLDGS CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,653,847	12,653,847	12,653,847	0	0	0	0	0	0	0	0	153,125	153,125
59748T-AA-7	Midland Cogen Venture LP Senior Secured		01/01/2013	Security Transfer	09/15/2013	Redemption 100.0000	561,612	608,640	561,612	561,612	0	(47,028)	0	(47,028)	0	0	0	0	25,273	9,922
599348-AA-3	The Milestone Aviation Holdco Senior Sec		06/18/2013	Direct	12/01/2013	Redemption 100.0000	513,285	513,285	513,285	513,285	0	0	0	0	0	0	0	0	8,516	0
60040#-AA-0	Millennium Pipeline Co Series A Senior S		01/01/2013	Security Transfer	12/30/2013	Redemption 100.0000	265,607	300,600	265,607	265,607	0	(34,993)	0	(34,993)	0	0	0	0	10,618	39
60040#-AB-8	Millennium Pipeline Co Series B Senior S		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,583,198	11,598,398	11,598,398	11,598,398	0	0	0	0	0	0	0	0	1,597	1,597
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU		11/01/2013	Prudential Invst Mgmt	11/27/2013	RBC Capital Markets	333,463	357,431	361,808	356,580	0	(851)	0	(851)	0	0	5,228	5,228	12,932	10,227
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU		11/01/2013	Prudential Invst Mgmt	12/30/2013	Redemption 100.0000	1,345	1,442	1,345	1,345	0	(97)	0	(97)	0	0	0	0	61	41
60687V-AF-2	MERRILL LYNCH COUNTRYWIDE COMM CMBS		06/25/2013	Deutsche Bank Securities Inc	12/01/2013	Paydown	3,327,380	3,726,246	3,327,380	3,327,380	0	(398,866)	0	(398,866)	0	0	0	0	66,216	12,854
615394-AJ-2	MOOG INC CORPORATE 7.250% 06/15/18		11/01/2013	Prudential Invst Mgmt	12/19/2013	Call 103.6250	2,500,000	2,593,750	2,590,625	2,586,814	0	(6,936)	0	(6,936)	0	0	3,811	3,811	92,639	68,472
617453-AT-2	MORGAN STANLEY CAPITAL I MSC_ CMBS		08/26/2013	Citigroup Capital Markets Inc	12/01/2013	Paydown	1,116	1,211	1,116	1,116	0	(95)	0	(95)	0	0	0	0	13	5
61745M-2D-4	Morgan Stanley Capital I CMBS		07/16/2013	Merrill Lynch,Pierce,Fenner &	09/01/2013	Paydown	7,550,000	7,608,984	7,550,000	7,550,000	0	(58,984)	0	(58,984)	0	0	0	0	66,087	17,592
61745M-2H-5	Morgan Stanley Capital I CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,500,000	6,820,872	6,820,872	6,820,872	0	0	0	0	0	0	0	0	25,838	25,838
61745M-VD-2	Morgan Stanley Capital I CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,004,433	2,004,433	2,004,433	0	0	0	0	0	0	0	0	7,983	7,983
61747Y-DU-6	MORGAN STANLEY CORPORATE		05/16/2013	Morgan Stanley & Co, Inc	12/19/2013	Various	530,000	529,698	513,967	529,698	0	0	0	0	0	0	(15,730)	(15,730)	12,724	0
61750H-AB-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS		10/02/2013	Merrill Lynch,Pierce,Fenner &	12/01/2013	Paydown	87,202	96,380	87,202	87,202	0	(9,178)	0	(9,178)	0	0	0	0	601	78
61750W-AS-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS		09/13/2013	Citigroup Capital Markets Inc	12/01/2013	Paydown	125,512	137,475	125,512	125,512	0	(11,963)	0	(11,963)	0	0	0	0	1,794	315
61755B-AF-1	MORGAN STANLEY CAPITAL I TRUST CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,336,492	1,500,681	1,500,681	1,500,681	0	0	0	0	0	0	0	0	6,209	6,209
61760R-AZ-5	MORGAN STANLEY CAPITAL I TRUST CMBS		06/27/2013	Morgan Stanley & Co, Inc	12/01/2013	Paydown	514,120	538,581	514,120	514,120	0	(24,461)	0	(24,461)	0	0	0	0	8,239	46
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS		10/10/2013	Morgan Stanley & Co, Inc	12/19/2013	Jefferies & Co, Inc	1,000,000	1,009,981	1,015,273	1,009,812	0	(169)	0	(169)	0	0	5,462	5,462	9,160	2,428
61945C-AB-9	THE MOSAIC CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,765,000	8,398,935	8,398,935	8,398,935	0	0	0	0	0	0	0	0	48,369	48,369
61945C-AD-5	THE MOSAIC CO CORPORATE		11/07/2013	Goldman Sachs & Co	11/19/2013	Credit Suisse First Boston Cor	30,000	29,888	30,487	29,887	0	0	0	0	0	0	600	600	41	0
61980A-AD-5	MOTIVA ENTERPRISES LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	20,365,000	28,304,232	28,304,232	28,304,232	0	0	0	0	0	0	0	0	643,251	643,251
628530-BD-8	MYLAN LABORATORIES INC CORPORATE		11/19/2013	Merrill Lynch,Pierce,Fenner &	11/20/2013	Various	6,675,000	6,649,101	6,638,116	6,649,101	0	0	0	0	0	0	(10,985)	(10,985)	0	0
629377-BG-6	NRG ENERGY INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,190,000	1,309,000	1,309,000	1,309,000	0	0	0	0	0	0	0	0	4,496	4,496
631005-BC-8	NARRAGANSETT ELECTRIC COMPANY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	7,196,450	7,196,450	7,196,450	0	0	0	0	0	0	0	0	99,605	99,605

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
63547@-AA-4	Ntl Comm Capital Fund Tampa #1 Debt		12/04/2013	Direct	12/05/2013	Call 100.0000	37,397	36,963	37,397	36,646	0	(317)	0	(317)	0	0	751	751	79,609	0
63615#-AB-7	National Football League 1 Senior Note -		06/06/2013	Direct	10/15/2013	Redemption 100.0000	165,201	182,854	165,201	165,201	0	(17,654)	0	(17,654)	0	0	0	0	5,419	1,716
637071-AJ-0	National Oilwell Varco CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,000,000	14,196,532	14,196,532	14,196,532	0	0	0	0	0	0	0	0	41,456	41,456
638612-AK-7	NATIONWIDE FINL SERV INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,428,000	3,694,077	3,694,077	3,694,077	0	0	0	0	0	0	0	0	49,135	49,135
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,865,000	4,959,239	4,959,239	4,959,239	0	0	0	0	0	0	0	0	41,914	41,914
64382#-AB-6	New Economics Women SRNT		12/31/2012	Direct	12/31/2013	Redemption 100.0000	65,837	65,837	65,837	65,837	0	0	0	0	0	0	0	0	2,526	0
64577*-AB-5	NJ Community Capital Fund #1 Debt		07/25/2013	Direct	09/13/2013	JP Morgan	537,879	528,224	537,879	523,903	0	(4,321)	0	(4,321)	0	0	13,976	13,976	25,298	0
64884#-AA-1	New Sunrise Beauty Studio LLC Revolver		04/26/2013	Direct	12/20/2013	Call 100.0000	1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	0	0	0	58,551	0
651290-AN-8	NEWFIELD EXPLORATION COMPANY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	390,000	417,300	417,300	417,300	0	0	0	0	0	0	0	0	11,172	11,172
651639-AP-1	NEWMONT MINING CORP CORPORATE		01/28/2013	Citigroup Capital Markets Inc	04/04/2013	Various	110,000	109,723	107,506	107,782	0	4	1,945	(1,941)	0	0	(276)	(276)	2,972	2,026
651639-AP-1	NEWMONT MINING CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	16,000,000	16,497,936	16,497,936	16,497,936	0	0	0	0	0	0	0	0	229,667	229,667
652482-AM-2	21ST CENTURY FOX AMERICA DB		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,298,659	6,298,659	6,298,659	0	0	0	0	0	0	0	0	43,299	43,299
652482-BY-5	21ST CENTURY FOX AMERICA CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,734,000	3,579,539	3,579,539	3,579,539	0	0	0	0	0	0	0	0	71,266	71,266
652482-CE-8	21ST CENTURY FOX AMERICA CORP FOREIGN		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,533,166	2,533,166	2,533,166	0	0	0	0	0	0	0	0	46,467	46,467
653408-AA-8	nextSource. Inc. Senior Secured Revolver		11/20/2013	Direct	11/22/2013	Call 100.0000	7,051,720	7,051,720	7,051,720	7,051,720	0	0	0	0	0	0	0	0	11,369	0
653408-AB-6	nextSource. Inc. Term Loan A		08/05/2013	Direct	12/31/2013	Redemption 100.0000	300,000	300,000	300,000	300,000	0	0	0	0	0	0	0	0	6,944	0
65364U-AA-4	NIAGARA MOHAWK PWR CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,972,000	5,806,525	5,806,525	5,806,525	0	0	0	0	0	0	0	0	91,680	91,680
65409Q-AY-8	NIELSEN FINANCE LLC/CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	765,000	854,888	854,888	854,888	0	0	0	0	0	0	0	0	12,516	12,516
65410*-AE-7	NIELSEN FINANCE LLC TERM NOTE		02/28/2013	Direct	12/31/2013	Redemption 100.0000	90,952	91,213	90,952	90,952	0	(261)	0	(261)	0	0	0	0	18,003	0
65410*-AE-7	NIELSEN FINANCE LLC TERM NOTE		11/01/2013	Prudential Invst Mgmt	12/31/2013	Redemption 100.0000	12,199	12,230	12,199	12,199	0	(31)	0	(31)	0	0	0	0	1,572	23
655044-AE-5	NOBLE ENERGY INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,208,000	18,319,648	18,319,648	18,319,648	0	0	0	0	0	0	0	0	304,160	304,160
655844-AF-5	NORFOLK SOUTHERN CORP NOTES		06/19/2013	JP Morgan Securities, Inc	11/04/2013	WELLS FARGO SEC LLC	270,000	356,179	340,724	355,472	0	(707)	0	(707)	0	0	(14,748)	(14,748)	9,835	2,802
655844-BL-1	NORFOLK SOUTHERN CORP CORPORATE		05/23/2013	Tax Free Exchange	09/16/2013	JP Morgan Securities, Inc	20,000,000	19,716,234	18,375,200	19,724,543	0	8,309	0	8,309	0	0	(1,349,343)	(1,349,343)	345,134	158,052
655855-FA-7	NORFOLK SOUTHERN RAILWAY CORP		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,725,000	5,301,547	5,301,547	5,301,547	0	0	0	0	0	0	0	0	16,142	16,142
662325-B@-7	North Shore Gas Co First Mortgage Bonds		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,000,000	14,756,679	14,756,679	14,756,679	0	0	0	0	0	0	0	0	120,050	120,050
665585-KH-7	NORTHERN PACIFIC RAILWAY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	300,000	198,000	198,000	198,000	0	0	0	0	0	0	0	0	1,500	1,500
665859-AL-8	NORTHERN TRUST CORP CORPORATE		02/21/2013	Nomura Securities Intl	11/25/2013	Mizuho Securities USA, Inc.	4,830,000	5,193,168	5,040,105	5,160,253	0	(32,914)	0	(32,914)	0	0	(120,148)	(120,148)	178,207	51,842
66989H-AE-8	NOVARTIS CAPITAL CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,255,000	14,293,446	14,293,446	14,293,446	0	0	0	0	0	0	0	0	95,033	95,033
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	9,956,660	9,956,660	9,956,660	0	0	0	0	0	0	0	0	102,778	102,778
67019E-AB-3	NSTAR CORPORATE 4.500% 11/15/19		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,714,000	1,946,849	1,946,849	1,946,849	0	0	0	0	0	0	0	0	9,856	9,856
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,250,000	14,303,094	14,303,094	14,303,094	0	0	0	0	0	0	0	0	182,188	182,188
670346-AM-7	NUCOR CORP CORPORATE 4.000% 08/01/23		07/24/2013	Citigroup Capital Markets Inc	07/24/2013	Various	5,000,000	4,996,300	5,004,300	4,996,300	0	0	0	0	0	0	8,000	8,000	0	0
670346-AN-5	NUCOR CORP CORPORATE 5.200% 08/01/43		07/24/2013	Citigroup Capital Markets Inc	10/16/2013	Various	7,845,000	7,836,684	7,640,660	7,836,355	0	(329)	0	(329)	0	0	(195,695)	(195,695)	44,697	0
674599-CE-3	Occidental Pete Corp CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,000,000	12,216,408	12,216,408	12,216,408	0	0	0	0	0	0	0	0	170,100	170,100
677400-AF-3	Ohio National Fincl Services CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,957,000	2,228,682	2,228,682	2,228,682	0	0	0	0	0	0	0	0	21,140	21,140
68233J-AN-4	ONCOR ELECTRIC DELIVERY CO CORPORATE		05/08/2013	Barclays Capital Inc	07/29/2013	Tax Free Exchange	5,000,000	5,306,350	4,847,950	5,304,972	0	(1,378)	0	(1,378)	0	0	(457,022)	(457,022)	150,403	102,375
68233J-AT-1	ONCOR ELECTRIC DELIVERY CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,000,000	11,949,331	11,949,331	11,949,331	0	0	0	0	0	0	0	0	45,500	45,500
682439-AE-4	1166 AVENUE OF THE AMERICAS CO CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,250,000	7,013,425	7,013,425	7,013,425	0	0	0	0	0	0	0	0	19,756	19,756
68268N-AG-8	ONEOK PARTNERS LP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,749,000	18,881,697	18,881,697	18,881,697	0	0	0	0	0	0	0	0	401,928	401,928
68275C-AC-2	1345 Ave of Americas & Park Pl CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,489,400	11,489,400	11,489,400	0	0	0	0	0	0	0	0	33,721	33,721
68389X-AE-5	ORACLE CORP CORPORATE 6.500% 04/15/38		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,319,000	14,348,735	14,348,735	14,348,735	0	0	0	0	0	0	0	0	141,600	141,600
68389X-AG-0	ORACLE CORP CORPORATE 5.000% 07/08/19		01/01/2013	Security Transfer	07/26/2013	Mizuho Securities USA, Inc.	4,500,000	5,404,014	5,150,340	5,327,157	0	(76,857)	0	(76,857)	0	0	(176,817)	(176,817)	239,375	108,125
68389X-AM-7	ORACLE CORP CORP 5.375% 07/15/40		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,468,270	12,468,270	12,468,270	0	0	0	0	0	0	0	0	247,847	247,847
68389X-AS-4	ORACLE CORP CORPORATE 3.625% 07/15/23		07/09/2013	Merrill Lynch,Pierce,Fenner &	09/04/2013	Nomura Securities Intl	1,700,000	1,684,666	1,670,607	1,684,794	0	128	0	128	0	0	(14,187)	(14,187)	9,073	0
693476-BF-9	PNC FUNDING CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,770,000	3,534,060	3,534,060	3,534,060	0	0	0	0	0	0	0	0	10,826	10,826
693492-B@-8	TOMKINS LLC BK LN Term B-2		01/29/2013	Direct	12/31/2013	Redemption 100.0000	993	993	993	993	0	0	0	0	0	0	0	0	1,496	0
69351U-AM-5	PPL Electric Utilities Corp CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,000,000	10,893,144	10,893,144	10,893,144	0	0	0	0	0	0	0	0	63,889	63,889
69351U-AN-3	PPL Electric Utilities Corp CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,585,000	7,952,373	7,952,373	7,952,373	0	0	0	0	0	0	0	0	157,894	157,894
69381#-AA-8	Prudential Charter School Fund Secured S		05/16/2013	Direct	11/26/2013	Direct	1,750,000	1,750,000	1,693,362	1,750,000	0	0	0	0	0	0	(56,638)	(56,638)	54,226	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	Pacific Community Mgmt II, LLC Fixed Deb		05/23/2013	Direct	12/31/2013	Redemption 100.0000	21,875	18,594	21,875	21,875	0	3,281	0	3,281	0	0	0	0	1,349	0
694308-GJ-0	PACIFIC GAS & ELEC CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,371,390	12,371,390	12,371,390	0	0	0	0	0	0	0	0	193,333	193,333
701081-AT-8	PARKER DRILLING CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	345,000	368,288	368,288	368,288	0	0	0	0	0	0	0	0	7,870	7,870
70109H-AJ-4	PARKER HANNIFIN CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,920,000	18,810,486	18,810,486	18,810,486	0	0	0	0	0	0	0	0	111,167	111,167
703428-AC-2	Patterson Companies Inc. Sr. Unsecured N		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,550,000	6,538,011	6,538,011	6,538,011	0	0	0	0	0	0	0	0	85,100	85,100
704549-AE-4	PEABODY ENERGY CORP CORPORATE		11/01/2013	Prudential Invst Mgmt	12/17/2013	Merrill Lynch,Pierce,Fenner &	91,000	102,375	102,375	101,876	0	(499)	0	(499)	0	0	0	0	913	3,356
706451-BG-5	PEMEX PROJ FDG MASTER TR CORPORATE FOREI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	295,000	374,650	374,650	374,650	0	0	0	0	0	0	0	0	869	869
709068-C*-9	Pennsylvania Power Co First Mortgage Bon		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,382,673	12,382,673	12,382,673	0	0	0	0	0	0	0	0	1,692	1,692
713448-BN-7	PEPSICO INC CORPORATE 4.500% 01/15/20		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	4,625,768	4,625,768	4,625,768	0	0	0	0	0	0	0	0	83,000	83,000
713448-BP-2	PEPSICO INC CORPORATE 5.500% 01/15/40		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,606,851	12,606,851	12,606,851	0	0	0	0	0	0	0	0	253,611	253,611
713448-BY-3	PEPSICO INC CORPORATE 2.750% 03/05/22		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,620,000	5,791,851	5,791,851	5,791,851	0	0	0	0	0	0	0	0	49,799	49,799
713448-BZ-0	PEPSICO INC CORPORATE 4.000% 03/05/42		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,500,000	3,620,117	3,620,117	3,620,117	0	0	0	0	0	0	0	0	45,111	45,111
713448-CD-8	PEPSICO INC CORPORATE 2.500% 11/01/22	0	08/23/2013	Prudential Invst Mgmt	10/09/2013	ROYAL BK CANADA EURO	161,055	145,860	153,155	150,985	0	133	0	133	0	4,992	2,171	7,163	1,816	1,206
713448-CH-9	PEPSICO INC CORP FLOATER		07/25/2013	Merrill Lynch,Pierce,Fenner &	11/15/2013	Various	10,000,000	10,000,000	10,018,005	10,000,000	0	0	0	0	0	0	18,005	18,005	12,270	0
717081-CY-7	PFIZER INC CORPORATE 7.200% 03/15/39		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	15,331,690	15,331,690	15,331,690	0	0	0	0	0	0	0	0	212,000	212,000
718282-AA-4	PHILIPPINE POWER TRUST I Corporate		04/18/2013	Deutsche Bank Securities Inc	09/26/2013	Redemption 100.0000	4,285,714	4,731,391	4,285,714	4,285,714	0	(445,677)	0	(445,677)	0	0	0	0	115,714	17,357
718507-BK-1	CONOCOPHILLIPS DEBENTURES		05/02/2013	Citigroup Capital Markets Inc	11/27/2013	Merrill Lynch,Pierce,Fenner &	2,500,000	3,414,875	3,148,400	3,390,685	0	(24,190)	0	(24,190)	0	0	(242,285)	(242,285)	118,125	17,986
718546-AJ-3	PHILLIPS 66 CORPORATE 2.950% 05/01/17		01/29/2013	Tax Free Exchange	10/30/2013	MILLENIUM ADVISORS, LLC	125,000	131,473	130,305	130,346	0	(1,127)	0	(1,127)	0	0	(41)	(41)	3,718	901
718592-AB-4	PHILLIPS VAN HEUSEN BOND		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	116,000	141,639	141,639	141,639	0	0	0	0	0	0	0	0	1,149	1,149
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,000,000	8,305,369	8,305,369	8,305,369	0	0	0	0	0	0	0	0	23,800	23,800
726505-AM-2	PLAINS EXPLORATION & PRODUCT CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	919,000	1,001,710	1,001,710	1,001,710	0	0	0	0	0	0	0	0	2,502	2,502
72650R-BA-9	PLAINS ALL AMER PIPELINE CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,605,000	6,262,626	6,262,626	6,262,626	0	0	0	0	0	0	0	0	24,055	24,055
73316T-AE-2	POPULAR ABS MORTGAGE PASS-THRO ABS FLOAT		10/22/2013	Write-Off	10/25/2013	Paydown	8	0	0	0	0	0	0	0	0	0	0	0	0	0
739868-AA-1	Pratt Properties Inc. Senior Note		11/12/2013	Direct	12/01/2013	Redemption 100.0000	26,351	26,351	26,351	26,351	0	0	0	0	0	0	0	0	81	0
74005P-AZ-7	PRAXAIR INC CORPORATE 3.000% 09/01/21		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,000,000	14,712,926	14,712,926	14,712,926	0	0	0	0	0	0	0	0	140,000	140,000
740816-AD-5	PRESIDENT & FELLOWS OF HARVARD CORP		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,607,000	7,366,252	7,366,252	7,366,252	0	0	0	0	0	0	0	0	78,848	78,848
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	14,653,600	14,653,600	14,653,600	0	0	0	0	0	0	0	0	299,722	299,722
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD CORP		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,830,000	2,219,259	2,219,259	2,219,259	0	0	0	0	0	0	0	0	18,834	18,834
74256L-AE-9	PRINCIPAL LFE GLB FND II CORP FLOATER		03/12/2013	UBS AG	07/31/2013	Various	76,600,000	76,600,000	76,676,250	76,600,000	0	0	0	0	0	0	76,250	76,250	126,213	0
742718-DB-2	PROCTER & GAMBLE CO CORPORATE		06/18/2013	Deutsche Bank Securities Inc	11/01/2013	Deutsche Bank Securities Inc	23,050,000	28,566,326	27,220,898	28,503,802	0	(62,524)	0	(62,524)	0	0	(1,282,904)	(1,282,904)	969,253	467,915
742718-DF-3	PROCTER & GAMBLE CO CORPORATE		06/07/2013	Various	11/01/2013	Credit Suisse First Boston Cor	7,010,000	8,596,142	8,146,391	8,580,065	0	(16,077)	0	(16,077)	0	0	(433,674)	(433,674)	260,451	104,829
742741-AA-9	PROCTER & GAMBLE CO CORP SINKING FUND		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,919,120	3,891,510	3,891,510	3,891,510	0	0	0	0	0	0	0	0	136,615	136,615
74387U-AA-9	PROVIDENT FUNDING ASSOCIATES L CORPORATE		01/01/2013	Security Transfer	02/06/2013	Jefferies & Co, Inc	29,000	31,973	32,480	31,848	0	(124)	0	(124)	0	0	632	632	958	628
74387U-AA-9	PROVIDENT FUNDING ASSOCIATES L CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	529,000	583,223	583,223	583,223	0	0	0	0	0	0	0	0	11,447	11,447
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,543,000	4,948,672	4,948,672	4,948,672	0	0	0	0	0	0	0	0	95,956	95,956
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,835,000	6,692,021	6,692,021	6,692,021	0	0	0	0	0	0	0	0	104,706	104,706
744448-CJ-8	PUBLIC SERVICE CO COLO CORPORATE		03/19/2013	JP Morgan Securities, Inc	07/22/2013	Citigroup Capital Markets Inc	4,125,000	4,097,074	3,961,114	4,097,056	0	(18)	0	(18)	0	0	(135,942)	(135,942)	53,860	0
744533-BJ-8	PUBLIC SERVICE OF OKLAHOMA CORPORATE		06/05/2013	WELLS FARGO SEC LLC	11/01/2013	Merrill Lynch,Pierce,Fenner &	11,070,000	14,055,026	13,098,688	14,028,615	0	(26,410)	0	(26,410)	0	0	(929,927)	(929,927)	348,359	50,930
744538-AB-5	PUBLIC SERV CO OF NH CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,264,700	11,264,700	11,264,700	0	0	0	0	0	0	0	0	37,500	37,500
744560-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,463,000	9,364,707	9,364,707	9,364,707	0	0	0	0	0	0	0	0	66,856	66,856
744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,500,000	13,310,682	13,310,682	13,310,682	0	0	0	0	0	0	0	0	192,500	192,500
74531E-AA-0	PUGET SOUND ENERGY PUGET SOUND ENERGY IN		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,500,000	10,390,481	10,390,481	10,390,481	0	0	0	0	0	0	0	0	155,025	155,025
745332-CD-6	PUGET SOUND ENERGY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,585,000	8,375,584	8,375,584	8,375,584	0	0	0	0	0	0	0	0	78,378	78,378
74834L-AP-5	QUEST DIAGNOSTIC INC NT CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,727,000	3,011,554	3,011,554	3,011,554	0	0	0	0	0	0	0	0	54,332	54,332

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74834L-AQ-3	QUEST DIAGNOSTIC INC NT CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,350,000	14,149,877	14,149,877	14,149,877	0	0	0	0	0	0	0	0	297,858	297,858
74837N-AC-7	QUIKSILVER INC CORPORATE		01/01/2013	Security Transfer	02/06/2013	Barclays Capital Inc	115,000	112,988	114,713	113,078	0	90	0	90	0	0	1,635	1,635	2,548	1,669
74837N-AC-7	QUIKSILVER INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	660,000	648,450	648,450	648,450	0	0	0	0	0	0	0	0	9,579	9,579
74842@-AA-3	Quikrete Holdings Inc. Senior Secured No		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,000,000	13,083,886	13,083,886	13,083,886	0	0	0	0	0	0	0	0	27,207	27,207
749571-AA-3	RHP HOTEL PROPERTIES LP / RHP CORPORATE		06/21/2013	Various	11/07/2013	Tax Free Exchange	4,485,000	4,394,200	4,339,238	4,397,972	0	3,772	0	3,772	0	0	(58,735)	(58,735)	133,304	47,084
755111-BW-0	RAYTHEON CO CORPORATE 4.700% 12/15/41		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,000,000	10,030,650	10,030,650	10,030,650	0	0	0	0	0	0	0	0	18,800	18,800
75605E-BX-7	REALOGY CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	559,000	633,068	633,068	633,068	0	0	0	0	0	0	0	0	19,654	19,654
759468-AC-5	RELIANCE HOLDINGS USA INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,390,000	6,028,591	6,028,591	6,028,591	0	0	0	0	0	0	0	0	110,765	110,765
760759-AN-0	REPUBLIC SERV INC NT CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,240,000	3,873,186	3,873,186	3,873,186	0	0	0	0	0	0	0	0	23,598	23,598
761735-AG-4	REYNOLDS GROUP ISSUER INC/REYN CORPORATE		01/01/2013	Security Transfer	02/06/2013	Barclays Capital Inc	120,000	133,500	131,400	133,158	0	(342)	0	(342)	0	0	(1,758)	(1,758)	4,620	3,570
761735-AG-4	REYNOLDS GROUP ISSUER INC/REYN CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	790,000	878,875	878,875	878,875	0	0	0	0	0	0	0	0	23,503	23,503
767110-AB-4	Rio Grande Resources Trust II Senior Not		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,547,889	5,547,889	5,547,889	0	0	0	0	0	0	0	0	84,433	84,433
767754-CD-4	RITE AID CORP CORPORATE		01/01/2013	Security Transfer	02/06/2013	Cantor Fitzgerald & Co. Inc.	50,000	53,250	55,500	53,197	0	(53)	0	(53)	0	0	2,303	2,303	1,876	1,362
767754-CD-4	RITE AID CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	359,000	382,335	382,335	382,335	0	0	0	0	0	0	0	0	9,778	9,778
77118*-AA-5	ROC Finance LLC Senior Secured FF&E Faci		02/19/2013	Direct	12/02/2013	Redemption 100.0000	224,410	224,410	224,410	224,410	0	0	0	0	0	0	0	0	15,153	0
771196-AU-6	ROCHE HOLDINGS INC CORPORATE		06/11/2013	Various	11/08/2013	Various	27,300,000	38,599,822	36,397,696	38,490,146	0	(109,676)	0	(109,676)	0	0	(2,092,450)	(2,092,450)	1,316,043	462,583
771196-AU-6	ROCHE HOLDINGS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	7,533,680	7,533,680	7,533,680	0	0	0	0	0	0	0	0	116,667	116,667
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	550,000	495,000	495,000	495,000	0	0	0	0	0	0	0	0	7,983	7,983
776696-AF-3	ROPER INDUSTRIES INC CORPORATE		05/30/2013	Merrill Lynch,Pierce,Fenner &	05/30/2013	Merrill Lynch,Pierce,Fenner &	325,000	324,321	324,435	324,321	0	0	0	0	0	0	114	114	0	0
780153-AJ-1	Royal Caribbean Cruises Ltd CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	520,000	587,600	587,600	587,600	0	0	0	0	0	0	0	0	11,101	11,101
78408L-AA-5	SC JOHNSON & SON INC CORPORATE		05/07/2013	Merrill Lynch,Pierce,Fenner &	05/07/2013	Credit Suisse First Boston Cor	4,175,000	4,095,508	4,143,228	4,095,508	0	0	0	0	0	0	47,720	47,720	0	0
78468V-AA-0	SPL LOGISTICS ESCROW LLC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	428,000	453,680	453,680	453,680	0	0	0	0	0	0	0	0	15,933	15,933
790849-AF-0	ST JUDE MEDICAL INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,925,000	9,081,133	9,081,133	9,081,133	0	0	0	0	0	0	0	0	178,147	178,147
790849-AJ-2	ST JUDE MEDICAL INC CORPORATE		03/21/2013	Merrill Lynch,Pierce,Fenner &	04/11/2013	Merrill Lynch,Pierce,Fenner &	5,000,000	4,976,200	5,081,700	4,976,230	0	30	0	30	0	0	105,470	105,470	6,319	0
790849-AK-9	ST JUDE MEDICAL INC CORPORATE		03/21/2013	Merrill Lynch,Pierce,Fenner &	04/09/2013	Credit Suisse First Boston Cor	5,000,000	4,968,200	5,277,200	4,968,140	0	(60)	0	(60)	0	0	309,060	309,060	6,597	0
796038-AA-5	SAMSON INVESTMENT CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	536,000	566,820	566,820	566,820	0	0	0	0	0	0	0	0	19,743	19,743
797440-BK-9	San Diego Gas Electric Engine CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,086,000	9,559,596	9,559,596	9,559,596	0	0	0	0	0	0	0	0	35,430	35,430
797440-BL-7	San Diego Gas Electric Engine CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,000,000	3,820,416	3,820,416	3,820,416	0	0	0	0	0	0	0	0	20,508	20,508
797440-BM-5	San Diego Gas Electric Engine CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,667,000	1,873,421	1,873,421	1,873,421	0	0	0	0	0	0	0	0	28,339	28,339
80007P-AL-3	SandRidge Energy Inc CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	545,000	596,775	596,775	596,775	0	0	0	0	0	0	0	0	21,989	21,989
81167#-AD-7	Seabrook International, LLC Term A1		06/28/2013	Direct	07/30/2013	Call 0.0009	47,971	0	0	0	0	0	0	0	0	0	0	0	0	0
81167#-AD-7	Seabrook International, LLC Term A1		07/30/2013	Direct	12/30/2013	Capital Distribution	0	187,673	187,673	187,673	0	0	0	0	0	0	0	0	0	0
81167#-AD-7	Seabrook International, LLC Term A1		04/30/2013	Interest Capitalization	07/30/2013	Call 78.5226	96,483	84,842	75,761	84,842	0	18,957	18,957	0	0	0	(9,081)	(9,081)	647	0
81167#-AD-7	Seabrook International, LLC Term A1		04/30/2013	Interest Capitalization	06/28/2013	Capital Distribution	0	1,843	1,653	1,843	0	0	0	0	0	0	(190)	(190)	0	0
81167#-AD-7	Seabrook International, LLC Term A1		11/01/2013	Prudential Invst Mgmt	12/30/2013	Capital Distribution	0	62,031	62,031	62,031	0	0	0	0	0	0	0	0	0	0
81167#-AE-5	Seabrook International, LLC Sr Secured F		10/01/2013	Direct	12/30/2013	Capital Distribution	0	7,614	7,614	7,614	0	0	0	0	0	0	0	0	0	0
81675*-AC-8	Seminole Electric Cooperative Senior Uns		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,000,000	10,630,553	10,630,553	10,630,553	0	0	0	0	0	0	0	0	4,020	4,020
81881Q-AA-4	SHACKLETON I CLO LTD CLO		03/20/2013	Morgan Stanley & Co, Inc	10/15/2013	Paydown	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	0	0	28,824	0
826418-BE-4	SIERRA PACIFIC POWER CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,000,000	12,274,927	12,274,927	12,274,927	0	0	0	0	0	0	0	0	303,750	303,750
826418-BJ-3	SIERRA PACIFIC POWER CO CORPORATE		08/12/2013	WELLS FARGO SEC LLC	08/12/2013	WELLS FARGO SEC LLC	2,100,000	2,095,590	2,094,876	2,095,590	0	0	0	0	0	0	(714)	(714)	0	0
832696-C@-5	Smucker Company J M Senior Note		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,193,696	6,193,696	6,193,696	0	0	0	0	0	0	0	0	55,250	55,250
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,865,000	16,985,013	16,985,013	16,985,013	0	0	0	0	0	0	0	0	314,851	314,851
842400-FL-2	SOUTHERN CAL EDISON CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,677,777	6,677,777	6,677,777	0	0	0	0	0	0	0	0	89,069	89,069
842400-FP-3	SOUTHERN CAL EDISON CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,618,000	10,960,769	10,960,769	10,960,769	0	0	0	0	0	0	0	0	139,564	139,564
84263P-AM-2	SOUTHERN CONNECTICUT GAS CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,449,200	11,449,200	11,449,200	0	0	0	0	0	0	0	0	96,300	96,300
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	184,000	221,513	221,513	221,513	0	0	0	0	0	0	0	0	2,588	2,588
843646-AH-3	SOUTHERN PWR CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,995,000	6,750,958	6,750,958	6,750,958	0	0	0	0	0	0	0	0	90,908	90,908
844895-AW-2	SOUTHWEST GAS CORP CORPORATE		10/01/2013	Key Capital Markets	10/08/2013	US Bank NA	3,825,000	3,822,017	3,882,107	3,821,976	0	(41)	0	(41)	0	0	60,132	60,132	3,626	0
845437-BL-5	SOUTHWESTERN ELEC POWER CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,229,000	8,913,836	8,913,836	8,913,836	0	0	0	0	0	0	0	0	131,969	131,969
84762L-AG-0	SPECTRUM BRANDS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,370,000	1,554,950	1,554,950	1,554,950	0	0	0	0	0	0	0	0	5,784	5,784
84762L-AJ-4	SPECTRUM BRANDS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	752,000	804,640	804,640	804,640	0	0	0	0	0	0	0	0	14,946	14,946

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
84762L-AJ-4	SPECTRUM BRANDS INC CORPORATE		01/01/2013	Security Transfer	03/22/2013	Tax Free Exchange	106,000	113,420	114,612	113,148	0	(272)	0	(272)	0	0	1,465	1,465	3,717	2,107
85171R-AA-2	SPRINGLEAF FINANCE CORP CORP		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	785,000	702,575	702,575	702,575	0	0	0	0	0	0	0	0	2,407	2,407
852060-AG-7	SPRINT CAPITAL CORP COMPANY GUARNT		11/01/2013	Prudential Invst Mgmt	11/27/2013	UBS AG	548,000	590,470	595,950	589,840	0	(630)	0	(630)	0	0	6,110	6,110	3,361	18,906
852061-AK-6	SPRINT NEXTEL CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,189,000	2,703,415	2,703,415	2,703,415	0	0	0	0	0	0	0	0	25,174	25,174
852061-AQ-3	SPRINT NEXTEL CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	540,000	627,750	627,750	627,750	0	0	0	0	0	0	0	0	12,600	12,600
857449-#R-3	State Street Bank & Trust Co Loan Certif		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,347,474	2,986,794	2,986,794	2,986,794	0	0	0	0	0	0	0	0	62,139	62,139
857449-#T-9	State Street Bank & Trust Co Loan Certif		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,346,087	2,982,899	2,982,899	2,982,899	0	0	0	0	0	0	0	0	62,102	62,102
857449-#V-4	State Street Bank & Trust Co Loan Certif		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,776,808	2,258,395	2,258,395	2,258,395	0	0	0	0	0	0	0	0	47,033	47,033
857477-AG-8	STATE STREET CORP CORPORATE		05/08/2013	WELLS FARGO SEC LLC	11/20/2013	Deutsche Bank Securities Inc	5,000,000	5,753,700	5,440,800	5,706,359	0	(47,341)	0	(47,341)	0	0	(265,559)	(265,559)	156,771	40,104
86664R-AB-2	SUN CANADA FINANCIAL CO CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,601,400	5,601,400	5,601,400	0	0	0	0	0	0	0	0	16,111	16,111
000000-00-0	SUNGARD DATA SYS INC 14.728% 03/06/20		03/08/2013	Direct	12/31/2013	Redemption 100.0000	116,789	117,227	116,789	116,789	0	(437)	0	(437)	0	0	0	0	233,579	0
000000-00-0	SUNGARD DATA SYS INC 14.728% 03/06/20		11/01/2013	Prudential Invst Mgmt	12/31/2013	Redemption 100.0000	8,465	8,531	8,465	8,465	0	(66)	0	(66)	0	0	0	0	22,668	49
867914-BE-2	SUNTRUST BANKS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	4,278,113	4,278,113	4,278,113	0	0	0	0	0	0	0	0	62,611	62,611
868536-AT-0	SUPERVALU INC CORPORATE		01/01/2013	Security Transfer	02/06/2013	Barclays Capital Inc	96,000	91,440	95,880	91,567	0	127	0	127	0	0	4,313	4,313	2,133	1,280
868536-AT-0	SUPERVALU INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	719,000	684,848	684,848	684,848	0	0	0	0	0	0	0	0	9,587	9,587
870755-AB-1	SWIFT SERVICES HOLDINGS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	460,000	504,850	504,850	504,850	0	0	0	0	0	0	0	0	5,878	5,878
872188-AD-5	TA-High Desert, LLC Senior Note in a Pro		03/27/2013	Direct	12/31/2013	Redemption 100.0000	359,637	359,637	359,637	359,637	0	0	0	0	0	0	0	0	13,775	0
872188-AE-3	TA-High Desert, LLC Senior Secured Term		03/27/2013	Direct	12/31/2013	Redemption 100.0000	727,687	727,687	727,687	727,687	0	0	0	0	0	0	0	0	18,820	0
000000-00-0	TPF GENERATION HOLDINGS, LLC Bank Loan		05/09/2013	Direct	12/31/2013	Redemption 100.0000	708	708	708	708	0	0	0	0	0	0	0	0	2,124	0
87305Q-BY-6	TTX CO CORPORATE 5.000% 06/15/17		01/01/2013	Security Transfer	02/01/2013	Citigroup Capital Markets Inc	12,000,000	13,215,480	13,162,440	13,190,174	0	(25,306)	0	(25,306)	0	0	(27,734)	(27,734)	85,000	26,667
87305Q-BZ-3	TTX CO CORPORATE 5.400% 02/15/16		01/01/2013	Security Transfer	02/01/2013	Citigroup Capital Markets Inc	12,000,000	13,201,320	13,136,640	13,165,286	0	(36,034)	0	(36,034)	0	0	(28,646)	(28,646)	307,800	244,800
87422#-AC-7	Talent Acquisitions, LLC Revolver		08/30/2013	Direct	09/04/2013	Call 100.0000	18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	0	0	0	62,854	0
875127-BA-9	Tampa Electric CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,000,000	8,388,024	8,388,024	8,388,024	0	0	0	0	0	0	0	0	14,578	14,578
87612E-BA-3	TARGET CORP CORPORATE 4.000% 07/01/42		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	27,400,000	28,150,185	28,150,185	28,150,185	0	0	0	0	0	0	0	0	563,222	563,222
877249-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE		01/01/2013	Security Transfer	04/12/2013	Call 103.8750	20,000	21,200	20,775	21,149	0	(51)	0	(51)	0	0	(374)	(374)	762	327
877249-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	525,000	556,500	556,500	556,500	0	0	0	0	0	0	0	0	8,590	8,590
87875U-AH-5	TECO FINANCE INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,411,988	2,411,988	2,411,988	0	0	0	0	0	0	0	0	21,907	21,907
88033G-BP-4	TENET HEALTHCARE CORP CORP		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,570,000	1,723,075	1,723,075	1,723,075	0	0	0	0	0	0	0	0	16,354	16,354
880779-AX-1	TEREX CORP CORPORATE 6.500% 04/01/20		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	547,000	579,820	579,820	579,820	0	0	0	0	0	0	0	0	8,889	8,889
88579E-AC-9	3M COMPANY CORPORATE 5.700% 03/15/37		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,820,000	9,260,319	9,260,319	9,260,319	0	0	0	0	0	0	0	0	114,462	114,462
887317-AL-9	TIME WARNER INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,290,000	10,235,713	10,235,713	10,235,713	0	0	0	0	0	0	0	0	132,410	132,410
887317-AP-0	TIME WARNER INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	6,436,482	6,436,482	6,436,482	0	0	0	0	0	0	0	0	13,067	13,067
88732J-AL-2	TIME WARNER CABLE INC CORPORATE		01/01/2013	Security Transfer	12/10/2013	Royal Bank of Scotland	9,000,000	11,242,647	9,982,170	10,872,048	0	(370,599)	0	(370,599)	0	0	(889,878)	(889,878)	577,125	303,750
88732J-AU-2	TIME WARNER CABLE INC CORPORATE		03/26/2013	Goldman Sachs & Co	12/03/2013	Citigroup Capital Markets Inc	25,000	29,386	22,512	29,336	0	(50)	0	(50)	0	0	(6,824)	(6,824)	1,645	497
88732J-AU-2	TIME WARNER CABLE INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,500,000	10,781,179	10,781,179	10,781,179	0	0	0	0	0	0	0	0	25,500	25,500
88732J-AW-8	TIME WARNER CABLE INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,821,675	5,821,675	5,821,675	0	0	0	0	0	0	0	0	104,167	104,167
891027-AN-4	TORCHMARK CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,000,000	17,010,260	17,010,260	17,010,260	0	0	0	0	0	0	0	0	42,500	42,500
892335-AN-0	TOYS R US (HOLDING CO) CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	485,000	505,613	505,613	505,613	0	0	0	0	0	0	0	0	20,966	20,966
89233P-7M-2	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		03/01/2013	Deutsche Bank Securities Inc	05/14/2013	JP Morgan Securities, Inc	47,000,000	46,976,500	47,006,110	46,968,566	0	(7,934)	0	(7,934)	0	0	37,544	37,544	61,688	16,450
89236M-AB-6	TOYS R US PROPERTY CO II CORP		01/01/2013	Security Transfer	02/06/2013	Cantor Fitzgerald & Co. Inc.	190,000	201,400	200,213	200,983	0	(417)	0	(417)	0	0	(771)	(771)	3,140	1,346
89236M-AB-6	TOYS R US PROPERTY CO II CORP		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,095,000	1,160,700	1,160,700	1,160,700	0	0	0	0	0	0	0	0	7,756	7,756
893647-AQ-0	TRANSDIGM INC CORPORATE		04/11/2013	ROBERT BAIRD	08/06/2013	Tax Free Exchange	2,000,000	2,110,000	1,960,000	2,104,409	0	(5,591)	0	(5,591)	0	0	(144,409)	(144,409)	33,917	306
89407#-AF-5	Transwestern Pipeline Company Sr. Unsecu		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,800,000	13,692,226	13,692,226	13,692,226	0	0	0	0	0	0	0	0	38,652	38,652
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,626,000	11,709,515	11,709,515	11,709,515	0	0	0	0	0	0	0	0	85,832	85,832
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	5,244,012	5,244,012	5,244,012	0	0	0	0	0	0	0	0	75,083	75,083

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
897050-AA-8	TRONOX FINANCE LLC CORPORATE		04/17/2013	Various	09/26/2013	Tax Free Exchange	9,100,000	8,774,000	8,986,250	8,789,388	0	15,388	0	15,388	0	0	196,862	196,862	357,744	103,611
898361-AA-8	AMHERST COLLEGE CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,145,000	11,841,952	11,841,952	11,841,952	0	0	0	0	0	0	0	0	89,545	89,545
89837L-AB-1	PRINCETON UNIVERSITY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,738,450	6,738,450	6,738,450	0	0	0	0	0	0	0	0	95,000	95,000
899043-AA-1	TUFTS UNIVERSITY MA CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,555,050	5,555,050	5,555,050	0	0	0	0	0	0	0	0	52,957	52,957
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		05/21/2013	Direct	12/15/2013	Redemption 100.0000	185,646	185,646	185,646	185,646	0	0	0	0	0	0	0	0	2,351	0
90361#-AA-8	United Technologies Corp Sr. Secured Not		01/01/2013	Security Transfer	12/02/2013	Redemption 100.0000	769,103	818,036	769,103	769,103	0	(48,933)	0	(48,933)	0	0	0	0	14,911	2,206
90363*-AA-0	USG Nevada LLC Senior Note in a Project		09/26/2013	Direct	12/31/2013	Redemption 100.0000	49,337	49,337	49,337	49,337	0	0	0	0	0	0	0	0	879	0
90388@-AE-1	Ultra Resources Senior Note Series 2010-		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,000,000	16,568,513	16,568,513	16,568,513	0	0	0	0	0	0	0	0	249,000	249,000
907818-CF-3	UNION PACIFIC CORP DEBENTURES		01/01/2013	Security Transfer	08/21/2013	Taxable Exchange	5,000,000	6,777,865	6,725,369	6,725,369	0	(52,496)	0	(52,496)	0	0	0	0	349,653	138,021
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		01/01/2013	Security Transfer	07/02/2013	Redemption 100.0000	1,491,721	1,782,891	1,491,721	1,491,721	0	(291,169)	0	(291,169)	0	0	0	0	65,002	45,808
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	19,535,151	23,348,217	23,348,217	23,348,217	0	0	0	0	0	0	0	0	599,894	599,894
910637-R@-8	United Illuminating Co Senior Notes		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	4,828,904	4,828,904	4,828,904	0	0	0	0	0	0	0	0	101,500	101,500
911312-AH-9	UNITED PARCEL SERVICE CORPORATE		05/30/2013	Key Capital Markets	06/13/2013	Pierpont Securities	100,000	118,251	117,138	118,102	0	(149)	0	(149)	0	0	(964)	(964)	2,338	2,124
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		06/10/2013	Various	11/01/2013	Deutsche Bank Securities Inc	11,490,000	14,886,220	14,126,610	14,853,238	0	(32,982)	0	(32,982)	0	0	(726,628)	(726,628)	575,841	282,534
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	13,412,740	13,412,740	13,412,740	0	0	0	0	0	0	0	0	285,889	285,889
911312-AN-6	UNITED PARCEL SERVICE CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,200,000	4,873,025	4,873,025	4,873,025	0	0	0	0	0	0	0	0	26,163	26,163
911312-AR-7	UNITED PARCEL SERVICE CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,240,000	10,022,042	10,022,042	10,022,042	0	0	0	0	0	0	0	0	96,924	96,924
911365-AU-8	UNITED RENTALS NA INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	605,000	689,700	689,700	689,700	0	0	0	0	0	0	0	0	2,487	2,487
91159H-HA-1	US BANCORP SR NT CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,714,000	4,195,009	4,195,009	4,195,009	0	0	0	0	0	0	0	0	15,746	15,746
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,782,335	6,782,335	6,782,335	0	0	0	0	0	0	0	0	139,583	139,583
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	13,162,550	13,162,550	13,162,550	0	0	0	0	0	0	0	0	50,417	50,417
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		04/01/2013	Security Transfer	05/16/2013	Various	74,190,000	85,606,714	81,473,367	84,463,376	0	1,143,338	0	(1,143,338)	0	0	(2,990,009)	(2,990,009)	1,302,140	1,112,850
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,750,000	8,611,498	8,611,498	8,611,498	0	0	0	0	0	0	0	0	29,063	29,063
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		10/31/2012	Prudential Invst Mgmt	04/01/2013	Security Transfer	78,340,000	90,469,696	90,395,336	90,148,889	0	(74,360)	246,447	(320,807)	0	0	246,447	246,447	1,175,100	88,133
91321*-AJ-0	Unimin Corporation Series C Senior Note		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,500,000	3,851,920	3,851,920	3,851,920	0	0	0	0	0	0	0	0	7,175	7,175
91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,000,000	3,951,825	3,951,825	3,951,825	0	0	0	0	0	0	0	0	8,667	8,667
91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE		02/20/2013	Various	12/02/2013	Nomura Securities Intl	6,270,000	8,305,065	7,827,656	8,270,231	0	(34,835)	0	(34,835)	0	0	(442,575)	(442,575)	347,245	11,974
91324P-BN-1	UNITEDHEALTH GROUP INC CORPORATE		02/20/2013	Various	11/01/2013	FTN FINANCIAL SECURITIES	4,530,000	5,303,315	5,073,238	5,293,215	0	(10,100)	0	(10,100)	0	0	(219,978)	(219,978)	273,272	93,243
91324P-BN-1	UNITEDHEALTH GROUP INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,636,000	5,618,674	5,618,674	5,618,674	0	0	0	0	0	0	0	0	55,787	55,787
91324P-BQ-4	UNITEDHEALTH GROUP INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,773,000	12,287,700	12,287,700	12,287,700	0	0	0	0	0	0	0	0	219,675	219,675
91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE		02/25/2013	WELLS FARGO SEC LLC	02/27/2013	Various	8,425,000	8,310,757	8,328,225	8,310,749	0	(8)	0	(8)	0	0	17,477	17,477	1,566	0
914744-AB-3	UNIVERSITY OF NOTRE DAME DU LA CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,965,150	5,965,150	5,965,150	0	0	0	0	0	0	0	0	81,667	81,667
91481C-AA-8	UNIV OF PENNSYLVANIA CORP MUNI		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,400,000	7,143,808	7,143,808	7,143,808	0	0	0	0	0	0	0	0	99,712	99,712
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,955,000	5,067,858	5,067,858	5,067,858	0	0	0	0	0	0	0	0	51,909	51,909
91911X-AR-5	VALEANT PHARMACEUTICALS CORPORATE		06/21/2013	RBC Capital Markets	12/16/2013	Call 103.2500	2,102,000	2,172,943	2,170,315	2,156,074	0	(16,869)	0	(16,869)	0	0	14,241	14,241	125,624	61,104
91911X-AS-3	VALEANT PHARMACEUTICALS CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,440,000	2,665,700	2,665,700	2,665,700	0	0	0	0	0	0	0	0	81,571	81,571
91913Y-AP-5	VALERO ENERGY CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	7,974,800	7,974,800	7,974,800	0	0	0	0	0	0	0	0	154,583	154,583
92238#-AE-7	Vaupell Hldgs, Inc. Revolver B		09/30/2013	Direct	11/13/2013	Call 100.0000	1,528,571	1,528,571	1,528,571	1,528,571	0	0	0	0	0	0	0	0	3,275	0
92343V-AP-9	VERIZON COMMUNICATIONS CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	14,231,940	14,231,940	14,231,940	0	0	0	0	0	0	0	0	145,667	145,667
92343V-AU-8	VERIZON COMMUNICATIONS CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	7,411,945	7,411,945	7,411,945	0	0	0	0	0	0	0	0	91,875	91,875
924172-D@-5	Vermont Electric Power Co, Inc First Mor		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	429,231	501,380	501,380	501,380	0	0	0	0	0	0	0	0	7,833	7,833
92428F-AE-7	Vermont Transco, LLC First Mortgage Bond		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	4,012,269	4,012,269	4,012,269	0	0	0	0	0	0	0	0	38,500	38,500
92552V-AF-7	VIASAT INC CORPORATE 6.875% 06/15/20		01/01/2013	Security Transfer	02/07/2013	Merrill Lynch,Pierce,Fenner &	112,000	117,040	119,000	116,943	0	(97)	0	(97)	0	0	2,057	2,057	1,219	342
92552V-AF-7	VIASAT INC CORPORATE 6.875% 06/15/20		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	752,000	785,840	785,840	785,840	0	0	0	0	0	0	0	0	2,298	2,298
92553P-AN-2	VIACOM INC CL B CORPORATE		02/21/2013	Deutsche Bank Securities Inc	07/22/2013	Tax Free Exchange	1,000,000	926,600	860,477	926,996	0	396	0	396	0	0	(66,520)	(66,520)	28,681	10,938
92553P-AQ-5	VIACOM INC CL B CORPORATE		03/11/2013	JP Morgan Securities, Inc	08/02/2013	Morgan Stanley & Co, Inc	5,000,000	4,973,700	4,539,200	4,973,188	0	(512)	0	(512)	0	0	(433,988)	(433,988)	96,823	0
927804-FP-4	Virginia Electric Power CORPORATE		08/12/2013	Barclays Capital Inc	08/14/2013	Barclays Capital Inc	10,000,000	9,995,200	9,971,000	9,995,143	0	(57)	0	(57)	0	0	(24,143)	(24,143)	5,167	0
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	7,681,144	7,681,144	7,681,144	0	0	0	0	0	0	0	0	21,391	21,391
92976B-DU-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		07/18/2013	Jefferies & Co, Inc	12/01/2013	Paydown	112,381	122,056	112,381	112,381	0	(9,675)	0	(9,675)	0	0	0	0	1,565	372
92976B-FE-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,654,605	5,654,605	5,654,605	0	0	0	0	0	0	0	0	22,567	22,567

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92976V-AG-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		06/03/2013	Deutsche Bank Securities Inc	12/01/2013	Paydown	175,183	196,582	175,183	175,183	0	(21,398)	0	(21,398)	0	0	0	0	3,088	144
929771-AE-3	WACHOVIA CORP NEW SUB NOTES		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,321,085	6,321,085	6,321,085	0	0	0	0	0	0	0	0	82,563	82,563
92977Q-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/05/2013	Citigroup Capital Markets Inc	12/01/2013	Paydown	379	419	379	379	0	(40)	0	(40)	0	0	0	0	2	0
92978N-AC-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/23/2013	Jefferies & Co, Inc	12/01/2013	Paydown	383,593	397,258	383,593	383,593	0	(13,665)	0	(13,665)	0	0	0	0	9,833	1,631
92978P-AF-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		09/04/2013	Deutsche Bank Securities Inc	12/01/2013	Paydown	81,530	89,782	81,530	81,530	0	(8,252)	0	(8,252)	0	0	0	0	591	96
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/23/2013	Jefferies & Co, Inc	12/01/2013	Paydown	658,833	663,362	658,833	658,833	0	(4,529)	0	(4,529)	0	0	0	0	14,461	2,480
92978Y-AD-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,200,000	3,727,017	3,727,017	3,727,017	0	0	0	0	0	0	0	0	15,300	15,300
92978Y-AF-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/19/2013	Merrill Lynch,Pierce,Fenner &	12/01/2013	Paydown	27,812	30,836	27,812	27,812	0	(3,025)	0	(3,025)	0	0	0	0	133	96
931142-CK-7	WAL MART STORES INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,000,000	16,726,313	16,726,313	16,726,313	0	0	0	0	0	0	0	0	294,667	294,667
931142-CS-0	WAL MART STORES INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	5,188,148	5,188,148	5,188,148	0	0	0	0	0	0	0	0	56,250	56,250
931142-CV-3	WAL MART STORES INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,500,000	5,317,682	5,317,682	5,317,682	0	0	0	0	0	0	0	0	105,422	105,422
93114C-AA-9	Wal-Mart Lease Back CML SER 1991-3 CTF 1		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,978,063	3,432,813	3,432,813	3,432,813	0	0	0	0	0	0	0	0	15,114	15,114
94106L-AU-3	WASTE MANAGEMENT INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,543,106	2,543,106	2,543,106	0	0	0	0	0	0	0	0	45,069	45,069
942683-AE-3	WATSON PHARMACEUTICALS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,752,000	4,567,385	4,567,385	4,567,385	0	0	0	0	0	0	0	0	86,817	86,817
94973V-AH-0	WELLPOINT INC NOTES 5.950% 12/15/34		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	7,163,904	7,163,904	7,163,904	0	0	0	0	0	0	0	0	15,867	15,867
94973V-AT-4	WELLPOINT INC CORPORATE		04/19/2013	Nomura Securities Intl	08/13/2013	Tender (Corp Action)	7,420,000	9,052,919	8,137,291	9,043,962	0	(8,957)	0	(8,957)	0	0	(906,671)	(906,671)	212,789	82,486
94973V-AT-4	WELLPOINT INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,247,000	8,565,118	8,565,118	8,565,118	0	0	0	0	0	0	0	0	158,790	158,790
94978#-CM-7	Wells Fargo BK Northwest, N.A. Equipment		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,510,776	1,716,368	1,716,368	1,716,368	0	0	0	0	0	0	0	0	38,010	38,010
9497EA-AE-1	WELLS FARGO HOME EQUITY ABS FLOATER		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	2,247,350	2,247,350	2,247,350	0	0	0	0	0	0	0	0	400	400
95709T-AD-2	Westar Energy Inc CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	20,000,000	23,936,666	23,936,666	23,936,666	0	0	0	0	0	0	0	0	470,333	470,333
95829T-AA-3	WESTERN GROUP HOUSING LP CORP SINKING FU		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,900,000	7,668,660	7,668,660	7,668,660	0	0	0	0	0	0	0	0	137,138	137,138
959319-AA-2	WESTERN REFINING INC CORPORATE		01/01/2013	Security Transfer	03/25/2013	Tender (Corp Action)	37,000	40,469	39,205	39,757	0	(712)	0	(712)	0	0	(551)	(551)	1,156	185
959319-AA-2	WESTERN REFINING INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	823,000	900,156	900,156	900,156	0	0	0	0	0	0	0	0	4,115	4,115
960386-AH-3	WABTEC CORP CORPORATE 4.375% 08/15/23		08/05/2013	JP Morgan Securities, Inc	08/06/2013	Merrill Lynch,Pierce,Fenner &	8,000,000	7,990,320	8,025,520	7,990,312	0	(8)	0	(8)	0	0	35,208	35,208	972	0
961548-AV-6	WESTVACO CORP BOND 8.200% 01/15/30		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	980,000	1,292,775	1,292,775	1,292,775	0	0	0	0	0	0	0	0	37,055	37,055
961548-AY-0	WESTVACO CORP DEBENTURES		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,500,000	1,974,640	1,974,640	1,974,640	0	0	0	0	0	0	0	0	45,050	45,050
96332H-CG-2	WHIRLPOOL CORP CORPORATE		02/22/2013	Citigroup Capital Markets Inc	03/05/2013	Morgan Stanley & Co, Inc	2,800,000	2,789,808	2,820,020	2,789,760	0	(48)	0	(48)	0	0	30,260	30,260	4,406	0
96950F-AF-1	WILLIAMS PRTNRS CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,112,675	6,112,675	6,112,675	0	0	0	0	0	0	0	0	66,500	66,500
97381W-AT-1	WINDSTREAM CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,675,000	1,809,000	1,809,000	1,809,000	0	0	0	0	0	0	0	0	32,453	32,453
976656-CC-0	WISCONSIN ELEC POWER CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,500,000	2,872,715	2,872,715	2,872,715	0	0	0	0	0	0	0	0	4,722	4,722
98159*-AA-1	Worldwide Machinery Revolver		04/10/2013	Direct	11/20/2013	Call 100.0000	160,767	160,767	160,767	160,767	0	0	0	0	0	0	0	0	4,267	0
982526-AQ-8	WRIGLEY JUNIOR CO WM CORPORATE		10/16/2013	Citigroup Capital Markets Inc	10/18/2013	Credit Suisse First Boston Cor	8,605,000	8,596,481	8,765,827	8,596,474	0	(7)	0	(7)	0	0	169,354	169,354	1,613	0
983024-AF-7	WYETH CORPORATE 6.450% 02/01/24		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,787,080	6,787,080	6,787,080	0	0	0	0	0	0	0	0	134,375	134,375
983024-AN-0	WYETH CORPORATE 5.950% 04/01/37		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,297,000	3,064,120	3,064,120	3,064,120	0	0	0	0	0	0	0	0	34,168	34,168
98310W-AJ-7	WYNDHAM WORLDWIDE CORP CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,135,000	1,171,907	1,171,907	1,171,907	0	0	0	0	0	0	0	0	16,079	16,079
983130-AR-6	WYNN LAS VEGAS CORP 7.750% 08/15/20		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	380,000	433,200	433,200	433,200	0	0	0	0	0	0	0	0	11,126	11,126
983130-AU-9	WYNN LAS VEGAS CORPORATE		08/27/2013	Merrill Lynch,Pierce,Fenner &	08/29/2013	Merrill Lynch,Pierce,Fenner &	2,320,000	2,070,600	2,082,200	2,070,815	0	215	0	215	0	0	11,385	11,385	27,937	26,841
98375Y-AZ-9	XM SATELLITE RADIO INC CORPORATE		01/01/2013	Security Transfer	10/25/2013	Call 110.9430	155,000	172,825	171,962	167,606	0	(5,219)	0	(5,219)	0	0	4,356	4,356	11,622	1,970
98375Y-AZ-9	XM SATELLITE RADIO INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,100,000	1,226,500	1,226,500	1,226,500	0	0	0	0	0	0	0	0	13,979	13,979
98385X-AM-8	XTO ENERGY INC CORPORATE		06/19/2013	Deutsche Bank Securities Inc	11/01/2013	Pierpont Securities	4,256,000	6,024,453	5,725,810	6,008,217	0	(16,236)	0	(16,236)	0	0	(282,407)	(282,407)	219,450	114,114
98385X-AQ-9	XTO ENERGY INC CORPORATE		06/03/2013	Morgan Stanley & Co, Inc	12/02/2013	Goldman Sachs & Co	5,000,000	6,974,050	6,311,550	6,950,516	0	(23,534)	0	(23,534)	0	0	(638,966)	(638,966)	309,896	151,406
98389B-AH-3	XCEL ENERGY INC. CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,800,000	3,758,919	3,758,919	3,758,919	0	0	0	0	0	0	0	0	91,000	91,000
984121-CA-9	XEROX CORPORATION CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,250,000	2,535,927	2,535,927	2,535,927	0	0	0	0	0	0	0	0	5,625	5,625
984121-CB-7	XEROX CORPORATION CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,941,000	5,941,178	5,941,178	5,941,178	0	0	0	0	0	0	0	0	14,823	14,823
98956P-AA-0	ZIMMER HOLDINGS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,248,412	2,248,412	2,248,412	0	0	0	0	0	0	0	0	7,965	7,965
98956P-AB-8	ZIMMER HOLDINGS INC CORPORATE		01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,659,000	10,563,703	10,563,703	10,563,703	0	0	0	0	0	0	0	0	42,874	42,874
98978V-AA-1	ZOETIS INC CORPORATE 3.250% 02/01/23		01/16/2013	Barclays Capital Inc	11/01/2013	Tax Free Exchange	290,000	289,681	276,711	289,693	0	12	0	12	0	0	(12,982)	(12,982)	7,147	0
B8A1DS-D7-4	NASDAQ STOCK MARKET INC CORPORATE	0	08/23/2013	Prudential Invst Mgmt	10/04/2013	ING Bank	408,705	415,457	420,149	423,887	0	(235)	0	(235)	0	8,665	(3,738)	4,927	5,380	3,273
U09513-EX-3	BMW US CAP CORP CORPORATE	0	06/11/2013	Prudential Invst Mgmt	11/12/2013	Commerzbank A.G.	670,375	655,804	669,772	666,812	0	390	0	390	0	10,618	2,960	13,578	3,836	976
U17406-CL-8	CITIGROUP INC (JSC KAZBANK) CORP FLOATE	0	05/20/2013	Citigroup Global Markets LTD	09/09/2013	HSBC Securities (USA) Inc	1,072,377	1,068,672	1,037,525	1,094,072	0	(2,372)	0	(2,372)	0	27,772	(56,547)	(28,775)	24,848	10,588
U59340-AA-4	MICROSOFT CORP CORPORATE	0	08/23/2013	Prudential Invst Mgmt	09/17/2013	Commerzbank A.G.	534,100	485,507	477,272	485,910	0	130	0	130	0	273	(8,638)	(8,365)	5,416	4,338
U64943-AG-5	ZURICH FINANCE USA INC CORP FLOATER	0	07/08/2013	Various	07/18/2013	Prudential Invst Mgmt	1,112,990	1,176,827	1,163,074	1,161,188	0	(1,718)	0	(1,718)	0	(13,920)	1,886	(12,034)	4,528	1,193
U68308-AC-6	ORACLE CORPORATION CORPORATE	0	08/23/2013	Prudential Invst Mgmt	11/21/2013	Various	2,108,398	2,066,463	2,122,323	2,106,340	0	(6)	0	(6)	0	39,884	15,983	55,867	13,782	5,610

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
008916-AJ-7	AGRIUM INC CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,945,000	17,968,209	17,968,209	17,968,209	0	0	0	0	0	0	0	0	422,092	422,092
06366X-TU-6	BANK OF MONTREAL CORP FRGN FLOATER	A	01/22/2013	Bank Of Montreal-Montreal	07/11/2013	Merrill Lynch,Pierce,Fenner &	50,000,000	50,000,000	50,084,000	50,000,000	0	0	0	0	0	0	84,000	84,000	112,713	0
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN	A	05/02/2013	Scotia Capital Markets USA	11/20/2013	Deutsche Bank Securities Inc	7,835,000	9,077,788	8,486,872	8,995,397	0	(82,390)	0	(82,390)	0	0	(508,525)	(508,525)	297,077	108,547
064159-CQ-7	BANK OF NOVA SCOTIA CORP FOREIGN	A	07/10/2013	Merrill Lynch,Pierce,Fenner &	07/24/2013	Scotia Capital Markets USA	10,000,000	9,990,900	10,036,800	9,990,984	0	84	0	84	0	0	45,816	45,816	4,583	0
06417F-LH-1	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN	A	01/25/2013	Citigroup Capital Markets Inc	07/10/2013	Merrill Lynch,Pierce,Fenner &	61,000,000	60,942,238	61,036,600	60,955,928	0	13,690	0	13,690	0	0	80,672	80,672	166,854	10,345
067901-AP-3	BARRICK GOLD CORP CORP FOREIGN	A	04/29/2013	Morgan Stanley & Co, Inc	09/26/2013	Tax Free Exchange	200,000	199,594	175,457	199,601	0	7	0	7	0	0	(24,144)	(24,144)	3,280	0
067901-AQ-1	BARRICK GOLD CORP CORP FOREIGN	A	09/26/2013	Tax Free Exchange	10/09/2013	Morgan Stanley & Co, Inc	200,000	175,457	176,810	175,563	0	106	0	106	0	0	1,247	1,247	3,713	3,280
097751-AY-7	BOMBARDIER INC NT CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	444,000	456,210	456,210	456,210	0	0	0	0	0	0	0	0	7,517	7,517
136069-FU-0	CANADIAN IMPERIAL BANK CORP FOREIGN	A	07/15/2013	Barclays Capital Inc	07/25/2013	CIBC World Martkets Corp	10,000,000	9,993,800	10,030,000	9,993,853	0	53	0	53	0	0	36,147	36,147	4,500	0
136375-BD-3	CANADIAN NATL RAILWAY NT NOTES	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,000,000	12,413,205	12,413,205	12,413,205	0	0	0	0	0	0	0	0	286,350	286,350
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	4,796,856	4,796,856	4,796,856	0	0	0	0	0	0	0	0	19,931	19,931
136385-AL-5	CANADIAN NATL RESOURCES CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	12,204,000	15,722,438	15,722,438	15,722,438	0	0	0	0	0	0	0	0	224,588	224,588
13645R-AF-1	Canadian Pacific Railway Co CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	8,403,079	8,403,079	8,403,079	0	0	0	0	0	0	0	0	53,219	53,219
13645R-AL-8	Canadian Pacific Railway Co Series A Sen	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,894,242	11,541,531	11,541,531	11,541,531	0	0	0	0	0	0	0	0	85,713	85,713
13645R-AM-6	Canadian Pacific Railway Co Series B Sen	A	01/01/2013	Security Transfer	12/05/2013	Redemption 100.0000	146,858	155,561	146,858	146,858	0	(8,703)	0	(8,703)	0	0	0	0	4,287	412
13645R-AR-5	Canadian Pacific Railway Co Senior Secur	A	01/01/2013	Security Transfer	12/24/2013	Redemption 100.0000	186,997	224,886	186,997	186,997	0	(37,890)	0	(37,890)	0	0	0	0	7,848	203
15135U-AD-1	CENOVUS ENERGY INC CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	8,488,592	8,488,592	8,488,592	0	0	0	0	0	0	0	0	84,233	84,233
15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,768,455	6,768,455	6,768,455	0	0	0	0	0	0	0	0	43,125	43,125
22576C-C#-6	Crescent Point Energy Corp Sr. Unsecured	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,000,000	9,328,363	9,328,363	9,328,363	0	0	0	0	0	0	0	0	33,053	33,053
22576C-D@-7	Crescent Point Energy Corp Senior Note	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,000,000	4,213,974	4,213,974	4,213,974	0	0	0	0	0	0	0	0	17,333	17,333
292505-AG-9	ENCANA CORPORATION CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,606,492	12,606,492	12,606,492	0	0	0	0	0	0	0	0	270,833	270,833
318069-A@-0	Finning International Inc Senior Note	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,044,069	2,044,069	2,044,069	0	0	0	0	0	0	0	0	36,720	36,720
318069-B*-1	Finning International Inc Senior Note	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,500,000	2,599,285	2,599,285	2,599,285	0	0	0	0	0	0	0	0	26,156	26,156
36158Z-CA-2	GE CAPITAL CDA FUNDING CORP FOREIGN	C	06/03/2013	CIBC World Martkets Corp	07/25/2013	Scotia Capital Markets USA	486,381	482,989	478,842	486,090	0	1	0	1	0	3,101	(7,248)	(4,147)	1,903	192
49455W-AD-8	KINDER MORGAN INC CORPORATE	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	515,000	562,962	562,962	562,962	0	0	0	0	0	0	0	0	14,351	14,351
49455W-AD-8	KINDER MORGAN INC CORPORATE	A	11/01/2013	Prudential Invst Mgmt	11/27/2013	RBC Capital Markets	263,000	283,722	282,725	282,896	0	(826)	0	(826)	0	0	(171)	(171)	6,163	4,830
552704-AB-4	MEG ENERGY CORP CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	324,000	337,770	337,770	337,770	0	0	0	0	0	0	0	0	9,295	9,295
644535-AD-8	NEW GOLD INC CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	180,000	192,150	192,150	192,150	0	0	0	0	0	0	0	0	2,660	2,660
655422-AU-7	XSTRATA CANADA CORP CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,000,000	3,367,884	3,367,884	3,367,884	0	0	0	0	0	0	0	0	7,333	7,333
707886-B@-5	Penn West Petroleum Ltd. Series E Senior	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,500,000	10,626,522	10,626,522	10,626,522	0	0	0	0	0	0	0	0	51,680	51,680
716442-AH-1	PETRO CANADA BONDS 5.350% 07/15/33	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,780,000	8,856,284	8,856,284	8,856,284	0	0	0	0	0	0	0	0	191,928	191,928
71644E-AJ-1	PETRO CANADA CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	9,546,516	9,546,516	9,546,516	0	0	0	0	0	0	0	0	60,822	60,822
725906-AN-1	PLACER DOME INC TOPR CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,000,000	1,207,146	1,207,146	1,207,146	0	0	0	0	0	0	0	0	13,617	13,617
77509N-AF-0	ROGERS CABLE INC CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	7,685,550	7,685,550	7,685,550	0	0	0	0	0	0	0	0	72,917	72,917
77531Q-AM-0	ROGERS COMMUNICATIONS SECURED 144A	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,694,974	5,694,974	5,694,974	0	0	0	0	0	0	0	0	110,417	110,417
78008S-VJ-2	ROYAL BANK OF CANADA CORP FRGN FLOATER	A	01/08/2013	RBC Capital Markets	12/11/2013	RBC Capital Markets	125,000,000	125,000,000	125,190,100	125,000,000	0	0	0	0	0	0	190,100	190,100	319,293	0
87425E-AK-9	Talisman Energy Inc CORPORATE	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,353,000	8,829,299	8,829,299	8,829,299	0	0	0	0	0	0	0	0	191,484	191,484
87425E-AN-3	Talisman Energy Inc CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	6,612,906	6,612,906	6,612,906	0	0	0	0	0	0	0	0	42,167	42,167
878742-AE-5	TECK RESOURCES LTD CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	930,000	1,056,823	1,056,823	1,056,823	0	0	0	0	0	0	0	0	14,241	14,241
87971M-AR-4	TELUS CORP CORP FOREIGN	C	03/26/2013	RBC Dominion Securities Inc	09/03/2013	RBC Dominion Securities Inc	151,788	156,483	138,017	150,956	0	26	0	26	0	(5,553)	(12,939)	(18,492)	2,201	0
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,835,000	3,481,608	3,481,608	3,481,608	0	0	0	0	0	0	0	0	40,131	40,131
893526-DJ-9	TRANS CANADA PIPELINES CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,500,000	15,273,654	15,273,654	15,273,654	0	0	0	0	0	0	0	0	58,458	58,458
89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,850,000	8,685,470	8,685,470	8,685,470	0	0	0	0	0	0	0	0	117,991	117,991
98417E-AN-0	XSTRATA FINANCE CANADA CORP FOREIGN	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,615,000	10,417,478	10,417,478	10,417,478	0	0	0	0	0	0	0	0	73,715	73,715
98417E-AS-9	XSTRATA FINANCE CANADA CORP FOREIGN	A	09/10/2013	Credit Suisse First Boston Cor	10/30/2013	SG Americas securities LLC	350,000	349,934	353,028	349,940	0	6	0	6	0	0	3,088	3,088	3,807	2,790
C2617@-AA-4	Computershare Investor Service Senior No	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,000,000	15,670,487	15,670,487	15,670,487	0	0	0	0	0	0	0	0	202,350	202,350
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec	C	04/09/2013	Direct	09/30/2013	Redemption 100.0000	949,269	962,756	949,269	949,269	0	0	0	0	0	(13,487)	0	(13,487)	20,489	0
C4861#-AG-8	Irving Oil Limited Senior Note	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,000,000	9,295,890	9,295,890	9,295,890	0	0	0	0	0	0	0	0	106,587	106,587
C5793#-AE-3	McCain Finance (Canada) Ltd Senior Note	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	11,000,000	12,821,447	12,821,447	12,821,447	0	0	0	0	0	0	0	0	171,013	171,013

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
C71058-AB-4	PACIFIC RUBIALES ENERGY CORP CORP FOREIG	A	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	255,000	293,250	293,250	293,250	0	0	0	0	0	0	0	0	976	976
C86268-AB-8	Sun Gro Horticulture CanadaLTD Series B	A	11/01/2013	Prudential Invst Mgmt	11/14/2013	Call 100.0000	5,770,695	6,137,012	5,770,695	6,128,709	0	(8,302)	0	(8,302)	0	0	(358,014)	(358,014)	116,568	99,730
00185A-AA-2	AON PLC CORP Foreign 4.250% 12/12/42	F	03/05/2013	Credit Suisse First Boston Cor	05/17/2013	Tax Free Exchange	4,000,000	3,853,800	3,901,843	3,854,377	0	577	0	577	0	0	47,466	47,466	73,194	40,611
00386S-AJ-1	ABU DHABI NATIONAL ENERG GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	310,000	370,450	370,450	370,450	0	0	0	0	0	0	0	0	911	911
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,600,000	3,016,325	3,016,325	3,016,325	0	0	0	0	0	0	0	0	27,083	27,083
02364W-BE-4	AMERICA MOVIL SAB DE CV CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	20,000,000	20,782,600	20,782,600	20,782,600	0	0	0	0	0	0	0	0	401,042	401,042
03965T-AA-1	ARCOS DORADOS BV CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	160,000	174,400	174,400	174,400	0	0	0	0	0	0	0	0	3,000	3,000
039686-AA-8	ARDAGH PACKAGING FINANCE PLC CORP FOREIG	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	705,000	766,688	766,688	766,688	0	0	0	0	0	0	0	0	10,976	10,976
04013J-AE-5	ARES CLO FUNDS CLO 1.218% 05/17/21	F	05/15/2013	Merrill Lynch,Pierce,Fenner &	11/18/2013	Paydown	8,334,732	8,334,732	8,334,732	8,334,732	0	0	0	0	0	0	0	0	44,079	0
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,664,000	6,316,646	6,316,646	6,316,646	0	0	0	0	0	0	0	0	88,577	88,577
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,275,000	14,438,534	14,438,534	14,438,534	0	0	0	0	0	0	0	0	163,369	163,369
05330J-AA-6	AUTOMOTORES GILDEMEISTER SA CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	310,000	340,225	340,225	340,225	0	0	0	0	0	0	0	0	2,629	2,629
05533U-AA-6	BBVA BANCOMER SA/TEXAS CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	150,000	159,375	159,375	159,375	0	0	0	0	0	0	0	0	2,081	2,081
05541V-AE-6	BG ENERGY CAPITAL PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	11,029,714	11,029,714	11,029,714	0	0	0	0	0	0	0	0	84,444	84,444
055451-AH-1	BHP BILLITON FIN USA LTD CORP FOREIGN	F	01/01/2013	Security Transfer	07/29/2013	Credit Suisse First Boston Cor	19,995,000	25,499,624	24,064,182	25,011,833	0	(487,791)	0	(487,791)	0	0	(947,650)	(947,650)	1,083,063	324,919
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,800,000	14,651,212	14,651,212	14,651,212	0	0	0	0	0	0	0	0	200,819	200,819
05565Q-CB-2	BP CAPITAL MARKETS PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,000,000	13,846,413	13,846,413	13,846,413	0	0	0	0	0	0	0	0	53,472	53,472
05590M-AJ-5	BMI 2011-1AR CLO 1.177% 08/01/21	F	05/09/2013	Citigroup Capital Markets Inc	11/20/2013	Paydown	4,079,409	4,079,409	4,079,409	4,079,409	0	0	0	0	0	0	0	0	21,451	0
05954T-AG-6	BANCO DE CREDITO DEL PERU CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	405,000	427,275	427,275	427,275	0	0	0	0	0	0	0	0	5,611	5,611
05965X-AH-2	BANCO SANTANDER CHILE CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	310,000	325,536	325,536	325,536	0	0	0	0	0	0	0	0	3,197	3,197
06739G-AE-9	BARCLAYS BK PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,500,000	4,989,825	4,989,825	4,989,825	0	0	0	0	0	0	0	0	20,419	20,419
06739G-BP-3	BARCLAYS BK PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,000,000	3,135,365	3,135,365	3,135,365	0	0	0	0	0	0	0	0	32,982	32,982
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,309,876	2,309,876	2,309,876	0	0	0	0	0	0	0	0	25,122	25,122
10553M-AD-3	BRASIL TELECOM SA CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	270,000	281,475	281,475	281,475	0	0	0	0	0	0	0	0	6,081	6,081
12322U-AE-9	BUSHNELL LOAN FUND LTD CLO	F	01/01/2013	Security Transfer	01/28/2013	Paydown	4,110	4,079	4,110	4,110	0	31	0	31	0	0	0	0	55	39
140274-AA-9	CAPLEASE CDO CDO 4.926% 01/29/40	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,954,507	5,239,966	5,239,966	5,239,966	0	0	0	0	0	0	0	0	50,516	50,516
14310D-AA-5	CARLYLE CLO CLO 1.314% 04/18/25	F	03/19/2013	Morgan Stanley & Co, Inc	07/18/2013	Paydown	4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	0	0	0	18,400	0
2027A0-DJ-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	634,000	732,511	732,511	732,511	0	0	0	0	0	0	0	0	6,692	6,692
2027A0-EL-9	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,500,000	2,875,182	2,875,182	2,875,182	0	0	0	0	0	0	0	0	35,417	35,417
21240B-AA-9	Controladora Mab CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	190,000	219,925	219,925	219,925	0	0	0	0	0	0	0	0	2,618	2,618
21685W-CJ-4	RABOBANK NEDERLAND NV CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,500,000	5,257,264	5,257,264	5,257,264	0	0	0	0	0	0	0	0	24,281	24,281
219868-BN-5	CORP ANDINA DE FOMENTO NT GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,575,003	2,575,003	2,575,003	0	0	0	0	0	0	0	0	12,188	12,188
219868-BS-4	CORP ANDINA DE FOMENTO NT GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	331,000	359,781	359,781	359,781	0	0	0	0	0	0	0	0	644	644
21987B-AQ-1	CODELCO INC GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	280,000	283,878	283,878	283,878	0	0	0	0	0	0	0	0	3,827	3,827
21987B-AR-9	CODELCO INC GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	6,088,320	6,088,320	6,088,320	0	0	0	0	0	0	0	0	116,167	116,167
21987D-AA-2	CORP FINANCI DE DESARROL GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	380,000	417,050	417,050	417,050	0	0	0	0	0	0	0	0	7,170	7,170
22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,893,000	9,672,606	9,672,606	9,672,606	0	0	0	0	0	0	0	0	95,315	95,315
22303Q-AL-4	COVIDIEN INTERNATIONAL F CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,500,000	7,343,095	7,343,095	7,343,095	0	0	0	0	0	0	0	0	12,133	12,133
25243Y-AH-2	DIAGEO CAPITAL PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,719,055	12,719,055	12,719,055	0	0	0	0	0	0	0	0	148,507	148,507
268270-AA-3	E.CL S.A. CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,350,000	1,510,353	1,510,353	1,510,353	0	0	0	0	0	0	0	0	35,016	35,016
268789-AB-0	E.ON INTERNATIONAL FINANCE B.V CORP FORE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,360,000	5,993,086	5,993,086	5,993,086	0	0	0	0	0	0	0	0	49,129	49,129
000000-00-0	EIRCOM PLC Term B EUR *******% 09/30/17	D	09/11/2013	Interest Capitalization	09/30/2013	Various	42,649	41,450	42,464	41,450	0	0	0	0	0	0	1,014	1,014	12,408	0
30239X-AB-3	FBG FIN LTD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,026,718	6,026,718	6,026,718	0	0	0	0	0	0	0	0	32,813	32,813
30251G-AH-0	FMG RESOURCES AUG 2006 PTY LTD CORP FORE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,014,000	1,079,910	1,079,910	1,079,910	0	0	0	0	0	0	0	0	13,943	13,943
30605K-AB-7	FAIRWAY LOAN FUNDING CO CLO	F	09/27/2013	Various	10/17/2013	Paydown	3,889,162	3,854,348	3,889,162	3,889,162	0	34,814	0	34,814	0	0	0	0	5,045	1,510
000000-00-0	FLINT GROUP NARROW WEB Ext Term A4 Frenc	D	04/30/2013	Direct	12/19/2013	Redemption 100.0000	164	158	164	164	0	2	0	2	0	5	0	5	6	0
000000-00-0	XSYS PRINT SOLUTIONS AKA Flint Group Ter	D	04/30/2013	Direct	12/19/2013	Redemption 100.0000	6,154	5,986	6,154	6,154	0	(2)	0	(2)	0	169	0	169	227	0
000000-00-0	XSYS PRINT SOLUTIONS AKA Flint Group Ter	D	04/30/2013	Direct	12/19/2013	Redemption 100.0000	74,903	72,862	74,903	74,903	0	(22)	0	(22)	0	2,063	0	2,063	2,761	0
000000-00-0	XSYS PRINT SOLUTIONS AKA Flint Group Ter	D	04/30/2013	Direct	12/19/2013	Redemption 100.0000	3,268	3,179	3,268	3,268	0	(1)	0	(1)	0	90	0	90	120	0
000000-00-0	XSYS PRINT SOLUTIONS AKA Flint Group Ter	D	04/30/2013	Direct	12/19/2013	Redemption 100.0000	17,594	16,938	17,594	17,594	0	171	0	171	0	484	0	484	648	0
000000-00-0	XSYS PRINT SOLUTIONS AKA Flint Group Ter	D	04/30/2013	Direct	12/19/2013	Redemption 100.0000	14,651	14,105	14,651	14,651	0	142	0	142	0	403	0	403	540	0
000000-00-0	XSYS PRINT SOLUTIONS AKA Flint Group Ter	D	04/30/2013	Direct	12/19/2013	Redemption 100.0000	870	847	870	870	0	0	0	0	0	24	0	24	32	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	XSYS PRINT SOLUTIONS AKA Flint Group Ter	D	04/30/2013	Direct	12/19/2013	Redemption 100.0000	87	85	87	87	0	0	0	0	0	2	0	2	3	0
000000-00-0	XSYS PRINT SOLUTIONS AKA Flint Group Ter	D	04/30/2013	Direct	12/19/2013	Redemption 100.0000	29,164	28,369	29,164	29,164	0	(8)	0	(8)	0	803	0	803	1,075	0
000000-00-0	XSYS PRINT SOLUTIONS AKA Flint Group Ter	D	04/30/2013	Direct	12/19/2013	Redemption 100.0000	469	452	469	469	0	5	0	5	0	13	0	13	17	0
34959W-AA-7	FORTRESS CREDIT BSL LIMITED CLO	F	02/27/2013	Merrill Lynch,Pierce,Fenner &	11/15/2013	JP Morgan Securities, Inc	2,000,000	2,000,000	1,977,500	2,000,000	0	0	0	0	0	0	(22,500)	(22,500)	20,622	0
37363B-AA-6	GEORGIAN RAILWAY LLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	200,000	227,500	227,500	227,500	0	0	0	0	0	0	0	0	7,578	7,578
40049J-AZ-0	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,394,894	6,394,894	6,394,894	0	0	0	0	0	0	0	0	152,743	152,743
40051V-AA-3	GRUPO SENDA AUTOTRANSPORTE SA CORP FOREI	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	175,000	181,125	181,125	181,125	0	0	0	0	0	0	0	0	4,492	4,492
411349-AA-1	HANSON PLC CORP FOREIGN	F	11/01/2013	Prudential Invst Mgmt	11/27/2013	Barclays Capital Inc	132,000	144,870	144,705	144,473	0	(397)	0	(397)	0	232	0	232	2,426	1,707
42823B-AB-8	HEWETTS ISLAND CDO LTD CDO	F	06/26/2013	KGS ALPHA CAP MARKETS LP	12/05/2013	Paydown	607,275	596,647	607,275	607,275	0	10,627	0	10,627	0	0	0	0	1,013	242
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,500,000	3,588,804	3,588,804	3,588,804	0	0	0	0	0	0	0	0	19,142	19,142
44986R-AA-4	ING INVSTMT MGMT CLO LTD INGIM CLO	F	02/21/2013	Citigroup Capital Markets Inc	10/17/2013	Morgan Stanley & Co, Inc	2,000,000	2,000,000	1,977,600	2,000,000	0	0	0	0	0	0	(22,400)	(22,400)	16,513	0
45112E-AB-5	ICICI BANK LTD (DUBAI BRANCH) CORP FOREI	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	200,000	209,646	209,646	209,646	0	0	0	0	0	0	0	0	950	950
458204-AJ-3	INTELSAT LUXEMBOURG SA CORPORATE FRGN	F	01/01/2013	Security Transfer	04/22/2013	Call 105.7500	130,000	138,125	137,475	136,805	0	(1,320)	0	(1,320)	0	670	0	670	10,040	5,648
458204-AJ-3	INTELSAT LUXEMBOURG SA CORPORATE FRGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	925,000	982,813	982,813	982,813	0	0	0	0	0	0	0	0	40,186	40,186
458207-AH-0	Intelsat Jackson CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,335,000	1,495,200	1,495,200	1,495,200	0	0	0	0	0	0	0	0	18,913	18,913
47009X-AB-5	JAGUAR LAND ROVER PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	470,000	517,000	517,000	517,000	0	0	0	0	0	0	0	0	4,880	4,880
485161-AK-9	KANSAS CITY SOUTHERN DE MEXICO CORP FORE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	170,000	192,950	192,950	192,950	0	0	0	0	0	0	0	0	501	501
485161-AR-4	KANSAS CITY SOUTHERN DE MEXICO CORP FORE	F	07/17/2013	Credit Suisse First Boston Cor	10/18/2013	Tax Free Exchange	5,000,000	4,711,150	4,602,700	4,717,127	0	5,977	0	5,977	0	0	(114,427)	(114,427)	68,750	32,917
51507Y-AA-4	LANDMARK CDO 0.482% 10/19/20	F	03/13/2013	Morgan Stanley & Co, Inc	10/21/2013	Paydown	2,072,246	2,050,695	2,072,246	2,072,246	0	21,551	0	21,551	0	0	0	0	4,541	1,778
552081-AG-6	LYONDELLBASELL IND NV CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	983,000	1,086,215	1,086,215	1,086,215	0	0	0	0	0	0	0	0	10,376	10,376
55309D-AA-1	MIE HOLDINGS CORP CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	200,000	217,000	217,000	217,000	0	0	0	0	0	0	0	0	2,654	2,654
55377W-AA-6	MTS INTERNATIONAL FUNDING LTD CORPORATE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	310,000	390,988	390,988	390,988	0	0	0	0	0	0	0	0	668	668
56068T-AF-4	MAJAPAHIT HOLDING BV CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	420,000	528,150	528,150	528,150	0	0	0	0	0	0	0	0	14,557	14,557
578470-AB-2	MAYPORT CLO LTD CLO 0.488% 02/22/20	F	08/02/2013	Morgan Stanley & Co, Inc	10/16/2013	Guggenheim Capital Markets	1,596,931	1,579,963	1,586,950	1,577,914	0	(2,049)	0	(2,049)	0	9,036	0	9,036	3,498	1,787
578470-AB-2	MAYPORT CLO LTD CLO 0.488% 02/22/20	F	08/02/2013	Morgan Stanley & Co, Inc	11/22/2013	Paydown	1,051,442	1,040,270	1,051,442	1,051,442	0	11,172	0	11,172	0	0	0	0	1,828	1,176
65504L-AG-2	NOBLE HOLDING INTL LTD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	17,890,000	20,932,576	20,932,576	20,932,576	0	0	0	0	0	0	0	0	360,782	360,782
65504L-AK-3	NOBLE HOLDING INTL LTD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	905,000	957,278	957,278	957,278	0	0	0	0	0	0	0	0	13,990	13,990
656531-AC-4	STATOILHYDRO ASA DEBENTURES	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,000,000	21,027,795	21,027,795	21,027,795	0	0	0	0	0	0	0	0	51,667	51,667
656531-AD-2	STATOILHYDRO ASA CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	7,071,985	7,071,985	7,071,985	0	0	0	0	0	0	0	0	45,681	45,681
67089B-AJ-7	OHA INTREPID LEVERAGED LOAN CLO	F	04/16/2013	Morgan Stanley & Co, Inc	10/20/2013	Paydown	11,876,808	11,876,808	11,876,808	11,876,808	0	0	0	0	0	0	0	0	54,637	0
67514R-AA-6	OCEAN TRAILS CLO CLO 1.671% 08/13/25	F	12/10/2013	Nomura Securities Intl	12/10/2013	Citigroup Capital Markets Inc	4,225,000	4,159,513	4,166,906	4,159,519	0	6	0	6	0	0	7,387	7,387	20,793	20,725
675758-AG-1	ODEBRECHT FINANCE LTD CORP FOREIGN	F	03/06/2013	Barclays Capital Inc	04/26/2013	Tender (Corp Action)	3,499,000	3,997,608	3,980,113	3,992,633	0	(4,974)	0	(4,974)	0	0	(12,521)	(12,521)	117,217	90,974
675758-AH-9	ODEBRECHT FINANCE LTD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	200,000	217,000	217,000	217,000	0	0	0	0	0	0	0	0	142	142
67590E-AA-2	OCTAGON INVESTMENT PARTNERS XV CLO	F	01/24/2013	WELLS FARGO SEC LLC	05/15/2013	Merrill Lynch,Pierce,Fenner &	2,750,000	2,745,406	2,763,750	2,744,838	0	(567)	0	(567)	0	18,912	18,912	11,460	0	0
714294-AC-9	PERRIGO CO LTD CORP FOREIGN	F	11/05/2013	HSBC Securities (USA) Inc	11/05/2013	Various	7,400,000	7,369,142	7,375,728	7,369,142	0	0	0	0	0	6,586	6,586	0	0	0
71645W-AR-2	PETROBRAS INTL FIN CO GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	490,000	551,652	551,652	551,652	0	0	0	0	0	0	0	0	11,267	11,267
71645W-AS-0	PETROBRAS INTL FIN CO GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	15,265,000	19,342,083	19,342,083	19,342,083	0	0	0	0	0	0	0	0	440,777	440,777
71647N-AF-6	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN	F	05/13/2013	Morgan Stanley & Co, Inc	08/07/2013	Morgan Stanley & Co, Inc	230,000	227,304	205,919	227,339	0	35	0	35	0	0	(21,420)	(21,420)	2,292	0
71654Q-BB-7	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	500,000	564,250	564,250	564,250	0	0	0	0	0	0	0	0	10,630	10,630
71654Q-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	425,000	467,500	467,500	467,500	0	0	0	0	0	0	0	0	260	260
71656L-AQ-4	PETROLEOS MEXICANOS GOVT FOREIGN	F	07/11/2013	Morgan Stanley & Co, Inc	08/30/2013	Tax Free Exchange	6,060,000	6,028,549	5,969,100	6,028,495	0	(53)	0	(53)	0	0	(59,395)	(59,395)	34,466	0
716743-AD-1	PETRONAS CAP LTD GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,400,000	1,666,493	1,666,493	1,666,493	0	0	0	0	0	0	0	0	28,379	28,379
718337-AB-4	PHILLIPS ELECTRONICS INC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	9,675,000	12,915,061	12,915,061	12,915,061	0	0	0	0	0	0	0	0	88,083	88,083
718337-AE-8	PHILLIPS ELECTRONICS INC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,195,000	2,919,570	2,919,570	2,919,570	0	0	0	0	0	0	0	0	13,170	13,170
739318-AD-1	Powercor Australia LLC Senior Note	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,216,739	2,216,739	2,216,739	0	0	0	0	0	0	0	0	5,413	5,413
756250-AA-7	RECKITT BENCKISER TREASURY SER CORP FORE	F	09/16/2013	HSBC Securities (USA) Inc	10/15/2013	US Bank NA	790,000	784,802	791,722	784,865	0	63	0	63	0	0	6,858	6,858	1,166	0
767201-AC-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,400,000	4,243,615	4,243,615	4,243,615	0	0	0	0	0	0	0	0	101,906	101,906
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,777,880	6,777,880	6,777,880	0	0	0	0	0	0	0	0	164,271	164,271
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,890,000	9,283,691	9,283,691	9,283,691	0	0	0	0	0	0	0	0	67,240	67,240
76720A-AG-1	RIO TINTO FINANCE PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,086,755	5,086,755	5,086,755	0	0	0	0	0	0	0	0	74,479	74,479

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
76720A-AL-0	RIO TINTO FINANCE PLC CORP FOREIGN	F	06/14/2013	JP Morgan Securities, Inc	10/16/2013	MILLENIUM ADVISORS, LLC	330,000	329,036	330,505	329,142	0	105	0	105	0	0	1,363	1,363	1,538	0
78406J-AA-2	SBERBANK SB CAP SA GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	505,000	544,769	544,769	544,769	0	0	0	0	0	0	0	0	9,999	9,999
78413H-AA-7	SES CORP FOREIGN 3.600% 04/04/23	F	03/26/2013	Merrill Lynch,Pierce,Fenner &	10/30/2013	Credit Suisse First Boston Cor	125,000	124,398	118,904	124,424	0	27	0	27	0	0	(5,520)	(5,520)	2,625	0
801060-AB-0	SANOFI CORP FOREIGN 1.250% 04/10/18	F	04/03/2013	JP Morgan Securities, Inc	09/11/2013	Merrill Lynch,Pierce,Fenner &	795,000	791,510	764,067	791,801	0	291	0	291	0	0	(27,735)	(27,735)	4,306	0
81180W-AE-1	SEAGATE HDD CAYMAN CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,438,000	1,580,003	1,580,003	1,580,003	0	0	0	0	0	0	0	0	4,953	4,953
000000-00-0	SENSATA TECHNOLOGIES BV PUBLIC BANK LOAN	F	12/11/2013	Direct	12/31/2013	Redemption 100.0000	128	129	128	128	0	(1)	0	(1)	0	0	0	0	0	0
81775#-AB-5	SES Global-Americas Hldngs Senior Note	R	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,000,000	6,312,933	6,312,933	6,312,933	0	0	0	0	0	0	0	0	88,422	88,422
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	14,049,660	14,049,660	14,049,660	0	0	0	0	0	0	0	0	28,333	28,333
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	12,839,670	12,839,670	12,839,670	0	0	0	0	0	0	0	0	146,667	146,667
823832-AC-4	SHERIDAN SQUARE CLO LTD 2013-1 CLO	F	02/14/2013	WELLS FARGO SEC LLC	05/24/2013	Citigroup Capital Markets Inc	18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	0	0	0	51,210	0
826200-AC-1	SIEMENS FIN N V CORP FOREIGN	F	01/01/2013	Security Transfer	01/02/2013	Goldman Sachs & Co	3,785,000	4,387,534	4,425,271	4,384,956	0	(2,578)	0	(2,578)	0	0	40,315	40,315	48,364	44,737
826200-AD-9	SIEMENS FIN N V CORP FOREIGN	F	01/01/2013	Security Transfer	01/02/2013	Morgan Stanley & Co, Inc	5,000,000	6,574,435	6,575,350	6,572,922	0	(1,513)	0	(1,513)	0	0	2,428	2,428	119,097	113,993
853254-AG-5	STANDARD CHARTERED PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	800,000	841,208	841,208	841,208	0	0	0	0	0	0	0	0	3,484	3,484
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO	F	01/18/2013	Credit Suisse First Boston Cor	08/02/2013	Guggenheim Capital Markets	1,858,454	1,835,223	1,847,419	1,832,410	0	(2,813)	0	(2,813)	0	0	15,009	15,009	7,207	1,711
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO	F	01/18/2013	Credit Suisse First Boston Cor	11/27/2013	Paydown	50,322,280	49,693,252	50,322,280	50,322,280	0	629,029	0	629,029	0	0	0	0	146,531	46,334
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO	F	03/07/2013	Morgan Stanley & Co, Inc	07/12/2013	Mesirow Financial Inc	9,858,742	9,678,327	9,760,155	9,698,390	0	20,063	0	20,063	0	0	61,765	61,765	25,090	6,483
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO	F	03/07/2013	Various	10/28/2013	Paydown	10,615,095	10,418,585	10,615,095	10,615,095	0	196,510	0	196,510	0	0	0	0	33,202	5,601
865622-BE-3	SUMITOMO MITSUI BANKING CORP CORP FOREIG	F	07/11/2013	Goldman Sachs & Co	07/24/2013	Various	17,175,000	17,152,501	17,274,140	17,152,448	0	(53)	0	(53)	0	0	121,693	121,693	8,048	0
881575-AC-8	TESCO PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,000,000	2,552,131	2,552,131	2,552,131	0	0	0	0	0	0	0	0	15,717	15,717
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	13,631,000	17,881,307	17,881,307	17,881,307	0	0	0	0	0	0	0	0	349,294	349,294
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	F	08/05/2013	Credit Suisse First Boston Cor	09/11/2013	JP Morgan Securities, Inc	430,000	428,904	419,865	428,898	0	(5)	0	(5)	0	0	(9,033)	(9,033)	1,503	0
893830-AS-8	TRANSOCEAN LTD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,637,000	1,909,175	1,909,175	1,909,175	0	0	0	0	0	0	0	0	28,920	28,920
893830-AT-6	TRANSOCEAN LTD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,542,000	6,755,403	6,755,403	6,755,403	0	0	0	0	0	0	0	0	110,963	110,963
893830-AZ-2	TRANSOCEAN LTD CORP 7.350% 12/15/41	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	1,875,000	2,465,721	2,465,721	2,465,721	0	0	0	0	0	0	0	0	6,125	6,125
902133-AG-2	Tyco Electro CORP 7.125% 10/01/37	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,300,000	18,846,828	18,846,828	18,846,828	0	0	0	0	0	0	0	0	254,719	254,719
915436-AE-9	UPM-KYMMENE CORPORATION SENIOR NOTES 144	F	11/01/2013	Prudential Invst Mgmt	12/23/2013	JP Morgan	763,000	793,520	785,890	789,175	0	(4,345)	0	(4,345)	0	0	(3,285)	(3,285)	24,559	17,883
915436-AF-6	UPM-KYMMENE CORPORATION NOTES 144A	F	11/01/2013	Prudential Invst Mgmt	12/23/2013	Barclays Capital Inc	473,000	494,285	499,015	493,584	0	(700)	0	(700)	0	0	5,431	5,431	10,623	6,576
91724R-AD-6	URBI DESARROLLOS URBANOS SAB D CORP FORE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	200,000	189,500	189,500	189,500	0	0	0	0	0	0	0	0	8,017	8,017
91821X-AA-1	VNESHECONOMBANK(VEB FIN GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	570,000	634,125	634,125	634,125	0	0	0	0	0	0	0	0	3,365	3,365
91821X-AE-3	VNESHECONOMBANK(VEB FIN GOVT FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	270,000	295,650	295,650	295,650	0	0	0	0	0	0	0	0	5,563	5,563
92857W-AK-6	VODAFONE GROUP PLC CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,015,000	2,304,033	2,304,033	2,304,033	0	0	0	0	0	0	0	0	34,115	34,115
947075-AE-7	WEATHERFORD INTL LTD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	2,340,000	2,701,015	2,701,015	2,701,015	0	0	0	0	0	0	0	0	48,230	48,230
94707V-AD-2	WEATHERFORD INTERNATIONAL LTD. CORP FORE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	16,786,000	18,218,685	18,218,685	18,218,685	0	0	0	0	0	0	0	0	210,851	210,851
980888-A#-8	Woolworths Ltd Senior Note	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,500,000	9,554,421	9,554,421	9,554,421	0	0	0	0	0	0	0	0	79,192	79,192
980888-AA-9	Woolworths Ltd CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	7,884,063	7,884,063	7,884,063	0	0	0	0	0	0	0	0	49,642	49,642
980888-B*-1	Woolworths Ltd Senior Note	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,000,000	9,711,736	9,711,736	9,711,736	0	0	0	0	0	0	0	0	78,144	78,144
984851-AC-9	YARA INTERNATIONAL ASA CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	6,446,707	6,446,707	6,446,707	0	0	0	0	0	0	0	0	21,875	21,875
B34037-MK-2	EANDIS CVBA MERELBEKE GOVT FOREIGN	D	06/11/2013	Prudential Invst Mgmt	11/07/2013	JP Morgan	541,100	539,484	549,346	552,678	0	(432)	0	(432)	0	13,625	(3,331)	10,294	14,146	7,674
B7894*-AA-0	Silfin NV Series A Senior Note	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	3,500,000	3,851,920	3,851,920	3,851,920	0	0	0	0	0	0	0	0	7,175	7,175
D06216-BN-0	BASF SE CORP FOREIGN 1.875% 02/04/21	D	06/11/2013	Prudential Invst Mgmt	09/03/2013	Citigroup Global Markets LTD	791,310	793,288	774,431	792,906	0	(51)	0	(51)	0	(331)	(18,475)	(18,806)	8,699	5,165
D1668R-LX-3	DAIMLER AG CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	07/17/2013	MIZUHO INT'L PLC	1,051,000	1,058,955	1,058,567	1,054,294	0	(127)	0	(127)	0	(4,534)	4,273	(261)	3,843	2,747
D1668R-MH-7	DAIMLER AG CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	09/04/2013	Various	500,376	495,059	485,708	488,542	0	58	0	58	0	(6,575)	(2,834)	(9,409)	2,056	1,639
D33488-AA-1	REARDEN G HOLDINGS EIN GMBH CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	180,000	199,800	199,800	199,800	0	0	0	0	0	0	0	0	3,583	3,583
D53968-HJ-1	METRO AG, KLOEN CORP FOREIGN	D	03/13/2013	Bayerische Vereinsbank Intl S	11/12/2013	MIZUHO INT'L PLC	134,075	146,226	145,807	145,033	0	(5,374)	0	(5,374)	0	4,181	774	4,955	7,142	354
D53968-JJ-9	METRO AG, KLOEN CORP FOREIGN	D	01/21/2013	MIZUHO INT'L PLC	10/31/2013	Toronto Dominion Bank	688,550	708,550	712,450	709,950	0	(23,320)	0	(23,320)	0	24,720	2,500	27,220	49,896	20,311
D5679#-AA-9	KION GROUP GMBH BK LN TERM B	F	01/31/2013	Interest Capitalization	02/14/2013	Redemption 100.0000	1,479	1,479	1,479	1,479	0	0	0	0	0	0	0	0	2	0
D5679#-AB-7	KION GROUP GMBH BK LN TERM C	F	01/31/2013	Interest Capitalization	02/14/2013	Redemption 100.0223	3,145	3,145	3,145	3,145	0	1	0	1	0	0	0	0	3	0
D82827-AE-2	TALANX AG CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	10/09/2013	Commerzbank A.G.	271,930	273,571	279,745	281,604	0	(303)	0	(303)	0	8,336	(1,858)	6,478	5,657	2,666
D8415#-AB-2	Tower Automotive Holding GmbH Senior Not	D	10/22/2013	Direct	12/02/2013	Redemption 100.0000	141,219	142,396	141,219	141,219	0	0	0	0	0	(1,177)	0	(1,177)	1,010	0
D8T1B1-AA-9	VIER GAS TRANSPORT GMBH CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	09/23/2013	Various	872,043	858,467	866,675	863,084	0	47	0	47	0	4,570	3,591	8,161	4,175	3,422

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
D8T1B1-AC-5	VIER GAS TRANSPORT GMBH CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	11/21/2013	Various	404,505	408,399	416,499	412,466	0	(170)	0	(170)	0	4,237	4,032	8,269	4,190	1,508
D9T70C-AD-6	VOLKSWAGEN LEASING GMBH CORP FOREIGN	D	04/17/2013	Commerzbank A.G.	05/23/2013	Goldman Sachs International	257,530	266,802	266,909	261,613	0	(38)	0	(38)	0	(5,150)	5,296	146	4,424	3,896
E62412-BV-7	IBERDROLA FINANZAS SA BILBAO CORP FOREIG	D	08/23/2013	Prudential Invst Mgmt	10/23/2013	Merrill Lynch International	275,470	286,919	296,970	294,622	0	(1,463)	0	(1,463)	0	9,166	2,348	11,514	9,894	7,294
E62412-BV-7	IBERDROLA FINANZAS SA BILBAO CORP FOREIG	D	08/23/2013	Prudential Invst Mgmt	10/31/2013	Prudential Invst Mgmt	826,220	860,758	890,012	883,504	0	(4,544)	0	(4,544)	0	27,289	6,507	33,796	29,927	21,882
E86849-AW-1	SANTANDER INTL DEBT SA UNIPERS CORP FORE	D	03/05/2013	Goldman Sachs International	05/31/2013	BANCO BILBAO VIZCAYA ARG	652,725	669,801	676,386	669,003	0	(3,104)	0	(3,104)	0	2,306	7,383	9,689	21,437	14,424
E90678-AT-5	TELEFONICA EMISIONES SAU CORP FOREIGN	D	02/27/2013	MIZUHO INT'L PLC	03/15/2013	Prudential Invst Mgmt	194,715	212,675	213,526	211,027	0	(153)	0	(153)	0	(1,496)	2,499	1,003	10,203	9,951
E90678-BH-0	TELEFONICA EMISIONES SAU CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	12/18/2013	JP Morgan	137,305	140,619	152,915	145,699	0	(613)	0	(613)	0	5,693	7,216	12,909	5,971	2,418
E90678-BK-3	TELEFONICA EMISIONES SAU CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	10/30/2013	BANCO SANTANDER SA	275,390	265,982	287,361	277,469	0	(110)	0	(110)	0	11,597	9,892	21,489	6,635	2,176
F01177-AA-6	AEROPORTS PARIS GOVT FOREIGN	D	08/23/2013	Prudential Invst Mgmt	11/20/2013	Various	543,110	506,022	527,348	515,160	0	308	0	308	0	8,831	12,187	21,018	6,516	3,177
F0379H-AN-9	Areva SA GOVT FOREIGN 4.625% 10/05/17	D	07/29/2013	Societe Generale	08/29/2013	Prudential Invst Mgmt	933,870	1,017,847	1,015,915	1,022,165	0	(1,544)	0	(1,544)	0	5,861	(6,250)	(389)	38,813	35,296
F04907-CV-5	Groupe Auchan SA CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	11/21/2013	Deutsche Bank AG-London-Client	403,905	384,611	393,416	388,404	0	374	0	374	0	3,419	5,012	8,431	5,776	3,381
F0819H-ZG-5	BANQUE PSA FINANCE CORP FOREIGN	D	02/13/2013	Commerzbank A.G.	07/08/2013	MIZUHO INT'L PLC	577,553	617,960	581,595	586,674	0	(2,488)	0	(2,488)	0	(28,798)	(5,079)	(33,877)	10,914	2,251
F0R83B-BK-5	AIR LIQUIDE CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	10/30/2013	Various	272,620	264,213	268,686	272,942	0	(21)	0	(21)	0	8,750	(4,256)	4,494	3,890	1,666
F1058U-4M-5	BNP PARIBAS CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	10/07/2013	Commerzbank A.G.	543,820	517,826	533,297	527,930	0	377	0	377	0	9,727	5,367	15,094	2,909	1,890
F1058U-Q5-8	BNP PARIBAS CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	07/10/2013	NATIXIS S.A.	383,580	396,188	386,112	383,929	0	(8)	0	(8)	0	(12,251)	2,182	(10,069)	4,200	3,274
F12033-CM-0	DANONE CORP FOREIGN 1.125% 11/27/17	D	06/11/2013	Prudential Invst Mgmt	09/02/2013	MIZUHO INT'L PLC	923,020	922,692	919,162	922,182	0	49	0	49	0	(560)	(3,020)	(3,580)	8,023	5,579
F12033-CN-8	DANONE CORP FOREIGN 1.250% 06/06/18	D	06/11/2013	Prudential Invst Mgmt	08/27/2013	Various	662,055	657,457	659,866	659,876	0	71	0	71	0	2,348	(10)	2,338	3,620	2,191
F12033-CQ-1	DANONE CORP FOREIGN 2.600% 06/28/23	D	08/23/2013	Prudential Invst Mgmt	11/06/2013	MITSUBISHI UFJ SEC INTL	404,235	400,039	408,932	403,913	0	(8)	0	(8)	0	3,882	5,019	8,901	3,916	1,597
F13913-AB-8	CARREFOUR SA CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	09/03/2013	Morgan Stanley United Kingdom	131,885	134,346	133,400	134,167	0	(122)	0	(122)	0	(56)	(767)	(823)	1,768	1,179
F13913-AC-6	CARREFOUR SA CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	08/27/2013	Deutsche Bank AG-London-Client	267,490	260,897	262,207	261,492	0	18	0	18	0	577	715	1,292	1,282	1,190
F1391L-DF-6	CARREFOUR SA CORP FOREIGN	D	03/01/2013	BANCO SANTANDER SA	06/05/2013	Prudential Invst Mgmt	653,600	723,246	723,836	718,527	0	(4,636)	0	(4,636)	0	(82)	5,308	5,226	16,844	9,716
F1413L-BR-6	CASINO GUICHARD PERRACH CORP FOREIGN	D	04/29/2013	Various	11/14/2013	Societe Generale	1,072,360	1,119,911	1,133,077	1,130,856	0	(26,860)	0	(26,860)	0	37,805	2,221	40,026	47,345	13,074
F2940H-FA-8	ELECTRICITE DE FRANCE GOVT FOREIGN	D	04/23/2013	ING Bank	08/29/2013	Credit Lyonnais	466,918	562,518	564,246	570,728	0	(5,052)	0	(5,052)	0	13,262	(6,482)	6,780	31,064	22,297
F4901M-V3-8	HSBC FRANCE CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	09/25/2013	Societe Generale	539,700	527,025	535,145	538,983	0	34	0	34	0	11,924	(3,838)	8,086	7,125	3,958
F4R92Y-AC-5	AUTOROUTES DU SUD DE LA FRANCE CORP FORE	D	06/11/2013	Prudential Invst Mgmt	06/17/2013	ROYAL BK CANADA EURO	266,800	271,541	275,989	274,528	0	(18)	0	(18)	0	3,005	1,461	4,466	3,215	2,993
F7S48D-HU-1	RCI BANQUE CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	10/24/2013	Various	582,534	553,224	589,449	576,920	0	326	0	326	0	23,370	12,529	35,899	8,917	2,339
F7S48D-HX-5	RCI BANQUE CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	09/23/2013	BNP PARIBAS (Lond. Branch)	486,342	481,121	487,718	487,026	0	(26)	0	(26)	0	5,930	693	6,623	2,612	1,797
F84215-AM-8	GECINA CORP FOREIGN 4.500% 09/19/14	D	03/08/2013	Royal Bank of Scotland	07/23/2013	Morgan Stanley United Kingdom	1,549,620	1,668,557	1,616,368	1,608,227	0	(21,942)	0	(21,942)	0	(38,387)	8,141	(30,246)	57,640	27,939
F84215-AN-6	GECINA CORP FOREIGN 4.250% 02/03/16	D	07/11/2013	MIZUHO INT'L PLC	10/08/2013	Royal Bank of Scotland	135,715	137,685	145,055	144,448	0	(836)	0	(836)	0	7,599	607	8,206	3,951	2,440
F91560-AA-7	THALES SA CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	09/19/2013	Various	934,210	926,524	937,420	937,015	0	(170)	0	(170)	0	10,662	404	11,066	7,570	3,660
F93777-AA-2	TOTAL CAPITAL INTL SA CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	07/16/2013	ING Bank	130,475	131,229	129,496	129,777	0	5	0	5	0	(1,457)	(281)	(1,738)	957	676
F97984-DK-5	VIVENDI SA CORP FOREIGN	D	03/13/2013	Commerzbank A.G.	06/10/2013	Citigroup Global Markets LTD	396,615	416,177	424,679	420,300	0	(2,220)	0	(2,220)	0	6,342	4,380	10,722	8,211	4,479
F9T17D-AK-2	UNIBAIL-RODAMCO SE CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	09/19/2013	Deutsche Bank AG-London-Client	667,400	642,136	645,843	642,464	0	183	0	183	0	144	3,379	3,523	4,754	3,291
G0405#-AE-0	INCISIVE MEDIA BK LN TERM B1 BIDCO	D	12/31/2012	Interest Capitalization	03/28/2013	Redemption 141.2731	216	221	305	305	0	126	44	82	0	1	0	1	2	0
G0753U-AP-0	BAA FUNDING LIMITED, ST. HELIE CORP FORE	D	05/21/2013	BANCO SANTANDER SA	07/08/2013	Barclays Bank PLC-Lond Brk/Dlr	192,518	219,455	217,260	218,363	0	(717)	0	(717)	0	(374)	(1,103)	(1,477)	3,542	2,382
G08289-BD-4	BANK OF IRELAND MTGE BK CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	12/23/2013	ING Bank	546,820	542,823	565,051	558,971	0	(3,335)	0	(3,335)	0	19,484	6,080	25,564	18,703	9,173
G1591#-AH-5	Britvic plc Sr. Unsecured Notes	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	7,000,000	7,864,895	7,864,895	7,864,895	0	0	0	0	0	0	0	0	12,985	12,985
G1846@-AD-9	Capita Holdings Limited Sr. Unsecured No	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,000,000	9,850,526	9,850,526	9,850,526	0	0	0	0	0	0	0	0	156,240	156,240
G1910#-AF-3	Cobham, plc. Sr. Unsecured Notes	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,500,000	5,209,448	5,209,448	5,209,448	0	0	0	0	0	0	0	0	85,930	85,930
G1968#-AB-3	Cattles plc Senior Note - Series B	F	06/06/2013	Direct	06/12/2013	Call 45.3347	903,809	409,740	409,740	409,740	0	0	0	0	0	0	0	0	0	0
G1968#-AB-3	Cattles plc Senior Note - Series B	F	06/12/2013	Direct	12/30/2013	Redemption 10.6794	294,126	31,411	31,411	31,411	0	0	0	0	0	0	0	0	0	0
G1968#-AB-3	Cattles plc Senior Note - Series B	F	06/12/2013	Direct	12/30/2013	Capital Distribution	0	262,715	262,715	262,715	0	0	0	0	0	0	0	0	0	0
G24136-SM-9	CO OPERATIVE BANK PLC CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	09/17/2013	Barclays Bank PLC-Lond Brk/Dlr	333,813	304,596	302,935	308,255	0	0	0	0	0	3,659	(5,320)	(1,661)	7,211	4,962
G26240-AB-9	Dairy Crest Group Plc Senior Note	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,440,813	5,440,813	5,440,813	0	0	0	0	0	0	0	0	70,446	70,446

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	DUNDEE HOLDCO 3 LTD DONCASTERS PLC TERM																			
G2866#-AD-0		F	04/10/2013	Interest Capitalization	04/10/2013	Redemption 100.0000	38,097	38,097	38,097	38,097	0	0	0	0	0	0	0	0	0	0
G2866@-AA-8	DUNDEE PIKCO LTD DONCASTERS PLC TERM BK	D	04/08/2013	Interest Capitalization	04/10/2013	Redemption 100.0000	123,997	127,945	123,997	127,945	0	0	0	0	0	0	(3,948)	(3,948)	1,573	0
G33365-TB-6	FCE BANK PLC CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	09/03/2013	MIZUHO INT'L PLC	923,195	933,644	932,639	932,430	0	(825)	0	(825)	0	(389)	209	(180)	5,549	1,423
G33365-TE-0	FCE BANK PLC CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	09/03/2013	Deutsche Bank AG-London-Client	527,540	523,515	516,467	517,452	0	77	0	77	0	(6,140)	(985)	(7,125)	2,732	2,406
G3424#-AD-3	G4S PLC Sr. Unsecured Notes	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	4,600,000	5,466,185	5,466,185	5,466,185	0	0	0	0	0	0	0	0	143,811	143,811
G4732#-AB-2	INCISIVE MEDIA PLC BK LN TERM B1 IML	D	12/31/2012	Interest Capitalization	03/28/2013	Redemption 145.0124	102	99	148	148	0	66	7	59	0	(10)	0	(10)	1	0
G4804L-AB-2	INTERCONTINENTAL HOTELS CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	06/11/2013	JP Morgan	155,255	158,443	157,551	158,435	0	(2)	0	(2)	0	(5)	(884)	(889)	3,264	3,214
G5161*-AH-0	Johnston Press plc Senior Secured Note	F	10/17/2013	Direct	12/31/2013	Call 100.0000	129,377	69,327	129,377	68,817	0	(510)	0	(510)	0	0	60,561	60,561	10,222	3,161
G5161*-AH-0	Johnston Press plc Senior Secured Note	F	03/27/2013	Direct	12/31/2013	Redemption 100.0000	86,357	45,600	86,357	86,357	0	40,757	0	40,757	0	0	0	0	6,673	2,145
G5161*-AL-1	Johnston Press plc Senior Note	F	10/17/2013	Direct	12/31/2013	Call 100.0000	31,517	16,975	31,517	16,891	0	(84)	0	(84)	0	0	14,626	14,626	2,352	726
G5161*-AL-1	Johnston Press plc Senior Note	F	03/27/2013	Direct	12/31/2013	Redemption 100.0000	21,036	11,107	21,036	21,036	0	9,929	0	9,929	0	0	0	0	1,543	496
G5161*-AM-9	Johnston Press plc Senior Note	D	10/17/2013	Direct	10/17/2013	Call 100.0000	76,216	78,063	76,216	76,216	0	0	0	0	0	(1,846)	0	(1,846)	1,574	0
G5161*-AM-9	Johnston Press plc Senior Note	D	01/15/2013	Direct	06/30/2013	Redemption 100.0000	381	404	381	381	0	0	0	0	0	(23)	0	(23)	20	0
G5161*-AN-7	Johnston Press plc Sr. Secured Notes	F	10/17/2013	Various	12/31/2013	Call 100.0000	116,716	65,430	116,716	65,737	0	307	0	307	0	0	50,980	50,980	8,298	32
G5161*-AN-7	Johnston Press plc Sr. Secured Notes	F	01/15/2013	Various	12/31/2013	Redemption 100.0000	112,203	62,951	112,203	112,203	0	49,252	0	49,252	0	0	0	0	5,419	31
G6177#-AA-1	Inchcape plc Senior Note	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	6,678,571	7,490,208	7,490,208	7,490,208	0	0	0	0	0	0	0	0	41,875	41,875
G62748-AC-5	WM MORRISON SUPERMARKETS PLC CORP FOREIG	D	08/23/2013	Prudential Invst Mgmt	09/04/2013	Lloyds Bank	394,710	396,004	390,037	390,449	0	24	0	24	0	(5,579)	(412)	(5,991)	1,995	1,604
G63983-KY-8	NATIONWIDE BUILDING SOCIETY CORP FOREIGN	D	07/03/2013	Royal Bank of Scotland	11/21/2013	Various	1,147,128	1,152,660	1,188,669	1,183,711	0	(9,400)	0	(9,400)	0	40,451	4,958	45,409	33,906	19,237
G6710E-AD-2	ODEBRECHT FINANCE LTD CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	250,000	285,000	285,000	285,000	0	0	0	0	0	0	0	0	3,403	3,403
G76311-AH-5	ROLLS ROYCE GROUP PLC CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	09/17/2013	Citigroup Global Markets LTD	318,710	297,021	302,934	303,993	0	57	0	57	0	6,915	(1,059)	5,856	2,749	1,898
G76311-AJ-1	ROLLS ROYCE GROUP PLC CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	09/05/2013	Credit Lyonnais	527,900	527,494	515,262	521,696	0	33	0	33	0	(5,831)	(6,433)	(12,264)	2,582	2,051
G768JD-QZ-2	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN	D	09/27/2013	Mitsubishi Tokyo	11/22/2013	Prudential Invst Mgmt	673,100	734,627	734,165	730,415	0	(3,181)	0	(3,181)	0	(1,031)	3,750	2,719	16,468	12,017
G84228-BM-9	STANDARD CHARTERED PLC CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	06/24/2013	Lloyds Bank	153,895	149,455	140,217	148,149	0	8	0	8	0	(1,314)	(7,932)	(9,246)	2,994	2,721
G87598-AA-5	Tensator Holdings Ltd Senior Secured Ter	F	09/16/2013	Interest Capitalization	12/16/2013	Redemption 100.0000	1,745	1,745	1,745	1,745	0	0	0	0	0	0	0	0	35	0
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter	D	09/16/2013	Interest Capitalization	12/16/2013	Redemption 100.0000	1,914	1,745	1,914	1,745	0	0	0	0	0	0	169	169	39	0
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter	D	09/16/2013	Interest Capitalization	12/16/2013	Redemption 100.0000	1,546	1,475	1,546	1,475	0	0	0	0	0	0	70	70	31	0
G8781#-AC-1	Thames Water Utilities Senior Secured	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	5,000,000	5,284,453	5,284,453	5,284,453	0	0	0	0	0	0	0	0	72,678	72,678
G8842P-AD-4	SSE PLC CORP FOREIGN 2.000% 06/17/20	D	08/23/2013	Prudential Invst Mgmt	10/14/2013	JP Morgan	1,354,430	1,322,761	1,351,312	1,342,702	0	183	0	183	0	19,757	8,611	28,368	8,379	4,899
G9289W-AA-3	UNIVERSITY OF CAMBRIDGE CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	10/24/2013	Morgan Stanley United Kingdom	161,675	148,644	161,618	154,819	0	31	0	31	0	6,143	6,800	12,943	3,228	875
G9877#-AA-8	YourCash Solutions Ltd Senior Secured No	D	02/07/2013	Direct	12/31/2013	Redemption 100.0000	171,723	168,260	171,723	171,723	0	0	0	0	0	3,463	0	3,463	7,602	0
J26989-AA-1	JAPAN BK FOR INTL COOPERATION GOVT FOREI	C	03/12/2013	CIBC World Martkets Corp	03/13/2013	RBC Capital Markets	390,111	389,415	392,522	389,947	0	0	0	0	0	532	2,575	3,107	0	0
K1658R-AA-9	CARLSBERG BREWERIES A/S CORP FOREIGN	D	05/29/2013	BANCO SANTANDER SA	10/25/2013	Goldman Sachs International	552,140	538,877	569,008	576,907	0	(1,591)	0	(1,591)	0	39,621	(7,899)	31,722	18,346	12,389
K22272-6E-1	DANSKE BANK CORP FOREIGN	D	04/23/2013	JP Morgan	10/30/2013	Various	684,715	672,752	704,148	701,953	0	(4,824)	0	(4,824)	0	34,025	2,195	36,220	21,142	12,986
K3662H-AD-5	CARLSBERG BREWERIES A/S CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	10/25/2013	ING Bank	207,053	199,048	204,916	208,212	0	(29)	0	(29)	0	9,194	(3,297)	5,897	5,197	2,961
K3752#-AD-0	Copenhagen Airport A/S Sr. Unsecured Not	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	8,000,000	9,118,047	9,118,047	9,118,047	0	0	0	0	0	0	0	0	2,507	2,507
L0172M-BC-3	ALROSA FINANCE SA CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	265,000	307,297	307,297	307,297	0	0	0	0	0	0	0	0	3,309	3,309
N14302-AJ-4	BMW FINANCE NV CORP FOREIGN	D	02/12/2013	ING Bank	07/16/2013	ING Bank	521,900	575,821	570,880	558,839	0	(2,784)	0	(2,784)	0	(14,199)	12,042	(2,157)	8,644	1,525
N14775-AA-3	BOSCH INVT NEDERLAND B V CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	09/03/2013	Barclays Bank PLC-Lond Brk/Dlr	263,770	257,181	253,850	254,183	0	18	0	18	0	(3,016)	(334)	(3,350)	1,992	1,747
N1613N-AF-8	BAT HLDGS BV CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	09/02/2013	Goldman Sachs International	395,580	393,967	384,587	393,777	0	49	0	49	0	(239)	(9,190)	(9,429)	7,460	5,250
N2557F-DU-5	DEUTSCHE TELEKOM INT FIN CORP FOREIGN	D	01/25/2013	ING Bank	10/04/2013	Various	661,270	706,970	694,312	689,761	0	(9,379)	0	(9,379)	0	(7,830)	4,551	(3,279)	13,733	806
N2557F-FE-9	DEUTSCHE TELEKOM INT FIN CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	07/16/2013	ING Bank	913,325	927,913	909,991	917,553	0	(58)	0	(58)	0	(10,302)	(7,562)	(17,864)	9,731	7,797
N4345#-AD-9	Iberdrola Intl B V Senior Notes	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	14,000,000	14,350,852	14,350,852	14,350,852	0	0	0	0	0	0	0	0	303,893	303,893
N43452-CB-0	IBERDROLA INTL BV CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	10/17/2013	Citigroup Global Markets LTD	675,055	716,247	737,162	723,193	0	(1,415)	0	(1,415)	0	8,362	13,969	22,331	29,623	24,551

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
N4345B-2E-5	IBERDROLA INTL BV CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	09/23/2013	BNP PARIBAS (Lond. Branch)	945,665	910,093	930,686	921,571	0	256	0	256	0	11,222	9,114	20,336	7,970	5,371
N4828?-ZA-2	KBC IFIMA NV CORP FOREIGN	D	11/19/2013	Prudential Invst Mgmt	11/20/2013	MITSUBISHI UFJ SEC INTL	405,750	415,208	414,677	415,176	0	(32)	0	(32)	0	0	(500)	(500)	1,795	1,654
N4960Z-AB-3	KAZMUNAIGAZ FINANCE SUB B.V. GOVT FOREIG	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	760,000	946,200	946,200	946,200	0	0	0	0	0	0	0	0	8,276	8,276
N4R204-SX-4	ING BK NV CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	12/03/2013	NATIXIS S.A.	1,220,085	1,197,483	1,239,972	1,229,357	0	(999)	0	(999)	0	32,873	10,615	43,488	17,675	6,344
N5107U-AJ-8	KBC INTERNATIONALE FINANCIERIN CORP FORE	D	01/22/2013	MIZUHO INT'L PLC	09/02/2013	Various	526,955	561,041	548,105	545,238	0	(9,961)	0	(9,961)	0	(5,842)	2,868	(2,974)	22,205	8,536
N5107U-CG-2	KBC INTERNATIONALE FINANCIERIN CORP FORE	D	05/23/2013	Credit Suisse First Boston Cor	11/06/2013	Morgan Stanley United Kingdom	269,490	272,003	281,046	280,886	0	(3,583)	0	(3,583)	0	12,466	159	12,625	6,437	1,586
N6588E-AJ-0	ALLIANZ FINANCE BV CORP FOREIGN	D	02/06/2013	Citigroup Global Markets LTD	09/23/2013	Deutsche Bank AG-London-Client	405,285	436,201	439,609	433,669	0	(1,921)	0	(1,921)	0	(610)	5,939	5,329	22,714	14,088
N7660F-BM-8	RWE FINANCE BV CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	09/19/2013	JP Morgan	400,440	394,480	393,104	399,139	0	54	0	54	0	4,605	(6,035)	(1,430)	4,875	2,684
N7S22V-GR-0	REPSOL INTL FIN BV CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	12/18/2013	BANCO BILBAO VIZCAYA ARG	411,915	383,415	408,826	395,251	0	740	0	740	0	11,097	13,574	24,671	6,191	2,505
N7S88V-QS-8	RABOBANK NEDERLAND CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	10/09/2013	Deutsche Bank AG-London-Client	407,895	383,004	395,952	390,440	0	213	0	213	0	7,222	5,512	12,734	3,848	2,423
N8172P-AB-0	DEUTSCHE ANNINGTON FIN BV CORP FOREIGN	D	10/04/2013	Barclays Bank PLC-Lond Brk/Dlr	12/17/2013	Morgan Stanley United Kingdom	550,160	553,932	566,197	558,932	0	(302)	0	(302)	0	5,303	7,265	12,568	6,971	3,546
N8172P-AE-4	DEUTSCHE ANNINGTON FIN BV CORP FOREIGN	D	11/26/2013	Prudential Invst Mgmt	12/09/2013	Morgan Stanley United Kingdom	1,094,720	1,117,831	1,128,317	1,134,389	0	(258)	0	(258)	0	16,815	(6,072)	10,743	7,067	4,887
N93695-CY-3	VOLKSWAGEN INTL FIN NV CORP FO CORP FORE	D	06/11/2013	Prudential Invst Mgmt	10/08/2013	Various	1,070,760	1,055,444	1,067,506	1,070,685	0	2	0	2	0	15,239	(3,180)	12,059	5,360	2,227
N93695-CZ-0	VOLKSWAGEN INTL FIN NV CORP FO CORP Fore	D	08/23/2013	Prudential Invst Mgmt	11/12/2013	MIZUHO INT'L PLC	603,338	584,698	596,399	587,879	0	440	0	440	0	2,740	8,520	11,260	7,736	4,936
N96789-AF-4	WUERTH FINANCE INT BV-INAVTIVE CORP FORE	D	08/23/2013	Prudential Invst Mgmt	09/02/2013	Deutsche Bank AG-London-Client	329,650	325,093	321,903	321,260	0	41	0	41	0	(3,874)	644	(3,230)	1,691	1,504
P2205J-AE-0	CENCOSUD SA CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	390,000	415,350	415,350	415,350	0	0	0	0	0	0	0	0	9,593	9,593
P31442-AA-7	CORPORACION LINDLEY SA CORP SINKING FUND	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	170,000	196,350	196,350	196,350	0	0	0	0	0	0	0	0	1,211	1,211
P6830J-AA-2	AES EL SALVADOR TRUST CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	190,000	195,225	195,225	195,225	0	0	0	0	0	0	0	0	5,344	5,344
P8674J-AB-5	Sigma Alimentos CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	360,000	429,300	429,300	429,300	0	0	0	0	0	0	0	0	1,031	1,031
P9379R-AA-5	Empresas Public CORP FOREIGN	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	300,000	376,524	376,524	376,524	0	0	0	0	0	0	0	0	9,658	9,658
P9592Y-AD-5	URBI DESARROLLOS URBANOS SAB D CORP FORE	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	130,000	123,825	123,825	123,825	0	0	0	0	0	0	0	0	5,489	5,489
Q26915-QW-3	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	D	06/11/2013	Prudential Invst Mgmt	09/10/2013	Mitsubishi Tokyo	397,590	395,253	390,569	397,044	0	24	0	24	0	1,768	(6,475)	(4,707)	3,912	2,238
Q3920#-AA-7	Fonterra Co-Op Group Senior Unsecured	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	10,784,237	10,784,237	10,784,237	0	0	0	0	0	0	0	0	185,744	185,744
Q7162L-AD-6	ORIGIN ENERGY FIN LTD CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	08/29/2013	Various	395,155	392,907	380,619	392,298	0	50	0	50	0	(660)	(11,679)	(12,339)	3,125	1,328
Q8051R-AB-9	RE1 LIMITED CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt	12/04/2013	JP Morgan	271,750	277,767	281,128	280,317	0	(38)	0	(38)	0	2,589	811	3,400	2,154	1,726
Q8T40A-HC-0	TELSTRA CORP LTD CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	06/12/2013	Commerzbank A.G.	530,980	527,637	530,895	530,855	0	(1)	0	(1)	0	3,219	40	3,259	3,419	3,181
Q91948-AA-5	Transpower New Zealand Ltd Senior Notes	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	10,000,000	10,315,809	10,315,809	10,315,809	0	0	0	0	0	0	0	0	74,317	74,317
T0579B-AD-7	A2A SPA CORP FOREIGN 3.250% 07/10/23	D	08/23/2013	Prudential Invst Mgmt	09/05/2013	BANCO SANTANDER SA	791,850	799,546	782,379	790,699	0	(10)	0	(10)	0	(8,837)	(8,319)	(17,156)	4,442	3,208
T3552V-AF-3	EDISON SPA CORP FOREIGN	D	02/20/2013	Royal Bank of Scotland	02/25/2013	Credit Lyonnais	1,447,820	1,596,008	1,580,180	1,572,627	0	(142)	0	(142)	0	(23,239)	7,553	(15,686)	16,754	16,690
T36792-CY-2	ENEL-SOCIETA PER AZIONI CORP FOREIGN	D	01/18/2013	Morgan Stanley United Kingdom	10/30/2013	JP Morgan	545,460	576,163	601,381	582,542	0	(5,516)	0	(5,516)	0	11,896	18,839	30,735	35,141	15,645
T55067-8D-6	INTESA SANPAOLO SPA CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	10/30/2013	MIZUHO INT'L PLC	275,390	268,686	293,800	280,165	0	(232)	0	(232)	0	11,710	13,635	25,345	12,476	7,559
T55067-A7-6	INTESA SANPAOLO SPA CORP FOREIGN	D	05/16/2013	BANCO SANTANDER SA	07/05/2013	Prudential Invst Mgmt	387,420	406,307	401,504	407,014	0	(932)	0	(932)	0	1,639	(5,510)	(3,871)	7,531	5,538
T55067-YV-7	INTESA SANPAOLO SPA CORP FOREIGN	D	08/23/2013	Prudential Invst Mgmt	10/30/2013	Deutsche Bank AG-London-Client	413,085	406,168	436,057	418,923	0	(160)	0	(160)	0	12,915	17,134	30,049	16,342	12,636
T5R13J-BP-6	INTESA SANPAOLO SPA CORP FOREIGN	D	05/29/2013	Various	09/18/2013	Merrill Lynch International	667,450	688,588	699,688	701,074	0	(6,344)	0	(6,344)	0	18,830	(1,387)	17,443	38,027	26,451
T6690H-AB-9	MEDIOBANCA BANCA DI CREDITO FI CORP FORE	D	01/24/2013	BANCO SANTANDER SA	11/12/2013	Credit Lyonnais	268,150	274,231	277,669	274,354	0	(2,466)	0	(2,466)	0	2,589	3,315	5,904	11,109	2,975
T92777-AG-5	TELECOM ITALIA SPA CORP FOREIGN	D	11/22/2013	Prudential Invst Mgmt	11/26/2013	Bayerische Vereinsbank Intl S	135,065	134,257	134,153	134,699	0	(1)	0	(1)	0	444	(546)	(102)	1,173	1,043
W25381-GS-2	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI	D	06/11/2013	Prudential Invst Mgmt	08/29/2013	ROYAL BK CANADA EURO	400,215	396,469	398,134	400,854	0	(17)	0	(17)	0	4,402	(2,720)	1,682	6,024	4,250
W5818N-AC-9	NORDEA BANK AB CORP FOREIGN	D	01/22/2013	MIZUHO INT'L PLC	11/21/2013	Various	655,215	732,099	725,559	718,239	0	(2,278)	0	(2,278)	0	(11,581)	7,320	(4,261)	32,573	25,034
W6314J-CB-5	NORDEA BK AB CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	10/07/2013	Credit Suisse First Boston Cor	679,775	657,462	674,269	677,604	0	132	0	132	0	20,011	(3,336)	16,675	4,635	1,491
W7530K-HG-2	SBAB BANK AB GOVT FOREIGN	D	06/11/2013	Prudential Invst Mgmt	09/05/2013	Barclays Bank PLC-Lond Brk/Dlr	395,925	393,724	387,227	393,927	0	98	0	98	0	104	(6,700)	(6,596)	2,103	746
W95890-CX-0	TELIASONERA AB CORP FOREIGN	D	10/09/2013	JP Morgan	10/09/2013	JP Morgan	135,965	152,550	152,550	152,550	0	0	0	0	0	0	0	0	3,069	3,069

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Y5377J-AL-9	VOLKSWAGEN AG CORP FOREIGN	D	02/27/2013	UBS Limited	07/29/2013	Credit Lyonnais	397,935	426,989	431,338	430,871	0	(2,339)	0	(2,339)	0	6,221	467	6,688	6,803	1,467
Y5377J-AL-9	VOLKSWAGEN AG CORP FOREIGN	D	06/11/2013	Prudential Invst Mgmt	10/30/2013	MIZUHO INT'L PLC	137,695	143,853	148,971	149,279	0	(813)	0	(813)	0	6,239	(308)	5,931	3,519	1,656
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,469,065,368	6,193,328,183	6,130,996,735	6,184,986,983	0	(5,206,951)	3,686,889	(8,893,840)	0	552,674	(53,990,260)	(53,437,586)	83,455,400	55,059,114
Bonds - Hybrid Securities																				
693475-AM-7	PNC FINANCIAL SERVICES PERPETUAL		05/02/2013	JP Morgan Securities, Inc	05/03/2013	JP Morgan Securities, Inc	170,000	170,000	171,615	170,000	0	0	0	0	0	0	1,615	1,615	0	0
37957T-AG-6	GLOBO COMMUNICACOES PARTNERSHI PERPETUAL	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	350,000	379,750	379,750	379,750	0	0	0	0	0	0	0	0	4,314	4,314
F4276D-GN-8	GDF SUEZ S A PERPETUAL FRGN	D	08/23/2013	Prudential Invst Mgmt	09/04/2013	Various	395,290	406,625	399,256	401,486	0	0	0	0	0	(5,139)	(2,230)	(7,369)	2,448	1,870
F9652W-CC-7	AXA SA CORP FRGN FLOATER	D	07/30/2013	Various	11/05/2013	Various	931,485	952,470	992,916	966,162	0	(3,105)	0	(3,105)	0	16,796	26,754	43,550	41,192	28,013
G0504L-BS-5	Aquarius + Invst CORP FRGN FLOATER	D	08/23/2013	Prudential Invst Mgmt	12/18/2013	BNP PARIBAS (Lond. Branch)	274,610	259,283	275,159	266,566	0	(202)	0	(202)	0	7,484	8,594	16,078	9,332	5,345
G0504L-BS-5	Aquarius + Invst CORP FRGN FLOATER	D	06/11/2013	Prudential Invst Mgmt	07/08/2013	Various	659,418	660,834	664,385	660,466	0	(86)	0	(86)	0	(282)	3,919	3,637	8,763	7,605
L8968N-AA-7	TALANX FINANZ (LUXEMBOURG) SA CORP FRGN	D	02/06/2013	Citigroup Global Markets LTD	12/20/2013	Bayerische Vereinsbank Intl S	410,055	474,850	513,881	474,660	0	(5,052)	0	(5,052)	0	4,862	39,221	44,083	51,819	22,422
P3367D-AA-3	COSAN SA INDUSTRIA E COMERCIO PERPETUAL	F	01/01/2013	Security Transfer	01/01/2013	Prudential Invst Mgmt	370,000	406,075	406,075	406,075	0	0	0	0	0	0	0	0	4,748	4,748
4899999. Subtotal - Bonds - Hybrid Securities							3,560,858	3,709,887	3,803,037	3,725,165	0	(8,445)	0	(8,445)	0	23,721	77,873	101,594	122,616	74,317
Bonds - Parent, Subsidiaries and Affiliates																				
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		10/31/2013	Direct	12/01/2013	Redemption 100.0000	348,725	348,725	348,725	348,725	0	0	0	0	0	0	0	0	11,267	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							348,725	348,725	348,725	348,725	0	0	0	0	0	0	0	0	11,267	0
8399998. Total - Bonds							17,748,444,705	17,886,525,155	17,747,735,182	17,883,174,705	0	(331,265)	3,687,097	(4,018,362)	0	667,946	(135,439,494)	(134,771,548)	127,872,482	93,751,789
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
D64826-12-2	RWE AG PFD	D	10/29/2013	UBS Limited	11/11/2013	Deutsche Bank Securities Inc	1,954.000	68,330	64,393	66,164	0	0	0	0	0	(2,166)	(1,770)	(3,936)	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								68,330	64,393	66,164	0	0	0	0	0	(2,166)	(1,770)	(3,936)	0	0
8999998. Total - Preferred Stocks								68,330	64,393	66,164	0	0	0	0	0	(2,166)	(1,770)	(3,936)	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
000360-20-6	AAON INC COM		08/13/2013	JP Morgan	09/10/2013	WELLS FARGO SEC LLC	900.000	23,132	22,887	23,132	0	0	0	0	0	0	(245)	(245)	0	0
000361-10-5	AAR CORP COM		04/16/2013	Deutsche Bank Securities Inc	06/12/2013	Various	1,900.000	33,028	39,856	33,028	0	0	0	0	0	0	6,828	6,828	143	0
00104Q-10-7	AFC ENTERPRISES INC COM		02/12/2013	Various	04/16/2013	Various	6,800.000	194,183	230,079	194,183	0	0	0	0	0	0	35,896	35,896	0	0
001084-10-2	AGCO CORP COM		08/26/2013	Various	09/24/2013	Various	73,300.000	4,004,745	4,357,110	4,004,745	0	0	0	0	0	0	352,364	352,364	5,640	0
001204-10-6	AGL RESOURCES INC COM		06/12/2013	UBS Limited	06/26/2013	JP Morgan	19,400.000	815,324	819,844	815,324	0	0	0	0	0	0	4,520	4,520	0	0
001228-10-5	AG Mortgage Investment Trust I COM		07/29/2013	Various	12/10/2013	Various	39,900.000	811,311	806,294	811,311	0	0	0	0	0	0	(5,017)	(5,017)	2,640	0
00130H-10-5	AES CORPORATION COM		07/15/2013	Various	09/24/2013	Various	844,500.000	10,626,242	10,787,716	10,626,242	0	0	0	0	0	0	161,475	161,475	46,924	0
00163U-10-6	AMAG Pharmaceuticals Inc COM		07/29/2013	Various	08/13/2013	Various	6,600.000	153,588	148,396	153,588	0	0	0	0	0	0	(5,192)	(5,192)	0	0
00164V-10-3	AMC NETWORKS INC COM		07/29/2013	Various	08/26/2013	Various	14,900.000	1,000,730	974,071	1,000,730	0	0	0	0	0	0	(26,659)	(26,659)	0	0
001744-10-1	AMN HEALTHCARE SERVICES COM		08/13/2013	Various	10/25/2013	Various	32,800.000	480,085	445,946	480,085	0	0	0	0	0	0	(34,139)	(34,139)	0	0
00206R-10-2	AT&T INC COM		05/28/2013	Various	08/13/2013	Various	331,500.000	12,304,149	11,672,927	12,304,149	0	0	0	0	0	0	(631,222)	(631,222)	107,775	0
00207R-10-1	ATMI INC COM		02/12/2013	Various	08/26/2013	Various	15,500.000	327,063	370,251	327,063	0	0	0	0	0	0	43,188	43,188	0	0
002535-30-0	Aarons Inc COM		09/10/2013	WELLS FARGO SEC LLC	10/25/2013	Various	12,900.000	348,881	358,951	348,881	0	0	0	0	0	0	10,071	10,071	0	0
002824-10-0	ABBOTT LABORATORIES COM		05/28/2013	UBS Limited	12/10/2013	Various	41,400.000	1,590,795	1,488,502	1,590,795	0	0	0	0	0	0	(102,293)	(102,293)	2,660	0
00287Y-10-9	ABBVIE INC COM		06/26/2013	JP Morgan	08/13/2013	JP Morgan	23,600.000	1,021,526	1,056,289	1,021,526	0	0	0	0	0	0	34,763	34,763	9,440	0
00287Y-10-9	ABBVIE INC COM		01/02/2013	Spin Off	09/24/2013	Various	114,800.000	3,118,714	5,295,342	3,118,714	0	0	0	0	0	0	2,176,629	2,176,629	137,760	0
002896-20-7	ABERCROMBIE & FITCH CO. COM		04/16/2013	Various	05/28/2013	Various	101,400.000	4,820,930	5,061,260	4,820,930	0	0	0	0	0	0	240,330	240,330	0	0
004225-10-8	Acadia Pharmaceuticals, Inc. Common Stoc		09/03/2013	Direct	09/19/2013	Direct	3,227.000	66,250	77,702	66,250	0	0	0	0	0	0	11,452	11,452	0	0
004446-10-0	ACETO CORPORATION COM		08/13/2013	JP Morgan	09/10/2013	WELLS FARGO SEC LLC	2,900.000	49,828	43,138	49,828	0	0	0	0	0	0	(6,690)	(6,690)	0	0
00484M-10-6	Acorda Therapeutics Inc COM		11/25/2013	Various	12/10/2013	Various	53,900.000	2,005,783	1,813,001	2,005,783	0	0	0	0	0	0	(192,782)	(192,782)	0	0
00506D-10-0	Active Network Inc/The COM		09/24/2013	Various	11/18/2013	Various	187,800.000	1,401,014	2,185,917	1,401,014	0	0	0	0	0	0	784,903	784,903	0	0
00507V-10-9	Activision Blizzard Inc COM		09/24/2013	Various	11/14/2013	Morgan Stanley & Co, Inc	83,700.000	1,424,770	1,458,221	1,424,770	0	0	0	0	0	0	33,452	33,452	0	0
00508B-10-2	ACTUATE CORP COM		07/29/2013	Various	09/24/2013	Various	28,300.000	198,937	203,413	198,937	0	0	0	0	0	0	4,476	4,476	0	0
005125-10-9	ACXIOM CORP COM		01/28/2013	Various	02/25/2013	Various	13,300.000	249,622	230,855	249,622	0	0	0	0	0	0	(18,767)	(18,767)	0	0
006739-10-6	Addus HomeCare Corp COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	8,000.000	185,976	157,160	185,976	0	0	0	0	0	0	(28,816)	(28,816)	0	0
00738A-10-6	ADTRAN INC COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	19,900.000	500,644	514,515	500,644	0	0	0	0	0	0	13,870	13,870	1,791	0
00766T-10-0	AECOM Technology Corp COM		08/13/2013	Various	11/25/2013	Various	62,300.000	1,860,947	1,853,478	1,860,947	0	0	0	0	0	0	(7,469)	(7,469)	0	0
00767E-10-2	Aegerion Pharmaceuticals Inc COM		09/10/2013	WELLS FARGO SEC LLC	10/25/2013	Various	17,600.000	1,676,664	1,499,077	1,676,664	0	0	0	0	0	0	(177,587)	(177,587)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
007973-10-0	ADVANCED ENERGY INDUSTRIES COM		06/12/2013	Various	09/24/2013	Various	51,400.000	938,668	981,067	938,668	0	0	0	0	0	0	42,399	42,399	0	0
007974-10-8	ADVENT SOFTWARE INC. COM		05/08/2013	SG Americas securities LLC	06/12/2013	Various	6,400.000	196,064	207,508	196,064	0	0	0	0	0	0	11,444	11,444	0	0
00817Y-10-8	AETNA INC COM		07/15/2013	Various	09/24/2013	Various	98,200.000	6,169,770	6,356,226	6,169,770	0	0	0	0	0	0	186,456	186,456	10,660	0
008492-10-0	AGREE REALTY CORP REIT		08/13/2013	Various	09/10/2013	Various	12,000.000	345,913	360,150	345,913	0	0	0	0	0	0	14,236	14,236	4,428	0
009158-10-6	AIR PRODS & CHEMS INC COM		01/28/2013	WELLS FARGO SEC LLC	02/12/2013	SG Americas securities LLC	3,800.000	335,764	335,525	335,764	0	0	0	0	0	0	(239)	(239)	0	0
00922R-10-5	Air Transport Services Group I COM		03/25/2013	Various	08/26/2013	Various	13,800.000	81,829	85,218	81,829	0	0	0	0	0	0	3,389	3,389	0	0
00971T-10-1	AKAMAI TECHNOLOGIES INC COM		07/15/2013	Various	09/10/2013	Various	241,700.000	9,831,826	10,253,135	9,831,826	0	0	0	0	0	0	421,309	421,309	0	0
011659-10-9	ALASKA AIR GROUP COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	11,300.000	877,004	841,635	877,004	0	0	0	0	0	0	(35,369)	(35,369)	0	0
014491-10-4	Alexander & Baldwin Inc COM		06/12/2013	Various	08/13/2013	Various	18,600.000	609,194	676,714	609,194	0	0	0	0	0	0	67,520	67,520	0	0
015351-10-9	ALEXION PHARMACEUTICALS COM		09/24/2013	Various	11/14/2013	Various	61,000.000	6,223,654	6,043,264	6,223,654	0	0	0	0	0	0	(180,390)	(180,390)	0	0
018490-10-2	ALLERGAN INC COM		07/29/2013	Various	09/24/2013	Various	224,400.000	22,295,713	20,087,807	22,295,713	0	0	0	0	0	0	(2,207,906)	(2,207,906)	2,615	0
018522-30-0	Allete COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	5,600.000	276,666	290,164	276,666	0	0	0	0	0	0	13,498	13,498	0	0
018680-30-6	Alliance Fiber Optic Products COM		10/25/2013	Various	11/25/2013	JP Morgan	26,700.000	715,749	581,384	715,749	0	0	0	0	0	0	(134,365)	(134,365)	0	0
018804-10-4	ALLIANT TECHSYSTEMS INC COM		02/25/2013	Deutsche Bank Securities Inc	08/26/2013	Various	8,600.000	566,627	875,597	566,627	0	0	0	0	0	0	308,970	308,970	4,472	0
019344-10-0	Allied Nevada Gold Corp COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	105,300.000	610,529	423,622	610,529	0	0	0	0	0	0	(186,908)	(186,908)	0	0
020002-10-1	ALLSTATE CORP COM		03/11/2013	Various	03/25/2013	Citigroup Inc	10,400.000	488,623	504,993	488,623	0	0	0	0	0	0	16,370	16,370	1,300	0
020520-10-2	ALON USA ENERGY INC COM		05/28/2013	Various	06/26/2013	Various	39,900.000	759,659	694,218	759,659	0	0	0	0	0	0	(65,441)	(65,441)	2,958	0
02153W-10-0	Altisource Residential Corp COM		11/25/2013	JP Morgan	12/10/2013	Various	17,600.000	478,471	517,958	478,471	0	0	0	0	0	0	39,487	39,487	0	0
023586-10-0	AMERCO COM		01/28/2013	WELLS FARGO SEC LLC	06/12/2013	Various	1,200.000	159,227	198,768	159,227	0	0	0	0	0	0	39,541	39,541	0	0
023608-10-2	AMEREN CORP COM		09/10/2013	Various	09/24/2013	Various	330,600.000	11,160,820	11,140,477	11,160,820	0	0	0	0	0	0	(20,343)	(20,343)	146,600	0
024013-10-4	American Assets Trust Inc COM		11/25/2013	Various	12/10/2013	Various	58,300.000	1,885,178	1,848,383	1,885,178	0	0	0	0	0	0	(36,795)	(36,795)	14,070	0
024835-10-0	AMERICAN CAMPUS COMM COM		10/25/2013	JP Morgan	11/14/2013	Morgan Stanley & Co, Inc	41,500.000	1,468,893	1,388,051	1,468,893	0	0	0	0	0	0	(80,842)	(80,842)	14,940	0
02503Y-10-3	American Capital Ltd COM		06/26/2013	JP Morgan	07/15/2013	WELLS FARGO SEC LLC	60,800.000	738,416	808,762	738,416	0	0	0	0	0	0	70,346	70,346	0	0
02504A-10-4	American Capital Mortgage Inve COM		09/24/2013	Various	10/25/2013	Various	490,100.000	11,637,729	10,163,923	11,637,729	0	0	0	0	0	0	(1,473,806)	(1,473,806)	367,340	0
025537-10-1	American Electric Power Co COM		07/15/2013	Various	09/24/2013	Various	119,900.000	5,440,701	5,308,658	5,440,701	0	0	0	0	0	0	(132,042)	(132,042)	54,683	0
026874-78-4	AMERICAN INTL GROUP INC COM		03/25/2013	Citigroup Inc	09/10/2013	WELLS FARGO SEC LLC	114,600.000	4,329,932	5,573,215	4,329,932	0	0	0	0	0	0	1,243,283	1,243,283	8,730	0
02913V-10-3	American Public Education Inc COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	3,600.000	122,519	119,070	122,519	0	0	0	0	0	0	(3,449)	(3,449)	0	0
02916P-10-3	AMERICAN RAILCAR INDS COM		01/28/2013	Various	05/28/2013	Various	4,200.000	154,791	177,854	154,791	0	0	0	0	0	0	23,063	23,063	775	0
02927E-30-3	American Residential Propertie REIT		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	11,000.000	192,896	187,451	192,896	0	0	0	0	0	0	(5,445)	(5,445)	0	0
029429-10-7	AMERICAN SCIENCE & ENG COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/25/2013	Various	1,300.000	85,579	84,511	85,579	0	0	0	0	0	0	(1,068)	(1,068)	100	0
029899-10-1	AMERICAN STS WTR CO COM		09/24/2013	Various	10/25/2013	Various	24,900.000	1,074,774	1,132,058	1,074,774	0	0	0	0	0	0	57,284	57,284	6,075	0
029899-10-1	AMERICAN STS WTR CO COM		09/04/2013	Stock Split	09/10/2013	WELLS FARGO SEC LLC	4,800.000	0	0	0	0	0	0	0	0	0	0	0	0	0
03027X-10-0	American Tower Corp REIT		01/28/2013	Various	03/11/2013	Various	100,700.000	7,946,787	7,672,565	7,946,787	0	0	0	0	0	0	(274,222)	(274,222)	0	0
030371-10-8	American Vanguard Corp COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	8,700.000	259,721	260,000	259,721	0	0	0	0	0	0	278	278	0	0
030506-10-9	AMERICAN WOODMARK CORP COM		10/25/2013	Various	12/10/2013	Various	15,700.000	549,394	562,414	549,394	0	0	0	0	0	0	13,020	13,020	0	0
031162-10-0	AMGEN INC COM		08/13/2013	Various	08/26/2013	Various	21,400.000	2,166,257	2,370,012	2,166,257	0	0	0	0	0	0	203,755	203,755	6,580	0
03216B-20-8	AmREIT Inc COM		06/26/2013	JP Morgan	07/15/2013	WELLS FARGO SEC LLC	4,100.000	76,711	77,355	76,711	0	0	0	0	0	0	644	644	0	0
032511-10-7	ANADARKO PETE CORP COM		10/25/2013	Various	12/10/2013	Various	130,200.000	11,552,940	11,521,906	11,552,940	0	0	0	0	0	0	(31,034)	(31,034)	19,089	0
032654-10-5	ANALOG DEVICES INC COM		04/16/2013	Deutsche Bank Securities Inc	05/28/2013	UBS Limited	40,100.000	1,791,784	1,833,172	1,791,784	0	0	0	0	0	0	41,387	41,387	0	0
034164-10-3	The Andersons, Inc COM		03/11/2013	Various	03/25/2013	Various	5,300.000	245,799	255,163	245,799	0	0	0	0	0	0	9,364	9,364	0	0
035255-10-8	Anika Therapeutics Inc COM		08/26/2013	Various	09/10/2013	WELLS FARGO SEC LLC	11,200.000	257,502	255,048	257,502	0	0	0	0	0	0	(2,454)	(2,454)	0	0
035623-10-7	ANN INC COM		02/25/2013	Deutsche Bank Securities Inc	05/28/2013	UBS Limited	6,100.000	169,317	187,240	169,317	0	0	0	0	0	0	17,922	17,922	0	0
03571O-40-9	ANNALY MTG MGMT INC COM		11/14/2013	Various	12/10/2013	Various	882,400.000	10,866,100	10,464,740	10,866,100	0	0	0	0	0	0	(401,360)	(401,360)	7,960	0
037411-10-5	APACHE CORP COM		09/10/2013	Various	09/24/2013	Various	45,600.000	3,530,226	3,679,532	3,530,226	0	0	0	0	0	0	149,306	149,306	5,800	0
037598-10-9	APOGEE ENTERPRISES INC COM		01/28/2013	Various	04/16/2013	Various	9,500.000	234,583	226,769	234,583	0	0	0	0	0	0	(7,814)	(7,814)	855	0
037604-10-5	APOLLO GROUP INC COM		03/25/2013	Various	04/16/2013	Various	120,600.000	2,419,408	2,343,259	2,419,408	0	0	0	0	0	0	(76,148)	(76,148)	0	0
03762U-10-5	Apollo Commercial Real Estate REIT		01/16/2013	Merrill Lynch, Pierce Fenner &	03/25/2013	Various	13,800.000	240,672	239,118	240,672	0	0	0	0	0	0	(1,554)	(1,554)	0	0
03763V-10-2	Apollo Residential Mortgage In COM		07/15/2013	Various	09/10/2013	Various	112,100.000	2,100,432	1,829,076	2,100,432	0	0	0	0	0	0	(271,356)	(271,356)	56,070	0
037833-10-0	APPLE COMPUTER INC COM		04/16/2013	Various	07/29/2013	Various	42,000.000	18,838,329	18,775,240	18,838,329	0	0	0	0	0	0	(63,089)	(63,089)	122,940	0
038222-10-5	APPLIED MATLS INC COM		03/25/2013	Citigroup Inc	05/08/2013	Various	136,900.000	1,823,234	2,021,204	1,823,234	0	0	0	0	0	0	197,970	197,970	0	0
039483-10-2	ARCHER DANIELS MIDLAND C COM		11/25/2013	Various	12/10/2013	SG Americas securities LLC	50,900.000	1,761,966	1,843,064	1,761,966	0	0	0	0	0	0	81,098	81,098	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
039670-10-4	ARCTIC CAT INC COM		01/28/2013	WELLS FARGO SEC LLC	06/12/2013	Various	5,600.000	212,962	257,543	212,962	0	0	0	0	0	0	44,580	44,580	560	0
04010E-10-9	Argan Inc COM		01/28/2013	Various	05/08/2013	Various	7,200.000	137,589	125,529	137,589	0	0	0	0	0	0	(12,061)	(12,061)	0	0
04013V-10-8	Ares Commercial Real Estate Co COM		01/16/2013	Merrill Lynch, Pierce Fenner &	05/08/2013	Various	2,600.000	44,980	42,496	44,980	0	0	0	0	0	0	(2,484)	(2,484)	650	0
041356-20-5	Arlington Asset Investment Cor COM		06/26/2013	Various	12/10/2013	Various	35,400.000	911,863	928,564	911,863	0	0	0	0	0	0	16,701	16,701	47,338	0
042315-10-1	ARMOUR Residential REIT Inc REIT		01/16/2013	Merrill Lynch, Pierce Fenner &	02/25/2013	Deutsche Bank Securities Inc	9,200.000	63,664	60,933	63,664	0	0	0	0	0	0	(2,731)	(2,731)	736	0
04270V-10-6	ARRIS GROUP INC COM		07/29/2013	Various	08/13/2013	Various	76,900.000	1,210,352	1,196,022	1,210,352	0	0	0	0	0	0	(14,330)	(14,330)	0	0
042735-10-0	ARROW ELECTRS INC COM		05/08/2013	SG Americas securities LLC	06/12/2013	Various	46,500.000	1,816,544	1,833,755	1,816,544	0	0	0	0	0	0	17,211	17,211	0	0
043136-10-0	ARTHROCARE CORP COM		05/08/2013	SG Americas securities LLC	05/28/2013	UBS Limited	3,600.000	125,316	123,012	125,316	0	0	0	0	0	0	(2,304)	(2,304)	0	0
043176-10-6	Aruba Networks Inc COM		02/12/2013	SG Americas securities LLC	05/08/2013	SG Americas securities LLC	88,400.000	1,950,458	1,522,690	1,950,458	0	0	0	0	0	0	(427,768)	(427,768)	0	0
044103-10-9	ASHFORD HOSPITALITY TRUS COM		07/29/2013	Various	08/26/2013	Various	35,300.000	413,097	425,648	413,097	0	0	0	0	0	0	12,551	12,551	444	0
045327-10-3	ASPEN TECHNOLOGY COM		08/13/2013	JP Morgan	10/25/2013	JP Morgan	17,100.000	571,516	589,608	571,516	0	0	0	0	0	0	18,092	18,092	0	0
045604-10-5	ASSOC ESTATES RLTY REIT COM		06/12/2013	UBS Limited	06/26/2013	JP Morgan	25,700.000	404,312	405,161	404,312	0	0	0	0	0	0	848	848	0	0
04624B-10-3	Astex Pharmaceuticals COM		04/16/2013	Various	06/12/2013	Various	108,900.000	612,148	551,321	612,148	0	0	0	0	0	0	(60,827)	(60,827)	0	0
046265-10-4	ASTORIA FINANCIAL CORP COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	6,300.000	88,175	85,245	88,175	0	0	0	0	0	0	(2,930)	(2,930)	0	0
046433-10-8	Astronics Corp COM		07/29/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	7,000.000	293,432	288,596	293,432	0	0	0	0	0	0	(4,836)	(4,836)	0	0
049560-10-5	ATMOS ENERGY CORP COM		07/15/2013	Various	08/13/2013	JP Morgan	29,000.000	1,214,498	1,240,965	1,214,498	0	0	0	0	0	0	26,467	26,467	2,730	0
050095-10-8	ATWOOD OCEANICS INC COM		06/26/2013	JP Morgan	07/15/2013	WELLS FARGO SEC LLC	5,000.000	260,650	280,810	260,650	0	0	0	0	0	0	20,160	20,160	0	0
05070J-10-2	Audience Inc COM		07/15/2013	Various	08/13/2013	Various	40,600.000	566,260	520,360	566,260	0	0	0	0	0	0	(45,900)	(45,900)	0	0
05334D-10-7	AUXILIUM PHARMACEUTICALS COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/12/2013	SG Americas securities LLC	18,600.000	352,284	315,754	352,284	0	0	0	0	0	0	(36,530)	(36,530)	0	0
053588-10-9	AVEO Pharmaceuticals Inc COM		04/16/2013	Various	05/08/2013	SG Americas securities LLC	73,200.000	522,989	180,804	522,989	0	0	0	0	0	0	(342,185)	(342,185)	0	0
05379B-10-7	AVISTA CORP COM		11/25/2013	Various	12/10/2013	Various	61,100.000	1,694,592	1,667,424	1,694,592	0	0	0	0	0	0	(27,168)	(27,168)	11,712	0
053807-10-3	AVNET INC COMMON		06/26/2013	Various	09/24/2013	Various	175,600.000	6,146,789	6,395,138	6,146,789	0	0	0	0	0	0	248,350	248,350	7,545	0
054303-10-2	Avon Products Inc COM		09/10/2013	WELLS FARGO SEC LLC	11/14/2013	Various	120,400.000	2,461,578	2,151,677	2,461,578	0	0	0	0	0	0	(309,901)	(309,901)	6,348	0
05463D-10-0	AXIALL CORP COM		03/25/2013	Citigroup Inc	04/16/2013	Deutsche Bank Securities Inc	32,600.000	2,016,734	1,766,496	2,016,734	0	0	0	0	0	0	(250,238)	(250,238)	2,608	0
054937-10-7	BB&T CORPORATION COM		07/15/2013	Various	08/13/2013	Various	36,900.000	1,283,452	1,312,101	1,283,452	0	0	0	0	0	0	28,649	28,649	8,487	0
05541T-10-1	BGC Partners Inc COM		08/26/2013	Various	09/24/2013	Various	62,600.000	345,353	344,035	345,353	0	0	0	0	0	0	(1,318)	(1,318)	6,000	0
05615F-10-2	Babcock & Wilcox Co/The COM		09/24/2013	Various	11/14/2013	Various	95,900.000	2,831,120	2,901,348	2,831,120	0	0	0	0	0	0	70,229	70,229	2,752	0
056525-10-8	Badger Meter Inc COM		01/28/2013	Various	05/08/2013	Various	5,600.000	276,737	266,218	276,737	0	0	0	0	0	0	(10,520)	(10,520)	595	0
057224-10-7	Baker Hughes Inc COM		11/14/2013	Various	12/10/2013	Various	54,300.000	3,150,539	2,966,660	3,150,539	0	0	0	0	0	0	(183,879)	(183,879)	2,790	0
057665-20-0	Balchem Corp COM		09/24/2013	Merrill Lynch, Pierce Fenner &	11/25/2013	JP Morgan	100.000	5,210	5,891	5,210	0	0	0	0	0	0	681	681	0	0
059692-10-3	BANCORPSOUTH INC COM		08/13/2013	Various	09/24/2013	Various	60,200.000	1,080,458	1,207,755	1,080,458	0	0	0	0	0	0	127,297	127,297	780	0
06647F-10-2	Bankrate Inc COM		08/26/2013	Various	11/25/2013	Various	73,700.000	1,072,946	1,029,630	1,072,946	0	0	0	0	0	0	(43,316)	(43,316)	0	0
06652K-10-3	BankUnited Inc COM		05/28/2013	UBS Limited	06/12/2013	Various	12,400.000	311,798	311,296	311,798	0	0	0	0	0	0	(503)	(503)	0	0
06652V-20-8	BANNER CORP COM		03/25/2013	Citigroup Inc	05/28/2013	UBS Limited	3,200.000	101,033	104,256	101,033	0	0	0	0	0	0	3,223	3,223	384	0
067806-10-9	Barnes Group Inc COM		08/26/2013	Morgan Stanley & Co, Inc	09/10/2013	WELLS FARGO SEC LLC	8,000.000	258,784	261,561	258,784	0	0	0	0	0	0	2,777	2,777	0	0
068463-10-8	BARRETT BUSINESS SVCS COM		06/12/2013	Various	06/26/2013	Various	4,600.000	232,374	223,779	232,374	0	0	0	0	0	0	(8,595)	(8,595)	0	0
071813-10-9	BAXTER INTL INC COM		05/08/2013	SG Americas securities LLC	05/28/2013	UBS Limited	72,400.000	5,114,698	5,237,416	5,114,698	0	0	0	0	0	0	122,718	122,718	0	0
073271-10-8	Bazaarvoice Inc COM		02/25/2013	Deutsche Bank Securities Inc	04/16/2013	Deutsche Bank Securities Inc	12,500.000	84,586	85,588	84,586	0	0	0	0	0	0	1,001	1,001	0	0
073295-10-7	BBCN BANCORP INC COM		08/13/2013	Various	10/25/2013	Various	43,400.000	590,295	607,479	590,295	0	0	0	0	0	0	17,184	17,184	0	0
075887-10-9	BECTON DICKINSON & CO COM		07/15/2013	Various	09/10/2013	Various	18,400.000	1,866,615	1,837,630	1,866,615	0	0	0	0	0	0	(28,985)	(28,985)	8,465	0
080555-10-5	BELO CORP COM		01/28/2013	Various	06/12/2013	Various	69,800.000	552,765	709,153	552,765	0	0	0	0	0	0	156,388	156,388	9,264	0
08160H-10-1	BENCHMARK ELECTRONICS COM		01/28/2013	Various	02/25/2013	Various	7,100.000	121,128	127,167	121,128	0	0	0	0	0	0	6,039	6,039	0	0
084680-10-7	BERKSHIRE HILLS BANCORP COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	3,400.000	88,966	90,205	88,966	0	0	0	0	0	0	1,240	1,240	234	0
085789-10-5	BERRY PETE CO COM		01/28/2013	Various	09/24/2013	Various	42,100.000	1,474,669	1,818,966	1,474,669	0	0	0	0	0	0	344,297	344,297	6,544	0
085789-10-5	BERRY PETE CO COM		01/16/2013	Merrill Lynch, Pierce Fenner &	12/17/2013	Tax Free Exchange	1,500.000	51,735	71,114	51,735	0	0	0	0	0	0	19,379	19,379	480	0
08915P-10-1	BIG 5 SPORTING GOODS COM		07/29/2013	Various	09/10/2013	Various	20,300.000	487,028	383,746	487,028	0	0	0	0	0	0	(103,283)	(103,283)	220	0
089302-10-3	BIG LOTS INC COM		08/26/2013	Morgan Stanley & Co, Inc	09/10/2013	WELLS FARGO SEC LLC	34,100.000	1,167,857	1,201,173	1,167,857	0	0	0	0	0	0	33,316	33,316	0	0
09057G-60-2	Bio-Reference Labs Inc COM		08/26/2013	Various	09/10/2013	Various	35,400.000	983,750	934,925	983,750	0	0	0	0	0	0	(48,825)	(48,825)	0	0
091826-10-7	BLACK BOX COPORATION COM		10/25/2013	Various	12/10/2013	Various	4,500.000	136,454	120,985	136,454	0	0	0	0	0	0	(15,470)	(15,470)	225	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
						SG Americas securities LLC														
092113-10-9	Black Hills Corp COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013		8,300.000	369,624	403,754	369,624	0	0	0	0	0	0	34,130	34,130	0	0
095180-10-5	BLOUNT INTL INC NEW COM		07/29/2013	Various	09/24/2013	Various	27,800.000	397,378	352,399	397,378	0	0	0	0	0	0	(44,978)	(44,978)	0	0
095229-10-0	BLUCORA INC COM		09/10/2013	WELLS FARGO SEC LLC	10/25/2013	JP Morgan	13,300.000	283,091	329,375	283,091	0	0	0	0	0	0	46,284	46,284	0	0
09578R-10-3	BLUE NILE INC COM		08/13/2013	Various	11/25/2013	Various	10,100.000	377,751	434,176	377,751	0	0	0	0	0	0	56,425	56,425	0	0
09689U-10-2	Body Central Corp COM		03/25/2013	Citigroup Inc	08/13/2013	JP Morgan	2,000.000	18,286	14,626	18,286	0	0	0	0	0	0	(3,660)	(3,660)	0	0
097023-10-5	BOEING CO COM		03/25/2013	Various	07/29/2013	Various	167,900.000	13,424,852	16,587,772	13,424,852	0	0	0	0	0	0	3,162,920	3,162,920	109,901	0
09739C-10-2	Boingo Wireless Inc. Common Stock		08/21/2013	Direct	09/19/2013	Direct	6,715.000	51,638	45,114	51,638	0	0	0	0	0	0	(6,524)	(6,524)	0	0
099502-10-6	Booz Allen Hamilton Holding Co COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	22,500.000	439,110	434,138	439,110	0	0	0	0	0	0	(4,973)	(4,973)	0	0
099724-10-6	BORG-WARNER AUTOMOTIVE INC COM		09/10/2013	WELLS FARGO SEC LLC	09/24/2013	Various	12,700.000	1,259,904	1,298,155	1,259,904	0	0	0	0	0	0	38,251	38,251	0	0
101119-10-5	BOSTON PRIVATE FINL HLDG COM		06/12/2013	Various	09/24/2013	Various	79,800.000	764,726	842,696	764,726	0	0	0	0	0	0	77,971	77,971	6,935	0
104674-10-6	BRADY CORP CL A COM		07/29/2013	WELLS FARGO SEC LLC	09/24/2013	Various	14,200.000	480,481	477,625	480,481	0	0	0	0	0	0	(2,855)	(2,855)	0	0
105368-20-3	BRANDYWINE REALTY TRUST COM		06/12/2013	UBS Limited	08/26/2013	Various	15,100.000	197,689	197,955	197,689	0	0	0	0	0	0	266	266	2,265	0
10567B-10-9	Bravo Brio Restaurant Group In COM		10/25/2013	Various	12/10/2013	Various	29,600.000	458,584	478,695	458,584	0	0	0	0	0	0	20,111	20,111	0	0
10807M-10-5	Bridgepoint Education Inc COM		09/10/2013	Various	11/25/2013	JP Morgan	17,500.000	300,804	314,633	300,804	0	0	0	0	0	0	13,829	13,829	0	0
109194-10-0	Bright Horizons Family Solutio COM		04/16/2013	Deutsche Bank Securities Inc	05/28/2013	Various	6,000.000	202,098	208,668	202,098	0	0	0	0	0	0	6,570	6,570	0	0
109696-10-4	BRINKS CO COM		07/15/2013	Various	09/10/2013	Various	13,600.000	361,363	370,992	361,363	0	0	0	0	0	0	9,629	9,629	920	0
110394-10-3	BRISTOW GROUP INC COM		09/10/2013	Various	09/24/2013	Various	6,600.000	452,055	482,487	452,055	0	0	0	0	0	0	30,432	30,432	225	0
111320-10-7	BROADCOM CORP CL A COM		06/26/2013	JP Morgan	07/15/2013	WELLS FARGO SEC LLC	246,900.000	8,287,199	8,501,261	8,287,199	0	0	0	0	0	0	214,062	214,062	0	0
11133T-10-3	BROADRIDGE FINANCIAL SOL COM		01/28/2013	Various	05/08/2013	Various	109,400.000	2,539,160	2,745,214	2,539,160	0	0	0	0	0	0	206,054	206,054	16,416	0
11373M-10-7	BROOKLINE BANCORP COM		09/24/2013	Various	12/10/2013	Various	26,300.000	256,470	238,331	256,470	0	0	0	0	0	0	(18,139)	(18,139)	1,556	0
115236-10-1	Brown & Brown Inc COM		09/10/2013	WELLS FARGO SEC LLC	09/24/2013	Various	8,300.000	268,547	266,450	268,547	0	0	0	0	0	0	(2,097)	(2,097)	0	0
116794-10-8	BRUKER DALTONICS INC COM		10/25/2013	Various	11/14/2013	Various	73,300.000	1,327,180	1,280,992	1,327,180	0	0	0	0	0	0	(46,189)	(46,189)	0	0
117043-10-9	BRUNSWICK CORP COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	3,300.000	130,172	147,708	130,172	0	0	0	0	0	0	17,536	17,536	0	0
12467B-30-4	C&J Energy Services Inc COM		09/24/2013	Various	12/10/2013	Various	47,600.000	1,018,258	1,113,706	1,018,258	0	0	0	0	0	0	95,447	95,447	0	0
12477X-10-6	CAI International Inc COM		08/13/2013	Various	09/24/2013	Various	8,200.000	172,784	190,565	172,784	0	0	0	0	0	0	17,781	17,781	0	0
124830-10-0	CBL & ASSOCIATES PROPERTIES COM		02/12/2013	Various	03/11/2013	Various	138,700.000	3,085,230	3,113,968	3,085,230	0	0	0	0	0	0	28,738	28,738	0	0
12504L-10-9	CBRE Group Inc COM		09/10/2013	Various	11/14/2013	Various	481,900.000	11,483,180	11,426,869	11,483,180	0	0	0	0	0	0	(56,311)	(56,311)	0	0
125071-10-0	C D I CORP COM		07/29/2013	Various	09/24/2013	Various	4,600.000	75,645	66,357	75,645	0	0	0	0	0	0	(9,287)	(9,287)	429	0
125137-10-9	CEC ENTERTAINMENT INC. COM		02/12/2013	SG Americas securities LLC	03/25/2013	Various	500.000	16,112	15,562	16,112	0	0	0	0	0	0	(550)	(550)	24	0
125906-10-7	CSS INDS INC COM		07/15/2013	Various	09/10/2013	Various	1,800.000	50,916	45,720	50,916	0	0	0	0	0	0	(5,195)	(5,195)	315	0
126349-10-9	CSG SYS INTL INC COM		03/25/2013	Various	06/26/2013	Various	20,100.000	398,374	419,121	398,374	0	0	0	0	0	0	20,747	20,747	0	0
126408-10-3	CSX CORP COM		07/29/2013	WELLS FARGO SEC LLC	08/26/2013	Various	25,800.000	635,458	656,501	635,458	0	0	0	0	0	0	21,042	21,042	0	0
12646R-10-5	CST BRANDS INC Equity - Common		05/02/2013	Spin Off	08/26/2013	Various	47,644.000	7,834	1,458,336	7,834	0	0	0	0	0	0	1,450,503	1,450,503	0	0
126501-10-5	CTS CORPORATION COM		07/15/2013	Various	09/24/2013	Various	7,700.000	101,392	113,454	101,392	0	0	0	0	0	0	12,062	12,062	98	0
12673P-10-5	CA INC COM		09/10/2013	Various	10/25/2013	Various	116,900.000	3,361,074	3,481,721	3,361,074	0	0	0	0	0	0	120,647	120,647	4,925	0
127097-10-3	Cabot Oil & Gas Corp COM		08/15/2013	Stock Split	08/26/2013	Various	25,900.000	0	0	0	0	0	0	0	0	0	0	0	0	0
127190-30-4	CACI INTL INC COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	13,900.000	877,271	923,030	877,271	0	0	0	0	0	0	45,759	45,759	0	0
128030-20-2	Cal-Maine Foods Inc COM		07/29/2013	Various	09/10/2013	Various	4,900.000	226,697	223,476	226,697	0	0	0	0	0	0	(3,221)	(3,221)	0	0
128126-10-9	CalAmp Corp COM		02/25/2013	Deutsche Bank Securities Inc	09/24/2013	Various	4,900.000	54,816	83,557	54,816	0	0	0	0	0	0	28,741	28,741	0	0
13100M-50-9	Calix Inc COM		09/24/2013	Various	12/10/2013	Various	60,100.000	614,878	550,444	614,878	0	0	0	0	0	0	(64,434)	(64,434)	0	0
13123X-10-2	CALLON PETE CO DEL COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	28,700.000	207,071	182,790	207,071	0	0	0	0	0	0	(24,280)	(24,280)	0	0
132011-10-7	CAMBREX CORP COM		06/12/2013	Various	12/10/2013	Various	13,900.000	178,243	186,130	178,243	0	0	0	0	0	0	7,888	7,888	0	0
13466Y-10-5	Campus Crest Communities Inc REIT		07/29/2013	Various	10/25/2013	Various	60,700.000	713,895	639,213	713,895	0	0	0	0	0	0	(74,683)	(74,683)	4,274	0
139794-10-1	Capital Bank Financial Corp COM		07/29/2013	Various	09/24/2013	Various	17,100.000	326,518	358,964	326,518	0	0	0	0	0	0	32,447	32,447	0	0
140288-10-1	Capital Lease Funding In COM		05/28/2013	Various	11/06/2013	Various	55,000.000	376,858	463,242	376,858	0	0	0	0	0	0	86,383	86,383	7,589	0
14040H-10-5	CAPITAL ONE FINANCIAL CORP COM		06/12/2013	UBS Limited	06/26/2013	JP Morgan	45,000.000	2,774,878	2,751,975	2,774,878	0	0	0	0	0	0	(22,903)	(22,903)	0	0
140475-10-4	Capital Senior Living Corp COM		02/25/2013	Various	08/13/2013	Various	31,900.000	678,899	769,230	678,899	0	0	0	0	0	0	90,330	90,330	0	0
14057J-10-1	Capitol Federal Financial Inc COM		10/25/2013	Various	12/10/2013	Various	112,400.000	1,409,256	1,368,848	1,409,256	0	0	0	0	0	0	(40,408)	(40,408)	15,687	0
141337-10-5	Carbonite, Inc. Common Stock		09/11/2013	Direct	11/13/2013	Direct	18,574.000	299,970	207,607	299,970	0	0	0	0	0	0	(92,363)	(92,363)	0	0
14149F-10-9	CARDINAL FINL CORP COM		08/26/2013	Various	11/25/2013	Various	38,800.000	635,111	630,856	635,111	0	0	0	0	0	0	(4,255)	(4,255)	2,940	0
14161H-10-8	Cardtronics Inc Common Stock		07/29/2013	Various	09/24/2013	Various	11,000.000	321,874	408,053	321,874	0	0	0	0	0	0	86,179	86,179	0	0
141665-10-9	CAREER EDUCATION CORP COM		02/25/2013	Various	03/11/2013	JP Morgan	29,300.000	105,697	76,209	105,697	0	0	0	0	0	0	(29,488)	(29,488)	0	0
14170T-10-1	CAREFUSION CORP COM		05/08/2013	SG Americas securities LLC	05/28/2013	UBS Limited	68,200.000	2,341,566	2,393,479	2,341,566	0	0	0	0	0	0	51,913	51,913	0	0
142339-10-0	CARLISLE COS INC COM		06/12/2013	Various	08/13/2013	Various	56,800.000	3,788,479	3,758,161	3,788,479	0	0	0	0	0	0	(30,318)	(30,318)	12,374	0
143436-40-0	CARMIKE CINEMAS INC COM		08/13/2013	Various	09/10/2013	Various	37,900.000	659,040	681,589	659,040	0	0	0	0	0	0	22,549	22,549	0	0
143905-10-7	Carriage Services Inc COM		07/15/2013	Various	07/29/2013	Various	16,000.000	315,748	284,161	315,748	0	0	0	0	0	0	(31,587)	(31,587)	0	0
146229-10-9	CARTERS INC COM		09/10/2013	Various	10/25/2013	Various	22,900.000	1,628,911	1,573,348	1,628,911	0	0	0	0	0	0	(55,563)	(55,563)	2,544	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
147528-10-3	Casey's General Stores Inc COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	3,800.000	278,411	275,196	278,411	0	0	0	0	0	0	(3,215)	(3,215)	0	0
14754D-10-0	CASH AMER INVTS INC COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	3,400.000	132,178	124,579	132,178	0	0	0	0	0	0	(7,599)	(7,599)	0	0
149205-10-6	CATO CORP COM		08/26/2013	Various	09/24/2013	Various	20,100.000	533,005	520,375	533,005	0	0	0	0	0	0	(12,630)	(12,630)	720	0
149847-10-5	CBEYOND COMMUNICATIONS COM		07/15/2013	Various	08/26/2013	Various	20,200.000	180,047	145,063	180,047	0	0	0	0	0	0	(34,984)	(34,984)	0	0
150838-10-0	CELADON GROUP INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	05/08/2013	SG Americas securities LLC	8,900.000	176,220	162,203	176,220	0	0	0	0	0	0	(14,018)	(14,018)	178	0
15117B-10-3	CellIdex Therapeutics Inc COM		07/15/2013	Various	09/24/2013	Various	69,000.000	970,163	2,127,893	970,163	0	0	0	0	0	0	1,157,730	1,157,730	0	0
15135B-10-1	CENTENE CORP COM		07/29/2013	WELLS FARGO SEC LLC	08/26/2013	Various	7,300.000	407,815	421,062	407,815	0	0	0	0	0	0	13,248	13,248	0	0
156431-10-8	CENTURY ALUM CO COM		02/12/2013	SG Americas securities LLC	02/25/2013	Deutsche Bank Securities Inc	36,100.000	332,625	299,020	332,625	0	0	0	0	0	0	(33,605)	(33,605)	0	0
156700-10-6	CENTURYLINK INC COM		11/14/2013	Various	11/25/2013	Various	466,200.000	16,709,602	15,402,040	16,709,602	0	0	0	0	0	0	(1,307,562)	(1,307,562)	330,264	0
156782-10-4	CERNER CORP COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	64,000.000	3,144,512	3,075,520	3,144,512	0	0	0	0	0	0	(68,992)	(68,992)	0	0
16208T-10-2	Chatham Lodging Trust REIT		05/28/2013	Various	06/12/2013	Various	3,200.000	62,147	54,335	62,147	0	0	0	0	0	0	(7,812)	(7,812)	287	0
162825-10-3	Checkpoint Systems Inc. COM		07/15/2013	Various	08/13/2013	Various	3,600.000	54,934	58,411	54,934	0	0	0	0	0	0	3,477	3,477	0	0
16359R-10-3	CHEMED CORP COM		07/29/2013	Various	08/26/2013	Various	1,500.000	115,988	102,249	115,988	0	0	0	0	0	0	(13,739)	(13,739)	20	0
163731-10-2	CHEMICAL FINL CORP COM		08/26/2013	Various	09/24/2013	Various	3,900.000	106,297	106,123	106,297	0	0	0	0	0	0	(173)	(173)	973	0
163893-20-9	Chemtura Corp COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	26,400.000	541,279	561,924	541,279	0	0	0	0	0	0	20,645	20,645	0	0
165240-10-2	Chesapeake Lodging Trust REIT		05/28/2013	Various	06/12/2013	Various	13,100.000	298,275	283,834	298,275	0	0	0	0	0	0	(14,441)	(14,441)	0	0
168905-10-7	CHILDRENS PL RETAIL STOR COM		11/25/2013	Various	12/10/2013	Various	25,000.000	1,330,499	1,289,275	1,330,499	0	0	0	0	0	0	(41,225)	(41,225)	0	0
169656-10-5	CHIPOTLE MEXICAN GRILL COM		06/12/2013	Various	06/26/2013	JP Morgan	1,400.000	508,525	510,454	508,525	0	0	0	0	0	0	1,929	1,929	0	0
170032-80-9	CHIQUITA BRANDS INTL INC COM		09/10/2013	Various	12/10/2013	Various	79,600.000	949,012	773,883	949,012	0	0	0	0	0	0	(175,129)	(175,129)	0	0
171232-10-1	CHUBB CORPORATION COM		08/13/2013	Various	09/10/2013	Various	99,900.000	7,959,858	8,658,616	7,959,858	0	0	0	0	0	0	698,758	698,758	79,068	0
17163B-10-2	CIBER INC COM		07/15/2013	Various	10/25/2013	Various	17,500.000	68,026	60,164	68,026	0	0	0	0	0	0	(7,862)	(7,862)	0	0
171871-10-6	CINCINNATI BELL INC COM		07/29/2013	WELLS FARGO SEC LLC	09/24/2013	Various	124,600.000	418,045	367,190	418,045	0	0	0	0	0	0	(50,854)	(50,854)	0	0
17243V-10-2	Cinemark Holdings Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	03/11/2013	JP Morgan	22,600.000	615,624	619,941	615,624	0	0	0	0	0	0	4,317	4,317	4,746	0
172755-10-0	CIRRUS LOGIC INC COM		09/24/2013	Various	11/25/2013	Various	112,100.000	2,254,959	2,308,207	2,254,959	0	0	0	0	0	0	53,248	53,248	0	0
172967-42-4	CITIGROUP INC COM		07/29/2013	Various	11/14/2013	Various	271,200.000	13,925,936	13,597,595	13,925,936	0	0	0	0	0	0	(328,342)	(328,342)	3,092	0
17306X-10-2	CITI TRENDS INC COM		11/25/2013	Various	12/10/2013	Various	11,100.000	192,332	179,891	192,332	0	0	0	0	0	0	(12,441)	(12,441)	0	0
177376-10-0	CITRIX SYSTEMS INC COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	29,200.000	1,709,543	1,717,281	1,709,543	0	0	0	0	0	0	7,738	7,738	0	0
18538R-10-3	Clearwater Paper Corp COM		09/10/2013	Various	09/24/2013	Various	21,800.000	1,036,470	1,041,561	1,036,470	0	0	0	0	0	0	5,091	5,091	0	0
189464-10-0	Clovis Oncology Inc Common Stock		06/04/2013	Direct	08/08/2013	Direct	2,239.000	167,007	162,271	167,007	0	0	0	0	0	0	(4,736)	(4,736)	0	0
189754-10-4	COACH INC COM		02/12/2013	SG Americas securities LLC	04/16/2013	Deutsche Bank Securities Inc	13,800.000	681,499	706,381	681,499	0	0	0	0	0	0	24,881	24,881	4,140	0
191098-10-2	COCA COLA BOTTLING CO CONS COM		05/08/2013	Various	06/12/2013	Various	300.000	18,778	18,411	18,778	0	0	0	0	0	0	(367)	(367)	25	0
19122T-10-9	COCA COLA ENTERPRISES INC. COM		05/08/2013	Various	05/28/2013	Various	70,300.000	2,643,166	2,671,009	2,643,166	0	0	0	0	0	0	27,843	27,843	0	0
192108-50-4	COEUR D ALENE MINES CORP COM		07/29/2013	Various	11/25/2013	Various	293,800.000	5,128,875	4,621,603	5,128,875	0	0	0	0	0	0	(507,272)	(507,272)	0	0
192446-10-2	COGNIZANT TECHNOLOGY SOL COM		11/25/2013	Various	12/10/2013	Various	72,500.000	4,669,314	4,667,406	4,669,314	0	0	0	0	0	0	(1,909)	(1,909)	0	0
192479-10-3	COHERENT INC COM		09/24/2013	Merrill Lynch, Pierce Fenner &	11/25/2013	JP Morgan	700.000	43,047	47,127	43,047	0	0	0	0	0	0	4,080	4,080	0	0
193459-30-2	Coleman Cable Inc COM		07/15/2013	WELLS FARGO SEC LLC	09/10/2013	WELLS FARGO SEC LLC	4,800.000	105,686	90,648	105,686	0	0	0	0	0	0	(15,038)	(15,038)	192	0
194162-10-3	COLGATE PALMOLIVE CO COM		11/25/2013	Various	12/10/2013	Various	152,900.000	10,175,586	10,260,732	10,175,586	0	0	0	0	0	0	85,146	85,146	17,442	0
194162-10-3	COLGATE PALMOLIVE CO COM		05/16/2013	Stock Split	05/28/2013	UBS Limited	10,700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
19624R-10-6	Colony Financial Inc REIT		11/25/2013	Various	12/10/2013	Various	142,400.000	3,018,892	2,990,915	3,018,892	0	0	0	0	0	0	(27,976)	(27,976)	0	0
199333-10-5	COLUMBUS MCKINNON CORP N COM		07/15/2013	Various	07/29/2013	Various	8,400.000	184,314	173,690	184,314	0	0	0	0	0	0	(10,624)	(10,624)	0	0
199908-10-4	COMFORT SYS USA INC COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	1,000.000	19,791	20,051	19,791	0	0	0	0	0	0	260	260	0	0
20030N-10-1	COMCAST CORP COM		05/28/2013	Various	10/25/2013	Various	13,900.000	549,112	636,690	549,112	0	0	0	0	0	0	87,579	87,579	6,201	0
204166-10-2	Commvault Systems Inc COM		09/10/2013	Various	11/25/2013	Various	85,500.000	6,091,292	6,148,034	6,091,292	0	0	0	0	0	0	56,742	56,742	0	0
205306-10-3	COMPUTER PROGRAMS & SYS COM		05/28/2013	UBS Limited	09/10/2013	Various	4,400.000	230,098	247,899	230,098	0	0	0	0	0	0	17,801	17,801	1,989	0
205477-10-2	COMPUTER TASK GROUP INC COM & 1 PFD CONT		08/26/2013	Various	12/10/2013	Various	5,300.000	98,272	97,491	98,272	0	0	0	0	0	0	(781)	(781)	265	0
20564W-10-5	comScore Inc COM		08/13/2013	JP Morgan	08/26/2013	Various	5,000.000	145,085	141,598	145,085	0	0	0	0	0	0	(3,487)	(3,487)	0	0
205826-20-9	COMTECH TELECOMMUN COM		07/15/2013	Various	07/29/2013	Various	18,200.000	485,216	454,867	485,216	0	0	0	0	0	0	(30,348)	(30,348)	1,568	0
20585P-10-5	Comverse Inc COM		06/12/2013	UBS Limited	06/26/2013	JP Morgan	5,100.000	153,523	148,155	153,523	0	0	0	0	0	0	(5,368)	(5,368)	0	0
209341-10-6	CONSOLIDATED GRPHICS INC. COM		08/13/2013	Various	12/10/2013	Various	6,800.000	298,149	310,010	298,149	0	0	0	0	0	0	11,861	11,861	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
210226-10-6	CONS TOMOKA LAND CO FL COM		01/16/2013	Merrill Lynch, Pierce Fenner &	05/08/2013	SG Americas securities LLC	100.000	3,358	3,674	3,358	0	0	0	0	0	0	316	316	3	0
210313-10-2	Constant Contact Inc COM		05/08/2013	SG Americas securities LLC	06/12/2013	Various	12,100.000	174,664	187,150	174,664	0	0	0	0	0	0	12,486	12,486	0	0
212485-10-6	CONVERGYS CORP COM		01/28/2013	Various	02/25/2013	Various	36,200.000	615,522	595,396	615,522	0	0	0	0	0	0	(20,126)	(20,126)	0	0
216831-10-7	COOPER TIRE & RUBR CO COM		05/08/2013	Various	05/28/2013	Various	8,200.000	218,723	211,739	218,723	0	0	0	0	0	0	(6,983)	(6,983)	546	0
21871D-10-3	CORELOGIC INC COM		05/28/2013	Various	07/29/2013	Various	157,100.000	4,370,361	3,858,984	4,370,361	0	0	0	0	0	0	(511,377)	(511,377)	0	0
225223-30-4	CRAY INC COM		09/24/2013	Various	10/25/2013	Various	77,800.000	1,673,105	1,491,276	1,673,105	0	0	0	0	0	0	(181,829)	(181,829)	0	0
225310-10-1	CREDIT ACCEP CORP MICH COM		09/10/2013	Various	11/25/2013	Various	4,100.000	432,104	448,936	432,104	0	0	0	0	0	0	16,832	16,832	0	0
225447-10-1	CREE INC COM		02/25/2013	Deutsche Bank Securities Inc	08/26/2013	Various	7,000.000	309,448	397,933	309,448	0	0	0	0	0	0	88,485	88,485	0	0
227046-10-9	Crocs Inc COM		09/10/2013	WELLS FARGO SEC LLC	09/24/2013	Various	92,800.000	1,246,691	1,278,848	1,246,691	0	0	0	0	0	0	32,157	32,157	0	0
22765Y-10-4	CROSSTEX ENERGY INC COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	6,200.000	134,776	124,528	134,776	0	0	0	0	0	0	(10,248)	(10,248)	744	0
228368-10-6	CROWN HOLDINGS INC COM		02/12/2013	SG Americas securities LLC	03/25/2013	Citigroup Inc	48,200.000	1,885,777	1,961,113	1,885,777	0	0	0	0	0	0	75,337	75,337	0	0
228903-10-0	CRYOLIFE INC COM		08/13/2013	JP Morgan	09/24/2013	Various	600.000	4,114	4,170	4,114	0	0	0	0	0	0	56	56	17	0
23251P-10-2	CYBERONICS INC COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	Various	11,800.000	628,326	636,208	628,326	0	0	0	0	0	0	7,882	7,882	0	0
232577-20-5	Cynosure Inc COM		07/15/2013	Various	07/29/2013	Various	8,300.000	218,608	220,647	218,608	0	0	0	0	0	0	2,039	2,039	0	0
23283R-10-0	CyrusOne Inc REIT		07/15/2013	Various	09/24/2013	Various	40,000.000	936,430	853,274	936,430	0	0	0	0	0	0	(83,156)	(83,156)	0	0
23324T-10-7	DFC Global Corp COM		07/15/2013	Various	09/24/2013	Various	59,000.000	879,824	746,807	879,824	0	0	0	0	0	0	(133,017)	(133,017)	0	0
233326-10-7	DST Sys Inc. Del COM		09/10/2013	WELLS FARGO SEC LLC	09/24/2013	Various	3,500.000	257,863	265,266	257,863	0	0	0	0	0	0	7,403	7,403	0	0
233331-10-7	DTE ENERGY COMPANY COM		07/29/2013	Various	09/10/2013	Various	137,800.000	9,786,926	9,349,732	9,786,926	0	0	0	0	0	0	(437,194)	(437,194)	37,859	0
233377-40-7	DXP ENTERPRISES INC COM		06/12/2013	Various	08/26/2013	Various	3,600.000	216,692	251,667	216,692	0	0	0	0	0	0	34,975	34,975	0	0
234264-10-9	DAKTRONICS INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/25/2013	Deutsche Bank Securities Inc	5,600.000	64,904	56,101	64,904	0	0	0	0	0	0	(8,803)	(8,803)	0	0
235851-10-2	DANAHER CORP COM		05/28/2013	UBS Limited	06/12/2013	Various	26,800.000	1,683,442	1,646,399	1,683,442	0	0	0	0	0	0	(37,043)	(37,043)	0	0
237266-10-1	DARLING INTL INC COM		03/11/2013	Various	09/24/2013	Various	25,400.000	426,849	502,678	426,849	0	0	0	0	0	0	75,829	75,829	0	0
239359-10-2	DAWSON GEOPHYSICAL CO COM		07/15/2013	Various	11/25/2013	Various	7,800.000	300,984	252,265	300,984	0	0	0	0	0	0	(48,719)	(48,719)	0	0
242370-20-3	DEAN FOOD CO COM		10/25/2013	JP Morgan	11/25/2013	Various	137,500.000	2,672,313	2,497,289	2,672,313	0	0	0	0	0	0	(175,024)	(175,024)	0	0
243537-10-7	DECKER OUTDOOR CORP COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	4,400.000	293,832	360,136	293,832	0	0	0	0	0	0	66,304	66,304	0	0
244199-10-5	DEERE & CO COM		03/25/2013	Citigroup Inc	04/16/2013	Deutsche Bank Securities Inc	66,600.000	5,807,720	5,550,897	5,807,720	0	0	0	0	0	0	(256,823)	(256,823)	33,966	0
246647-10-1	DELEK US HOLDINGS INC COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	28,600.000	822,765	844,701	822,765	0	0	0	0	0	0	21,936	21,936	0	0
248019-10-1	DELUXE CORP COM		05/08/2013	SG Americas securities LLC	05/28/2013	UBS Limited	6,600.000	254,067	256,311	254,067	0	0	0	0	0	0	2,244	2,244	1,650	0
24802N-10-9	Demand Media Inc COM		07/15/2013	Various	08/13/2013	Various	38,800.000	289,595	280,062	289,595	0	0	0	0	0	0	(9,533)	(9,533)	0	0
24869P-10-4	Dennys Corp COM		05/28/2013	Various	08/26/2013	Various	31,700.000	186,445	185,338	186,445	0	0	0	0	0	0	(1,106)	(1,106)	0	0
249908-10-4	Depomed Inc COM		02/25/2013	Deutsche Bank Securities Inc	03/11/2013	JP Morgan	12,300.000	77,944	73,074	77,944	0	0	0	0	0	0	(4,870)	(4,870)	0	0
25065D-10-0	Destination Maternity Corp COM		05/08/2013	SG Americas securities LLC	06/26/2013	Various	3,400.000	82,705	82,946	82,705	0	0	0	0	0	0	241	241	638	0
25271C-10-2	DIAMOND OFFSHORE DRILLIN COM		07/15/2013	Various	08/26/2013	Various	163,000.000	11,179,749	10,945,798	11,179,749	0	0	0	0	0	0	(233,951)	(233,951)	170,363	0
252784-30-1	DIAMONDROCK HOSPITALITY COM		05/28/2013	UBS Limited	07/29/2013	Various	176,400.000	1,717,254	1,711,830	1,717,254	0	0	0	0	0	0	(5,424)	(5,424)	13,481	0
253798-10-2	DIGI INTL INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	06/26/2013	Various	3,100.000	31,651	29,847	31,651	0	0	0	0	0	0	(1,804)	(1,804)	0	0
25388B-10-4	DIGITAL RIV INC COM		08/26/2013	Various	12/10/2013	Various	20,600.000	363,063	354,817	363,063	0	0	0	0	0	0	(8,247)	(8,247)	0	0
25389M-87-7	DIGITAL GLOBAL INC COM		02/07/2013	Taxable Exchange	02/25/2013	Deutsche Bank Securities Inc	10,498.000	304,652	274,345	304,652	0	0	0	0	0	0	(30,307)	(30,307)	0	0
253922-10-8	DIME CMNTY BANCSHARES COM		10/25/2013	Various	12/10/2013	Various	12,300.000	202,956	199,374	202,956	0	0	0	0	0	0	(3,582)	(3,582)	1,694	0
25400B-10-8	Digital Generation Inc COM		07/15/2013	WELLS FARGO SEC LLC	08/26/2013	Various	16,100.000	125,065	195,616	125,065	0	0	0	0	0	0	70,551	70,551	0	0
254067-10-1	DILLARDS INC COM		08/13/2013	Various	08/26/2013	Various	25,100.000	2,029,783	1,994,766	2,029,783	0	0	0	0	0	0	(35,018)	(35,018)	0	0
256677-10-5	DOLLAR GENERAL CORP COM		11/25/2013	Various	12/10/2013	SG Americas securities LLC	142,600.000	8,389,919	8,685,909	8,389,919	0	0	0	0	0	0	295,990	295,990	0	0
262037-10-4	DRIL QUIP INC COM		11/25/2013	Various	12/10/2013	Various	5,800.000	632,630	657,132	632,630	0	0	0	0	0	0	24,502	24,502	0	0
264147-10-9	DUCOMMUN INC DEL COM		10/25/2013	Various	12/10/2013	Various	3,400.000	102,658	87,529	102,658	0	0	0	0	0	0	(15,129)	(15,129)	0	0
26441C-20-4	DUKE ENERGY CORP COM		06/26/2013	Various	07/15/2013	Various	194,400.000	13,837,290	13,199,556	13,837,290	0	0	0	0	0	0	(637,734)	(637,734)	101,669	0
266130-10-6	DUPONT FABROS TECHNOLOGY INC REIT		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	27,200.000	662,538	631,448	662,538	0	0	0	0	0	0	(31,090)	(31,090)	0	0
267475-10-1	DYCOM INDS INC COM		02/25/2013	Various	03/25/2013	Various	17,800.000	373,262	371,598	373,262	0	0	0	0	0	0	(1,665)	(1,665)	0	0
26817Q-50-6	Dynex Capital Inc REIT		09/24/2013	Various	12/10/2013	Various	29,400.000	309,285	267,909	309,285	0	0	0	0	0	0	(41,376)	(41,376)	8,476	0
268648-10-2	E M C CORP MASS COM		10/25/2013	JP Morgan	11/25/2013	Various	279,000.000	6,652,755	6,597,982	6,652,755	0	0	0	0	0	0	(54,773)	(54,773)	0	0
26883D-10-8	EPL OIL & GAS INC COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	13,000.000	384,124	442,169	384,124	0	0	0	0	0	0	58,045	58,045	0	0
26885G-10-9	Era Group Inc COM		05/08/2013	Various	08/13/2013	Various	7,100.000	157,629	181,376	157,629	0	0	0	0	0	0	23,747	23,747	0	0
268948-10-6	Eagle Bancorp Inc COM		08/26/2013	Various	09/24/2013	Various	5,200.000	132,815	145,897	132,815	0	0	0	0	0	0	13,082	13,082	0	0
270321-10-2	EARTHLINK INC COM		01/28/2013	Various	03/11/2013	JP Morgan	29,400.000	195,856	164,669	195,856	0	0	0	0	0	0	(31,187)	(31,187)	0	0
281020-10-7	EDISON INTERNATIONAL COM		11/14/2013	Various	11/25/2013	Various	285,900.000	14,083,151	14,100,185	14,083,151	0	0	0	0	0	0	17,035	17,035	97,133	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
28176E-10-8	EDWARDS LIFESCIENCES CORP CM		03/11/2013	JP Morgan	03/25/2013	Citigroup Inc	8,400.000	743,938	682,979	743,938	0	0	0	0	0	0	(60,959)	(60,959)	0	0
28238P-10-9	eHealth Inc COM		07/15/2013	Various	07/29/2013	Various	8,300.000	203,557	178,277	203,557	0	0	0	0	0	0	(25,279)	(25,279)	0	0
282914-10-0	8x8 Inc COM		09/24/2013	Various	10/25/2013	Various	40,400.000	325,838	302,566	325,838	0	0	0	0	0	0	(23,272)	(23,272)	0	0
283677-85-4	El Paso Electric Company COM		11/14/2013	Various	11/25/2013	Various	14,500.000	495,321	521,713	495,321	0	0	0	0	0	0	26,392	26,392	0	0
286082-10-2	ELECTRONICS FOR IMAGING COM		08/13/2013	Various	09/24/2013	Various	10,600.000	319,488	311,371	319,488	0	0	0	0	0	0	(8,117)	(8,117)	0	0
288853-10-4	PERRY ELLIS INTL INC COM		07/29/2013	Various	09/24/2013	Various	17,600.000	344,756	322,510	344,756	0	0	0	0	0	0	(22,247)	(22,247)	0	0
29084Q-10-0	EMCOR GROUP COM		09/24/2013	Various	11/25/2013	Various	31,800.000	1,222,062	1,206,119	1,222,062	0	0	0	0	0	0	(15,943)	(15,943)	1,104	0
29089Q-10-5	EMERGENT BIOSOLUTIONS COM		04/16/2013	Deutsche Bank Securities Inc	06/12/2013	Various	8,300.000	120,873	120,873	120,873	0	0	0	0	0	0	(2,587)	(2,587)	0	0
291011-10-4	EMERSON ELEC CO COM		10/25/2013	Various	11/14/2013	Various	54,400.000	3,381,361	3,361,378	3,381,361	0	0	0	0	0	0	(19,984)	(19,984)	19,389	0
291641-10-8	Empire District Electric Co COM		05/08/2013	SG Americas securities LLC	05/28/2013	UBS Limited	6,400.000	146,797	141,984	146,797	0	0	0	0	0	0	(4,813)	(4,813)	0	0
292475-20-9	EMULEX CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/25/2013	Various	28,300.000	210,269	190,152	210,269	0	0	0	0	0	0	(20,117)	(20,117)	0	0
292554-10-2	Encore Capital Group Inc. COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	7,100.000	200,241	210,977	200,241	0	0	0	0	0	0	10,735	10,735	0	0
29285W-10-4	ENSILITY HLDGS INC CORPORATE		10/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	1,400.000	44,646	44,255	44,646	0	0	0	0	0	0	(391)	(391)	0	0
29358P-10-1	Ensign Group Inc/The COM		08/13/2013	Various	09/24/2013	Various	11,000.000	359,266	426,432	359,266	0	0	0	0	0	0	67,166	67,166	956	0
29362U-10-4	ENTEGRIS INC COM		07/29/2013	WELLS FARGO SEC LLC	09/10/2013	Various	71,400.000	692,344	677,134	692,344	0	0	0	0	0	0	(15,209)	(15,209)	0	0
29364G-10-3	Entergy Corporation COM		09/24/2013	Various	11/14/2013	Various	104,300.000	6,628,348	6,616,356	6,628,348	0	0	0	0	0	0	(11,992)	(11,992)	83,830	0
29384R-10-5	Entropic Communications Inc COM		07/29/2013	Various	09/10/2013	Various	95,100.000	436,022	409,840	436,022	0	0	0	0	0	0	(26,182)	(26,182)	0	0
29404K-10-6	Envestnet Inc COM		07/29/2013	Various	08/26/2013	Various	8,200.000	152,833	231,978	152,833	0	0	0	0	0	0	79,145	79,145	0	0
294429-10-5	EQUIFAX INC COM		06/12/2013	Various	06/26/2013	Various	43,500.000	2,582,866	2,449,678	2,582,866	0	0	0	0	0	0	(133,188)	(133,188)	0	0
29977A-10-5	Evercore Partners Inc COM		06/12/2013	Various	06/26/2013	Various	22,800.000	930,356	874,867	930,356	0	0	0	0	0	0	(55,490)	(55,490)	0	0
29977G-10-2	EverBank Financial Corp COM		02/25/2013	Various	06/12/2013	Various	41,800.000	621,726	640,111	621,726	0	0	0	0	0	0	18,385	18,385	278	0
30161N-10-1	EXELON CORPORATION COM		10/25/2013	Various	11/25/2013	Various	715,100.000	21,442,187	21,305,696	21,442,187	0	0	0	0	0	0	(136,491)	(136,491)	209,808	0
30162A-10-8	EXELIS INC COM		02/12/2013	Various	03/11/2013	Various	48,600.000	547,946	524,949	547,946	0	0	0	0	0	0	(22,997)	(22,997)	0	0
30212P-30-3	EXPEDIA INC COM		06/12/2013	UBS Limited	06/26/2013	JP Morgan	1,700.000	96,487	97,997	96,487	0	0	0	0	0	0	1,510	1,510	0	0
30219E-10-3	Express Inc COM		09/10/2013	Various	09/24/2013	Various	80,700.000	1,565,844	1,558,756	1,565,844	0	0	0	0	0	0	(7,089)	(7,089)	0	0
30219G-10-8	EXPRESS SCRIPTS HOLDINGS COM		11/14/2013	Various	11/25/2013	Various	203,200.000	12,639,452	12,623,333	12,639,452	0	0	0	0	0	0	(16,119)	(16,119)	0	0
30225X-10-3	Exterran Holdings Inc COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	22,000.000	618,750	722,348	618,750	0	0	0	0	0	0	103,598	103,598	0	0
302301-10-6	EZCORP INC CL-A COM		10/25/2013	Various	11/25/2013	Various	31,100.000	535,396	480,600	535,396	0	0	0	0	0	0	(54,796)	(54,796)	0	0
30247C-40-0	FBR & Co COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	2,600.000	79,061	75,179	79,061	0	0	0	0	0	0	(3,882)	(3,882)	0	0
302693-10-6	FXCM Inc COM		05/08/2013	Various	06/12/2013	Various	28,400.000	390,609	398,408	390,609	0	0	0	0	0	0	7,799	7,799	1,938	0
30281V-10-8	FTD COS INC FTD COS INC		11/01/2013	Spin Off	12/10/2013	Various	15,400.000	511,910	503,295	511,910	0	0	0	0	0	0	(8,615)	(8,615)	0	0
313855-10-8	Federal Signal Corp COM		10/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	6,400.000	90,304	91,910	90,304	0	0	0	0	0	0	1,606	1,606	0	0
31428X-10-6	FedEx Corporation COM		05/28/2013	Various	07/15/2013	Various	213,600.000	20,767,395	21,581,862	20,767,395	0	0	0	0	0	0	814,467	814,467	30,165	0
315616-10-2	F5 NETWORKS INC COM		06/26/2013	JP Morgan	09/10/2013	WELLS FARGO SEC LLC	4,400.000	300,608	393,294	300,608	0	0	0	0	0	0	92,686	92,686	0	0
31620M-10-6	Fidelity National Information COM		02/14/2013	Direct	08/08/2013	Direct	22,500.000	833,355	1,049,629	833,355	0	0	0	0	0	0	216,274	216,274	9,900	0
31660B-10-1	FIESTA RESTAURANT GROUP COM		03/25/2013	Various	07/15/2013	Various	10,800.000	266,491	323,795	266,491	0	0	0	0	0	0	57,303	57,303	0	0
316773-10-0	FIFTH THIRD BANCORP COM		09/10/2013	WELLS FARGO SEC LLC	12/10/2013	SG Americas securities LLC	66,900.000	1,240,326	1,355,461	1,240,326	0	0	0	0	0	0	115,135	115,135	8,028	0
31678A-10-3	Fifth Street Finance Corp COM		11/25/2013	Various	12/10/2013	Various	83,200.000	883,759	837,008	883,759	0	0	0	0	0	0	(46,751)	(46,751)	5,595	0
318910-10-6	FIRST BANCORP N C COM		07/29/2013	WELLS FARGO SEC LLC	09/10/2013	WELLS FARGO SEC LLC	1,000.000	16,005	14,495	16,005	0	0	0	0	0	0	(1,510)	(1,510)	0	0
320218-10-0	FIRST FINL CORP IND COM		07/15/2013	WELLS FARGO SEC LLC	09/24/2013	Various	1,100.000	36,320	34,797	36,320	0	0	0	0	0	0	(1,523)	(1,523)	0	0
320239-10-6	FIRST FINL HLDGS INC COM		02/12/2013	SG Americas securities LLC	07/29/2013	Tax Free Exchange	1,000.000	16,534	23,383	16,534	0	0	0	0	0	0	6,849	6,849	50	0
32023E-10-5	First Financial Holdings Inc COM		01/28/2013	WELLS FARGO SEC LLC	05/08/2013	SG Americas securities LLC	1,100.000	45,451	55,578	45,451	0	0	0	0	0	0	10,127	10,127	198	0
32023E-10-5	First Financial Holdings Inc COM		07/29/2013	Tax Free Exchange	08/26/2013	Loop Capital Markets LLC	423.680	23,383	23,713	23,383	0	0	0	0	0	0	330	330	81	0
32054K-10-3	FIRST INDUSTRIAL REALTY TR COM		06/26/2013	JP Morgan	09/10/2013	WELLS FARGO SEC LLC	11,500.000	171,983	182,448	171,983	0	0	0	0	0	0	10,465	10,465	0	0
32055Y-20-1	First Interstate Bancsystem In COM		08/26/2013	Various	09/24/2013	Various	7,400.000	175,554	181,491	175,554	0	0	0	0	0	0	5,937	5,937	0	0
320817-10-9	FIRST MERCHANTS CORP COM		07/15/2013	WELLS FARGO SEC LLC	09/24/2013	Various	4,575.000	84,674	79,107	84,674	0	0	0	0	0	0	(5,567)	(5,567)	229	0
320867-10-4	FIRST MIDWEST BANCORP INC DEL COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	7,900.000	95,140	103,846	95,140	0	0	0	0	0	0	8,706	8,706	0	0
33610F-10-9	FIRST POTOMAC REALTY TRUST REIT		05/28/2013	UBS Limited	06/12/2013	Various	13,500.000	196,290	172,798	196,290	0	0	0	0	0	0	(23,492)	(23,492)	0	0
337738-10-8	FISERV INC COM		09/24/2013	Merrill Lynch, Pierce Fenner &	11/25/2013	JP Morgan	13,900.000	1,407,875	1,528,500	1,407,875	0	0	0	0	0	0	120,624	120,624	0	0
337932-10-7	FIRSTENERGY CORP COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	123,300.000	4,131,290	3,976,548	4,131,290	0	0	0	0	0	0	(154,742)	(154,742)	0	0
33832D-10-6	FIVE STAR QUALITY CARE COM		05/28/2013	Various	06/12/2013	Various	30,000.000	169,142	148,482	169,142	0	0	0	0	0	0	(20,660)	(20,660)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
344849-10-4	Foot Locker Inc COM		08/13/2013	JP Morgan	08/26/2013	Various	16,600.000	576,551	549,321	576,551	0	0	0	0	0	0	(27,231)	(27,231)	0	0
346091-70-5	FOREST OIL CORP COM		05/08/2013	SG Americas securities LLC	06/12/2013	Various	159,700.000	729,031	684,502	729,031	0	0	0	0	0	0	(44,529)	(44,529)	0	0
346233-10-9	Forestar Group Inc COM		07/29/2013	Various	08/13/2013	Various	20,600.000	429,303	443,059	429,303	0	0	0	0	0	0	13,755	13,755	0	0
346563-10-9	FORRESTER RESH INC COM		06/26/2013	Various	09/24/2013	Various	10,900.000	394,634	378,759	394,634	0	0	0	0	0	0	(15,875)	(15,875)	1,320	0
351793-10-4	Francesca's Holdings Corp COM		10/25/2013	Various	12/10/2013	Various	31,900.000	770,674	711,267	770,674	0	0	0	0	0	0	(59,407)	(59,407)	0	0
353514-10-2	Franklin Electric Co. Inc. COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	900.000	34,628	38,861	34,628	0	0	0	0	0	0	4,234	4,234	70	0
354613-10-1	FRANKLIN RESOURCES INC COM		05/28/2013	Various	06/26/2013	Various	39,900.000	6,487,028	5,664,677	6,487,028	0	0	0	0	0	0	(822,351)	(822,351)	3,538	0
35471R-10-6	FRANKLIN STREET PROP COM		08/13/2013	Various	12/10/2013	Various	126,100.000	1,781,013	1,645,247	1,781,013	0	0	0	0	0	0	(135,767)	(135,767)	47,519	0
35671D-85-7	FREEPORT MCMORAN C G COM		10/25/2013	Various	11/25/2013	Various	207,700.000	7,580,314	7,253,980	7,580,314	0	0	0	0	0	0	(326,334)	(326,334)	9,844	0
35804H-10-6	Fresh Market Inc/The COM		05/08/2013	Various	05/28/2013	Various	27,800.000	1,280,734	1,192,597	1,280,734	0	0	0	0	0	0	(88,137)	(88,137)	0	0
35952W-10-3	Fuel Systems Solutions Inc COM		11/25/2013	Various	12/10/2013	Various	14,300.000	231,836	215,054	231,836	0	0	0	0	0	0	(16,782)	(16,782)	0	0
359694-10-6	Fuller Company H B COM		08/26/2013	Various	09/24/2013	Various	30,400.000	1,178,511	1,233,586	1,178,511	0	0	0	0	0	0	55,075	55,075	2,350	0
361086-10-1	Furmanite Corp COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	7,500.000	81,375	79,230	81,375	0	0	0	0	0	0	(2,145)	(2,145)	0	0
36116M-10-6	FutureFuel Corp COM		11/25/2013	Various	12/10/2013	Various	20,500.000	286,004	285,929	286,004	0	0	0	0	0	0	(75)	(75)	4,150	0
36159R-10-3	THE GEO GROUP INC COM		08/26/2013	Various	09/10/2013	Various	162,800.000	5,891,727	5,887,107	5,891,727	0	0	0	0	0	0	(4,621)	(4,621)	32,500	0
36237H-10-1	G-III Apparel Group Ltd COM		09/10/2013	Various	10/25/2013	Various	14,500.000	690,717	703,367	690,717	0	0	0	0	0	0	12,650	12,650	0	0
36268W-10-0	Gain Capital Holdings Inc COM		09/10/2013	WELLS FARGO SEC LLC	09/24/2013	Various	9,000.000	89,865	106,564	89,865	0	0	0	0	0	0	16,699	16,699	0	0
364760-10-8	THE GAP INC COM		10/25/2013	Various	11/14/2013	Various	163,100.000	5,348,757	6,076,938	5,348,757	0	0	0	0	0	0	728,181	728,181	6,630	0
367299-20-3	Gastar Exploration Ltd COM		10/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	34,500.000	156,803	182,195	156,803	0	0	0	0	0	0	25,392	25,392	0	0
369300-10-8	GENERAL CABLE CORP DEL N COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	Various	24,300.000	750,578	759,637	750,578	0	0	0	0	0	0	9,058	9,058	0	0
369550-10-8	GENERAL DYNAMICS CORP COM		08/13/2013	Various	12/10/2013	Various	40,000.000	3,276,558	3,451,497	3,276,558	0	0	0	0	0	0	174,938	174,938	19,152	0
369604-10-3	GENERAL ELECTRIC CO COM		09/24/2013	Various	11/25/2013	Various	353,968.000	8,442,268	9,093,076	8,442,268	0	0	0	0	0	0	650,808	650,808	51,123	0
370334-10-4	GENERAL MILLS INC COM		05/28/2013	Various	06/12/2013	Various	202,600.000	9,354,270	9,419,034	9,354,270	0	0	0	0	0	0	64,764	64,764	0	0
37045V-10-0	General Motors Co COMMON STOCK		03/11/2013	Various	06/26/2013	Various	215,100.000	6,126,216	6,850,637	6,126,216	0	0	0	0	0	0	724,421	724,421	0	0
371532-10-2	GENESCO INC COM		03/25/2013	Various	06/12/2013	Various	2,400.000	142,050	164,447	142,050	0	0	0	0	0	0	22,397	22,397	0	0
372284-20-8	GENIE ENERGY LTD COM		03/25/2013	Citigroup Inc	05/08/2013	SG Americas securities LLC	1,900.000	16,213	16,369	16,213	0	0	0	0	0	0	156	156	0	0
37244C-10-1	GENOMIC HEALTH INC COM		11/25/2013	Various	12/10/2013	Various	15,300.000	484,551	493,237	484,551	0	0	0	0	0	0	8,686	8,686	0	0
37364X-10-9	Geospace Technologies Corp COM		03/25/2013	Various	05/28/2013	Various	17,700.000	1,858,714	1,563,206	1,858,714	0	0	0	0	0	0	(295,508)	(295,508)	0	0
378967-10-3	Global Cash Access Holdings In COM		01/28/2013	Various	05/28/2013	Various	33,900.000	260,872	237,361	260,872	0	0	0	0	0	0	(23,511)	(23,511)	0	0
37953G-10-3	Global Brass & Copper Holdings COM		07/29/2013	WELLS FARGO SEC LLC	09/24/2013	Various	2,100.000	37,937	38,832	37,937	0	0	0	0	0	0	896	896	0	0
37956X-10-3	Globecomm Systems Inc COM		03/11/2013	Various	09/10/2013	Various	11,800.000	146,380	156,180	146,380	0	0	0	0	0	0	9,800	9,800	0	0
38068T-10-5	Gold Resource Corp COM		08/13/2013	Various	09/10/2013	WELLS FARGO SEC LLC	27,200.000	222,883	226,168	222,883	0	0	0	0	0	0	3,285	3,285	1,506	0
382410-40-5	GOODRICH PETROLEUM CORP COM		08/13/2013	Various	12/10/2013	Various	35,900.000	692,674	721,501	692,674	0	0	0	0	0	0	28,827	28,827	0	0
38259P-50-8	GOOGLE INC CL A COM		09/24/2013	Various	12/10/2013	Various	7,500.000	6,626,929	7,183,041	6,626,929	0	0	0	0	0	0	556,112	556,112	0	0
38376A-10-3	Government Properties Income T REIT		05/28/2013	Various	07/29/2013	Various	39,600.000	1,022,337	990,268	1,022,337	0	0	0	0	0	0	(32,069)	(32,069)	4,558	0
384802-10-4	GRAINGER W W INC COM		07/15/2013	Various	09/24/2013	Various	53,100.000	13,159,826	13,759,101	13,159,826	0	0	0	0	0	0	599,275	599,275	39,432	0
38489R-10-0	GRAMERCY PPTY TR INC COM		07/29/2013	WELLS FARGO SEC LLC	10/25/2013	Various	11,300.000	54,862	50,900	54,862	0	0	0	0	0	0	(3,961)	(3,961)	0	0
38526M-10-6	Grand Canyon Education Inc COM		10/25/2013	Various	12/10/2013	Various	37,800.000	1,152,554	1,163,830	1,152,554	0	0	0	0	0	0	11,276	11,276	0	0
39153L-10-6	GREATBATCH INC COM		03/11/2013	Various	05/08/2013	SG Americas securities LLC	6,700.000	185,294	195,893	185,294	0	0	0	0	0	0	10,598	10,598	0	0
39304D-10-2	Green Dot Corp COM		04/16/2013	Various	08/13/2013	Various	16,000.000	248,928	310,287	248,928	0	0	0	0	0	0	61,359	61,359	0	0
393222-10-4	Green Plains Renewable Energy COM		07/29/2013	Various	09/24/2013	Various	39,200.000	648,553	617,791	648,553	0	0	0	0	0	0	(30,761)	(30,761)	1,440	0
393657-10-1	GREENBRIER COMPANIES COM		06/26/2013	Various	07/29/2013	Various	25,400.000	592,403	602,315	592,403	0	0	0	0	0	0	9,912	9,912	0	0
395259-10-4	GREENHILL & CO INC COM		07/29/2013	Various	09/24/2013	Various	33,600.000	1,573,492	1,687,225	1,573,492	0	0	0	0	0	0	113,733	113,733	6,975	0
399473-10-7	Groupon Inc COM		10/25/2013	Various	11/25/2013	Various	402,844.000	3,950,713	4,124,872	3,950,713	0	0	0	0	0	0	174,159	174,159	0	0
404030-10-8	H&E EQUIPMENT SERVICES COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	4,500.000	126,297	128,075	126,297	0	0	0	0	0	0	1,778	1,778	0	0
40412C-10-1	HCA HOLDINGS INC COM		06/26/2013	Various	07/29/2013	Various	179,600.000	6,706,015	6,957,299	6,706,015	0	0	0	0	0	0	251,284	251,284	0	0
40416E-10-3	HCI Group Inc COM		07/29/2013	Various	08/26/2013	Various	12,600.000	389,879	369,019	389,879	0	0	0	0	0	0	(20,860)	(20,860)	1,913	0
40418F-10-8	HFF Inc COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	6,300.000	123,310	127,796	123,310	0	0	0	0	0	0	4,486	4,486	0	0
406216-10-1	HALLIBURTON COMPANY COM		03/11/2013	JP Morgan	03/25/2013	Citigroup Inc	26,500.000	1,115,889	1,044,286	1,115,889	0	0	0	0	0	0	(71,603)	(71,603)	0	0
40637H-10-9	Halozyme Therapeutics Inc COM		05/08/2013	Various	06/12/2013	Various	93,800.000	565,676	663,829	565,676	0	0	0	0	0	0	98,153	98,153	0	0
410120-10-9	HANCOCK HOLDING COMPANY COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	16,200.000	465,799	458,379	465,799	0	0	0	0	0	0	(7,420)	(7,420)	0	0
410495-20-4	HANMI FINANCIAL CORP COM		03/25/2013	Various	06/12/2013	Various	3,400.000	55,302	52,082	55,302	0	0	0	0	0	0	(3,220)	(3,220)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
41146A-10-6	Harbinger Group Inc COM		01/28/2013	WELLS FARGO SEC LLC	03/25/2013	Citigroup Inc	9,900.000	81,220	80,456	81,220	0	0	0	0	0	0	(763)	(763)	0	0
413160-10-2	HARMONIC LIGHTWAVES INC COM		10/25/2013	JP Morgan	12/10/2013	Various	49,500.000	395,264	359,862	395,264	0	0	0	0	0	0	(35,402)	(35,402)	0	0
413875-10-5	HARRIS CORP DEL COM		08/26/2013	Various	09/24/2013	Various	28,900.000	1,573,218	1,572,467	1,573,218	0	0	0	0	0	0	(751)	(751)	9,240	0
414585-10-9	Harris Teeter Supermarkets Inc COM		06/26/2013	Various	08/13/2013	Various	13,500.000	642,935	648,006	642,935	0	0	0	0	0	0	5,071	5,071	1,875	0
416196-10-3	Harte-Hanks Inc COM		07/29/2013	WELLS FARGO SEC LLC	12/10/2013	Various	15,800.000	154,548	132,344	154,548	0	0	0	0	0	0	(22,204)	(22,204)	1,556	0
419596-10-1	HAVERTY FURNITURE COM		08/26/2013	Various	10/25/2013	Various	16,500.000	427,192	407,743	427,192	0	0	0	0	0	0	(19,449)	(19,449)	720	0
419879-10-1	Hawaiian Holdings Inc COM		03/11/2013	Various	04/16/2013	Various	66,600.000	406,568	392,151	406,568	0	0	0	0	0	0	(14,417)	(14,417)	0	0
420877-20-1	Haynes International Inc COM		07/29/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	1,700.000	82,034	81,333	82,034	0	0	0	0	0	0	(700)	(700)	0	0
421924-30-9	HEALTHSOUTH CORP COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	15,300.000	394,480	442,094	394,480	0	0	0	0	0	0	47,614	47,614	0	0
42210P-10-2	HEADWATERS INC COM		07/15/2013	Various	08/26/2013	Various	66,600.000	617,476	630,381	617,476	0	0	0	0	0	0	12,905	12,905	0	0
42222G-10-8	HEALTH NET INC COM FOUNDATION HEALTH SYS		02/25/2013	Deutsche Bank Securities Inc	03/25/2013	Various	23,900.000	624,433	677,383	624,433	0	0	0	0	0	0	52,950	52,950	0	0
42222N-10-3	HealthStream Inc COM		02/12/2013	Various	04/16/2013	Various	8,900.000	216,395	187,170	216,395	0	0	0	0	0	0	(29,226)	(29,226)	0	0
422245-10-0	HEALTHWAYS INC COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	Various	25,700.000	426,312	446,998	426,312	0	0	0	0	0	0	20,686	20,686	0	0
422347-10-4	HEARTLAND EXPRESS INC COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	13,500.000	197,748	194,306	197,748	0	0	0	0	0	0	(3,443)	(3,443)	0	0
42235N-10-8	HEARTLAND PAYMENT SYSTEM COM		01/16/2013	Merrill Lynch, Pierce Fenner &	06/12/2013	Various	17,600.000	523,072	535,748	523,072	0	0	0	0	0	0	12,676	12,676	1,554	0
422806-10-9	HEICO CORP NEW COM		06/26/2013	Various	09/24/2013	Various	5,000.000	237,536	279,879	237,536	0	0	0	0	0	0	42,343	42,343	280	0
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM		06/26/2013	Various	08/13/2013	Various	84,300.000	2,008,553	2,098,825	2,008,553	0	0	0	0	0	0	90,273	90,273	0	0
423452-10-1	HELMERICH & PAYNE INC COM		03/25/2013	Various	05/08/2013	Various	58,800.000	3,595,021	3,531,018	3,595,021	0	0	0	0	0	0	(64,004)	(64,004)	0	0
427093-10-9	HERCULES OFFSHORE INC COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	99,000.000	748,737	715,275	748,737	0	0	0	0	0	0	(33,462)	(33,462)	0	0
427825-10-4	HERSHA HOSPITALITY TRUST COM		06/26/2013	Various	08/26/2013	Various	134,600.000	743,788	741,487	743,788	0	0	0	0	0	0	(2,300)	(2,300)	8,076	0
42983D-10-4	Higher One Holdings Inc COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	10,600.000	118,275	95,803	118,275	0	0	0	0	0	0	(22,472)	(22,472)	0	0
431475-10-2	Hill-Rom Holdings Inc COM		11/25/2013	Various	12/10/2013	Various	51,100.000	1,765,008	1,841,549	1,765,008	0	0	0	0	0	0	76,541	76,541	5,858	0
432748-10-1	Hilltop Holdings Inc COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	6,300.000	109,607	107,006	109,607	0	0	0	0	0	0	(2,602)	(2,602)	0	0
436893-20-0	Home Bancshares Inc/AR COM		01/16/2013	Merrill Lynch, Pierce Fenner &	06/12/2013	Various	2,200.000	74,404	85,483	74,404	0	0	0	0	0	0	11,079	11,079	496	0
437076-10-2	Home Depot Inc COM		08/26/2013	Morgan Stanley & Co, Inc	10/25/2013	Various	59,600.000	4,529,481	4,533,886	4,529,481	0	0	0	0	0	0	4,405	4,405	23,244	0
43785V-10-2	HomeStreet Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	01/28/2013	WELLS FARGO SEC LLC	4,300.000	115,412	107,590	115,412	0	0	0	0	0	0	(7,822)	(7,822)	0	0
438516-10-6	HONEYWELL INTERNATIONAL COM		08/26/2013	Morgan Stanley & Co, Inc	09/24/2013	Various	7,100.000	579,559	599,552	579,559	0	0	0	0	0	0	19,993	19,993	0	0
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM		09/24/2013	Various	10/25/2013	Various	12,000.000	272,433	288,823	272,433	0	0	0	0	0	0	16,389	16,389	1,229	0
440543-10-6	HORNBECK OFFSHORE SERVICE COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	3,700.000	215,433	183,109	215,433	0	0	0	0	0	0	(32,323)	(32,323)	0	0
44106M-10-2	HOSPITALITY PROPERTIES TRUST EQUITY - CO		06/26/2013	JP Morgan	09/24/2013	Various	61,500.000	1,561,178	1,698,892	1,561,178	0	0	0	0	0	0	137,715	137,715	28,905	0
44107P-10-4	Host Hotels & Resorts Inc COM & 1 PFD CO		05/28/2013	Various	06/12/2013	Various	369,300.000	6,756,982	6,092,778	6,756,982	0	0	0	0	0	0	(664,204)	(664,204)	0	0
44267D-10-7	Howard Hughes Corp/The COM		06/26/2013	JP Morgan	07/15/2013	WELLS FARGO SEC LLC	5,900.000	639,413	682,583	639,413	0	0	0	0	0	0	43,170	43,170	0	0
443320-10-6	HUB GROUP INC CL A COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	8,800.000	325,230	330,132	325,230	0	0	0	0	0	0	4,902	4,902	0	0
444859-10-2	HUMANA INC COM		03/25/2013	Various	04/16/2013	Various	78,200.000	5,472,458	5,494,260	5,472,458	0	0	0	0	0	0	21,802	21,802	4,836	0
446150-10-4	HUNTINGTON BANCSHARES INC COM		05/08/2013	Various	08/26/2013	Various	329,900.000	2,462,716	2,798,172	2,462,716	0	0	0	0	0	0	335,456	335,456	18,607	0
446413-10-6	HUNTINGTON INGALLS INDUSTRIES COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/12/2013	SG Americas securities LLC	300.000	13,068	13,577	13,068	0	0	0	0	0	0	509	509	0	0
447011-10-7	Huntsman Corp COM		07/29/2013	WELLS FARGO SEC LLC	09/24/2013	Various	230,600.000	4,023,033	4,447,378	4,023,033	0	0	0	0	0	0	424,345	424,345	8,463	0
447462-10-2	HURON CONSULTING GROUP COM		06/26/2013	Various	08/26/2013	Various	5,300.000	237,197	253,510	237,197	0	0	0	0	0	0	16,313	16,313	0	0
448947-50-7	IDT CORP COM		10/25/2013	Various	12/10/2013	Various	11,500.000	238,651	216,081	238,651	0	0	0	0	0	0	(22,570)	(22,570)	0	0
448947-50-7	IDT CORP COM		07/15/2013	Various	08/01/2013	Spin Off	0.000	316	316	316	0	0	0	0	0	0	0	0	0	0
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM		09/10/2013	WELLS FARGO SEC LLC	12/10/2013	Various	2,300.000	203,516	193,107	203,516	0	0	0	0	0	0	(10,409)	(10,409)	25	0
44919P-50-8	IAC INTERACTIVE CORP COM		06/26/2013	Various	07/15/2013	Various	102,600.000	4,620,149	4,862,769	4,620,149	0	0	0	0	0	0	242,621	242,621	7,176	0
44925C-10-3	ICF International Inc COM		10/25/2013	Various	12/10/2013	Various	6,600.000	213,739	212,505	213,739	0	0	0	0	0	0	(1,234)	(1,234)	0	0
44928D-10-8	ICG GROUP INC COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	700.000	8,392	8,661	8,392	0	0	0	0	0	0	270	270	0	0
44930G-10-7	ICU MED INC COM		05/08/2013	Various	05/28/2013	Various	5,400.000	341,994	331,632	341,994	0	0	0	0	0	0	(10,361)	(10,361)	0	0
45071R-10-9	IXIA COM		05/08/2013	SG Americas securities LLC	08/13/2013	JP Morgan	38,600.000	557,963	610,575	557,963	0	0	0	0	0	0	52,612	52,612	0	0
451055-10-7	ICONIX BRAND GROUP INC COM		03/11/2013	JP Morgan	04/16/2013	Deutsche Bank Securities Inc	22,600.000	530,060	572,390	530,060	0	0	0	0	0	0	42,330	42,330	0	0
451107-10-6	IDACORP INC. COM		09/24/2013	Various	12/10/2013	Various	94,900.000	4,561,633	4,790,098	4,561,633	0	0	0	0	0	0	228,465	228,465	22,807	0
45168D-10-4	IDEXX LABORATORIES INC COM		04/16/2013	Various	05/08/2013	Various	11,500.000	1,056,506	1,040,157	1,056,506	0	0	0	0	0	0	(16,349)	(16,349)	0	0
45169U-10-5	IGATE CORP COM		05/08/2013	Various	05/28/2013	UBS Limited	19,200.000	325,409	276,960	325,409	0	0	0	0	0	0	(48,449)	(48,449)	0	0
452521-10-7	IMMERSION CORP COM		06/12/2013	UBS Limited	12/10/2013	Various	19,400.000	286,314	230,401	286,314	0	0	0	0	0	0	(55,913)	(55,913)	0	0
45253H-10-1	IMMUNOGEN INC COM		07/29/2013	Various	08/26/2013	Various	90,900.000	1,721,447	1,493,057	1,721,447	0	0	0	0	0	0	(228,390)	(228,390)	0	0
45321L-10-0	Imperva Inc COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	Various	7,200.000	347,818	328,309	347,818	0	0	0	0	0	0	(19,509)	(19,509)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
457153-10-4	INGRAM MICRO INC COM		09/10/2013	Various	10/25/2013	Various	147,900.000	3,089,822	3,089,822	3,069,464	3,089,822	0	0	0	0	0	(20,358)	(20,358)	0	0
457187-10-2	INGREDION INC COM		08/26/2013	Various	10/25/2013	Various	49,000.000	3,123,974	3,237,764	3,123,974	0	0	0	0	0	0	113,789	113,789	2,356	0
457461-20-0	INLAND REAL ESTATE CORP COM		02/12/2013	SG Americas securities LLC	03/25/2013	Various	18,000.000	169,452	175,424	169,452	0	0	0	0	0	0	5,972	5,972	855	0
45765U-10-3	INSIGHT ENTERPRISES INC. COM		05/08/2013	SG Americas securities LLC	08/26/2013	Various	2,300.000	40,837	46,634	40,837	0	0	0	0	0	0	5,797	5,797	0	0
45772F-10-7	Inphi Corp COM		07/15/2013	Various	09/24/2013	Various	18,800.000	205,387	235,682	205,387	0	0	0	0	0	0	30,295	30,295	0	0
45774N-10-8	Innophos Holdings Inc COM		07/29/2013	WELLS FARGO SEC LLC	08/26/2013	Various	2,300.000	113,946	115,882	113,946	0	0	0	0	0	0	1,936	1,936	805	0
45774W-10-8	INSTEEL INDS INC COM		07/15/2013	Various	07/29/2013	Various	5,500.000	99,977	97,195	99,977	0	0	0	0	0	0	(2,782)	(2,782)	87	0
45778Q-10-7	INSPERITY INC COM		10/25/2013	Various	12/10/2013	Various	13,800.000	466,373	433,416	466,373	0	0	0	0	0	0	(32,958)	(32,958)	1,479	0
457985-20-8	INTEGRA LIFESCIENCES HOL COM		05/08/2013	Various	06/12/2013	Various	8,900.000	297,256	321,672	297,256	0	0	0	0	0	0	24,416	24,416	0	0
458118-10-6	INTEGRATED DEVICE TECHNO COM		07/29/2013	WELLS FARGO SEC LLC	09/24/2013	Various	40,600.000	371,693	357,834	371,693	0	0	0	0	0	0	(13,859)	(13,859)	0	0
458140-10-0	INTEL CORP COM		07/15/2013	Various	11/25/2013	Various	906,300.000	20,833,345	20,685,386	20,833,345	0	0	0	0	0	0	(147,959)	(147,959)	175,230	0
45825N-10-7	Inteliquent Inc COM		07/29/2013	WELLS FARGO SEC LLC	08/26/2013	Various	17,700.000	140,627	136,735	140,627	0	0	0	0	0	0	(3,891)	(3,891)	0	0
458334-10-9	Inter Parfums Inc COM		06/26/2013	Various	08/26/2013	Various	17,000.000	529,248	507,288	529,248	0	0	0	0	0	0	(21,960)	(21,960)	1,200	0
45841N-10-7	Interactive Brokers Group Inc COM		03/25/2013	Various	06/26/2013	Various	73,900.000	1,088,526	1,144,884	1,088,526	0	0	0	0	0	0	56,357	56,357	7,520	0
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP COM		09/24/2013	Various	12/10/2013	Various	3,900.000	244,937	247,755	244,937	0	0	0	0	0	0	2,818	2,818	0	0
45885A-30-0	INTERNAP NETWORK SVCS CO COM		03/11/2013	JP Morgan	04/16/2013	Deutsche Bank Securities Inc	12,800.000	113,651	108,378	113,651	0	0	0	0	0	0	(5,274)	(5,274)	0	0
459044-10-3	INTERNATIONAL BANCSHARES COM		05/28/2013	Various	06/12/2013	Various	1,400.000	30,404	28,879	30,404	0	0	0	0	0	0	(1,525)	(1,525)	40	0
460254-10-5	INTERNATIONAL RECTIFIER CORP COM		08/26/2013	Various	09/10/2013	Various	42,900.000	1,040,686	1,055,401	1,040,686	0	0	0	0	0	0	14,714	14,714	0	0
46069S-10-9	INTERSIL CORP - CL A COM		10/25/2013	Various	11/25/2013	Various	63,400.000	643,924	620,922	643,924	0	0	0	0	0	0	(23,003)	(23,003)	5,820	0
46113M-10-8	INTERVAL LEISURE GROUPS INC COM		05/08/2013	SG Americas securities LLC	06/26/2013	Various	8,500.000	177,438	172,406	177,438	0	0	0	0	0	0	(5,032)	(5,032)	935	0
46118H-10-4	IntraLinks Holdings Inc COM		07/15/2013	WELLS FARGO SEC LLC	09/10/2013	WELLS FARGO SEC LLC	4,300.000	42,905	35,411	42,905	0	0	0	0	0	0	(7,495)	(7,495)	0	0
461202-10-3	INTUIT INC COM		06/12/2013	Various	09/24/2013	Various	65,600.000	3,829,358	4,274,541	3,829,358	0	0	0	0	0	0	445,183	445,183	11,152	0
461203-10-1	INVACARE CORP COM		02/12/2013	Various	04/16/2013	Various	20,000.000	323,510	283,265	323,510	0	0	0	0	0	0	(40,245)	(40,245)	29	0
46120E-60-2	INTUITIVE SURGICAL INC COM		05/08/2013	SG Americas securities LLC	07/15/2013	Various	13,500.000	6,529,208	5,931,698	6,529,208	0	0	0	0	0	0	(597,509)	(597,509)	0	0
46131B-10-0	Invesco Mortgage Capital Inc REIT		07/29/2013	Various	09/24/2013	Various	422,000.000	8,297,223	8,077,479	8,297,223	0	0	0	0	0	0	(219,745)	(219,745)	180,785	0
46145F-10-5	INVESTMENT TECHNOLOGY GR COM		08/13/2013	Various	09/24/2013	Various	14,400.000	173,001	183,402	173,001	0	0	0	0	0	0	10,401	10,401	0	0
461730-10-3	INVESTORS REAL EST REIT COM		08/26/2013	Various	10/25/2013	Various	68,100.000	614,562	599,133	614,562	0	0	0	0	0	0	(15,429)	(15,429)	9,295	0
46269C-10-2	Iridium Communications Inc COM		03/11/2013	JP Morgan	05/08/2013	SG Americas securities LLC	13,700.000	86,296	100,216	86,296	0	0	0	0	0	0	13,919	13,919	0	0
464287-46-5	ISHARES COM		07/24/2013	Various	09/24/2013	Various	149,000.000	8,978,774	9,360,680	8,978,774	0	0	0	0	0	0	381,906	381,906	50,436	0
465685-10-5	ITC HOLDINGS CORP COM		02/12/2013	SG Americas securities LLC	03/11/2013	JP Morgan	1,300.000	106,241	112,029	106,241	0	0	0	0	0	0	5,788	5,788	491	0
466032-10-9	J&J SNACK FOODS CORP COM		07/15/2013	Various	09/10/2013	Various	3,200.000	253,336	245,963	253,336	0	0	0	0	0	0	(7,373)	(7,373)	288	0
466313-10-3	JABIL CIRCUIT INC COM		07/29/2013	Various	08/26/2013	Various	21,800.000	484,653	505,959	484,653	0	0	0	0	0	0	21,306	21,306	1,648	0
466367-10-9	JACK IN THE BOX INC COM		08/13/2013	Various	09/10/2013	Various	18,400.000	684,311	694,361	684,311	0	0	0	0	0	0	10,050	10,050	0	0
469814-10-7	Jacobs Engineering COM		11/14/2013	Various	12/10/2013	Various	101,900.000	5,891,290	5,815,274	5,891,290	0	0	0	0	0	0	(76,016)	(76,016)	0	0
47102X-10-5	JANUS CAPITAL GROUP INC COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	21,400.000	188,384	187,571	188,384	0	0	0	0	0	0	(813)	(813)	1,498	0
471109-10-8	JARDEN CORP COM		03/19/2013	Stock Split	08/26/2013	Various	3,933.330	0	0	0	0	0	0	0	0	0	0	0	0	0
47200B-10-4	JAVELIN Mortgage Investment Co COM		06/12/2013	Various	08/13/2013	Various	85,100.000	1,449,580	1,175,410	1,449,580	0	0	0	0	0	0	(274,170)	(274,170)	42,918	0
477839-10-4	John Bean Technologies Corp COM		03/25/2013	Various	09/24/2013	Various	15,800.000	310,950	361,230	310,950	0	0	0	0	0	0	50,280	50,280	2,246	0
478160-10-4	JOHNSON & JOHNSON COM		10/25/2013	Various	12/10/2013	Various	150,200.000	13,253,426	13,495,394	13,253,426	0	0	0	0	0	0	241,968	241,968	123,882	0
48019R-10-8	Jones Energy Inc COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	7,000.000	116,865	96,523	116,865	0	0	0	0	0	0	(20,342)	(20,342)	0	0
48020Q-10-7	JONES LANG LASALLE INC COM		09/10/2013	Various	09/24/2013	Various	48,500.000	4,486,801	4,487,072	4,486,801	0	0	0	0	0	0	271	271	0	0
481130-10-2	JOURNAL COMMUNICATIONS COM		04/16/2013	Various	06/12/2013	Various	14,700.000	95,403	95,915	95,403	0	0	0	0	0	0	512	512	0	0
48203R-10-4	Juniper Networks Inc COM		10/25/2013	Various	11/25/2013	Various	238,900.000	4,198,164	4,537,995	4,198,164	0	0	0	0	0	0	339,831	339,831	0	0
48242W-10-6	KBR Inc COM		04/16/2013	Deutsche Bank Securities Inc	06/12/2013	Various	19,200.000	547,642	638,586	547,642	0	0	0	0	0	0	90,945	90,945	1,536	0
483007-70-4	KAISER ALUMINUM CORP COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	5,800.000	377,162	376,623	377,162	0	0	0	0	0	0	(539)	(539)	1,740	0
483548-10-3	KAMAN CORP COM		04/16/2013	Deutsche Bank Securities Inc	05/28/2013	Various	2,900.000	98,609	98,464	98,609	0	0	0	0	0	0	(145)	(145)	0	0
486587-10-8	KAYDON CORP COM		08/26/2013	Various	10/16/2013	Tender (Corp Action)	10,800.000	323,471	383,400	323,471	0	0	0	0	0	0	59,929	59,929	2,160	0
487836-10-8	KELLOGG COMPANY COM		02/12/2013	SG Americas securities LLC	02/25/2013	Deutsche Bank Securities Inc	4,200.000	249,035	251,383	249,035	0	0	0	0	0	0	2,348	2,348	0	0
488152-20-8	KELLY SERVICES COM		07/15/2013	Various	08/13/2013	Various	5,900.000	103,874	114,174	103,874	0	0	0	0	0	0	10,300	10,300	110	0
493308-10-0	KEYNOTE SYS INC COM		03/11/2013	Various	05/28/2013	Various	5,300.000	78,358	62,705	78,358	0	0	0	0	0	0	(15,654)	(15,654)	0	0
493732-10-1	KFORCE COM INC COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	1,200.000	18,280	15,474	18,280	0	0	0	0	0	0	(2,806)	(2,806)	0	0
494368-10-3	KIMBERLY CLARK CORP COM		08/13/2013	JP Morgan	08/26/2013	Various	600.000	58,897	56,835	58,897	0	0	0	0	0	0	(2,062)	(2,062)	0	0
49456B-10-1	Kinder Morgan Inc/DE COM		08/26/2013	Various	11/14/2013	Morgan Stanley & Co, Inc	60,200.000	2,235,242	2,108,926	2,235,242	0	0	0	0	0	0	(126,316)	(126,316)	24,682	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
497498-10-5	KIRKLANDS INC COM		11/25/2013	Various	12/10/2013	Various	6,000.000	117,540	107,982	117,540	0	0	0	0	0	0	(9,557)	(9,557)	0	0
49803T-10-2	KITE REALTY GROUP TURST COM		07/15/2013	Various	09/24/2013	Various	74,000.000	471,505	436,452	471,505	0	0	0	0	0	0	(35,053)	(35,053)	2,922	0
498904-20-0	KNOLL INC COM		08/13/2013	Various	10/25/2013	Various	7,300.000	122,740	120,665	122,740	0	0	0	0	0	0	(2,075)	(2,075)	852	0
499064-10-3	KNIGHT TRANSN INC COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	24,100.000	416,400	405,001	416,400	0	0	0	0	0	0	(11,399)	(11,399)	0	0
50060P-10-6	KOPPERS HOLDINGS INC COM		07/15/2013	Various	08/26/2013	Various	11,100.000	437,102	429,550	437,102	0	0	0	0	0	0	(7,552)	(7,552)	1,150	0
50076Q-10-6	KRAFT FOODS INC COM		09/24/2013	Various	11/14/2013	Various	83,800.000	4,468,179	4,462,994	4,468,179	0	0	0	0	0	0	(5,186)	(5,186)	43,995	0
50077B-20-7	KRATOS DEFENSE & SEC SOLUTIONS COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	19,200.000	166,464	123,053	166,464	0	0	0	0	0	0	(43,411)	(43,411)	0	0
50077C-10-6	Kraton Performance Polymers In COM		02/12/2013	SG Americas securities LLC	02/25/2013	Deutsche Bank Securities Inc	7,000.000	185,178	182,372	185,178	0	0	0	0	0	0	(2,806)	(2,806)	0	0
501044-10-1	KROGER COMPANY COM		08/13/2013	Various	09/24/2013	Various	116,700.000	4,053,298	4,045,584	4,053,298	0	0	0	0	0	0	(7,714)	(7,714)	0	0
501242-10-1	KULICKE & SOFFA INDUSTRIES COM		03/11/2013	Various	03/25/2013	Various	29,700.000	368,648	333,884	368,648	0	0	0	0	0	0	(34,764)	(34,764)	0	0
501797-10-4	L Brands Inc COM		05/28/2013	Various	06/12/2013	Various	85,300.000	4,170,596	4,252,349	4,170,596	0	0	0	0	0	0	81,754	81,754	20,430	0
50187A-10-7	LHC Group Inc COM		08/13/2013	Various	10/25/2013	Various	1,500.000	36,677	32,672	36,677	0	0	0	0	0	0	(4,005)	(4,005)	0	0
50212V-10-0	LPL Financial Holdings Inc. Common Stock		08/15/2013	Direct	09/19/2013	Direct	72,201.000	2,736,113	2,757,604	2,736,113	0	0	0	0	0	0	21,491	21,491	8,319	0
502160-10-4	LSB Industries Inc COM		11/25/2013	Various	12/10/2013	Various	28,500.000	1,066,992	1,042,750	1,066,992	0	0	0	0	0	0	(24,242)	(24,242)	0	0
502161-10-2	L S I LOGIC CORP COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/12/2013	Various	430,300.000	3,134,736	3,104,918	3,134,736	0	0	0	0	0	0	(29,817)	(29,817)	0	0
502175-10-2	LTC Properties Inc COM		07/15/2013	WELLS FARGO SEC LLC	08/26/2013	Various	6,900.000	284,335	272,025	284,335	0	0	0	0	0	0	(12,310)	(12,310)	1,101	0
502424-10-4	L-3 COMMUNICATIONS HLDGS COM		09/10/2013	Various	12/10/2013	Various	153,600.000	12,868,660	13,650,637	12,868,660	0	0	0	0	0	0	781,977	781,977	95,315	0
505336-10-7	LA-Z-BOY INC COM		03/25/2013	Various	06/12/2013	Various	10,200.000	183,963	186,692	183,963	0	0	0	0	0	0	2,729	2,729	796	0
505597-10-4	LACLEDE GROUP INC COM		08/26/2013	Various	11/25/2013	Various	24,600.000	1,070,564	1,108,753	1,070,564	0	0	0	0	0	0	38,189	38,189	8,883	0
511656-10-0	LAKELAND FINANCIAL CORP COM		07/15/2013	WELLS FARGO SEC LLC	09/24/2013	Various	300.000	9,152	10,246	9,152	0	0	0	0	0	0	1,093	1,093	57	0
516012-10-1	LANNETT CO INC COM		07/15/2013	Various	08/13/2013	Various	9,000.000	120,683	109,970	120,683	0	0	0	0	0	0	(10,714)	(10,714)	0	0
516806-10-6	Laredo Petroleum Holdings Inc Common Sto		09/24/2013	Direct	11/13/2013	Direct	17,500.000	435,425	474,039	435,425	0	0	0	0	0	0	38,614	38,614	0	0
517942-10-8	LASALLE HOTEL PPTYS COM		05/08/2013	SG Americas securities LLC	06/12/2013	Various	9,700.000	258,360	240,766	258,360	0	0	0	0	0	0	(17,594)	(17,594)	0	0
518415-10-4	LATTICE SEMICONDUCTOR CORP COM		08/26/2013	Morgan Stanley & Co, Inc	09/10/2013	WELLS FARGO SEC LLC	19,400.000	96,088	94,769	96,088	0	0	0	0	0	0	(1,319)	(1,319)	0	0
521863-30-8	LEAP WIRELESS INTL INC COM		03/11/2013	Various	06/12/2013	Various	33,300.000	187,131	189,756	187,131	0	0	0	0	0	0	2,626	2,626	0	0
52602E-10-2	LENDER PROCESSING SVCS INC COM		04/16/2013	Various	06/26/2013	Various	171,800.000	4,152,557	5,208,513	4,152,557	0	0	0	0	0	0	1,055,956	1,055,956	20,820	0
526107-10-7	LENNOX INTL INC COM		09/24/2013	Various	10/25/2013	Various	25,800.000	1,552,143	1,714,719	1,552,143	0	0	0	0	0	0	162,576	162,576	6,664	0
529043-10-1	LEXINGTON CORP PPTYS TR COM		10/25/2013	Various	11/25/2013	Various	83,000.000	977,225	915,980	977,225	0	0	0	0	0	0	(61,245)	(61,245)	3,525	0
529898-10-8	LIBBEY INC COM		06/26/2013	JP Morgan	09/24/2013	Various	2,700.000	63,572	67,157	63,572	0	0	0	0	0	0	3,586	3,586	0	0
531229-10-2	Liberty Media Corp COM		05/28/2013	UBS Limited	06/12/2013	Various	11,700.000	1,466,712	1,417,281	1,466,712	0	0	0	0	0	0	(49,431)	(49,431)	0	0
53219L-10-9	LIFEPOINT HOSPITALS INC COM		09/10/2013	WELLS FARGO SEC LLC	09/24/2013	Various	2,300.000	104,501	105,446	104,501	0	0	0	0	0	0	945	945	0	0
53220K-50-4	LIGAND PHARMACEUTICALS COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	3,900.000	213,841	212,096	213,841	0	0	0	0	0	0	(1,745)	(1,745)	0	0
53224V-10-0	LifeLock Inc COM		05/08/2013	SG Americas securities LLC	08/26/2013	Various	12,800.000	124,863	164,961	124,863	0	0	0	0	0	0	40,099	40,099	0	0
532771-10-2	LIN Media LLC COM		01/28/2013	Various	06/12/2013	Various	25,800.000	243,263	281,821	243,263	0	0	0	0	0	0	38,558	38,558	0	0
533900-10-6	LINCOLN ELECTRIC HOLDINGS COM		05/28/2013	Various	06/26/2013	JP Morgan	9,300.000	533,672	514,802	533,672	0	0	0	0	0	0	(18,871)	(18,871)	1,860	0
535555-10-6	LINDSAY MANUFACTURING CO COM		08/13/2013	Various	08/26/2013	Various	11,200.000	985,450	908,666	985,450	0	0	0	0	0	0	(76,784)	(76,784)	1,324	0
53635B-10-7	LIQUIDITY SERVICES INC COM		02/25/2013	Deutsche Bank Securities Inc	03/11/2013	JP Morgan	17,100.000	567,667	538,838	567,667	0	0	0	0	0	0	(28,829)	(28,829)	0	0
537008-10-4	LITTELFUSE INC COM		08/26/2013	Various	09/24/2013	Various	9,100.000	704,540	730,617	704,540	0	0	0	0	0	0	26,077	26,077	990	0
538146-10-1	LivePerson Inc COM		05/08/2013	SG Americas securities LLC	05/28/2013	UBS Limited	5,800.000	73,921	54,839	73,921	0	0	0	0	0	0	(19,082)	(19,082)	0	0
539830-10-9	LOCKHEED MARTIN CORP COM		02/12/2013	Various	04/16/2013	Various	94,600.000	8,552,037	8,658,733	8,552,037	0	0	0	0	0	0	106,696	106,696	108,790	0
543881-10-6	Loral Space & Communications I COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	1,300.000	96,045	98,983	96,045	0	0	0	0	0	0	2,938	2,938	0	0
548661-10-7	LOWES COMPANIES INC COM		09/10/2013	WELLS FARGO SEC LLC	11/14/2013	Morgan Stanley & Co, Inc	11,200.000	527,016	577,101	527,016	0	0	0	0	0	0	50,085	50,085	2,016	0
55027E-10-2	LUMINEX CORP DEL COM		05/08/2013	SG Americas securities LLC	08/13/2013	Various	8,800.000	152,108	188,084	152,108	0	0	0	0	0	0	35,976	35,976	0	0
550819-10-6	LYDALL INC DEL COM		02/25/2013	Various	04/16/2013	Various	3,800.000	58,631	56,904	58,631	0	0	0	0	0	0	(1,727)	(1,727)	0	0
552074-70-0	WILLIAM LYON HOMES INC COM		11/25/2013	Various	12/10/2013	Various	13,300.000	306,248	291,282	306,248	0	0	0	0	0	0	(14,966)	(14,966)	0	0
55264U-10-8	MB FINANCIAL INC COM		09/10/2013	Various	11/25/2013	Various	27,500.000	747,270	816,431	747,270	0	0	0	0	0	0	69,161	69,161	3,298	0
55305B-10-1	M/I SCHOTTENSTEIN HOMES COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	4,900.000	118,227	103,023	118,227	0	0	0	0	0	0	(15,205)	(15,205)	0	0
55306N-10-4	MKS INSTRUMENT INC COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	9,100.000	259,332	247,566	259,332	0	0	0	0	0	0	(11,766)	(11,766)	0	0
55345K-10-3	MRC Global Inc COM		08/13/2013	JP Morgan	08/26/2013	Various	31,600.000	770,155	805,399	770,155	0	0	0	0	0	0	35,244	35,244	0	0
55405W-10-4	MYR Group Inc COM		06/12/2013	UBS Limited	09/24/2013	Various	8,000.000	163,140	188,854	163,140	0	0	0	0	0	0	25,714	25,714	0	0
55616P-10-4	Macys Inc COM		03/25/2013	Various	08/26/2013	Various	38,400.000	1,518,322	1,715,853	1,518,322	0	0	0	0	0	0	197,531	197,531	16,500	0
556269-10-8	MADDEN STEVEN LTD COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/25/2013	Deutsche Bank Securities Inc	6,800.000	300,424	309,829	300,424	0	0	0	0	0	0	9,405	9,405	0	0
556269-10-8	MADDEN STEVEN LTD COM		10/01/2013	Stock Split	10/25/2013	JP Morgan	20,333.330	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
559079-20-7	MAGELLAN HEALTH SERVICES INC COM		03/11/2013	Various	05/08/2013	Various	15,700.000	812,028	799,207	812,028	0	0	0	0	0	0	(12,820)	(12,820)	0	0
560305-10-4	MAIDENFORM BRANDS INC COM		07/15/2013	Various	09/24/2013	Various	12,100.000	231,027	260,187	231,027	0	0	0	0	0	0	29,161	29,161	0	0
57164Y-10-7	Marriott Vacations Worldwide C COM		08/13/2013	Various	12/10/2013	Various	26,900.000	1,215,759	1,181,588	1,215,759	0	0	0	0	0	0	(34,171)	(34,171)	0	0
573075-10-8	Marten Transport COM		05/28/2013	Various	08/26/2013	Various	5,400.000	123,253	134,628	123,253	0	0	0	0	0	0	11,375	11,375	150	0
573075-10-8	Marten Transport COM		06/17/2013	Stock Split	08/26/2013	Various	2,100.000	0	0	0	0	0	0	0	0	0	0	0	38	0
574795-10-0	Masimo Corp COM		07/15/2013	WELLS FARGO SEC LLC	08/26/2013	Various	11,000.000	253,748	274,922	253,748	0	0	0	0	0	0	21,174	21,174	0	0
57636Q-10-4	Mastercard Inc COM		09/24/2013	Merrill Lynch, Pierce Fenner &	11/14/2013	Morgan Stanley & Co, Inc	1,700.000	1,164,104	1,258,037	1,164,104	0	0	0	0	0	0	93,934	93,934	1,020	0
576485-20-5	Matador Resources Co COM		11/25/2013	Various	12/10/2013	Various	31,600.000	634,096	619,818	634,096	0	0	0	0	0	0	(14,278)	(14,278)	0	0
576690-10-1	MATERION CORP COM		07/29/2013	Various	08/26/2013	Various	7,300.000	210,483	207,537	210,483	0	0	0	0	0	0	(2,946)	(2,946)	136	0
57686G-10-5	Matson Inc COM		08/26/2013	Various	12/10/2013	Various	55,700.000	1,533,883	1,413,871	1,533,883	0	0	0	0	0	0	(120,012)	(120,012)	7,695	0
57772K-10-1	MAXIM INTEGRATED PRODS INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	03/11/2013	JP Morgan	32,600.000	969,850	1,041,603	969,850	0	0	0	0	0	0	71,753	71,753	7,824	0
577933-10-4	MAXIMUS INC COM		07/01/2013	Stock Split	09/24/2013	Various	3,100.000	0	0	0	0	0	0	0	0	0	0	0	140	0
580135-10-1	MCDONALDS CORP COM		08/13/2013	Various	10/25/2013	Various	188,900.000	18,855,835	18,320,172	18,855,835	0	0	0	0	0	0	(535,663)	(535,663)	171,171	0
58047P-10-7	MCG CAPITAL CORP COM		06/26/2013	Various	12/10/2013	Various	18,800.000	97,582	88,391	97,582	0	0	0	0	0	0	(9,191)	(9,191)	4,113	0
580645-10-9	MCGRAW HILL COS INC COM		10/25/2013	JP Morgan	11/14/2013	Morgan Stanley & Co, Inc	100.000	7,128	7,210	7,128	0	0	0	0	0	0	82	82	0	0
584045-10-8	MedAssets Inc COM		05/08/2013	Various	09/24/2013	Various	19,000.000	347,979	460,188	347,979	0	0	0	0	0	0	112,208	112,208	0	0
58463J-30-4	MEDICAL PROPERTIES TRUST COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	17,100.000	228,200	226,985	228,200	0	0	0	0	0	0	(1,214)	(1,214)	0	0
58470H-10-1	MEDIFAST INC COM		07/15/2013	Various	11/25/2013	Various	26,300.000	730,031	694,526	730,031	0	0	0	0	0	0	(35,505)	(35,505)	0	0
58471A-10-5	Medidata Solutions Inc COM		09/24/2013	Various	10/25/2013	Various	7,400.000	674,662	755,113	674,662	0	0	0	0	0	0	80,450	80,450	0	0
58503F-10-6	Medley Capital Corp COM		01/16/2013	Merrill Lynch, Pierce Fenner &	04/16/2013	Various	14,000.000	203,420	208,101	203,420	0	0	0	0	0	0	4,681	4,681	5,040	0
585055-10-6	MEDTRONIC INC COM		03/11/2013	Various	04/16/2013	Various	28,100.000	1,246,123	1,296,518	1,246,123	0	0	0	0	0	0	50,395	50,395	6,084	0
58933Y-10-5	MERCK AND CO COM		03/11/2013	Various	06/12/2013	Various	423,000.000	18,113,039	19,451,407	18,113,039	0	0	0	0	0	0	1,338,369	1,338,369	181,890	0
589499-10-2	Merge Healthcare Inc COM		07/29/2013	WELLS FARGO SEC LLC	08/26/2013	Various	44,000.000	195,405	110,498	195,405	0	0	0	0	0	0	(84,908)	(84,908)	0	0
589584-10-1	MERIDIAN BIOSCIENCE INC COM		04/16/2013	Various	06/26/2013	Various	30,400.000	658,092	658,789	658,092	0	0	0	0	0	0	697	697	5,776	0
589889-10-4	MERIT MEDICAL SYSTEMS COM		01/28/2013	Various	02/25/2013	Deutsche Bank Securities Inc	2,200.000	31,104	26,539	31,104	0	0	0	0	0	0	(4,565)	(4,565)	0	0
59001A-10-2	MERITAGE MORTGAGE LOAN TRUST COM		09/24/2013	Various	10/25/2013	Various	49,000.000	2,106,239	2,167,862	2,106,239	0	0	0	0	0	0	61,623	61,623	0	0
59047Q-10-3	Meru Networks, Inc. Common Stock		03/06/2013	Direct	08/09/2013	Direct	10,808.000	47,555	38,831	47,555	0	0	0	0	0	0	(8,724)	(8,724)	0	0
59156R-10-8	METLIFE INC COM		09/24/2013	Various	11/14/2013	Various	136,100.000	5,169,847	6,692,525	5,169,847	0	0	0	0	0	0	1,522,678	1,522,678	70,235	0
592688-10-5	MT INTERNATIONAL INC CLASS A COMMON STOC		07/15/2013	Various	08/26/2013	Various	8,500.000	1,736,632	1,938,502	1,736,632	0	0	0	0	0	0	201,870	201,870	0	0
595137-10-0	MICROSEMI CORP COM		10/25/2013	Various	11/25/2013	Various	31,900.000	703,064	709,252	703,064	0	0	0	0	0	0	6,189	6,189	0	0
59804T-10-0	Midstates Petroleum Co Inc COM		05/08/2013	Various	05/28/2013	Various	40,500.000	307,887	262,807	307,887	0	0	0	0	0	0	(45,080)	(45,080)	0	0
60040N-10-5	Millennial Media, Inc. Common Stock		08/14/2013	Direct	08/29/2013	Direct	250,761.030	1,965,984	1,870,390	1,965,984	0	0	0	0	0	0	(95,593)	(95,593)	0	0
602720-10-4	Mine Safety Appliances Co COM		10/25/2013	Various	12/10/2013	SG Americas securities LLC	9,200.000	444,004	455,482	444,004	0	0	0	0	0	0	11,478	11,478	1,350	0
603158-10-6	Minerals Technologies COM		08/26/2013	Various	09/24/2013	Various	14,100.000	625,217	617,982	625,217	0	0	0	0	0	0	(7,235)	(7,235)	605	0
604567-10-7	MIPS TECHNOLOGIES INC CL A		01/28/2013	WELLS FARGO SEC LLC	02/08/2013	Tender (Corp Action)	34,200.000	270,830	273,942	270,830	0	0	0	0	0	0	3,112	3,112	0	0
60740F-10-5	MOBILE MINI INC COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	9,600.000	319,085	306,269	319,085	0	0	0	0	0	0	(12,816)	(12,816)	0	0
607828-10-0	Modine Manufacturing Company COM		10/25/2013	Various	12/10/2013	Various	16,400.000	230,866	210,138	230,866	0	0	0	0	0	0	(20,728)	(20,728)	0	0
60855R-10-0	MOLINA HEALTHCARE INC COM		02/12/2013	Various	03/11/2013	Various	31,500.000	914,859	1,039,251	914,859	0	0	0	0	0	0	124,392	124,392	0	0
60877T-10-0	Momenta Pharmaceuticals Inc COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	7,100.000	92,250	83,035	92,250	0	0	0	0	0	0	(9,216)	(9,216)	0	0
609027-10-7	MONARCH CASINO & RESORT COM		09/24/2013	Various	12/10/2013	Various	9,100.000	172,520	160,917	172,520	0	0	0	0	0	0	(11,603)	(11,603)	0	0
609207-10-5	Mondelez International Inc COM		02/25/2013	Deutsche Bank Securities Inc	05/08/2013	Various	426,000.000	11,517,719	13,120,614	11,517,719	0	0	0	0	0	0	1,602,895	1,602,895	55,380	0
60935Y-20-8	MoneyGram International Inc COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	4,100.000	94,251	87,679	94,251	0	0	0	0	0	0	(6,572)	(6,572)	0	0
61022P-10-0	Monotype Imaging Holdings Inc Common Sto		01/28/2013	WELLS FARGO SEC LLC	09/24/2013	Various	2,900.000	55,039	80,322	55,039	0	0	0	0	0	0	25,283	25,283	348	0
61166W-10-1	MONSANTO CO COM		04/16/2013	Various	05/28/2013	Various	112,800.000	11,691,258	11,431,532	11,691,258	0	0	0	0	0	0	(259,726)	(259,726)	0	0
615394-20-2	MOOG INC COM		08/26/2013	Morgan Stanley & Co, Inc	11/25/2013	JP Morgan	3,300.000	174,662	218,754	174,662	0	0	0	0	0	0	44,091	44,091	0	0
617446-44-8	MORGAN STANLEY COM		09/10/2013	Various	11/25/2013	Various	1,005,700.000	24,177,269	26,592,413	24,177,269	0	0	0	0	0	0	2,415,144	2,415,144	40,950	0
61945C-10-3	THE MOSAIC CO COM		07/15/2013	Various	08/13/2013	Various	255,300.000	15,143,196	12,810,313	15,143,196	0	0	0	0	0	0	(2,332,883)	(2,332,883)	33,075	0
62458M-20-7	Move Inc COM		02/25/2013	Various	05/08/2013	Various	20,900.000	204,914	224,126	204,914	0	0	0	0	0	0	19,213	19,213	0	0
62541B-10-1	MULTI FINELINE ELECTRON COM		07/15/2013	WELLS FARGO SEC LLC	10/25/2013	Various	2,100.000	34,100	31,309	34,100	0	0	0	0	0	0	(2,791)	(2,791)	0	0
625453-10-5	MULTIMEDIA GAMES INC COM		05/28/2013	Various	12/10/2013	Various	38,900.000	819,448	1,121,956	819,448	0	0	0	0	0	0	302,507	302,507	0	0
628464-10-9	Myers Industries, Inc. COM		09/10/2013	Various	12/10/2013	Various	12,500.000	242,997	241,644	242,997	0	0	0	0	0	0	(1,353)	(1,353)	990	0
62855J-10-4	MYRIAD GENETICS INC COM		03/25/2013	Various	07/15/2013	Various	44,700.000	1,146,658	1,349,912	1,146,658	0	0	0	0	0	0	203,254	203,254	0	0
628852-20-4	NCI BUILDING SYSTEMS INC. COM		07/15/2013	Various	07/29/2013	Various	14,900.000	227,406	228,638	227,406	0	0	0	0	0	0	1,231	1,231	0	0
631103-10-8	NASDAQ STOCK MARKET INC COM		11/25/2013	Various	12/10/2013	Various	50,600.000	1,915,872	1,877,182	1,915,872	0	0	0	0	0	0	(38,690)	(38,690)	1,365	0
631158-10-2	NASH FINCH CO COM		07/15/2013	Various	11/20/2013	Tax Free Exchange	14,400.000	314,481	314,481	314,481	0	0	0	0	0	0	0	0	7,434	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
633707-10-4	National Bank Holdings Corp COM		11/25/2013	Various	12/10/2013	Various	11,000.000	223,699	220,220	223,699	0	0	0	0	0	0	(3,479)	(3,479)	200	0
635017-10-6	National Beverage Corp COM		02/12/2013	SG Americas securities LLC	06/12/2013	Guzman & Co	100.000	1,383	1,778	1,383	0	0	0	0	0	0	394	394	0	0
637071-10-1	National Oilwell Varco COM		02/25/2013	Various	03/11/2013	JP Morgan	50,200.000	3,538,639	3,387,546	3,538,639	0	0	0	0	0	0	(151,093)	(151,093)	0	0
63888U-10-8	Natural Grocers by Vitamin Cot COM		06/12/2013	UBS Limited	08/13/2013	JP Morgan	3,700.000	100,925	126,681	100,925	0	0	0	0	0	0	25,756	25,756	0	0
639050-10-3	Natus Medical Inc COM		08/13/2013	Various	09/24/2013	Various	26,300.000	359,453	355,030	359,453	0	0	0	0	0	0	(4,423)	(4,423)	0	0
63910B-10-2	NAUTILUS GROUP INC COM		10/25/2013	Various	12/10/2013	Various	31,000.000	284,732	252,780	284,732	0	0	0	0	0	0	(31,953)	(31,953)	0	0
63935N-10-7	NAVIGANT CONSULTING INC COM		07/15/2013	WELLS FARGO SEC LLC	09/24/2013	Various	1,500.000	19,932	23,533	19,932	0	0	0	0	0	0	3,601	3,601	0	0
640079-10-9	NEENAH PAPER INC COM		03/11/2013	JP Morgan	08/26/2013	Various	800.000	23,975	30,033	23,975	0	0	0	0	0	0	6,058	6,058	280	0
64031N-10-8	Nelnet Inc COM		06/12/2013	UBS Limited	07/29/2013	WELLS FARGO SEC LLC	100.000	3,799	3,857	3,799	0	0	0	0	0	0	57	57	0	0
64110D-10-4	NETAPP INC COM		02/25/2013	Various	03/25/2013	Various	176,000.000	6,178,593	5,988,640	6,178,593	0	0	0	0	0	0	(189,953)	(189,953)	0	0
64111Q-10-4	NETGEAR INC COM		09/10/2013	WELLS FARGO SEC LLC	10/25/2013	Various	26,600.000	832,626	800,954	832,626	0	0	0	0	0	0	(31,672)	(31,672)	0	0
64115T-10-4	NETSCOUT SYS INC COM		05/08/2013	Various	06/26/2013	Various	10,300.000	232,139	247,151	232,139	0	0	0	0	0	0	15,012	15,012	0	0
64125C-10-9	NEUROCRINE BIOSCIENCES INC COM		01/28/2013	Various	09/24/2013	Various	26,600.000	239,121	290,943	239,121	0	0	0	0	0	0	51,823	51,823	0	0
646025-10-6	New Jersey Res Corp COM		11/25/2013	Various	12/10/2013	SG Americas securities LLC	17,500.000	807,481	769,843	807,481	0	0	0	0	0	0	(37,638)	(37,638)	0	0
647551-10-0	New Mountain Finance Corp COM		04/16/2013	Various	06/12/2013	Various	28,000.000	411,902	409,773	411,902	0	0	0	0	0	0	(2,129)	(2,129)	9,520	0
651639-10-6	NEWMONT MINING CORP COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	15,600.000	387,442	380,032	387,442	0	0	0	0	0	0	(7,410)	(7,410)	3,120	0
65336K-10-3	Nexstar Broadcasting Group Inc COM		04/16/2013	Various	08/26/2013	Various	30,800.000	552,007	892,264	552,007	0	0	0	0	0	0	340,257	340,257	4,464	0
65339F-10-1	NextEra Energy Inc COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	52,500.000	4,264,890	4,470,375	4,264,890	0	0	0	0	0	0	205,485	205,485	0	0
654106-10-3	NIKE INC COM		06/26/2013	Various	07/15/2013	WELLS FARGO SEC LLC	84,200.000	4,822,594	5,330,870	4,822,594	0	0	0	0	0	0	508,277	508,277	10,857	0
65542W-10-7	Noranda Aluminum Holding Corp COM		03/25/2013	Various	06/26/2013	Various	42,800.000	187,914	143,625	187,914	0	0	0	0	0	0	(44,289)	(44,289)	1,064	0
655663-10-2	Nordson Corp COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	11,500.000	825,827	848,022	825,827	0	0	0	0	0	0	22,195	22,195	0	0
655844-10-8	NORFOLK SOUTHERN CORP COM		06/26/2013	Various	07/15/2013	Various	31,100.000	2,426,346	2,356,927	2,426,346	0	0	0	0	0	0	(69,419)	(69,419)	0	0
656559-30-9	NORTEK INC COM		05/08/2013	Various	06/12/2013	Various	2,100.000	148,118	143,918	148,118	0	0	0	0	0	0	(4,200)	(4,200)	0	0
66611T-10-8	Northfield Bancorp Inc/NJ COM		11/25/2013	Various	12/10/2013	Various	28,200.000	334,674	334,948	334,674	0	0	0	0	0	0	274	274	2,356	0
667655-10-4	NORTHWEST NATURAL GAS CO COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	3,800.000	168,142	167,923	168,142	0	0	0	0	0	0	(219)	(219)	1,729	0
668074-30-5	Northwestern Corp COM		08/26/2013	Various	11/25/2013	Various	45,600.000	1,882,140	1,936,996	1,882,140	0	0	0	0	0	0	54,856	54,856	8,892	0
67020Y-10-0	Nuance Communications Inc COM		09/06/2013	Direct	11/13/2013	Direct	26,250.000	505,956	460,004	505,956	0	0	0	0	0	0	(45,952)	(45,952)	0	0
670872-10-0	OM GROUP INC COM		07/15/2013	WELLS FARGO SEC LLC	08/26/2013	Various	8,300.000	275,460	246,743	275,460	0	0	0	0	0	0	(28,718)	(28,718)	0	0
67423R-10-8	Obagi Medical Products Inc COM		03/11/2013	Various	04/23/2013	Various	14,600.000	207,017	346,356	207,017	0	0	0	0	0	0	139,339	139,339	0	0
675232-10-2	Oceaneering Intl Inc. COM		04/16/2013	Deutsche Bank Securities Inc	07/29/2013	WELLS FARGO SEC LLC	5,700.000	344,582	453,236	344,582	0	0	0	0	0	0	108,653	108,653	1,254	0
675234-10-8	OCEANFIRST FINL CORP COM		08/26/2013	Various	09/24/2013	Various	3,800.000	59,082	58,503	59,082	0	0	0	0	0	0	(579)	(579)	252	0
679580-10-0	Old Dominion Freight Line Inc COM		04/16/2013	Various	06/12/2013	Various	48,400.000	1,771,239	1,872,843	1,771,239	0	0	0	0	0	0	101,604	101,604	0	0
680033-10-7	OLD NATL BANCORP IND COM		08/26/2013	Various	10/25/2013	Various	59,200.000	829,953	815,064	829,953	0	0	0	0	0	0	(14,890)	(14,890)	4,320	0
68210P-10-7	Omega Protein Corp COM		11/25/2013	Various	12/10/2013	Various	15,900.000	168,188	160,770	168,188	0	0	0	0	0	0	(7,418)	(7,418)	0	0
682128-10-3	OMNIVISION TECHNOLOGIES COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	33,300.000	506,693	456,377	506,693	0	0	0	0	0	0	(50,316)	(50,316)	0	0
68213N-10-9	OMNICELL INC COM		08/13/2013	Various	09/10/2013	Various	12,000.000	239,510	248,984	239,510	0	0	0	0	0	0	9,473	9,473	0	0
682406-10-3	ONE LIBERTY PROPERTIES INC REIT		05/28/2013	UBS Limited	06/12/2013	Various	3,200.000	86,480	73,023	86,480	0	0	0	0	0	0	(13,457)	(13,457)	0	0
68372A-10-4	OpenTable Inc COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	6,900.000	470,083	449,087	470,083	0	0	0	0	0	0	(20,997)	(20,997)	0	0
68375Q-40-3	OPLINK COMMUNICATIONS IN COM		01/16/2013	Merrill Lynch, Pierce Fenner &	06/12/2013	UBS Limited	1,100.000	17,501	18,708	17,501	0	0	0	0	0	0	1,207	1,207	0	0
68389X-10-5	ORACLE CORP COM		05/28/2013	Various	06/26/2013	Various	779,300.000	27,621,484	24,569,686	27,621,484	0	0	0	0	0	0	(3,051,798)	(3,051,798)	0	0
68628V-30-8	Orion Marine Group Inc COM		07/29/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	6,300.000	79,160	65,381	79,160	0	0	0	0	0	0	(13,778)	(13,778)	0	0
690370-10-1	OVERSTOCK COM INC COM		10/25/2013	Various	11/25/2013	Various	27,700.000	777,520	867,283	777,520	0	0	0	0	0	0	89,763	89,763	0	0
690768-40-3	OWENS ILL INC COM NEW		06/12/2013	UBS Limited	07/15/2013	Various	73,400.000	1,965,799	2,102,786	1,965,799	0	0	0	0	0	0	136,988	136,988	0	0
693282-10-5	PDF SOLUTIONS INC COM		09/10/2013	Various	10/25/2013	Various	10,200.000	178,283	200,010	178,283	0	0	0	0	0	0	21,727	21,727	0	0
69329Y-10-4	PDL BIOPHARMA INC COM		05/08/2013	Various	06/12/2013	Various	185,200.000	1,330,577	1,364,425	1,330,577	0	0	0	0	0	0	33,848	33,848	31,500	0
69331C-10-8	P G & E CORP COM		11/25/2013	Various	12/10/2013	Various	460,200.000	19,644,459	19,168,602	19,644,459	0	0	0	0	0	0	(475,857)	(475,857)	124,488	0
69336V-10-1	PGT INC COM		07/29/2013	WELLS FARGO SEC LLC	09/24/2013	Various	37,200.000	370,132	377,838	370,132	0	0	0	0	0	0	7,706	7,706	0	0
693417-10-7	PLX TECHNOLOGY INC COM		09/24/2013	Various	12/10/2013	Various	58,800.000	300,589	307,827	300,589	0	0	0	0	0	0	7,238	7,238	0	0
69344F-10-6	PMC-SIERRA INC COM		07/15/2013	Various	08/26/2013	Various	569,200.000	3,754,837	3,430,113	3,754,837	0	0	0	0	0	0	(324,724)	(324,724)	0	0
693475-10-5	PNC FINANCIAL SERVICES COM		07/29/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	10,500.000	794,063	796,194	794,063	0	0	0	0	0	0	2,132	2,132	0	0
69349H-10-7	PNM RESOURCES INC COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	4,900.000	117,821	114,190	117,821	0	0	0	0	0	0	(3,631)	(3,631)	809	0
69351T-10-6	PP&L CORPORATION COM		05/28/2013	UBS Limited	06/12/2013	Various	122,200.000	3,659,279	3,484,496	3,659,279	0	0	0	0	0	0	(174,783)	(174,783)	44,909	0
69360J-10-7	PS BUSINESS PARKS INC / CA COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	400.000	32,362	31,754	32,362	0	0	0	0	0	0	(608)	(608)	0	0
693656-10-0	PVH Corp COM		02/14/2013	Taxable Exchange	07/15/2013	WELLS FARGO SEC LLC	7,069.000	519,713	925,346	519,713	0	0	0	0	0	0	405,633	405,633	530	0
69370C-10-0	PTC Inc COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	7,200.000	204,883	196,560	204,883	0	0	0	0	0	0	(8,323)	(8,323)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
695156-10-9	PACKAGING CORP COM		08/13/2013	JP Morgan	09/24/2013	Various	32,900.000	1,796,077	1,925,536	1,796,077	0	0	0	0	0	0	129,459	129,459	13,160	0
698657-10-3	PANTRY INC COM		08/13/2013	Various	11/25/2013	Various	16,200.000	202,692	209,909	202,692	0	0	0	0	0	0	7,217	7,217	0	0
701081-10-1	PARKER DRILLING CO COM		01/28/2013	WELLS FARGO SEC LLC	02/25/2013	Deutsche Bank Securities Inc	19,600.000	111,210	101,197	111,210	0	0	0	0	0	0	(10,014)	(10,014)	0	0
701094-10-4	PARKER HANNIFIN CORP COM		03/25/2013	Citigroup Inc	06/26/2013	Various	80,800.000	7,387,075	7,587,879	7,387,075	0	0	0	0	0	0	200,803	200,803	36,360	0
70159Q-10-4	PARKWAY PROPERTIES INC. COM		09/24/2013	Various	12/10/2013	Various	73,100.000	1,235,868	1,292,224	1,235,868	0	0	0	0	0	0	56,356	56,356	13,305	0
703343-10-3	Patrick Industries Inc COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	1,200.000	36,619	34,777	36,619	0	0	0	0	0	0	(1,842)	(1,842)	0	0
70509V-10-0	Pebblebrook Hotel Trust REIT		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	900.000	26,861	27,163	26,861	0	0	0	0	0	0	302	302	0	0
709102-10-7	PENNSYLVANIA RL ESTATE I COM		08/26/2013	Various	12/10/2013	SG Americas securities LLC	9,900.000	189,411	195,049	189,411	0	0	0	0	0	0	5,638	5,638	1,748	0
70931T-10-3	Pennymac Mortgage Investment T REIT		08/13/2013	Various	09/24/2013	Various	89,400.000	1,985,548	1,875,596	1,985,548	0	0	0	0	0	0	(109,952)	(109,952)	50,958	0
713448-10-8	PEPSICO INC COM		06/26/2013	Various	07/29/2013	Various	49,300.000	4,041,976	4,116,781	4,041,976	0	0	0	0	0	0	74,805	74,805	6,753	0
71375U-10-1	PERFICIENT INC COM		08/13/2013	JP Morgan	09/10/2013	WELLS FARGO SEC LLC	1,100.000	18,570	17,732	18,570	0	0	0	0	0	0	(838)	(838)	0	0
71377E-10-5	Performant Financial Corp COM		04/16/2013	Various	05/08/2013	SG Americas securities LLC	20,300.000	265,749	205,132	265,749	0	0	0	0	0	0	(60,617)	(60,617)	0	0
716382-10-6	PETMED EXPRESS INC COM		09/24/2013	Various	10/25/2013	Various	43,200.000	667,228	603,438	667,228	0	0	0	0	0	0	(63,790)	(63,790)	15	0
716748-10-8	PETROQUEST ENERGY INC COM		10/25/2013	Various	11/25/2013	Various	48,000.000	225,582	195,506	225,582	0	0	0	0	0	0	(30,076)	(30,076)	0	0
716768-10-6	PETSMART INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	03/11/2013	JP Morgan	3,000.000	206,790	189,423	206,790	0	0	0	0	0	0	(17,367)	(17,367)	0	0
717081-10-3	PFIZER INC COM		03/11/2013	JP Morgan	07/15/2013	Various	167,400.000	4,735,579	4,745,620	4,735,579	0	0	0	0	0	0	10,042	10,042	40,176	0
71714F-10-4	MAYNE PHARMA LTD COM		07/29/2013	Various	09/24/2013	Various	19,900.000	289,467	264,669	289,467	0	0	0	0	0	0	(24,798)	(24,798)	0	0
718546-10-4	PHILLIPS 66 COM		04/16/2013	Deutsche Bank Securities Inc	06/12/2013	Various	58,600.000	3,446,442	3,720,385	3,446,442	0	0	0	0	0	0	273,943	273,943	18,313	0
719358-30-1	PhotoMedex Inc COM		07/29/2013	WELLS FARGO SEC LLC	08/26/2013	Various	5,800.000	91,989	94,486	91,989	0	0	0	0	0	0	2,497	2,497	0	0
719405-10-2	PHOTRONICS INC COM		07/29/2013	Various	09/10/2013	Various	38,700.000	290,240	287,777	290,240	0	0	0	0	0	0	(2,462)	(2,462)	0	0
721283-10-9	PIKE ELECTRIC CORP COM		07/29/2013	Various	09/24/2013	Various	61,400.000	800,636	734,034	800,636	0	0	0	0	0	0	(66,602)	(66,602)	0	0
72147K-10-8	PILGRIMS PRIDE CORP COM		08/26/2013	Morgan Stanley & Co, Inc	09/24/2013	Various	82,200.000	1,322,434	1,380,495	1,322,434	0	0	0	0	0	0	58,061	58,061	0	0
723456-10-9	PINNACLE ENTMT INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/12/2013	Various	24,100.000	377,165	377,715	377,165	0	0	0	0	0	0	550	550	0	0
72346Q-10-4	PINNACLE FINANCIAL PARTN COM		01/16/2013	Merrill Lynch, Pierce Fenner &	03/11/2013	JP Morgan	4,400.000	87,956	101,974	87,956	0	0	0	0	0	0	14,018	14,018	0	0
723484-10-1	Pinnacle West Capital Corp COM		09/10/2013	WELLS FARGO SEC LLC	09/24/2013	Various	24,700.000	1,304,284	1,373,540	1,304,284	0	0	0	0	0	0	69,257	69,257	0	0
72348P-10-4	Pinnacle Foods Inc COM		07/15/2013	WELLS FARGO SEC LLC	08/26/2013	Various	30,600.000	749,639	857,231	749,639	0	0	0	0	0	0	107,592	107,592	0	0
723664-10-8	PIONEER ENERGY SVCS CORP COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	10,300.000	91,155	74,047	91,155	0	0	0	0	0	0	(17,108)	(17,108)	0	0
724078-10-0	PIPER JAFFRAY COS COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	Various	9,000.000	353,545	317,999	353,545	0	0	0	0	0	0	(35,546)	(35,546)	0	0
724479-10-0	PITNEY BOWES INC COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	73,400.000	1,740,754	1,638,728	1,740,754	0	0	0	0	0	0	(102,026)	(102,026)	0	0
727493-10-8	PLANTRONICS INC COM		08/13/2013	Various	12/10/2013	Various	18,300.000	806,008	809,705	806,008	0	0	0	0	0	0	3,697	3,697	3,560	0
73172K-10-4	POLYCOM INC COM		06/26/2013	Various	08/26/2013	Various	127,100.000	1,274,643	1,300,851	1,274,643	0	0	0	0	0	0	26,208	26,208	0	0
73278L-10-5	POOL CORP COM		04/16/2013	Various	07/29/2013	Various	35,200.000	1,615,543	1,848,663	1,615,543	0	0	0	0	0	0	233,121	233,121	9,549	0
736508-84-7	Portland Gen Elec Co COM		10/25/2013	Various	11/25/2013	JP Morgan	34,300.000	1,026,888	1,029,738	1,026,888	0	0	0	0	0	0	2,850	2,850	8,030	0
737446-10-4	POST HOLDINGS INC COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	800.000	34,361	34,084	34,361	0	0	0	0	0	0	(277)	(277)	0	0
737630-10-3	Potlatch Corp REIT		09/10/2013	Various	12/10/2013	Various	64,200.000	2,880,735	2,618,659	2,880,735	0	0	0	0	0	0	(262,076)	(262,076)	19,902	0
739128-10-6	POWELL INDUSTRIES INC COM		08/13/2013	Various	09/10/2013	Various	2,900.000	147,062	156,238	147,062	0	0	0	0	0	0	9,176	9,176	0	0
739276-10-3	POWER INTERGRATION INC COM		09/24/2013	Various	11/25/2013	Various	18,100.000	901,224	864,066	901,224	0	0	0	0	0	0	(37,157)	(37,157)	648	0
741511-10-9	PRICESMART INC COM		04/16/2013	Various	07/15/2013	Various	10,100.000	777,840	849,066	777,840	0	0	0	0	0	0	71,226	71,226	0	0
74164F-10-3	Primoris Services Corporation COM		07/15/2013	Various	08/13/2013	Various	14,000.000	299,570	285,315	299,570	0	0	0	0	0	0	(14,255)	(14,255)	445	0
74164M-10-8	Primerica Inc COM		11/25/2013	Various	12/10/2013	Various	14,700.000	485,046	513,872	485,046	0	0	0	0	0	0	28,826	28,826	231	0
742718-10-9	PROCTER & GAMBLE CO COM		11/25/2013	Various	12/10/2013	Various	30,800.000	2,345,268	2,478,804	2,345,268	0	0	0	0	0	0	133,536	133,536	16,902	0
742962-10-3	PRIVATEBANCORP INC COM		10/25/2013	Various	11/25/2013	Various	23,900.000	480,840	477,386	480,840	0	0	0	0	0	0	(3,454)	(3,454)	172	0
743187-10-6	PROGENICS PHARMACEUTICAL COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	18,200.000	113,894	83,593	113,894	0	0	0	0	0	0	(30,301)	(30,301)	0	0
743312-10-0	PROGRESS SOFTWARE CORP COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	13,000.000	329,914	332,735	329,914	0	0	0	0	0	0	2,821	2,821	0	0
74346Y-10-3	PROS Holdings Inc COM		04/16/2013	Deutsche Bank Securities Inc	06/12/2013	Various	6,600.000	171,971	184,583	171,971	0	0	0	0	0	0	12,612	12,612	0	0
744573-10-6	Public Service Enterprise Grou COM		01/28/2013	WELLS FARGO SEC LLC	02/12/2013	SG Americas securities LLC	15,400.000	470,609	482,805	470,609	0	0	0	0	0	0	12,197	12,197	0	0
747277-10-1	QLOGIC CORP. COM		05/08/2013	SG Americas securities LLC	05/28/2013	Various	69,400.000	784,086	772,183	784,086	0	0	0	0	0	0	(11,903)	(11,903)	0	0
747525-10-3	QUALCOMM INC COM		03/25/2013	Various	05/08/2013	Various	36,800.000	2,392,325	2,388,233	2,392,325	0	0	0	0	0	0	(4,091)	(4,091)	5,525	0
747582-10-4	QUALITY SYSTEMS INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/12/2013	SG Americas securities LLC	20,400.000	370,260	384,254	370,260	0	0	0	0	0	0	13,994	13,994	0	0
74762E-10-2	Quanta Services Inc. COM		06/26/2013	Various	09/24/2013	Various	182,300.000	4,795,730	4,947,925	4,795,730	0	0	0	0	0	0	152,196	152,196	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74835Y-10-1	Questcor Pharmaceuticals Inc COM		09/24/2013	Various	11/14/2013	Various	187,500.000	7,547,738	8,013,939	7,547,738	0	0	0	0	0	0	466,201	466,201	25,900	0
74837R-10-4	Quicksilver Resources, Inc COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	100,800.000	268,430	232,344	268,430	0	0	0	0	0	0	(36,086)	(36,086)	0	0
749227-60-9	RAIT Financial Trust REIT		07/29/2013	Various	09/24/2013	Various	91,600.000	726,125	645,005	726,125	0	0	0	0	0	0	(81,120)	(81,120)	764	0
74965L-10-1	RLJ Lodging Trust REIT		10/25/2013	Various	11/25/2013	Various	171,700.000	4,030,066	4,050,610	4,030,066	0	0	0	0	0	0	20,544	20,544	4,551	0
74972G-10-3	RPX Corporation Common Stock		08/01/2013	Various	08/29/2013	Various	181,125.980	2,793,962	2,911,769	2,793,962	0	0	0	0	0	0	117,806	117,806	0	0
74975N-10-5	RTI Biologics Inc COM		01/28/2013	Various	05/28/2013	Various	1,900.000	8,044	8,205	8,044	0	0	0	0	0	0	160	160	0	0
749941-10-0	RF MICRODEVICES INC COM		05/28/2013	Various	09/24/2013	Various	568,500.000	3,064,129	2,955,219	3,064,129	0	0	0	0	0	0	(108,910)	(108,910)	0	0
751212-10-1	Ralph Lauren Corp COM		04/16/2013	Various	05/28/2013	Various	35,900.000	5,978,625	6,496,482	5,978,625	0	0	0	0	0	0	517,857	517,857	14,120	0
754730-10-9	RAYMOND JAMES FINANCIAL INC COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	28,200.000	1,364,344	1,386,622	1,364,344	0	0	0	0	0	0	22,278	22,278	0	0
755111-50-7	RAYTHEON CO COM		07/29/2013	Various	09/24/2013	Various	38,300.000	2,200,310	2,275,389	2,200,310	0	0	0	0	0	0	75,079	75,079	19,030	0
75605Y-10-6	Realogy Holdings Corp COM		02/12/2013	Various	04/16/2013	Various	71,700.000	3,155,385	3,305,246	3,155,385	0	0	0	0	0	0	149,862	149,862	0	0
758075-40-2	REDWOOD TRUST INC REIT COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	11,300.000	215,615	213,468	215,615	0	0	0	0	0	0	(2,147)	(2,147)	0	0
759351-60-4	REINSURANCE GRP OF AMER COM		11/14/2013	Morgan Stanley & Co, Inc	11/25/2013	JP Morgan	10,100.000	729,503	756,934	729,503	0	0	0	0	0	0	27,432	27,432	0	0
75972A-30-1	Renewable Energy Group Inc COM		07/29/2013	Various	11/25/2013	Various	74,500.000	1,053,856	943,918	1,053,856	0	0	0	0	0	0	(109,938)	(109,938)	0	0
759916-10-9	REPLIGEN CORP COM		07/15/2013	Various	08/13/2013	Various	47,900.000	424,648	469,175	424,648	0	0	0	0	0	0	44,527	44,527	0	0
76009N-10-0	RENT-A-CENTER INC. COM		10/25/2013	JP Morgan	12/10/2013	Various	27,900.000	968,270	953,358	968,270	0	0	0	0	0	0	(14,911)	(14,911)	0	0
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC COM		10/25/2013	Various	12/10/2013	Various	80,300.000	885,673	852,743	885,673	0	0	0	0	0	0	(32,930)	(32,930)	0	0
760281-20-4	REPUBLIC BANCORP/KENTUCY COM		05/28/2013	Various	09/24/2013	Various	1,800.000	40,780	45,221	40,780	0	0	0	0	0	0	4,442	4,442	366	0
76116A-10-8	Resolute Energy Corp COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	28,500.000	276,450	259,037	276,450	0	0	0	0	0	0	(17,414)	(17,414)	0	0
76120W-30-2	RESOURCE CAPITAL CORP COM		09/10/2013	Various	12/10/2013	Various	286,600.000	1,820,309	1,719,678	1,820,309	0	0	0	0	0	0	(100,631)	(100,631)	78,240	0
76122Q-10-5	RESOURCES CONNECTION INC COM		01/28/2013	WELLS FARGO SEC LLC	05/28/2013	Various	2,100.000	25,618	23,198	25,618	0	0	0	0	0	0	(2,420)	(2,420)	216	0
761624-10-5	REX STORES CORP COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	100.000	3,844	3,689	3,844	0	0	0	0	0	0	(155)	(155)	0	0
766559-60-3	RIGEL PHARMACEUTICALS COM		03/11/2013	Various	04/16/2013	Deutsche Bank Securities Inc	20,700.000	142,880	93,812	142,880	0	0	0	0	0	0	(49,068)	(49,068)	0	0
767754-10-4	RITE AID CORP COM		02/12/2013	SG Americas securities LLC	07/15/2013	WELLS FARGO SEC LLC	77,500.000	132,448	214,443	132,448	0	0	0	0	0	0	81,995	81,995	0	0
768573-10-7	Riverbed Technology Inc COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/12/2013	Various	87,100.000	1,726,322	1,604,321	1,726,322	0	0	0	0	0	0	(122,001)	(122,001)	0	0
769730-10-5	Roadrunner Transportation Syst COM		05/08/2013	SG Americas securities LLC	05/28/2013	UBS Limited	6,200.000	158,255	171,337	158,255	0	0	0	0	0	0	13,082	13,082	0	0
772739-20-7	ROCK TENN COMPANY COM		09/24/2013	Various	11/14/2013	Various	23,088.000	2,475,360	2,292,736	2,475,360	0	0	0	0	0	0	(182,625)	(182,625)	5,040	0
773903-10-9	ROCKWELL AUTOMATION INC COM		08/26/2013	Morgan Stanley & Co, Inc	09/24/2013	Various	10,100.000	1,009,346	1,075,579	1,009,346	0	0	0	0	0	0	66,234	66,234	0	0
775043-10-2	ROFIN SINAR TECHNOLOGIES COM		07/29/2013	WELLS FARGO SEC LLC	10/25/2013	JP Morgan	4,500.000	103,838	117,990	103,838	0	0	0	0	0	0	14,153	14,153	0	0
775133-10-1	ROGERS CORP COM		07/29/2013	Various	08/26/2013	Various	9,200.000	457,517	473,926	457,517	0	0	0	0	0	0	16,409	16,409	0	0
775711-10-4	ROLLINS INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	02/12/2013	SG Americas securities LLC	1,100.000	25,817	27,496	25,817	0	0	0	0	0	0	1,679	1,679	99	0
777780-10-7	Rosetta Stone Inc COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	7,700.000	122,261	124,186	122,261	0	0	0	0	0	0	1,925	1,925	0	0
778296-10-3	Ross Stores Inc COMMON		03/11/2013	JP Morgan	09/24/2013	Various	60,600.000	3,412,325	4,167,427	3,412,325	0	0	0	0	0	0	755,101	755,101	12,155	0
779268-10-1	ROUNDY'S INC SR SUB NT COM		09/24/2013	Various	12/10/2013	Various	28,800.000	258,372	249,607	258,372	0	0	0	0	0	0	(8,765)	(8,765)	3,456	0
779376-10-2	ROVI CORP COM		10/25/2013	Various	11/25/2013	Various	67,800.000	1,221,461	1,198,013	1,221,461	0	0	0	0	0	0	(23,448)	(23,448)	0	0
781182-10-0	Ruby Tuesday Inc COM		02/25/2013	Deutsche Bank Securities Inc	03/25/2013	Citigroup Inc	1,300.000	9,765	9,486	9,765	0	0	0	0	0	0	(279)	(279)	0	0
783332-10-9	RUTH'S CHRIS STEAK HOUSE COM		09/10/2013	Various	12/10/2013	Various	23,100.000	273,302	307,677	273,302	0	0	0	0	0	0	34,376	34,376	1,376	0
78377T-10-7	Ryman Hospitality Properties I COM		11/25/2013	Various	12/10/2013	SG Americas securities LLC	7,800.000	323,510	325,502	323,510	0	0	0	0	0	0	1,991	1,991	0	0
783859-10-1	S & T BANCORP INC COM		02/12/2013	Various	06/12/2013	Various	2,100.000	38,576	39,769	38,576	0	0	0	0	0	0	1,193	1,193	210	0
784117-10-3	SEI INVESTMENTS CO COM & 1 PFD CONT RT/S		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	4,000.000	112,492	115,580	112,492	0	0	0	0	0	0	3,088	3,088	0	0
784305-10-4	SJW Corp COM		11/25/2013	Various	12/10/2013	Various	2,000.000	53,264	54,627	53,264	0	0	0	0	0	0	1,363	1,363	256	0
78442P-10-6	SLM CORP COM		01/28/2013	Various	03/25/2013	Citigroup Inc	156,000.000	2,681,458	3,154,632	2,681,458	0	0	0	0	0	0	473,174	473,174	23,400	0
78467J-10-0	SS&C Technologies Holdings Inc COM		09/10/2013	Various	09/24/2013	Various	28,500.000	1,002,222	1,074,880	1,002,222	0	0	0	0	0	0	72,658	72,658	0	0
784932-60-0	SABA SOFTWARE INC COM		02/25/2013	Various	04/16/2013	Various	16,400.000	154,541	135,850	154,541	0	0	0	0	0	0	(18,691)	(18,691)	0	0
78573L-10-6	Sabra Health Care REIT COM		09/24/2013	Various	12/10/2013	Various	13,800.000	318,907	319,055	318,907	0	0	0	0	0	0	148	148	1,326	0
78709Y-10-5	Saia, Inc. COM		05/08/2013	Various	09/24/2013	Various	10,866.670	470,660	500,759	470,660	0	0	0	0	0	0	30,100	30,100	0	0
78709Y-10-5	Saia, Inc. COM		06/14/2013	Stock Split	09/24/2013	Various	5,433.330	0	0	0	0	0	0	0	0	0	0	0	0	0
800013-10-4	SANDERSON FARMS INC COM		09/24/2013	Various	12/10/2013	Various	43,300.000	2,944,369	2,943,342	2,944,369	0	0	0	0	0	0	(1,027)	(1,027)	10,875	0
80004C-10-1	SANDISK CORP COM		07/29/2013	WELLS FARGO SEC LLC	09/10/2013	Various	87,400.000	4,779,000	5,149,855	4,779,000	0	0	0	0	0	0	370,855	370,855	16,425	0
800363-10-3	SANDY SPRING BANCORP INC COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	600.000	17,515	16,837	17,515	0	0	0	0	0	0	(678)	(678)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
801056-10-2	SANMINA CORP COM		09/24/2013	Various	12/10/2013	Various	109,900.000	1,734,583	1,575,176	1,734,583	0	0	0	0	0	0	(159,407)	(159,407)	0	0
803062-10-8	SAPIENT CORP COM		10/25/2013	Various	11/25/2013	Various	51,700.000	803,733	811,014	803,733	0	0	0	0	0	0	7,281	7,281	0	0
804395-10-1	SAUL CENTERS INC COM		02/25/2013	Various	09/10/2013	Various	3,600.000	156,413	160,178	156,413	0	0	0	0	0	0	3,766	3,766	2,196	0
80589M-10-2	SCANA CORP COM		06/26/2013	Various	12/10/2013	Various	86,000.000	4,335,978	4,074,070	4,335,978	0	0	0	0	0	0	(261,909)	(261,909)	69,731	0
806037-10-7	SCANSOURCE INC COM		08/13/2013	Various	09/10/2013	Various	15,200.000	495,528	449,045	495,528	0	0	0	0	0	0	(46,484)	(46,484)	0	0
806373-10-6	Schawk Inc COM		07/15/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	600.000	8,945	7,808	8,945	0	0	0	0	0	0	(1,137)	(1,137)	0	0
806857-10-8	SCHLUMBERGER LIMITED NETHERLAN COM		05/28/2013	Various	07/29/2013	Various	62,400.000	4,787,488	4,592,075	4,787,488	0	0	0	0	0	0	(195,413)	(195,413)	19,500	0
807066-10-5	SCHOLASTIC CORP COM		02/12/2013	SG Americas securities LLC	02/25/2013	Deutsche Bank Securities Inc	3,900.000	115,904	115,374	115,904	0	0	0	0	0	0	(530)	(530)	0	0
808194-10-4	SCHULMAN INC A COM		05/08/2013	Various	07/29/2013	Various	17,300.000	530,402	480,673	530,402	0	0	0	0	0	0	(49,729)	(49,729)	98	0
808541-10-6	SCHWEITZER-MAUDUIT INTL INC COM		08/13/2013	JP Morgan	12/10/2013	Various	10,800.000	581,790	590,734	581,790	0	0	0	0	0	0	8,944	8,944	4,176	0
80862K-10-4	SCICLONE PHARMACEUTICALS COM		07/15/2013	Various	12/10/2013	Various	41,900.000	213,807	201,520	213,807	0	0	0	0	0	0	(12,287)	(12,287)	0	0
80908T-10-1	SciQuest Inc COM		07/29/2013	Various	10/25/2013	Various	23,500.000	565,294	513,458	565,294	0	0	0	0	0	0	(51,836)	(51,836)	0	0
811054-40-2	EW SCRIPPS CO COM		07/15/2013	Various	07/29/2013	Various	28,600.000	472,471	443,037	472,471	0	0	0	0	0	0	(29,434)	(29,434)	0	0
811065-10-1	Scripps Networks Interactive I COM		09/24/2013	Merrill Lynch, Pierce Fenner &	11/14/2013	Morgan Stanley & Co, Inc	43,000.000	3,331,468	3,289,178	3,331,468	0	0	0	0	0	0	(42,291)	(42,291)	0	0
811699-10-7	SEACHANGE INTL INC COM		11/25/2013	Various	12/10/2013	Various	26,900.000	317,706	311,281	317,706	0	0	0	0	0	0	(6,424)	(6,424)	0	0
811904-10-1	SEACOR HOLDINGS INC. COM		10/25/2013	Various	12/10/2013	Various	5,000.000	481,301	452,050	481,301	0	0	0	0	0	0	(29,251)	(29,251)	0	0
812362-10-1	Sears Hometown and Outlet Stor COM		11/25/2013	Various	12/10/2013	Various	12,100.000	378,288	340,723	378,288	0	0	0	0	0	0	(37,566)	(37,566)	0	0
81616X-10-3	SELECT COMFORT CORP COM		03/25/2013	Citigroup Inc	06/12/2013	Various	42,600.000	795,470	954,708	795,470	0	0	0	0	0	0	159,239	159,239	0	0
81618T-10-0	Select Income REIT REIT		03/25/2013	Citigroup Inc	07/29/2013	WELLS FARGO SEC LLC	6,100.000	158,008	168,940	158,008	0	0	0	0	0	0	10,931	10,931	5,368	0
816190-10-5	Select Medical Holdings Corp COM		09/24/2013	Various	12/10/2013	Various	37,700.000	318,015	318,891	318,015	0	0	0	0	0	0	876	876	5,830	0
816850-10-1	SEMTECH CORP COM		10/25/2013	Various	11/25/2013	Various	77,500.000	2,335,702	2,328,769	2,335,702	0	0	0	0	0	0	(6,933)	(6,933)	0	0
81725T-10-0	Sensient Tech Corp Universal F COM		08/26/2013	Various	09/10/2013	Various	12,600.000	502,445	504,851	502,445	0	0	0	0	0	0	2,406	2,406	1,562	0
817565-10-4	SERVICE CORP INTL COM		09/10/2013	WELLS FARGO SEC LLC	11/14/2013	Various	33,700.000	622,608	610,188	622,608	0	0	0	0	0	0	(12,419)	(12,419)	2,359	0
82312B-10-6	SHENANDOAH TELECOM CO COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	3,400.000	93,194	82,498	93,194	0	0	0	0	0	0	(10,696)	(10,696)	1,224	0
82568P-30-4	SHUTTERFLY INC COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	24,000.000	1,077,192	1,039,320	1,077,192	0	0	0	0	0	0	(37,872)	(37,872)	0	0
825690-10-0	Shutterstock Inc COM		07/15/2013	Various	09/24/2013	Various	7,300.000	399,762	467,040	399,762	0	0	0	0	0	0	67,278	67,278	0	0
82705T-10-2	SILICON IMAGE INC COM		05/28/2013	UBS Limited	11/25/2013	JP Morgan	37,300.000	231,820	192,273	231,820	0	0	0	0	0	0	(39,547)	(39,547)	0	0
82706L-10-8	Silicon Graphics International COM		07/15/2013	WELLS FARGO SEC LLC	08/26/2013	Various	8,500.000	132,498	132,394	132,498	0	0	0	0	0	0	(104)	(104)	0	0
828730-20-0	SIMMONS FIRST NATL CORP COM		05/28/2013	UBS Limited	06/26/2013	Various	1,200.000	31,218	30,985	31,218	0	0	0	0	0	0	(233)	(233)	252	0
828806-10-9	SIMON PROPERTY GROUP INC. COM		09/24/2013	Various	11/14/2013	Various	26,200.000	4,237,372	3,866,121	4,237,372	0	0	0	0	0	0	(371,251)	(371,251)	30,245	0
829073-10-5	SIMPSON MFG INC COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	10,900.000	387,875	383,800	387,875	0	0	0	0	0	0	(4,075)	(4,075)	0	0
83066R-10-7	SKILLED HEALTHCARE GROUP COM		07/29/2013	WELLS FARGO SEC LLC	08/26/2013	Various	11,500.000	74,842	57,633	74,842	0	0	0	0	0	0	(17,210)	(17,210)	0	0
830879-10-2	SKYWEST INC COM		01/28/2013	WELLS FARGO SEC LLC	02/12/2013	SG Americas securities LLC	9,600.000	125,189	122,746	125,189	0	0	0	0	0	0	(2,443)	(2,443)	0	0
83088M-10-2	SKYWORKS SOLUTIONS INC COM		06/26/2013	Various	07/29/2013	Various	382,600.000	8,441,053	8,481,752	8,441,053	0	0	0	0	0	0	40,699	40,699	0	0
831756-10-1	SMITH & WESSON HOLDING COM		10/25/2013	Various	12/10/2013	Various	223,000.000	2,183,137	2,303,593	2,183,137	0	0	0	0	0	0	120,456	120,456	0	0
831865-20-9	Smith A O Corporation COM		11/25/2013	Various	12/10/2013	Various	57,050.000	3,175,990	3,168,597	3,175,990	0	0	0	0	0	0	(7,393)	(7,393)	798	0
831865-20-9	Smith A O Corporation COM		05/16/2013	Stock Split	07/29/2013	Various	22,450.000	0	0	0	0	0	0	0	0	0	0	0	486	0
832696-40-5	Smucker Company J M COM		03/25/2013	Various	05/08/2013	Various	23,500.000	2,126,714	2,212,617	2,126,714	0	0	0	0	0	0	85,903	85,903	10,972	0
83413U-10-0	Solar Capital Ltd COM		04/16/2013	Deutsche Bank Securities Inc	05/28/2013	UBS Limited	2,500.000	57,608	60,263	57,608	0	0	0	0	0	0	2,655	2,655	0	0
83416B-10-9	SolarWinds Inc COM		02/25/2013	Various	04/16/2013	Deutsche Bank Securities Inc	44,400.000	2,434,688	2,270,927	2,434,688	0	0	0	0	0	0	(163,761)	(163,761)	0	0
83421A-10-4	Solera Holdings Inc COM		05/28/2013	Various	07/15/2013	Various	13,500.000	741,639	738,535	741,639	0	0	0	0	0	0	(3,103)	(3,103)	675	0
835451-10-5	SONIC CORP COM		05/08/2013	Various	07/15/2013	Various	39,800.000	480,237	600,074	480,237	0	0	0	0	0	0	119,838	119,838	0	0
838518-10-8	SOUTH JERSEY INDS INC COM		01/28/2013	Various	03/11/2013	Various	7,000.000	370,803	385,864	370,803	0	0	0	0	0	0	15,061	15,061	1,682	0
842587-10-7	SOUTHERN CO COM		09/24/2013	Merrill Lynch, Pierce Fenner &	11/14/2013	Various	58,100.000	2,446,359	2,452,142	2,446,359	0	0	0	0	0	0	5,783	5,783	21,467	0
84265V-10-5	SOUTHERN COPPER CORP COM		11/14/2013	Various	11/25/2013	Various	171,000.000	5,112,744	4,916,437	5,112,744	0	0	0	0	0	0	(196,307)	(196,307)	17,520	0
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		11/25/2013	Various	12/10/2013	Various	1,101.000	30,543	29,432	30,543	0	0	0	0	0	0	(1,111)	(1,111)	0	0
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		04/16/2013	Stock Dividend	09/24/2013	Various	195.000	0	0	0	0	0	0	0	0	0	0	0	32	0
844895-10-2	SOUTHWEST GAS CORP COM		05/28/2013	Various	06/26/2013	Various	13,900.000	661,138	668,934	661,138	0	0	0	0	0	0	7,795	7,795	3,102	0
84610H-10-8	Sovran Self Storage Inc COM		01/28/2013	Various	02/25/2013	Various	12,000.000	773,688	780,599	773,688	0	0	0	0	0	0	6,910	6,910	0	0
84649R-20-0	Spansion Inc COM		08/13/2013	Various	11/25/2013	Various	49,700.000	590,276	573,452	590,276	0	0	0	0	0	0	(16,824)	(16,824)	0	0
848574-10-9	Spirit Aerosystems Holdings In COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	8,400.000	194,275	212,394	194,275	0	0	0	0	0	0	18,119	18,119	0	0
848577-10-2	Spirit Airlines Inc COM		06/26/2013	Various	12/10/2013	Various	118,100.000	3,358,679	3,948,848	3,358,679	0	0	0	0	0	0	590,169	590,169	0	0
84860W-10-2	Spirit Realty Capital In REIT		07/15/2013	Various	08/26/2013	Various	55,200.000	1,034,858	965,971	1,034,858	0	0	0	0	0	0	(68,886)	(68,886)	7,132	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
84860W-10-2	Spirit Realty Capital In REIT		07/18/2013	Stock Split	08/26/2013	Various	35,468.000	0	0	0	0	0	0	0	0	0	0	0	0	0
855244-10-9	STARBUCKS CORP COM		03/11/2013	Various	08/26/2013	Various	25,100.000	1,419,759	1,758,587	1,419,759	0	0	0	0	0	0	338,829	338,829	9,282	0
85571B-10-5	Starwood Property Trust REIT		08/13/2013	JP Morgan	11/14/2013	Morgan Stanley & Co, Inc	40,000.000	1,013,480	1,064,080	1,013,480	0	0	0	0	0	0	50,600	50,600	18,400	0
857477-10-3	STATE STREET CORP COM		09/24/2013	Various	12/10/2013	Various	202,100.000	13,732,670	14,091,340	13,732,670	0	0	0	0	0	0	358,670	358,670	52,546	0
858155-20-3	STEELCASE INC COM		02/25/2013	Various	09/24/2013	Various	72,400.000	992,338	1,004,205	992,338	0	0	0	0	0	0	11,867	11,867	9,040	0
858375-10-8	STEIN MART INC COM		08/13/2013	Various	09/24/2013	Various	15,700.000	189,675	198,619	189,675	0	0	0	0	0	0	8,944	8,944	195	0
858495-10-4	STEINWAY MUSICAL INSTR CO GTD COM		05/08/2013	Various	09/20/2013	Tender (Corp Action)	3,000.000	70,997	120,000	70,997	0	0	0	0	0	0	49,003	49,003	0	0
858586-10-0	Stepan Co COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	1,700.000	100,569	98,048	100,569	0	0	0	0	0	0	(2,521)	(2,521)	0	0
85858C-10-7	Stemline Therapeutics Inc COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	2,000.000	44,182	40,462	44,182	0	0	0	0	0	0	(3,720)	(3,720)	0	0
859152-10-0	Steris Corp EQUITY - COMMON		07/29/2013	Various	09/24/2013	Various	24,200.000	1,006,404	1,056,292	1,006,404	0	0	0	0	0	0	49,888	49,888	4,080	0
859319-30-3	STERLING FINL CORP WA COM		08/26/2013	Various	09/10/2013	Various	16,400.000	379,022	388,327	379,022	0	0	0	0	0	0	9,305	9,305	1,820	0
860372-10-1	STEWART INFORMATION SVCS COM		07/29/2013	Various	09/24/2013	Various	16,900.000	515,693	531,916	515,693	0	0	0	0	0	0	16,223	16,223	0	0
861642-10-6	STONE ENERGY CORP COM		10/25/2013	Various	11/25/2013	Various	53,200.000	1,371,986	1,208,708	1,371,986	0	0	0	0	0	0	(163,278)	(163,278)	0	0
86183P-10-2	STONERIDGE INC COM		10/25/2013	Various	12/10/2013	Various	21,200.000	252,988	260,104	252,988	0	0	0	0	0	0	7,117	7,117	0	0
863236-10-5	STRAYER ED INC COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	5,900.000	221,079	201,904	221,079	0	0	0	0	0	0	(19,175)	(19,175)	0	0
863667-10-1	STRYKER CORP COM		01/28/2013	WELLS FARGO SEC LLC	04/16/2013	Deutsche Bank Securities Inc	33,600.000	2,139,950	2,177,851	2,139,950	0	0	0	0	0	0	37,901	37,901	8,904	0
864739-10-7	SUFFOLK BANCORP COM		10/25/2013	Various	12/10/2013	Various	900.000	16,819	17,476	16,819	0	0	0	0	0	0	657	657	0	0
866082-10-0	Summit Hotel Properties Inc REIT		05/08/2013	Various	12/10/2013	Various	66,100.000	665,116	609,772	665,116	0	0	0	0	0	0	(55,344)	(55,344)	17,426	0
866674-10-4	SUN COMMUNITIES COM		09/24/2013	Various	12/10/2013	Various	9,900.000	455,915	413,558	455,915	0	0	0	0	0	0	(42,357)	(42,357)	5,859	0
86722A-10-3	SUNCOKE ENERGY INC COM		09/10/2013	Various	09/24/2013	Various	37,900.000	607,107	558,905	607,107	0	0	0	0	0	0	(48,202)	(48,202)	0	0
867652-40-6	SUNPOWER CORP CL A COM		01/28/2013	Various	09/24/2013	Various	180,600.000	1,401,617	4,242,627	1,401,617	0	0	0	0	0	0	2,841,011	2,841,011	0	0
868157-10-8	SUPERIOR ENERGY SVCS INC COM		09/24/2013	Various	11/25/2013	Various	410,200.000	10,945,313	10,750,172	10,945,313	0	0	0	0	0	0	(195,140)	(195,140)	0	0
868168-10-5	SUPERIOR INDS INTL INC COM		08/13/2013	Various	09/10/2013	Various	13,500.000	264,509	250,686	264,509	0	0	0	0	0	0	(13,823)	(13,823)	0	0
868536-10-3	SUPERVALU INC COM		10/25/2013	Various	11/25/2013	Various	268,300.000	1,984,248	1,772,529	1,984,248	0	0	0	0	0	0	(211,719)	(211,719)	0	0
868873-10-0	SURMODICS INC COM		05/28/2013	Various	12/10/2013	Various	16,100.000	423,979	351,285	423,979	0	0	0	0	0	0	(72,694)	(72,694)	0	0
870738-10-1	SWIFT ENERGY CO COM		07/15/2013	Various	08/26/2013	Various	43,000.000	567,121	524,814	567,121	0	0	0	0	0	0	(42,307)	(42,307)	0	0
87074U-10-1	Swift Transportation Co COM		04/16/2013	Deutsche Bank Securities Inc	09/24/2013	Various	50,600.000	679,204	1,009,668	679,204	0	0	0	0	0	0	330,465	330,465	0	0
871237-10-3	SYKES ENTERPRISES INC COM		05/08/2013	SG Americas securities LLC	05/28/2013	UBS Limited	1,500.000	23,767	23,550	23,767	0	0	0	0	0	0	(217)	(217)	0	0
871503-10-8	SYMANTEC CORP COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	4,800.000	119,093	103,512	119,093	0	0	0	0	0	0	(15,581)	(15,581)	0	0
87151Q-10-6	SYMETRA FINANCIAL CORP COM		10/25/2013	Various	11/25/2013	Various	24,000.000	370,708	384,075	370,708	0	0	0	0	0	0	13,367	13,367	936	0
871546-20-6	Symmetry Medical Inc COM		04/16/2013	Various	06/12/2013	Various	14,100.000	154,585	125,408	154,585	0	0	0	0	0	0	(29,177)	(29,177)	0	0
87157D-10-9	SYNAPTICS INCORPORATED COM		07/15/2013	Various	09/24/2013	Various	126,200.000	5,024,891	5,121,314	5,024,891	0	0	0	0	0	0	96,424	96,424	0	0
87159A-10-3	Synageva BioPharma Corp COM		07/15/2013	Various	09/10/2013	Various	11,500.000	496,707	551,650	496,707	0	0	0	0	0	0	54,944	54,944	0	0
871607-10-7	SYNOPSYS INC COM		06/26/2013	JP Morgan	07/15/2013	WELLS FARGO SEC LLC	7,500.000	264,975	282,615	264,975	0	0	0	0	0	0	17,640	17,640	0	0
87162H-10-3	SYNTEL INC COM		06/12/2013	Various	07/15/2013	WELLS FARGO SEC LLC	10,800.000	705,966	753,322	705,966	0	0	0	0	0	0	47,356	47,356	0	0
87238Q-10-3	TCP Capital Corp COM		09/24/2013	Various	12/10/2013	Various	43,900.000	686,345	721,700	686,345	0	0	0	0	0	0	35,355	35,355	29,527	0
872438-10-6	THL Credit Inc COM		08/13/2013	Various	09/24/2013	Various	29,500.000	448,234	452,318	448,234	0	0	0	0	0	0	4,084	4,084	10,463	0
87244T-10-9	TICC CAPITAL CORP COM		03/11/2013	Various	04/16/2013	Various	35,100.000	372,587	345,249	372,587	0	0	0	0	0	0	(27,339)	(27,339)	10,179	0
87305R-10-9	TTM TECHNOLOGIES INC COM		07/29/2013	Various	09/24/2013	Various	35,200.000	307,254	326,185	307,254	0	0	0	0	0	0	18,931	18,931	0	0
87509U-10-6	Taminco Corp COM		07/15/2013	WELLS FARGO SEC LLC	08/26/2013	Various	4,800.000	96,821	97,263	96,821	0	0	0	0	0	0	443	443	0	0
87612E-10-6	TARGET CORP COM		10/25/2013	JP Morgan	11/25/2013	Various	38,300.000	2,445,647	2,450,483	2,445,647	0	0	0	0	0	0	4,837	4,837	14,448	0
87612G-10-1	Targa Resources Corp COM		06/12/2013	Various	08/08/2013	Various	32,325.000	2,180,321	2,155,173	2,180,321	0	0	0	0	0	0	(25,148)	(25,148)	7,934	0
87651B-10-4	TASER INTERNATIONAL INC COM		05/28/2013	Various	09/24/2013	Various	80,100.000	744,644	829,508	744,644	0	0	0	0	0	0	84,864	84,864	0	0
87724P-10-6	Taylor Morrison Home Corp COM		07/29/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	7,300.000	162,754	157,738	162,754	0	0	0	0	0	0	(5,015)	(5,015)	0	0
878237-10-6	TECH DATA CORP COM		04/16/2013	Various	06/26/2013	Various	11,400.000	516,065	547,779	516,065	0	0	0	0	0	0	31,714	31,714	0	0
878377-10-0	TECHNE CORP COM		05/28/2013	Various	06/12/2013	Various	6,900.000	465,442	459,189	465,442	0	0	0	0	0	0	(6,253)	(6,253)	0	0
879360-10-5	Teledyne Technologies Inc COM		09/10/2013	Various	11/25/2013	JP Morgan	6,600.000	538,541	598,800	538,541	0	0	0	0	0	0	60,259	60,259	0	0
879433-82-9	TELEPHONE & DATA SYS INC. COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	13,300.000	285,325	302,509	285,325	0	0	0	0	0	0	17,184	17,184	0	0
879455-10-3	TeleNav Inc COM		04/16/2013	Various	08/09/2013	Various	33,058.000	250,571	199,821	201,496	0	0	49,075	(49,075)	0	0	(1,675)	(1,675)	0	0
879939-10-6	TELETECH HOLDINGS INC COM		09/10/2013	Various	11/25/2013	Various	8,800.000	221,557	223,827	221,557	0	0	0	0	0	0	2,270	2,270	0	0
881569-10-7	Tesaro Inc Common Stock		06/04/2013	Direct	08/08/2013	Direct	3,230.000	143,412	110,631	143,412	0	0	0	0	0	0	(32,781)	(32,781)	0	0
88162F-10-5	Tetra Technologies Inc Del COM		05/28/2013	Various	06/26/2013	Various	52,700.000	515,133	507,962	515,133	0	0	0	0	0	0	(7,171)	(7,171)	0	0
88162G-10-3	Tetra Tech Inc COM		04/16/2013	Deutsche Bank Securities Inc	06/12/2013	UBS Limited	1,400.000	35,606	37,720	35,606	0	0	0	0	0	0	2,114	2,114	0	0
88164L-10-0	TESSERA TECHNOLOGIES INC COM		07/15/2013	Various	07/29/2013	Various	35,600.000	692,532	673,756	692,532	0	0	0	0	0	0	(18,777)	(18,777)	5,000	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
88362T-10-3	Thermon Group Holdings Common Stock		10/25/2013	Various	12/10/2013	Various	40,298.000	926,802	793,909	926,802	0	0	0	0	0	0	(132,893)	(132,893)	0	0
885160-10-1	THOR INDS INC COM		11/14/2013	Various	12/10/2013	Various	23,000.000	987,769	999,167	987,769	0	0	0	0	0	0	11,398	11,398	1,494	0
885175-30-7	THORATEC LABS CORP COM		03/25/2013	Various	05/08/2013	Various	41,900.000	1,533,988	1,507,016	1,533,988	0	0	0	0	0	0	(26,971)	(26,971)	0	0
88579Y-10-1	3M CO COM		03/11/2013	Various	03/25/2013	Citigroup Inc	20,000.000	2,103,296	2,105,740	2,103,296	0	0	0	0	0	0	2,444	2,444	0	0
						SG Americas securities LLC														
886423-10-2	Tidewater Inc INACTIVE COM & 1 PFD CONT		01/28/2013	Various	02/12/2013		30,700.000	1,462,046	1,491,283	1,462,046	0	0	0	0	0	0	29,237	29,237	0	0
886885-10-2	Tilly's Inc COM		02/12/2013	Various	12/10/2013	Various	9,200.000	132,855	112,306	132,855	0	0	0	0	0	0	(20,549)	(20,549)	0	0
887317-30-3	TIME WARNER INC COM		02/25/2013	Deutsche Bank Securities Inc	03/25/2013	Citigroup Inc	6,100.000	322,305	344,266	322,305	0	0	0	0	0	0	21,961	21,961	1,754	0
88732J-20-7	TIME WARNER CABLE INC COM		04/16/2013	Various	05/28/2013	Various	36,600.000	3,334,725	3,516,009	3,334,725	0	0	0	0	0	0	181,285	181,285	0	0
88830R-10-1	Titan Machinery Inc COM		05/08/2013	Various	06/12/2013	Various	35,300.000	779,728	713,047	779,728	0	0	0	0	0	0	(66,681)	(66,681)	0	0
						SG Americas securities LLC														
888706-10-8	TIVO INC COM		11/25/2013	JP Morgan	12/10/2013		123,500.000	1,674,811	1,523,496	1,674,811	0	0	0	0	0	0	(151,315)	(151,315)	0	0
891092-10-8	TORO CO COM		10/25/2013	Various	12/10/2013	Various	17,400.000	832,521	831,230	832,521	0	0	0	0	0	0	(1,291)	(1,291)	2,016	0
891826-10-9	Tower International Inc COM		09/10/2013	WELLS FARGO SEC LLC	09/24/2013	Various	8,200.000	188,091	171,448	188,091	0	0	0	0	0	0	(16,643)	(16,643)	0	0
891906-10-9	Total System Services Inc COM		08/26/2013	Morgan Stanley & Co, Inc	10/25/2013	JP Morgan	24,300.000	688,492	731,309	688,492	0	0	0	0	0	0	42,817	42,817	2,430	0
89417E-10-9	TRAVELERS COS INC COM		08/13/2013	Various	09/10/2013	Various	122,300.000	10,314,989	10,101,116	10,314,989	0	0	0	0	0	0	(213,872)	(213,872)	33,700	0
89421Q-20-5	TRAVELZOO INC COM		07/29/2013	WELLS FARGO SEC LLC	10/25/2013	JP Morgan	1,200.000	35,184	25,590	35,184	0	0	0	0	0	0	(9,594)	(9,594)	0	0
89600B-20-1	Triangle Petroleum Corp COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	21,300.000	155,234	151,337	155,234	0	0	0	0	0	0	(3,898)	(3,898)	0	0
89784N-10-4	True Religion Apparel Inc COM		04/16/2013	Various	07/31/2013	Various	22,500.000	548,847	711,579	548,847	0	0	0	0	0	0	162,732	162,732	0	0
899035-50-5	TUESDAY MORNING CORP COM		02/25/2013	Various	03/11/2013	JP Morgan	17,500.000	162,183	141,768	162,183	0	0	0	0	0	0	(20,416)	(20,416)	0	0
899690-10-4	Tumi Holdings Inc COM		05/28/2013	Various	06/26/2013	Various	20,000.000	492,253	477,755	492,253	0	0	0	0	0	0	(14,498)	(14,498)	0	0
899896-10-4	TUPPERWARE CORP COM		03/25/2013	Various	05/08/2013	Various	27,300.000	1,884,443	2,186,461	1,884,443	0	0	0	0	0	0	302,018	302,018	10,044	0
						SG Americas securities LLC														
902252-10-5	TYLER TECHNOLOGIES INC COM		04/16/2013	Deutsche Bank Securities Inc	05/08/2013		5,700.000	334,208	373,379	334,208	0	0	0	0	0	0	39,170	39,170	0	0
902494-10-3	TYSON FOODS COM		06/26/2013	Various	08/26/2013	Various	338,300.000	8,181,871	8,852,989	8,181,871	0	0	0	0	0	0	671,118	671,118	12,040	0
902681-10-5	U G I CORP COM		11/14/2013	Various	11/25/2013	JP Morgan	53,900.000	2,183,969	2,247,413	2,183,969	0	0	0	0	0	0	63,444	63,444	5,198	0
902973-30-4	US BANCORP INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	03/25/2013	Citigroup Inc	20,800.000	691,392	700,066	691,392	0	0	0	0	0	0	8,674	8,674	0	0
						SG Americas securities LLC														
90328M-10-7	USANA HEALTH SCIENCES COM		11/25/2013	JP Morgan	12/10/2013		600.000	44,188	45,535	44,188	0	0	0	0	0	0	1,347	1,347	0	0
90341G-10-3	USA MOBILITY INC COM		07/29/2013	WELLS FARGO SEC LLC	09/24/2013	Various	4,000.000	62,060	54,719	62,060	0	0	0	0	0	0	(7,341)	(7,341)	500	0
904034-10-5	ULTRATECH STEPPER INC COM		03/25/2013	Various	05/08/2013	Various	29,000.000	1,180,916	965,033	1,180,916	0	0	0	0	0	0	(215,883)	(215,883)	0	0
904214-10-3	UMPQUA HLDGS CORP COM		07/29/2013	WELLS FARGO SEC LLC	08/26/2013	Various	44,400.000	721,568	754,340	721,568	0	0	0	0	0	0	32,772	32,772	0	0
904708-10-4	UNIFIRST CORP COM		05/08/2013	Various	09/24/2013	Various	10,300.000	935,622	978,535	935,622	0	0	0	0	0	0	42,912	42,912	443	0
90662P-10-4	UNION FIRST MRK BANK CORP COM		08/26/2013	Various	10/25/2013	Various	11,200.000	234,305	250,696	234,305	0	0	0	0	0	0	16,392	16,392	1,517	0
						SG Americas securities LLC														
907818-10-8	UNION PACIFIC CORP COM		11/25/2013	JP Morgan	12/10/2013		1,600.000	249,934	261,362	249,934	0	0	0	0	0	0	11,428	11,428	0	0
909214-30-6	UNISYS CORP COM		04/16/2013	Various	05/08/2013	Various	22,700.000	536,872	513,660	536,872	0	0	0	0	0	0	(23,212)	(23,212)	0	0
909218-10-9	UNIT CORP COM		05/28/2013	Various	08/13/2013	Various	20,500.000	930,276	927,231	930,276	0	0	0	0	0	0	(3,045)	(3,045)	0	0
						Deutsche Bank Securities														
90984P-30-3	UNITED COMMUNITY BANKS COM		02/25/2013	Deutsche Bank Securities Inc	04/16/2013	Inc	9,000.000	97,712	91,413	97,712	0	0	0	0	0	0	(6,299)	(6,299)	0	0
911268-20-9	UNITED ONLINE INC COM		11/25/2013	Various	12/10/2013	Various	34,000.000	285,873	272,422	285,873	0	0	0	0	0	0	(13,451)	(13,451)	4,730	0
911268-20-9	UNITED ONLINE INC COM		09/10/2013	Various	11/01/2013	Spin Off	0.000	1,034,723	1,034,723	1,034,723	0	0	0	0	0	0	0	0	0	0
911268-20-9	UNITED ONLINE INC COM		09/10/2013	Various	11/02/2013	Various	147,257.140	0	0	0	0	0	0	0	0	0	0	0	14,134	0
91307C-10-2	UNITED THERAPEUTICS CORP COM		09/10/2013	Various	09/24/2013	Various	33,400.000	2,094,390	2,186,681	2,094,390	0	0	0	0	0	0	92,291	92,291	0	0
91324P-10-2	UNITEDHEALTH GROUP INC COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	33,600.000	2,437,714	2,276,904	2,437,714	0	0	0	0	0	0	(160,810)	(160,810)	0	0
913259-10-7	UNITIL CORP COM		07/15/2013	Various	09/10/2013	Various	4,700.000	133,860	138,018	133,860	0	0	0	0	0	0	4,158	4,158	1,484	0
						SG Americas securities LLC														
91347P-10-5	UNIVERSAL DISPLAY CORP COM		11/25/2013	JP Morgan	12/10/2013		14,200.000	498,221	464,638	498,221	0	0	0	0	0	0	(33,583)	(33,583)	0	0
913483-10-3	UNIVERSAL ELECTRS INC COM		10/25/2013	JP Morgan	11/25/2013	JP Morgan	2,800.000	109,830	103,289	109,830	0	0	0	0	0	0	(6,541)	(6,541)	0	0
91359E-10-5	UNIVERSAL HEALTH RLTY IN COM		10/25/2013	Various	12/10/2013	Various	6,100.000	306,910	302,466	306,910	0	0	0	0	0	0	(4,443)	(4,443)	3,105	0
91359V-10-7	Universal Insurance Holdings I COM		07/29/2013	Various	08/26/2013	Various	23,700.000	180,845	190,067	180,845	0	0	0	0	0	0	9,222	9,222	0	0
917047-10-2	URBAN OUTFITTERS INC COM		03/11/2013	JP Morgan	03/25/2013	Citigroup Inc	90,700.000	3,762,145	3,487,143	3,762,145	0	0	0	0	0	0	(275,002)	(275,002)	0	0
91732J-10-2	US Ecology Inc COM		03/25/2013	Various	06/12/2013	Various	4,300.000	107,904	116,298	107,904	0	0	0	0	0	0	8,394	8,394	612	0
918194-10-1	VCA ANTECH INC COM		11/14/2013	Morgan Stanley & Co, Inc	11/25/2013	JP Morgan	26,400.000	779,803	801,082	779,803	0	0	0	0	0	0	21,278	21,278	0	0
920253-10-1	VALMONT INDUSTRIES COM		09/24/2013	Various	11/14/2013	Various	34,200.000	5,073,772	4,754,958	5,073,772	0	0	0	0	0	0	(318,814)	(318,814)	12,933	0
920355-10-4	VALSPAR CORP COM		08/13/2013	Various	11/14/2013	Various	48,800.000	3,213,227	3,390,729	3,213,227	0	0	0	0	0	0	177,502	177,502	9,706	0
92046N-10-2	VALUECLICK INC COM		05/28/2013	Various	06/26/2013	Various	69,500.000	1,958,600	1,826,519	1,958,600	0	0	0	0	0	0	(132,082)	(132,082)	0	0
92047K-10-7	VALUEVISION INTL INC COM		07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	16,500.000	93,522	94,958	93,522	0	0	0	0	0	0	1,436	1,436	0	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
921659-10-8	Vanda Pharmaceuticals Inc COM		08/26/2013	Various	10/25/2013	Various	74,200.000	796,468	716,836	796,468	0	0	0	0	0	0	(79,632)	(79,632)	0	0
92276F-10-0	VENTAS INC COM		09/24/2013	Various	11/14/2013	Various	56,200.000	3,696,017	3,569,111	3,696,017	0	0	0	0	0	0	(126,906)	(126,906)	29,212	0
92343V-10-4	VERIZON COMMUNICATIONS COM		11/25/2013	JP Morgan	12/10/2013	Various	124,100.000	6,254,777	6,157,129	6,254,777	0	0	0	0	0	0	(97,648)	(97,648)	0	0
92343X-10-0	VERINT SYSTEMS INC COM		11/25/2013	Various	12/10/2013	Various	38,200.000	1,380,811	1,480,230	1,380,811	0	0	0	0	0	0	99,418	99,418	0	0
92552R-40-6	VIAD CORP COM		03/11/2013	Various	09/24/2013	Various	6,100.000	166,205	147,448	166,205	0	0	0	0	0	0	(18,757)	(18,757)	1,830	0
92553P-20-1	VIACOM INC CL B COM		10/25/2013	Various	11/14/2013	Various	78,500.000	6,324,427	6,140,171	6,324,427	0	0	0	0	0	0	(184,257)	(184,257)	0	0
925602-10-4	VICAL INC COM		01/16/2013	Merrill Lynch, Pierce Fenner &	06/12/2013	Various	21,900.000	78,621	67,526	78,621	0	0	0	0	0	0	(11,095)	(11,095)	0	0
92827P-10-2	Virtusa Corp COM		03/11/2013	Various	05/28/2013	UBS Limited	6,100.000	130,515	146,614	130,515	0	0	0	0	0	0	16,099	16,099	0	0
92828Q-10-9	VIRTUS INVESTMENT PARTNERS COM		11/25/2013	Various	12/10/2013	Various	3,100.000	591,733	577,778	591,733	0	0	0	0	0	0	(13,955)	(13,955)	0	0
928298-10-8	VISHAY INTERTECHNOLOGY INC. COM		06/12/2013	UBS Limited	08/13/2013	JP Morgan	49,600.000	700,947	665,781	700,947	0	0	0	0	0	0	(35,166)	(35,166)	0	0
92839U-20-6	VISTEON CORP COM		08/13/2013	JP Morgan	08/26/2013	Various	11,300.000	817,691	807,562	817,691	0	0	0	0	0	0	(10,129)	(10,129)	0	0
92858J-10-8	Vocus Inc COM		07/15/2013	Various	12/10/2013	Various	57,100.000	630,981	529,792	630,981	0	0	0	0	0	0	(101,189)	(101,189)	0	0
928708-10-6	VOLTERRA SEMICONDUCTOR COM		01/16/2013	Merrill Lynch, Pierce Fenner &	03/25/2013	Citigroup Inc	3,600.000	57,204	50,821	57,204	0	0	0	0	0	0	(6,383)	(6,383)	0	0
92886T-20-1	Vonage Holdings Corp COM		07/15/2013	Various	08/13/2013	Various	22,700.000	63,118	64,244	63,118	0	0	0	0	0	0	1,125	1,125	0	0
929042-10-9	VORNADO REALTY TRUST COM REIT		04/16/2013	Deutsche Bank Securities Inc	05/08/2013	SG Americas securities LLC	5,000.000	437,215	437,675	437,215	0	0	0	0	0	0	460	460	0	0
929328-10-2	WSFS FINL CORP COM		11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	1,800.000	131,150	134,066	131,150	0	0	0	0	0	0	2,916	2,916	0	0
930059-10-0	WADDELL & REED FINL INC COM		09/10/2013	Various	10/25/2013	Various	62,500.000	2,920,391	3,229,804	2,920,391	0	0	0	0	0	0	309,413	309,413	17,500	0
931142-10-3	WAL MART STORES INC COM		09/10/2013	WELLS FARGO SEC LLC	09/24/2013	Various	38,700.000	3,004,178	2,896,855	3,004,178	0	0	0	0	0	0	(107,323)	(107,323)	16,403	0
93148P-10-2	Walker & Dunlop Inc COM		03/25/2013	Citigroup Inc	06/12/2013	Various	6,400.000	118,995	116,975	118,995	0	0	0	0	0	0	(2,021)	(2,021)	0	0
93317W-10-2	Walter Investment Management C REIT		07/15/2013	Various	11/25/2013	Various	38,300.000	1,390,443	1,471,775	1,390,443	0	0	0	0	0	0	81,331	81,331	0	0
93564A-10-0	Warren Resources Inc COM		10/25/2013	Various	12/10/2013	Various	45,300.000	144,250	129,809	144,250	0	0	0	0	0	0	(14,441)	(14,441)	0	0
938824-10-9	WASHINGTON FED INC COM		06/12/2013	Various	06/26/2013	Various	33,300.000	576,530	585,478	576,530	0	0	0	0	0	0	8,948	8,948	1,242	0
942622-20-0	WATSCO INC COM		09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	5,500.000	516,446	531,025	516,446	0	0	0	0	0	0	14,579	14,579	2,200	0
943315-10-1	Wausau Paper Corp COM		01/28/2013	WELLS FARGO SEC LLC	02/25/2013	Various	8,100.000	79,534	79,077	79,534	0	0	0	0	0	0	(456)	(456)	243	0
94733A-10-4	Web.com Group Inc COM		08/26/2013	Morgan Stanley & Co, Inc	09/24/2013	Various	1,200.000	34,537	37,928	34,537	0	0	0	0	0	0	3,391	3,391	0	0
947890-10-9	WEBSTER FINL CORP WEBSTER FINANCIAL COER		09/10/2013	Various	12/10/2013	Various	65,900.000	1,537,185	1,641,260	1,537,185	0	0	0	0	0	0	104,075	104,075	7,570	0
94973V-10-7	WELLPOINT INC COM		07/15/2013	WELLS FARGO SEC LLC	09/10/2013	Various	29,400.000	2,520,991	2,547,074	2,520,991	0	0	0	0	0	0	26,083	26,083	3,825	0
949746-10-1	WELLS FARGO CO COM		07/29/2013	WELLS FARGO SEC LLC	10/25/2013	JP Morgan	30,800.000	1,336,233	1,312,542	1,336,233	0	0	0	0	0	0	(23,691)	(23,691)	9,240	0
955306-10-5	West Pharmaceutical Svcs, Inc. COM		02/12/2013	SG Americas securities LLC	03/11/2013	JP Morgan	1,200.000	71,723	73,861	71,723	0	0	0	0	0	0	2,138	2,138	0	0
95790D-10-5	Western Asset Mortgage Capital REIT		09/10/2013	Various	12/10/2013	Various	198,300.000	4,176,576	3,841,893	4,176,576	0	0	0	0	0	0	(334,683)	(334,683)	173,635	0
958102-10-5	WESTERN DIGITAL CORP COM		09/10/2013	Various	10/25/2013	JP Morgan	146,300.000	9,627,542	10,772,801	9,627,542	0	0	0	0	0	0	1,145,259	1,145,259	36,575	0
960413-10-2	WESTLAKE CHEMIC COM		08/13/2013	JP Morgan	08/26/2013	Various	3,000.000	310,266	311,310	310,266	0	0	0	0	0	0	1,044	1,044	0	0
961840-10-5	WET SEAL INC COM		07/15/2013	Various	09/10/2013	Various	121,400.000	579,777	472,327	579,777	0	0	0	0	0	0	(107,451)	(107,451)	0	0
966084-20-4	Whitestone REIT REIT		10/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	7,200.000	101,196	94,184	101,196	0	0	0	0	0	0	(7,012)	(7,012)	1,368	0
969203-10-8	Willbros Group Inc COM		10/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	11,700.000	117,995	95,601	117,995	0	0	0	0	0	0	(22,394)	(22,394)	0	0
97186T-10-8	WILSHIRE BANCORP COM		08/13/2013	Various	09/10/2013	WELLS FARGO SEC LLC	13,600.000	120,429	112,948	120,429	0	0	0	0	0	0	(7,481)	(7,481)	0	0
974637-10-0	WINNEBAGO INDS INC COM		05/08/2013	Various	06/12/2013	Various	31,200.000	613,414	578,988	613,414	0	0	0	0	0	0	(34,425)	(34,425)	0	0
976391-30-0	WINTHROP REALTY TRUST REIT		05/28/2013	Various	06/12/2013	Various	2,900.000	37,518	35,001	37,518	0	0	0	0	0	0	(2,517)	(2,517)	146	0
97650W-10-8	WINTRUST FINANCIAL CORP COM		07/15/2013	Various	08/13/2013	Various	13,800.000	517,892	537,412	517,892	0	0	0	0	0	0	19,520	19,520	243	0
97717P-10-4	WisdomTree Investments Inc COM		02/25/2013	Deutsche Bank Securities Inc	08/26/2013	Various	40,700.000	362,511	495,241	362,511	0	0	0	0	0	0	132,730	132,730	0	0
98138H-10-1	Workday Inc. Common Stock		08/28/2013	Direct	09/19/2013	Direct	17,868.000	1,147,205	1,365,730	1,147,205	0	0	0	0	0	0	218,525	218,525	0	0
98389B-10-0	XCEL ENERGY INC. COM		08/26/2013	Various	11/25/2013	Various	416,100.000	11,837,303	11,953,183	11,837,303	0	0	0	0	0	0	115,880	115,880	121,270	0
984332-10-6	YAHOO INC COM		06/26/2013	Various	09/24/2013	Various	428,200.000	11,172,140	11,299,412	11,172,140	0	0	0	0	0	0	127,272	127,272	0	0
988498-10-1	YUM BRANDS INC COM		07/15/2013	Various	08/13/2013	Various	65,400.000	4,711,111	4,710,931	4,711,111	0	0	0	0	0	0	(179)	(179)	0	0
98884U-10-8	Zagg Inc COM		03/11/2013	JP Morgan	04/16/2013	Various	37,800.000	292,723	276,934	292,723	0	0	0	0	0	0	(15,789)	(15,789)	0	0
98944B-10-8	ZEP INC COM		03/11/2013	Various	09/10/2013	Various	10,900.000	158,898	156,552	158,898	0	0	0	0	0	0	(2,346)	(2,346)	944	0
98974P-10-0	ZINTERNET SOFTWARE COM		09/10/2013	WELLS FARGO SEC LLC	12/10/2013	SG Americas securities LLC	4,200.000	19,509	18,274	19,509	0	0	0	0	0	0	(1,235)	(1,235)	0	0
98978V-10-3	ZOETIS INC COM		05/08/2013	SG Americas securities LLC	05/28/2013	UBS Limited	24,600.000	809,217	830,496	809,217	0	0	0	0	0	0	21,279	21,279	0	0
H89128-10-4	TYCO INTERNATIONAL LTD COM		10/25/2013	Various	12/10/2013	Various	265,600.000	9,170,111	9,814,946	9,170,111	0	0	0	0	0	0	644,835	644,835	29,648	0
04878Q-86-3	Atlantic Power COM	L	11/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	23,500.000	88,736	72,521	88,736	0	0	0	0	0	0	(16,215)	(16,215)	626	0
552697-10-4	MDC PARTNERS INC COM	L	08/13/2013	Various	09/24/2013	Various	6,700.000	165,919	170,423	165,919	0	0	0	0	0	0	4,503	4,503	116	0
000000-00-0	Melrose Industries PLC COM	D	09/30/2013	Various	12/18/2013	Various	2,739,355.000	5,504,869	5,172,284	5,568,753	0	0	0	0	0	63,884	(396,469)	(332,585)	34,389	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
166745-20-8	CHEUNG KONG INFRAST HOLD COM	D	03/26/2013	Deutsche Bank Securities Inc	04/16/2013	Morgan Stanley & Co, Inc	2,000.000	13,815	14,176	13,814	0	0	0	0	0	(2)	363	361	0	0
318672-70-6	FIRST BANCORP PUERTO RICO COM	F	09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	33,400.000	201,936	181,195	201,936	0	0	0	0	0	0	(20,741)	(20,741)	0	0
433406-10-5	HINO MOTORS COM	D	06/19/2013	Various	07/23/2013	Various	31,000.000	444,215	514,570	427,594	0	0	0	0	0	(16,621)	86,976	70,355	0	0
497350-10-8	KIRIN BREWERY COM	D	06/19/2013	SG Americas securities LLC	09/24/2013	SG Americas securities LLC	9,000.000	151,780	129,836	147,028	0	0	0	0	0	(4,752)	(17,191)	(21,943)	1,619	0
67103X-10-2	OFG BANCORP COM	F	09/24/2013	Various	11/25/2013	JP Morgan	11,600.000	190,764	194,722	190,764	0	0	0	0	0	0	3,957	3,957	696	0
733174-70-0	POPULAR INC COM	F	09/24/2013	Merrill Lynch, Pierce Fenner &	10/25/2013	JP Morgan	13,600.000	362,018	347,276	362,018	0	0	0	0	0	0	(14,742)	(14,742)	0	0
896749-10-8	Triple-S Management Corp COM	F	07/29/2013	Various	11/25/2013	JP Morgan	8,700.000	190,081	164,004	190,081	0	0	0	0	0	0	(26,077)	(26,077)	0	0
B10414-11-6	BELGACOM SA COM	D	09/24/2013	Various	12/03/2013	Various	30,701.000	850,201	813,138	837,216	0	0	0	0	0	(12,986)	(24,077)	(37,063)	9,391	0
B33432-12-9	DELHAIZE FRERES BELGIUM COM	D	02/12/2013	Various	12/03/2013	Various	28,531.000	1,392,613	1,806,964	1,381,104	0	0	0	0	0	(11,509)	425,860	414,351	31,057	0
B4399L-10-2	Ageas COM	D	10/29/2013	Various	12/10/2013	Return of Capital	0.000	46,401	48,787	48,787	0	0	0	0	0	2,387	0	2,387	(48,787)	0
B5096U-12-1	ANHEUSER-BUSCH INBEV NV COM	D	09/24/2013	SG Americas securities LLC	12/03/2013	UBS Limited	2,259.000	224,521	228,491	225,569	0	0	0	0	0	1,048	2,922	3,970	1,833	0
D0066B-10-2	ADIDAS-SALMON AG COM	D	06/19/2013	Various	08/21/2013	Goldman Sachs & Co	5,322.000	587,571	594,918	593,563	0	0	0	0	0	5,991	1,355	7,346	0	0
D03080-11-2	ALLIANZ AG HLDG GERMANY COM	D	02/12/2013	UBS Limited	03/01/2013	SG Americas securities LLC	3,460.000	477,813	469,879	466,920	0	0	0	0	0	(10,893)	2,960	(7,933)	0	0
D06216-10-1	BASF AG GERMANY COM	D	03/26/2013	Various	08/21/2013	Various	8,515.000	798,957	760,464	802,637	0	0	0	0	0	3,680	(42,172)	(38,492)	6,638	0
D12459-10-9	Brenntag AG COM	D	05/07/2013	Barclays Capital Inc	05/29/2013	Barclays Capital Inc	2,984.000	512,478	463,858	504,589	0	0	0	0	0	(7,890)	(40,731)	(48,621)	0	0
D1908N-10-6	LUFTHANSA AG COM	D	07/23/2013	Various	09/24/2013	SG Americas securities LLC	76,797.000	1,617,160	1,449,820	1,670,188	0	0	0	0	0	53,028	(220,368)	(167,340)	0	0
D2035M-10-2	DEUTSCHE TELEKOM COM	D	07/23/2013	Various	09/24/2013	Various	177,995.000	2,140,830	2,338,577	2,168,663	0	0	0	0	0	27,832	169,915	197,747	0	0
D3015J-13-5	Hannover Rueckversicherung AG COM	D	05/29/2013	Various	10/29/2013	Various	2,541.000	192,943	200,054	204,857	0	0	0	0	0	11,914	(4,804)	7,110	1,415	0
D31709-10-4	HEIDELBERGER ZEMENT AG GERMANY COM	D	05/07/2013	Various	10/29/2013	UBS Limited	7,248.000	508,146	573,743	535,779	0	0	0	0	0	27,633	37,965	65,598	4,461	0
D32051-14-2	Henkel KGaA COM	D	09/24/2013	Various	12/03/2013	UBS Limited	3,532.000	296,102	339,103	304,403	0	0	0	0	0	8,301	34,700	43,001	0	0
D34902-10-2	Hugo Boss AG COM	D	10/29/2013	UBS Limited	12/03/2013	UBS Limited	943.000	121,690	125,145	119,660	0	0	0	0	0	(2,030)	5,485	3,455	0	0
D48164-12-9	K plus S AG COM	D	07/23/2013	Various	09/24/2013	SG Americas securities LLC	63,618.000	2,789,471	1,740,131	2,883,967	0	0	0	0	0	94,496	(1,143,836)	(1,049,340)	100,786	0
D50348-10-7	LINDE AG GERMANY COM	D	05/29/2013	Various	12/03/2013	UBS Limited	5,251.000	1,010,276	1,051,678	1,077,164	0	0	0	0	0	66,889	(25,486)	41,403	18,509	0
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM	D	05/29/2013	Various	07/23/2013	Various	4,157.000	759,825	803,143	763,747	0	0	0	0	0	3,923	39,396	43,319	6,474	0
D5963B-11-3	OSRAM LICHT AG COM	D	07/23/2013	Instinet Corporation	08/21/2013	Goldman Sachs & Co	256.000	9,778	10,771	9,951	0	0	0	0	0	173	820	993	0	0
D69671-21-8	SIEMENS AG GERMANY COM	D	07/23/2013	Instinet Corporation	09/24/2013	SG Americas securities LLC	4,112.000	453,805	496,476	464,089	0	0	0	0	0	10,284	32,387	42,671	0	0
D69671-21-8	SIEMENS AG GERMANY COM	D	05/07/2013	Barclays Capital Inc	07/08/2013	Spin Off	0.000	27,915	27,915	27,915	0	0	0	0	0	0	0	0	0	0
D80900-10-9	SALZGITTER AG COM	D	03/26/2013	Deutsche Bank Securities Inc	04/16/2013	Morgan Stanley & Co, Inc	1,885.000	77,327	75,619	78,540	0	0	0	0	0	1,213	(2,921)	(1,708)	0	0
D85916-10-0	E.ON AG COM	D	04/16/2013	Morgan Stanley & Co, Inc	12/03/2013	UBS Limited	107,691.000	1,972,641	2,028,128	2,043,802	0	0	0	0	0	71,161	(15,674)	55,487	154,673	0
E1786T-21-6	BANCO SANTANDER SA COM	D	05/02/2013	Exercised Rights Transaction	05/29/2013	Barclays Capital Inc	1,511.000	0	10,849	0	0	0	0	0	0	0	10,849	10,849	0	0
E3125D-10-0	Ferrovial SA COM	D	07/23/2013	Various	09/24/2013	Various	88,033.000	1,457,444	1,591,713	1,509,917	0	0	0	0	0	52,473	81,796	134,269	20,406	0
E3685C-10-4	Distribuidora Internacional de COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	UBS Limited	21,726.000	170,093	203,767	180,543	0	0	0	0	0	10,450	23,225	33,675	3,711	0
E41759-10-6	Enagas COM	D	03/26/2013	Various	05/07/2013	Various	13,435.000	312,381	337,519	307,404	0	0	0	0	0	(4,977)	30,115	25,138	0	0
E42807-10-2	Red Electrica Corp SA COM	D	03/26/2013	Various	04/16/2013	Morgan Stanley & Co, Inc	32,610.000	1,725,819	1,624,474	1,743,157	0	0	0	0	0	17,338	(118,683)	(101,345)	0	0
E6164R-10-4	Iberdrola SA COM	D	05/07/2013	Various	10/29/2013	Various	469,033.000	2,490,744	2,362,123	2,465,226	0	0	0	0	0	(25,518)	(103,103)	(128,621)	1,829	0
E67674-10-6	INTL CONSOLIDATED AIRLINES COM	D	05/07/2013	Barclays Capital Inc	10/29/2013	Various	4,707.000	20,547	23,932	21,332	0	0	0	0	0	785	2,600	3,385	0	0
E8471S-13-0	REPSOL SPAIN COM	D	04/16/2013	Various	12/03/2013	UBS Limited	18,147.000	389,038	461,801	403,286	0	0	0	0	0	14,248	58,516	72,764	956	0
E90183-18-2	TELEFONICA S.A. COM	D	03/26/2013	Various	05/29/2013	Various	231,738.000	3,252,179	3,225,627	3,254,559	0	0	0	0	0	2,379	(28,932)	(26,553)	0	0
F00189-12-0	ACCOR FRANCE COM	D	03/01/2013	SG Americas securities LLC	05/07/2013	Various	19,584.000	699,809	642,375	698,817	0	0	0	0	0	(992)	(56,441)	(57,433)	19,465	0
F01764-10-3	Air Liquide SA COM	D	03/26/2013	Various	05/07/2013	Various	12,633.000	1,547,300	1,595,055	1,559,277	0	0	0	0	0	11,976	35,778	47,754	0	0
F06116-10-1	ATOS COM	D	07/02/2012	Reinvestment Of Dividend	08/08/2012	BNY Convergex	69.000	3,527	4,059	3,481	0	0	0	0	0	(46)	578	532	0	0
F07875-19-2	BNP PARIBAS COM	D	09/24/2013	Various	10/29/2013	Various	15,654.000	948,647	866,491	933,994	0	0	0	0	0	(14,653)	(67,503)	(82,156)	0	0
F11235-13-6	Bourbon SA COM	D	08/21/2013	Various	09/24/2013	SG Americas securities LLC	14,192.000	397,856	371,124	405,912	0	0	0	0	0	8,056	(34,788)	(26,732)	3,249	0
F11235-13-6	Bourbon SA COM	D	06/12/2013	Stock Dividend	09/24/2013	SG Americas securities LLC	300.000	0	0	0	0	0	0	0	0	0	0	0	0	0
F12033-13-4	Groupe Danone SA COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	Various	31,835.000	2,395,798	2,463,593	2,495,274	0	0	0	0	0	99,477	(31,681)	67,796	0	0
F13587-12-0	CAP GEMINI SA COM	D	04/16/2013	Various	07/23/2013	Various	12,041.000	561,732	595,061	557,858	0	0	0	0	0	(3,874)	37,203	33,329	1,399	0
F14133-10-6	CASINO FRANCE COM	D	04/16/2013	Various	10/29/2013	Various	8,817.000	928,856	935,317	967,329	0	0	0	0	0	38,473	(32,012)	6,461	34,651	0
F15561-67-7	SCOR COM	D	05/07/2013	Barclays Capital Inc	06/19/2013	SG Americas securities LLC	2,460.000	74,999	78,437	76,934	0	0	0	0	0	1,936	1,502	3,438	0	0
F17114-10-3	EUROPEAN AERONAUTIC COM	D	07/23/2013	Various	08/21/2013	Various	1,833.000	100,776	105,858	102,171	0	0	0	0	0	1,395	3,687	5,082	0	0
F18690-10-1	CLUB MEDITERRANEE FRANCE COM	D	05/29/2013	Barclays Capital Inc	08/21/2013	Goldman Sachs & Co	3,842.000	86,815	89,845	90,678	0	0	0	0	0	3,863	(833)	3,030	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
F1876N-31-8	CNP ASSURANCES COM	D	10/29/2013	Various	12/03/2013	UBS Limited	10,131.000	181,707	186,960	180,169	0	0	0	0	0	(1,538)	6,791	5,253	0	0
F23625-10-0	Natixis COM	D	04/16/2013	Various	05/07/2013	Barclays Capital Inc	83,057.000	335,948	376,453	336,179	0	0	0	0	0	231	40,275	40,506	0	0
F2457H-10-0	DASSAULT SYSTEMES SA COM	D	06/28/2013	Reinvestment Of Dividend	08/21/2013	Goldman Sachs & Co SG Americas securities LLC	33.000	4,029	4,410	4,162	0	0	0	0	0	133	249	382	0	0
F2924U-10-6	Eiffage SA COM	D	02/12/2013	UBS Limited	03/01/2013		1,806.000	78,558	78,734	76,767	0	0	0	0	0	(1,791)	1,967	176	0	0
F2940H-11-3	EDF SA COM	D	07/23/2013	Various	12/03/2013	Various	59,946.000	1,362,481	1,693,572	1,392,267	0	0	0	0	0	29,786	301,305	331,091	0	0
F30198-10-9	Icade SA INACTIVE REIT	D	03/01/2013	Various	05/07/2013	Various SG Americas securities LLC	4,392.000	389,866	392,926	384,182	0	0	0	0	0	(5,684)	8,744	3,060	20,914	0
F4113C-10-3	FRANCE TELECOM SA COM	D	03/26/2013	Various	09/24/2013		65,802.000	729,867	667,433	729,295	0	0	0	0	0	(572)	(61,862)	(62,434)	4,382	0
F4268U-17-1	GECINA COM	D	03/26/2013	Deutsche Bank Securities Inc	06/19/2013	Various	1,683.000	194,108	205,717	199,471	0	0	0	0	0	5,362	6,247	11,609	9,763	0
F43218-10-0	Vinci SA COM	D	01/23/2013	Barclays Capital Inc	09/24/2013	Various	22,269.000	1,115,403	1,244,986	1,129,919	0	0	0	0	0	14,516	115,068	129,584	34,984	0
F477AL-11-4	Groupe Eurotunnel SA COM	D	06/19/2013	Various	12/03/2013	Various	23,253.000	189,041	202,364	195,727	0	0	0	0	0	6,686	6,637	13,323	2,377	0
F4958P-10-2	Iliad SA COM	D	06/19/2013	SG Americas securities LLC	10/29/2013	UBS Limited	533.000	118,203	126,233	121,672	0	0	0	0	0	3,469	4,561	8,030	256	0
F49644-10-1	IMERYS COM	D	05/07/2013	Various	10/29/2013	Various SG Americas securities LLC	11,041.000	729,910	787,024	758,473	0	0	0	0	0	28,564	28,551	57,115	22,219	0
F54432-11-1	LAFARGE WAS LAFARGE COPPEE FRA COM	D	05/07/2013	Barclays Capital Inc	09/24/2013		8,093.000	535,545	572,782	553,470	0	0	0	0	0	17,925	19,312	37,237	10,387	0
F56196-18-5	Legrand SA COM	D	05/29/2013	Barclays Capital Inc	12/03/2013	UBS Limited	7,617.000	368,583	410,892	388,682	0	0	0	0	0	20,099	22,210	42,309	0	0
F58149-13-3	L OREAL SA FRANCE COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	Various	12,628.000	2,183,348	2,147,421	2,253,532	0	0	0	0	0	70,183	(106,111)	(35,928)	0	0
F61824-14-4	MICHELIN FRANCE COM	D	06/24/2013	Reinvestment Of Dividend	12/03/2013	UBS Limited SG Americas securities LLC	229.000	16,715	24,188	17,596	0	0	0	0	0	881	6,592	7,473	0	0
F65277-10-9	Nexans SA COM	D	05/29/2013	Barclays Capital Inc	06/19/2013		2,476.000	126,840	129,234	132,149	0	0	0	0	0	5,308	(2,914)	2,394	0	0
F76075-16-1	PUBLICIS SA COM	D	05/29/2013	Various	10/29/2013	Various	39,375.000	2,700,149	3,277,077	2,860,246	0	0	0	0	0	160,097	416,831	576,928	45,480	0
F77098-10-5	RENAULT(REGIE NTL COM	D	04/16/2013	Morgan Stanley & Co, Inc	08/21/2013	Goldman Sachs & Co	3,707.000	225,940	294,842	231,863	0	0	0	0	0	5,923	62,979	68,902	8,201	0
F86921-10-7	SCHNEIDER ELECTRIC SA COM	D	05/29/2013	Various	10/29/2013	Various	17,225.000	1,302,869	1,506,469	1,351,377	0	0	0	0	0	48,509	155,092	203,601	18,007	0
F9069M-11-2	TECHNIP- COFLEXIP SA COM	D	01/23/2013	Barclays Capital Inc	04/16/2013	Various	1,229.000	134,447	127,221	130,360	0	0	0	0	0	(4,087)	(3,140)	(7,227)	0	0
G00434-11-1	Aberdeen Asset Management PLC COM	D	06/19/2013	Various	07/23/2013	Various	69,417.000	440,082	468,078	438,155	0	0	0	0	0	(1,927)	29,923	27,996	0	0
G01767-10-5	ALKERMES INC COM	F	06/26/2013	Various	07/15/2013	Various	81,900.000	2,197,425	2,195,035	2,197,425	0	0	0	0	0	0	(2,390)	(2,390)	0	0
G03764-10-0	ANGLO AMERICAN PLC COM	D	02/12/2013	Various	05/29/2013	Various	61,415.000	1,879,125	1,533,497	1,816,090	0	0	0	0	0	(63,035)	(282,593)	(345,628)	36,167	0
G037AX-10-1	Ambarella Inc COM	F	07/15/2013	Various	08/13/2013	Various	37,300.000	631,261	603,457	631,261	0	0	0	0	0	0	(27,804)	(27,804)	0	0
G0398N-12-8	ANTOFAGASTA PLC ANTOFAGASTA HOLDINGS PLC	D	03/26/2013	Deutsche Bank Securities Inc	08/21/2013	Various	53,131.000	823,755	713,807	837,842	0	0	0	0	0	14,087	(124,035)	(109,948)	47,818	0
G0464B-10-7	Argo Group International Holdi COM	F	02/12/2013	SG Americas securities LLC	03/25/2013	Citigroup Inc	2,400.000	92,530	98,393	92,530	0	0	0	0	0	0	5,863	5,863	360	0
G0483X-12-2	ARM HOLDINGS PLC COM	D	07/23/2013	Various	09/24/2013	Various SG Americas securities LLC	131,930.000	1,928,425	2,084,959	2,023,412	0	0	0	0	0	94,987	61,547	156,534	5,019	0
G05600-13-8	Associated British Foods PLC COM	D	04/16/2013	Various	09/24/2013		14,818.000	393,752	440,130	399,573	0	0	0	0	0	5,821	40,557	46,378	2,291	0
G0585R-10-6	Assured Guaranty Ltd COM	F	09/10/2013	WELLS FARGO SEC LLC	09/24/2013	Various	27,200.000	543,592	518,824	543,592	0	0	0	0	0	0	(24,768)	(24,768)	0	0
G0593M-10-7	ASTRAZENECA COM	D	04/16/2013	Various	06/19/2013	Various	11,274.000	572,015	583,112	570,627	0	0	0	0	0	(1,388)	12,485	11,097	0	0
G10082-14-0	Energy XXI Bermuda Ltd COM	F	10/25/2013	Various	11/25/2013	Various SG Americas securities LLC	43,700.000	1,226,359	1,167,295	1,226,359	0	0	0	0	0	0	(59,064)	(59,064)	0	0
G1151C-10-1	Accenture PLC COM	F	01/16/2013	Merrill Lynch, Pierce Fenner &	05/08/2013		2,400.000	168,096	189,996	168,096	0	0	0	0	0	0	21,900	21,900	1,944	0
G1274K-11-3	Rexam PLC COM	D	03/01/2013	SG Americas securities LLC	05/29/2013	Various	22,348.000	176,150	176,121	174,719	0	0	0	0	0	(1,431)	1,402	(29)	3,525	0
G12793-18-1	BP PLC COM	D	07/23/2013	Various	09/24/2013	Various	125,836.000	911,235	875,573	950,286	0	0	0	0	0	39,051	(74,713)	(35,662)	14,853	0
G14896-10-7	BRITISH AEROSPACE PLC ENGLAND COM	D	05/07/2013	Various	08/21/2013	Goldman Sachs & Co Deutsche Bank Securities	73,490.000	405,262	508,511	415,338	0	0	0	0	0	10,076	93,173	103,249	9,910	0
G15540-11-8	BRITISH LAND ENGLAND COM	D	03/01/2013	SG Americas securities LLC	03/26/2013	Inc	8,268.000	71,871	68,869	71,886	0	0	0	0	0	14	(3,016)	(3,002)	0	0
G15820-11-4	BT GROUP PLC COM	D	05/07/2013	Various	12/03/2013	Various	214,631.000	903,136	1,159,051	930,336	0	0	0	0	0	27,200	228,715	255,915	21,188	0
G16962-10-5	Bunge Ltd INACTIVE COM	F	06/12/2013	UBS Limited	06/26/2013	JP Morgan	9,000.000	639,558	631,035	639,558	0	0	0	0	0	0	(8,523)	(8,523)	0	0
G1699R-10-7	Burberry Group PLC COM	D	09/24/2013	Various	12/03/2013	Various	69,996.000	1,531,211	1,673,435	1,578,497	0	0	0	0	0	47,286	94,938	142,224	11,647	0
G2953R-11-4	AAC Technologies Holdings Inc COM	D	06/19/2013	SG Americas securities LLC	08/21/2013	Goldman Sachs & Co	156,000.000	841,066	699,877	841,587	0	0	0	0	0	521	(141,710)	(141,189)	0	0
G30305-10-9	easyJet PLC COM	D	07/23/2013	Instinet Corporation	12/03/2013	UBS Limited	17,235.000	353,232	393,798	376,146	0	0	0	0	0	22,914	17,652	40,566	0	0
G3157S-10-6	Ensco PLC COM	F	08/13/2013	Various	11/25/2013	Various	273,600.000	16,605,944	15,715,158	16,605,944	0	0	0	0	0	0	(890,785)	(890,785)	121,550	0
G3215M-10-9	Eurasian Natural Resources Cor COM	D	02/12/2013	Various	04/16/2013	Various	154,623.000	921,782	602,244	892,405	0	0	0	0	0	(29,377)	(290,161)	(319,538)	0	0
G32655-10-5	EXPERIAN GROUP LIMITED COM	D	05/07/2013	Barclays Capital Inc	05/29/2013	Barclays Capital Inc	17,398.000	314,275	328,940	304,239	0	0	0	0	0	(10,036)	24,701	14,665	0	0
G33090-10-4	Evraz PLC COM	D	03/26/2013	Deutsche Bank Securities Inc	04/16/2013	Morgan Stanley & Co, Inc	95,422.000	319,178	245,799	321,869	0	0	0	0	0	2,691	(76,070)	(73,379)	0	0
G3323L-10-0	Fabrinet COM	F	05/28/2013	Various	06/12/2013	Various	9,200.000	126,226	132,753	126,226	0	0	0	0	0	0	6,527	6,527	0	0
G35569-10-5	FleetMatics Group PLC COM	F	07/15/2013	WELLS FARGO SEC LLC	08/13/2013	JP Morgan	7,600.000	251,621	314,131	251,621	0	0	0	0	0	0	62,510	62,510	0	0
G36738-10-5	Fresh Del Monte Produce Inc COM	F	09/10/2013	Various	10/25/2013	Various	18,800.000	536,824	546,234	536,824	0	0	0	0	0	0	9,411	9,411	0	0
G3910J-11-2	GLAXOSMITHKLINE COM	D	06/19/2013	Various	10/29/2013	Various	118,110.000	3,087,811	3,065,153	3,250,671	0	0	0	0	0	162,859	(185,518)	(22,659)	38,199	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G39319-10-1	GLOBAL INDEMNITY PLC COM	F	03/11/2013	JP Morgan	06/12/2013	Various	100.000	2,291	2,301	2,291	0	0	0	0	0	0	10	10	0	0
G39420-10-7	Glencore International PLC COM	D	04/16/2013	Various	09/24/2013	Various	298,587.000	1,561,386	1,417,752	1,602,391	0	0	0	0	0	41,006	(184,639)	(143,633)	32,561	0
G39420-10-7	Glencore International PLC COM	D	04/16/2013	Various	08/28/2013	Return of Capital	0.000	49,499	49,066	49,066	0	0	0	0	0	(433)	0	(433)	(49,066)	0
G39420-10-7	Glencore International PLC COM	D	05/03/2013	Taxable Exchange	09/24/2013	Various	515,059.000	2,660,671	2,447,123	2,673,713	0	0	0	0	0	13,042	(226,590)	(213,548)	62,591	0
G39420-10-7	Glencore International PLC COM	D	05/03/2013	Taxable Exchange	08/28/2013	Return of Capital	0.000	97,448	94,619	94,619	0	0	0	0	0	(2,829)	0	(2,829)	(94,619)	0
G4095J-10-9	Greenlight Capital Re Ltd COM	F	11/25/2013	Various	12/10/2013	Various	14,000.000	369,597	374,020	369,597	0	0	0	0	0	0	4,423	4,423	0	0
G42089-11-3	DIAGEO PLC NEW COM	D	09/24/2013	Various	10/29/2013	UBS Limited	49,574.000	1,609,603	1,621,726	1,623,110	0	0	0	0	0	13,507	(1,384)	12,123	0	0
G4388N-10-6	Helen of Troy Ltd COM	F	07/15/2013	WELLS FARGO SEC LLC	09/24/2013	Various	6,500.000	286,735	276,053	286,735	0	0	0	0	0	0	(10,681)	(10,681)	0	0
G43940-10-8	Hargreaves Lansdown PLC COM	D	01/23/2013	Barclays Capital Inc	08/21/2013	Various	30,460.000	345,358	476,982	340,920	0	0	0	0	0	(4,437)	136,061	131,624	3,282	0
G4634U-16-9	HSBC HLDGS HONG KONG COM	D	07/23/2013	Instinet Corporation	09/24/2013	SG Americas securities LLC	27,776.000	314,592	305,642	328,184	0	0	0	0	0	13,591	(22,542)	(8,951)	3,044	0
G4708P-10-4	3I GROUP FRCO	D	06/19/2013	Various	10/29/2013	Various	146,512.000	695,158	862,858	719,218	0	0	0	0	0	24,060	143,640	167,700	10,177	0
G47152-10-6	IMI ENGLAND COM	D	09/24/2013	Various	10/29/2013	Various	15,213.000	326,445	344,131	328,641	0	0	0	0	0	2,196	15,490	17,686	0	0
G4807U-10-3	Inmarsat PLC COM	D	08/21/2013	Various	10/29/2013	Various	19,744.000	213,723	225,657	219,506	0	0	0	0	0	5,783	6,151	11,934	2,649	0
G4911B-10-8	Intertek Group PLC COM	D	04/16/2013	Various	05/29/2013	Barclays Capital Inc	9,939.000	510,937	478,298	504,888	0	0	0	0	0	(6,049)	(26,590)	(32,639)	4,805	0
G50871-10-5	Jazz Pharmaceuticals Plc COM	F	06/26/2013	Various	07/15/2013	Various	40,700.000	2,759,466	2,946,656	2,759,466	0	0	0	0	0	0	187,190	187,190	0	0
G5221U-10-8	KAZAKHMYS LIMITED LONDON COM	D	04/16/2013	Merrill Lynch, Pierce Fenner &	06/19/2013	SG Americas securities LLC	11,406.000	61,007	52,523	62,194	0	0	0	0	0	1,187	(9,672)	(8,485)	1,014	0
G54404-12-7	LEGAL & GEN GROUP PLC ENGLAND COM	D	02/12/2013	Various	03/26/2013	Various	575,395.000	1,370,737	1,443,923	1,314,628	0	0	0	0	0	(56,109)	129,295	73,186	0	0
G5785G-10-7	MALLINCKRODT PUB LTD CO CORP	F	07/01/2013	Spin Off	09/10/2013	WELLS FARGO SEC LLC	15,825.000	6,371	734,201	6,371	0	0	0	0	0	0	727,830	727,830	0	0
G5876H-10-5	Marvell Technology Group Ltd COM	F	05/28/2013	Various	09/10/2013	Various	467,900.000	4,852,436	5,685,659	4,852,436	0	0	0	0	0	0	833,223	833,223	52,938	0
G59640-10-5	Meggitt PLC COM	D	05/07/2013	Various	08/21/2013	Goldman Sachs & Co	55,267.000	408,758	465,072	414,842	0	0	0	0	0	6,085	50,229	56,314	3,899	0
G60744-10-2	MGM China Holdings Ltd COM	D	03/01/2013	Various	03/26/2013	Deutsche Bank Securities Inc	98,000.000	240,832	213,102	240,616	0	0	0	0	0	(217)	(27,513)	(27,730)	12,879	0
G6359F-10-3	NABORS INDUSTRIES LTD COM	F	01/16/2013	Merrill Lynch, Pierce Fenner &	04/16/2013	Deutsche Bank Securities Inc	166,000.000	2,445,180	2,507,762	2,445,180	0	0	0	0	0	0	62,582	62,582	6,640	0
G6375K-15-1	NATIONAL GRID GRP ENGLAND COM	D	04/16/2013	Morgan Stanley & Co, Inc	06/19/2013	Various	105,107.000	1,271,949	1,238,783	1,296,114	0	0	0	0	0	24,165	(57,331)	(33,166)	47,699	0
G6500M-10-6	NEXT COM	D	03/01/2013	Various	05/07/2013	Various	20,091.000	1,295,157	1,349,497	1,296,717	0	0	0	0	0	1,560	52,780	54,340	0	0
G6648D-10-9	Home Loan Servicing Solutions COM	F	08/13/2013	Various	12/10/2013	Various	82,600.000	1,999,086	1,952,689	1,999,086	0	0	0	0	0	0	(46,397)	(46,397)	23,624	0
G67395-10-6	OLD MUTUAL PLC COM	D	08/21/2013	Goldman Sachs & Co	12/03/2013	UBS Limited	84,320.000	250,932	270,586	260,052	0	0	0	0	0	9,120	10,534	19,654	3,161	0
G6852T-10-5	PartnerRe Ltd COM	F	11/25/2013	JP Morgan	12/10/2013	Various	31,800.000	2,887,772	3,006,935	2,887,772	0	0	0	0	0	0	119,163	119,163	0	0
G7127P-10-0	Platinum Underwriters Holdings COM	F	11/25/2013	Various	12/10/2013	Various	17,400.000	1,027,205	1,036,320	1,027,205	0	0	0	0	0	0	9,115	9,115	1,392	0
G72899-10-0	PRUDENTIAL CORP ENGLAND COM	D	04/16/2013	Morgan Stanley & Co, Inc	10/29/2013	Various	36,906.000	591,046	722,935	620,523	0	0	0	0	0	29,477	102,412	131,889	6,386	0
G7423K-11-0	RECKITT BENCKISER PLC COM	D	05/07/2013	Various	10/29/2013	Various	15,890.000	1,153,300	1,172,555	1,202,888	0	0	0	0	0	49,588	(30,334)	19,254	16,336	0
G75754-10-4	RIO TINTO PLC COM	D	02/12/2013	UBS Limited	03/01/2013	SG Americas securities LLC	23,826.000	1,365,975	1,247,297	1,323,851	0	0	0	0	0	(42,124)	(76,554)	(118,678)	0	0
G76225-10-4	ROLLS-ROYCE HOLDINGS PLC COM	D	04/16/2013	Various	09/24/2013	SG Americas securities LLC	46,296.000	736,059	837,736	775,051	0	0	0	0	0	38,993	62,685	101,678	0	0
G76225-10-4	ROLLS-ROYCE HOLDINGS PLC COM	D	04/16/2013	Various	04/24/2013	Spin Off	0.000	7,696	7,696	7,696	0	0	0	0	0	0	0	0	0	0
G76312-11-8	ROLLS-ROYCE HOLDINGS PLC COM	D	04/24/2013	Spin Off	07/03/2013	Tender (Corp Action)	5,509,224.000	7,696	8,406	7,712	0	0	0	0	0	16	694	710	0	0
G7690A-10-0	ROYAL DUTCH SHELL PLC COM	D	01/23/2013	Barclays Capital Inc	03/26/2013	Various	10,443.000	366,358	344,551	350,493	0	0	0	0	0	(15,865)	(5,942)	(21,807)	4,444	0
G7690A-11-8	ROYAL DUTCH SHELL COM	D	01/23/2013	Barclays Capital Inc	03/26/2013	Various	14,286.000	513,982	479,150	491,783	0	0	0	0	0	(22,198)	(12,634)	(34,832)	6,246	0
G77395-10-4	SABMILLER PLC COM	D	03/01/2013	SG Americas securities LLC	05/07/2013	Barclays Capital Inc	192.000	9,662	10,673	9,886	0	0	0	0	0	224	788	1,012	0	0
G77732-10-8	SAINSBURY J PLC ENGLAND COM	D	10/29/2013	Various	12/03/2013	UBS Limited	21,178.000	131,686	136,949	138,164	0	0	0	0	0	6,478	(1,215)	5,263	0	0
G7800X-10-7	Sands China Ltd COM	D	03/01/2013	Various	05/07/2013	Various	337,200.000	1,609,693	1,682,586	1,608,233	0	0	0	0	0	(1,460)	74,353	72,893	0	0
G7904P-10-9	SCOT & SOUTHERN EN COM	D	03/01/2013	SG Americas securities LLC	05/07/2013	Barclays Capital Inc	10,544.000	232,794	256,158	238,192	0	0	0	0	0	5,398	17,966	23,364	0	0
G81075-10-6	SHIP FINANCE INT'L LTD COM	F	07/15/2013	WELLS FARGO SEC LLC	08/26/2013	Various	32,400.000	505,699	526,234	505,699	0	0	0	0	0	0	20,534	20,534	0	0
G82343-16-4	SMITH & NEPHEW COM	D	02/12/2013	UBS Limited	03/01/2013	SG Americas securities LLC	13,516.000	149,637	145,334	145,023	0	0	0	0	0	(4,615)	311	(4,304)	0	0
G84228-10-8	STANDARD CHARTERED ENGLAND COM	D	01/23/2013	Barclays Capital Inc	05/29/2013	Various	35,861.000	947,006	872,992	899,880	0	0	0	0	0	(47,126)	(26,888)	(74,014)	15,690	0
G84278-10-3	Standard Life PLC COM	D	01/23/2013	Barclays Capital Inc	03/01/2013	SG Americas securities LLC	77,367.000	415,565	420,285	397,546	0	0	0	0	0	(18,018)	22,738	4,720	0	0
G86838-12-8	TATE & LYLE PLC ENGLAND COM	D	01/23/2013	Barclays Capital Inc	02/12/2013	UBS Limited	19,447.000	252,813	241,084	249,547	0	0	0	0	0	(3,266)	(8,463)	(11,729)	0	0
G8827U-10-0	Third Point Reinsurance Ltd COM	F	10/25/2013	JP Morgan	12/10/2013	SG Americas securities LLC	14,700.000	234,906	248,886	234,906	0	0	0	0	0	0	13,980	13,980	0	0
G9127H-10-4	TUI Travel plc COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	Various	47,602.000	259,793	275,397	274,400	0	0	0	0	0	14,607	997	15,604	1,561	0
G92087-12-4	UNILEVER PLC COM	D	04/16/2013	Various	06/19/2013	Various	16,838.000	681,052	714,929	684,647	0	0	0	0	0	3,595	30,282	33,877	4,604	0
G93205-11-3	Vantage Drilling Co COM	F	10/25/2013	Various	11/25/2013	Various	27,700.000	51,628	49,312	51,628	0	0	0	0	0	0	(2,316)	(2,316)	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G9328D-10-0	Vedanta Resources PLC COM	D	05/29/2013	Barclays Capital Inc	08/21/2013	Various	20,579.000	397,929	369,612	410,109	0	0	0	0	0	12,180	(40,497)	(28,317)	8,409	0
G9387S-10-5	VODAFONE GROUP COM	D	04/16/2013	Various	09/24/2013	Various	863,807.000	2,415,883	2,740,358	2,509,486	0	0	0	0	0	93,604	230,872	324,476	96,720	0
G95248-13-7	Weir Group PLC/The COM	D	07/23/2013	Instinet Corporation	09/24/2013	Various	7,460.000	245,591	279,779	255,186	0	0	0	0	0	9,595	24,593	34,188	0	0
G9645P-11-7	WILLIAM HILL PLC COM	D	07/23/2013	Instinet Corporation	08/21/2013	Goldman Sachs & Co	11,823.000	84,936	80,171	86,643	0	0	0	0	0	1,708	(6,473)	(4,765)	0	0
G97974-10-2	WPP PLC COM	D	05/29/2013	Barclays Capital Inc	12/03/2013	Various	91,386.000	1,571,465	1,809,602	1,644,123	0	0	0	0	0	72,658	165,479	238,137	36,614	0
H0032X-13-5	Actelion Ltd COM	D	01/23/2013	Barclays Capital Inc	04/22/2013	Return of Capital	0.000	6,270	6,226	6,226	0	0	0	0	0	(44)	0	(44)	(6,226)	0
H04530-16-0	Baloise Holding AG COM	D	09/24/2013	SG Americas securities LLC	12/03/2013	UBS Limited	1,027.000	114,698	120,197	115,165	0	0	0	0	0	468	5,032	5,500	0	0
H04821-17-1	Banque Cantonale Vaudoise COM	D	04/17/2013	Various	05/30/2013	Barclays Capital Inc	1,971.000	1,114,896	1,047,217	1,091,263	0	0	0	0	0	(23,633)	(44,046)	(67,679)	67,500	0
H04821-17-1	Banque Cantonale Vaudoise COM	D	04/17/2013	Various	04/29/2013	Return of Capital	0.000	21,114	21,040	21,040	0	0	0	0	0	(75)	0	(75)	(21,040)	0
H22206-19-9	EMS-Chemie Holding AG COM	D	05/07/2013	Various	06/20/2013	Various	1,867.000	540,591	551,568	552,341	0	0	0	0	0	11,750	(773)	10,977	0	0
H25662-12-5	Cie Financiere Richemont SA COM	D	08/21/2013	Various	10/29/2013	Various	16,278.000	1,574,218	1,679,994	1,620,537	0	0	0	0	0	46,319	59,457	105,776	17,882	0
H2942E-10-8	GEBERIT AG COM	D	07/23/2013	Various	08/21/2013	Various	8,071.000	1,908,676	1,973,643	1,925,313	0	0	0	0	0	16,637	48,330	64,967	45,844	0
H2942E-10-8	GEBERIT AG COM	D	03/01/2013	Various	04/08/2013	Return of Capital	0.000	19,586	19,333	19,333	0	0	0	0	0	(253)	0	(253)	(19,333)	0
H3238Q-10-2	GIVAUDAN AG-REG COM	D	04/16/2013	Various	10/29/2013	Various	1,549.000	1,825,797	2,151,599	1,863,835	0	0	0	0	0	38,039	287,764	325,803	32,579	0
H3238Q-10-2	GIVAUDAN AG-REG COM	D	03/01/2013	Various	03/25/2013	Return of Capital	0.000	33,179	32,568	32,568	0	0	0	0	0	(610)	0	(610)	(32,568)	0
H36954-15-6	HOLCIM LTD- REG COM	D	05/29/2013	Barclays Capital Inc	09/24/2013	SG Americas securities LLC	10,397.000	802,789	780,473	833,374	0	0	0	0	0	30,585	(52,902)	(22,317)	0	0
H6120A-10-1	Partners Group Holding AG COM	D	06/19/2013	Various	07/23/2013	Instinet Corporation	5,866.000	1,520,967	1,536,261	1,521,247	0	0	0	0	0	279	15,014	15,293	22,688	0
H69293-11-8	ROCHE HLDGS SWITZERLAND COM	D	05/07/2013	Various	09/24/2013	Various	3,793.000	935,902	979,437	940,016	0	0	0	0	0	4,114	39,422	43,536	0	0
H7303M-10-2	ABB LTD COM	D	02/12/2013	UBS Limited	08/21/2013	Goldman Sachs & Co	4,575.000	92,333	102,248	92,504	0	0	0	0	0	171	9,744	9,915	3,329	0
H7303M-10-2	ABB LTD COM	D	02/12/2013	UBS Limited	04/29/2013	Return of Capital	0.000	3,383	3,321	3,321	0	0	0	0	0	(62)	0	(62)	(3,321)	0
H7354Q-12-7	Swiss Life Holding COM	D	10/29/2013	Various	12/03/2013	UBS Limited	5,197.000	1,006,740	1,057,040	1,016,411	0	0	0	0	0	9,671	40,629	50,300	0	0
H7631K-15-8	SIKA FINANZ AG SWITZERLAND COM	D	02/12/2013	Various	03/26/2013	Deutsche Bank Securities Inc	116.000	285,253	277,930	278,696	0	0	0	0	0	(6,557)	(766)	(7,323)	0	0
H8403W-10-7	SWISS PRIME SITE-REG REIT	D	07/23/2013	Instinet Corporation	10/29/2013	UBS Limited	144.000	10,593	11,304	11,064	0	0	0	0	0	471	240	711	0	0
H84140-11-2	SYNGENTA AG COM	D	01/23/2013	Barclays Capital Inc	03/26/2013	Deutsche Bank Securities Inc	328.000	138,900	138,915	136,290	0	0	0	0	0	(2,610)	2,625	15	0	0
H8431B-10-9	SWISS RE LTD COM	D	05/29/2013	Various	09/24/2013	Various	17,547.000	1,343,403	1,414,530	1,380,830	0	0	0	0	0	37,427	33,700	71,127	68,331	0
H8431B-10-9	SWISS RE LTD COM	D	03/01/2013	SG Americas securities LLC	04/12/2013	Return of Capital	0.000	31,820	31,960	31,960	0	0	0	0	0	140	0	140	(31,960)	0
H84989-10-4	TE Connectivity Ltd COM	F	09/24/2013	Various	11/25/2013	Various	233,800.000	12,146,699	12,168,424	12,146,699	0	0	0	0	0	0	21,726	21,726	0	0
H8817H-10-0	Transocean Ltd COM	D	05/29/2013	Various	10/29/2013	Various	1,623.000	79,902	76,753	82,513	0	0	0	0	0	2,611	(5,760)	(3,149)	1,636	0
H8920M-85-5	UBS AG COM	D	09/24/2013	Various	12/03/2013	UBS Limited	122,769.000	2,399,293	2,399,307	2,446,641	0	0	0	0	0	47,348	(47,334)	14	0	0
J00662-11-4	Air Water Inc COM	D	03/01/2013	Various	05/29/2013	Barclays Capital Inc	29,000.000	371,356	414,775	321,745	0	0	0	0	0	(49,611)	93,030	43,419	3,795	0
J00714-10-5	AISIN SEIKI CO COM	D	10/29/2013	UBS Limited	12/03/2013	Various	35,500.000	1,408,553	1,348,463	1,366,234	0	0	0	0	0	(42,319)	(17,771)	(60,090)	2,737	0
J0172K-10-7	Aozora Bank Ltd COM	D	07/23/2013	Various	09/24/2013	Various	576,000.000	1,742,295	1,721,558	1,723,370	0	0	0	0	0	(18,925)	(1,812)	(20,737)	17,654	0
J02100-11-3	ASAHI BREWERIES LTD JAPAN COM	D	02/12/2013	Various	04/16/2013	Various	28,900.000	617,540	681,822	597,736	0	0	0	0	0	(19,804)	84,086	64,282	0	0
J02394-12-0	ASAHI GLASS CO LTD JAPAN COM	D	01/23/2013	Barclays Capital Inc	03/01/2013	SG Americas securities LLC	73,000.000	481,249	495,944	461,845	0	0	0	0	0	(19,404)	34,099	14,695	0	0
J03864-10-5	Hiroshima Bank Ltd/The COM	D	01/23/2013	Barclays Capital Inc	03/01/2013	SG Americas securities LLC	38,000.000	164,568	160,756	157,933	0	0	0	0	0	(6,636)	2,823	(3,813)	0	0
J04578-12-6	BRIDGESTONE TIRE CO LTD JAPAN COM	D	05/07/2013	Various	08/21/2013	Various	37,700.000	1,387,488	1,280,653	1,385,198	0	0	0	0	0	(2,290)	(104,545)	(106,835)	4,593	0
J05124-14-4	CANON INC JAPAN COM	D	04/16/2013	Various	05/07/2013	Various	45,600.000	1,681,733	1,633,034	1,612,706	0	0	0	0	0	(69,027)	20,328	(48,699)	0	0
J05523-10-5	CENTRAL JAPAN RLWY COM	D	03/01/2013	Various	09/24/2013	Various	5,900.000	536,620	724,483	511,063	0	0	0	0	0	(25,558)	213,421	187,863	2,875	0
J05817-10-1	TAIHEIYO CEMENT COM	D	01/23/2013	Barclays Capital Inc	02/12/2013	UBS Limited	33,000.000	87,545	83,610	82,963	0	0	0	0	0	(4,582)	647	(3,935)	0	0
J06510-10-1	CHUBU ELEC POWER COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	Various	3,400.000	45,545	47,246	47,889	0	0	0	0	0	2,344	(643)	1,701	0	0
J07098-10-6	Chugoku Electric Power Co Inc/ COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	Various	1,600.000	22,177	23,646	23,324	0	0	0	0	0	1,147	322	1,469	122	0
J09072-11-7	Daihatsu Motor Co Ltd COM	D	02/12/2013	UBS Limited	05/07/2013	Barclays Capital Inc	10,000.000	199,707	196,790	187,882	0	0	0	0	0	(11,824)	8,908	(2,916)	3,423	0
J11151-10-7	DAITO TRUST CONSTR JAPAN COM	D	10/29/2013	UBS Limited	12/03/2013	UBS Limited	2,700.000	274,552	253,104	260,476	0	0	0	0	0	(14,075)	(7,372)	(21,447)	0	0
J11918-11-7	KDDI CORP JPY5000	D	01/23/2013	Barclays Capital Inc	05/29/2013	Barclays Capital Inc	5,000.000	345,632	475,509	298,996	0	0	0	0	0	(46,636)	176,513	129,877	4,843	0
J11918-11-7	KDDI CORP JPY5000	D	03/27/2013	Stock Split	07/23/2013	Various	45,500.000	0	0	0	0	0	0	0	0	0	0	0	0	0
J12075-10-7	DENSO CORP COM	D	07/23/2013	Various	09/24/2013	Various	12,600.000	607,907	597,236	608,972	0	0	0	0	0	1,064	(11,735)	(10,671)	0	0
J1257M-10-9	EAST JAPAN RAILWAYS JAPAN COM	D	02/12/2013	Various	06/19/2013	Various	36,100.000	2,461,565	2,872,730	2,292,432	0	0	0	0	0	(169,132)	580,298	411,166	20,907	0
J12915-10-4	ELECTRIC POWER DEVELOP COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	Various	700.000	22,659	22,963	23,815	0	0	0	0	0	1,156	(853)	303	103	0
J12936-13-4	DENKI KAGAKU JAPAN COM	D	05/07/2013	Barclays Capital Inc	08/21/2013	Goldman Sachs & Co	55,000.000	198,841	207,342	203,283	0	0	0	0	0	4,442	4,058	8,500	0	0
J1346E-10-0	FAST RETAILING CO LTD COM	D	03/01/2013	Various	12/03/2013	Various	10,900.000	2,838,564	3,871,748	2,579,630	0	0	0	0	0	(258,934)	1,292,118	1,033,184	21,983	0
J14112-10-6	FUJI ELECTRIC CO COM	D	03/01/2013	SG Americas securities LLC	03/26/2013	Deutsche Bank Securities Inc	3,000.000	8,615	8,912	8,425	0	0	0	0	0	(190)	487	297	0	0
J14406-13-6	FUJI HEAVY INDS JPY50	D	08/21/2013	Various	09/24/2013	Various	18,000.000	434,577	497,132	422,889	0	0	0	0	0	(11,688)	74,243	62,555	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
J15078-10-8	Miraca Holdings Inc COM	D	02/12/2013	Various	04/16/2013	Various	5,500.000	240,950	261,544	228,313	0	0	0	0	0	(12,637)	33,231	20,594	1,192	0
J19174-10-1	Hakuhodo DY Holdings Inc COM	D	05/07/2013	Various	05/29/2013	Barclays Capital Inc	4,230.000	312,865	289,794	283,284	0	0	0	0	0	(29,581)	6,510	(23,071)	1,377	0
J20160-10-7	HITACHI CHEMICAL COM	D	09/24/2013	SG Americas securities LLC	10/29/2013	UBS Limited	9,000.000	150,523	135,956	152,032	0	0	0	0	0	1,510	(16,076)	(14,566)	1,585	0
J20538-11-2	Hitachi Metals Ltd COM	D	05/07/2013	Barclays Capital Inc	12/03/2013	Various	18,000.000	193,291	209,003	191,559	0	0	0	0	0	(1,731)	17,443	15,712	274	0
J21378-10-4	HOKKAIDO ELEC POWER CO COM	D	05/30/2013	Barclays Capital Inc	10/29/2013	Various	1,000.000	13,480	12,636	13,980	0	0	0	0	0	500	(1,344)	(844)	0	0
J22050-10-8	Hokuriku Electric Power Co COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	Various	1,000.000	14,205	14,225	14,941	0	0	0	0	0	736	(716)	20	73	0
J22302-11-1	HONDA MOTOR CO LTD JAPAN COM	D	03/26/2013	Deutsche Bank Securities Inc	09/24/2013	Various	39,100.000	1,515,687	1,507,955	1,453,905	0	0	0	0	0	(61,782)	54,050	(7,732)	15,510	0
J22848-10-5	HOYA CORP JAPAN COM	D	07/23/2013	Instinet Corporation	10/29/2013	UBS Limited	26,800.000	617,641	625,546	628,577	0	0	0	0	0	10,936	(3,031)	7,905	7,854	0
J2388K-10-3	Idemitsu Kosan Co Ltd COM	D	08/21/2013	Various	12/03/2013	Various	11,900.000	997,781	1,012,859	984,994	0	0	0	0	0	(12,787)	27,865	15,078	8,222	0
J2501P-10-4	ITOCHU CORP COM	D	04/16/2013	Various	08/21/2013	Various	170,700.000	2,007,545	2,118,616	1,932,153	0	0	0	0	0	(75,392)	186,463	111,071	19,124	0
J25979-12-1	Japan Airlines Co Ltd COM	D	05/07/2013	Barclays Capital Inc	05/29/2013	Barclays Capital Inc	15,400.000	773,253	779,866	750,285	0	0	0	0	0	(22,967)	29,580	6,613	0	0
J2856K-10-6	JSR CORP COM	D	05/07/2013	Barclays Capital Inc	08/21/2013	Goldman Sachs & Co	5,100.000	114,518	94,494	117,076	0	0	0	0	0	2,558	(22,582)	(20,024)	0	0
J29699-10-5	JX HOLDINGS COM	D	06/19/2013	SG Americas securities LLC	12/03/2013	UBS Limited	86,700.000	436,860	442,394	405,514	0	0	0	0	0	(31,347)	36,880	5,533	6,797	0
J30169-10-6	KANSAI ELEC PR CO INC JAPAN COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	Various	6,300.000	79,515	84,910	84,321	0	0	0	0	0	4,806	589	5,395	0	0
J30255-12-9	Kansai Paint Co Ltd COM	D	04/16/2013	Morgan Stanley & Co, Inc	10/29/2013	UBS Limited	2,000.000	23,700	25,783	23,761	0	0	0	0	0	61	2,022	2,083	137	0
J30642-16-9	KAO CORP JAPAN COM	D	07/23/2013	Instinet Corporation	09/24/2013	Various	46,200.000	1,604,546	1,430,253	1,631,034	0	0	0	0	0	26,488	(200,781)	(174,293)	0	0
J31502-10-7	KAWASAKI HEAVY INDS JAPAN COM	D	02/12/2013	UBS Limited	05/07/2013	Barclays Capital Inc	199,000.000	643,755	623,235	605,639	0	0	0	0	0	(38,116)	17,595	(20,521)	10,100	0
J32491-10-2	KEYENCE CORPORATION COM	D	06/19/2013	SG Americas securities LLC	09/24/2013	SG Americas securities LLC	500.000	166,875	188,538	161,650	0	0	0	0	0	(5,225)	26,887	21,662	147	0
J34899-10-4	Koito Manufacturing Co Ltd COM	D	07/23/2013	Various	12/03/2013	Various	44,000.000	762,759	841,766	714,643	0	0	0	0	0	(48,116)	127,123	79,007	7,632	0
J36060-11-9	KONICA MINOLTA HOLDINGS INC COM	D	02/12/2013	UBS Limited	05/07/2013	Various	88,500.000	687,253	624,213	655,321	0	0	0	0	0	(31,932)	(31,107)	(63,039)	6,567	0
J36662-13-8	KUBOTA LTD JAPAN COM	D	06/19/2013	Various	09/24/2013	SG Americas securities LLC	20,000.000	304,838	314,192	298,018	0	0	0	0	0	(6,820)	16,174	9,354	0	0
J37006-13-7	KURARAY CO LTD JAPAN COM	D	06/19/2013	Various	09/24/2013	SG Americas securities LLC	104,800.000	1,536,007	1,281,475	1,524,526	0	0	0	0	0	(11,481)	(243,050)	(254,531)	4,261	0
J38468-10-4	KYUSHU ELECTRIC POWER COM	D	05/30/2013	Barclays Capital Inc	10/29/2013	Various	2,300.000	32,600	31,449	33,800	0	0	0	0	0	1,200	(2,351)	(1,151)	0	0
J41551-10-2	Mazda Motor Corp COM	D	07/23/2013	Instinet Corporation	09/24/2013	SG Americas securities LLC	464,000.000	2,085,237	2,051,055	2,101,084	0	0	0	0	0	15,847	(50,029)	(34,182)	0	0
J4276P-10-3	MILLEA HOLDINGS INC COM	D	06/19/2013	Various	12/03/2013	UBS Limited	74,500.000	2,364,615	2,454,680	2,306,288	0	0	0	0	0	(58,327)	148,392	90,065	21,817	0
J44002-12-9	MITSUBISHI HEAVY INDS JAPAN COM	D	07/23/2013	Various	12/03/2013	Various	172,000.000	1,076,107	1,074,117	1,055,842	0	0	0	0	0	(20,265)	18,275	(1,990)	4,520	0
J4599L-10-2	MIZUHO FINANCIAL GROUP INC COM	D	01/23/2013	Barclays Capital Inc	07/23/2013	Various	80,100.000	151,795	176,657	134,815	0	0	0	0	0	(16,979)	41,841	24,862	2,459	0
J46840-10-4	MURATA MFG CO LTD JAPAN COM	D	06/19/2013	Various	09/24/2013	SG Americas securities LLC	14,600.000	1,150,559	1,096,443	1,146,861	0	0	0	0	0	(3,698)	(50,418)	(54,116)	0	0
J48818-12-4	NEC CORP JAPAN COM	D	04/16/2013	Various	05/29/2013	Barclays Capital Inc	581,000.000	1,538,683	1,437,019	1,436,533	0	0	0	0	0	(102,151)	486	(101,665)	12,575	0
J5528H-10-4	Nippon Prologis REIT Inc REIT	D	06/19/2013	SG Americas securities LLC	09/24/2013	Various	15.000	133,136	140,824	129,105	0	0	0	0	0	(4,031)	11,719	7,688	0	0
J59009-15-9	NOMURA HOLDINGS INC COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	UBS Limited	589,700.000	4,917,553	4,447,122	5,151,075	0	0	0	0	0	233,522	(703,953)	(470,431)	45,809	0
J59396-10-1	NIPPON TELEGRAPH & TEL JAPAN COM	D	07/23/2013	Various	09/24/2013	Various	7,100.000	376,028	370,611	371,585	0	0	0	0	0	(4,443)	(974)	(5,417)	0	0
J61933-12-3	ORIX CORP JAPAN COM	D	03/27/2013	Stock Split	04/16/2013	Morgan Stanley & Co, Inc	84,510.000	0	0	0	0	0	0	0	0	0	0	0	0	0
J63117-10-5	Otsuka Holdings Co Ltd COM	D	03/01/2013	Various	10/29/2013	Various	23,600.000	759,507	810,990	710,287	0	0	0	0	0	(49,220)	100,703	51,483	7,739	0
J63581-10-2	Park24 Co Ltd COM	D	02/12/2013	Various	05/29/2013	Various	36,800.000	654,306	663,641	581,379	0	0	0	0	0	(72,926)	82,262	9,336	0	0
J64683-10-5	RICOH CO COM	D	05/29/2013	Various	12/03/2013	Various	114,000.000	1,376,182	1,242,398	1,344,426	0	0	0	0	0	(31,756)	(102,027)	(133,783)	8,972	0
J72079-10-6	Shikoku Electric Power Co Inc COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	UBS Limited	400.000	6,922	6,966	7,251	0	0	0	0	0	329	(284)	45	0	0
J72208-10-1	SHIMAMURA CO LTD JAPAN COM	D	01/23/2013	Barclays Capital Inc	09/24/2013	SG Americas securities LLC	2,700.000	268,090	275,291	245,485	0	0	0	0	0	(22,606)	29,806	7,200	3,710	0
J75963-10-8	SOFTBANK CORP (9984) COM	D	03/26/2013	Deutsche Bank Securities Inc	05/29/2013	Various	9,300.000	393,728	439,385	373,057	0	0	0	0	0	(20,671)	66,328	45,657	1,906	0
J76379-10-6	SONY CORP JAPAN COM	D	06/19/2013	Various	12/03/2013	Various	86,100.000	1,552,799	1,664,825	1,529,681	0	0	0	0	0	(23,118)	135,143	112,025	8,861	0
J77712-12-3	SUMITOMO METAL MINING JAPAN COM	D	04/16/2013	Various	08/21/2013	Goldman Sachs & Co	135,000.000	1,978,907	1,857,364	1,890,038	0	0	0	0	0	(88,869)	(32,675)	(121,544)	19,850	0
J7771X-10-9	SUMITOMO MITSUI FINL GR COM	D	02/12/2013	UBS Limited	03/01/2013	SG Americas securities LLC	3,000.000	124,392	122,034	125,970	0	0	0	0	0	1,577	(3,936)	(2,359)	0	0
J77884-11-2	SUMITOMO RUBBER INDS COM	D	03/26/2013	Various	07/23/2013	Various	33,900.000	527,696	572,461	509,360	0	0	0	0	0	(18,335)	63,101	44,766	1,290	0
J78186-10-3	Suntory Beverage & Food Ltd COM	D	07/23/2013	Instinet Corporation	09/24/2013	Various	6,800.000	239,480	234,512	241,527	0	0	0	0	0	2,046	(7,014)	(4,968)	0	0
J78529-13-8	Suzuki Motor Corp COM	D	04/16/2013	Various	07/23/2013	Various	92,900.000	2,264,298	2,298,511	2,166,281	0	0	0	0	0	(98,017)	132,231	34,214	2,527	0
J85108-10-8	TOHOKU ELEC PWR JAPAN COM	D	05/30/2013	Barclays Capital Inc	10/29/2013	Various	2,400.000	28,118	27,916	29,155	0	0	0	0	0	1,037	(1,239)	(202)	0	0
J86914-10-8	TOKYO ELEC PWR CO INC JAPAN COM	D	06/19/2013	Various	10/29/2013	Various	87,900.000	646,199	531,606	646,663	0	0	0	0	0	464	(115,057)	(114,593)	0	0
J91128-10-8	TOYODA GOSEI CO COM	D	04/16/2013	Various	10/29/2013	Various	25,400.000	604,478	646,838	581,893	0	0	0	0	0	(22,585)	64,946	42,361	6,581	0
J91214-10-6	Toyota Boshoku Corp COM	D	05/29/2013	Various	12/03/2013	Various	120,400.000	1,729,130	1,646,676	1,687,381	0	0	0	0	0	(41,749)	(40,705)	(82,454)	10,050	0
J92719-11-1	Toyota Tsusho Corp COM	D	01/23/2013	Barclays Capital Inc	05/07/2013	Various	13,000.000	309,134	344,969	276,311	0	0	0	0	0	(32,824)	68,658	35,834	2,935	0
J93407-12-0	Tsumura & Co COM	D	01/23/2013	Barclays Capital Inc	04/16/2013	Various	4,800.000	159,154	153,340	144,655	0	0	0	0	0	(14,500)	8,686	(5,814)	1,321	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
J95402-10-3	YAHOO JAPAN CORPORATION COMMON STOCK	D	03/01/2013	Various	10/29/2013	Various	3,103.000	1,306,846	1,589,818	1,238,832	0	0	0	0	0	(68,014)	350,985	282,971	12,649	0
J95402-10-3	YAHOO JAPAN CORPORATION COMMON STOCK	D	09/26/2013	Stock Split	12/03/2013	UBS Limited	928,818.000	0	0	0	0	0	0	0	0	0	0	0	0	0
J9579M-10-3	Yamaguchi Financial Group Inc COM	D	10/29/2013	UBS Limited	12/03/2013	UBS Limited	13,000.000	123,648	120,340	117,309	0	0	0	0	0	(6,339)	3,031	(3,308)	0	0
J9690T-10-2	YASKAWA ELECTRIC CORP COM	D	05/29/2013	Barclays Capital Inc	12/03/2013	UBS Limited	46,000.000	596,209	616,700	592,504	0	0	0	0	0	(3,705)	24,196	20,491	2,703	0
K7314N-10-3	NOVO-NORDISK AS COM	D	08/21/2013	Various	12/03/2013	Various	22,876.000	3,912,044	4,034,370	4,005,655	0	0	0	0	0	93,612	28,715	122,327	14,281	0
K9471L-15-1	TELE DANMARK DENMARK COM	D	05/29/2013	Barclays Capital Inc	09/24/2013	SG Americas securities LLC	76,193.000	612,166	640,192	634,398	0	0	0	0	0	22,232	5,795	28,027	20,281	0
K9640A-10-2	Tryg A/S COM	D	05/07/2013	Barclays Capital Inc	10/29/2013	UBS Limited	759.000	66,187	72,783	69,822	0	0	0	0	0	3,635	2,961	6,596	0	0
L0187K-10-7	APERAM S.A COM	D	05/07/2013	Barclays Capital Inc	07/23/2013	Instinet Corporation	5,602.000	69,099	68,214	69,829	0	0	0	0	0	730	(1,616)	(886)	0	0
L6388F-12-8	Millicom International Cellula COM	D	05/29/2013	Various	08/21/2013	Various	303.000	23,660	24,658	23,997	0	0	0	0	0	337	661	998	515	0
L90272-10-2	Tenaris SA COM	D	03/01/2013	Various	04/16/2013	Morgan Stanley & Co, Inc	38,519.000	796,190	750,477	792,997	0	0	0	0	0	(3,193)	(42,520)	(45,713)	0	0
M1586M-11-5	Bank Hapoalim BM COM	D	01/23/2013	Barclays Capital Inc	07/23/2013	Various	37,795.000	161,435	181,130	168,477	0	0	0	0	0	7,041	12,653	19,694	480	0
M20120-10-0	Bezeq The Israeli Telecommunic COM	D	05/29/2013	Barclays Capital Inc	09/03/2013	Return of Capital	0.000	7,357	7,345	7,345	0	0	0	0	0	(12)	0	(12)	(7,345)	0
M51363-11-3	Mellanox Technologies Ltd COM	D	03/27/2013	Deutsche Bank Securities Inc	08/21/2013	Various	2,000.000	104,901	81,669	106,941	0	0	0	0	0	2,041	(25,272)	(23,231)	0	0
M6787E-10-1	magicJack VocalTec Ltd COM	F	07/15/2013	WELLS FARGO SEC LLC	07/29/2013	WELLS FARGO SEC LLC	11,600.000	177,689	187,978	177,689	0	0	0	0	0	0	10,289	10,289	0	0
M7494X-10-1	NICE Systems Ltd COM	D	05/07/2013	Barclays Capital Inc	09/24/2013	Various	4,003.000	141,751	161,225	142,759	0	0	0	0	0	1,008	18,467	19,475	1,016	0
M8769Q-10-2	Teva Pharmaceutical Industries COM	D	07/23/2013	Various	10/29/2013	UBS Limited	18,553.000	743,118	759,877	762,771	0	0	0	0	0	19,654	(2,894)	16,760	9,354	0
N0089J-12-3	AEGON NV COM	D	04/16/2013	Morgan Stanley & Co, Inc	09/24/2013	Various	46,834.000	284,671	323,756	285,302	0	0	0	0	0	631	38,454	39,085	8,966	0
N07831-10-5	AVG Technologies NV COM	F	02/25/2013	Various	03/25/2013	Various	25,100.000	372,424	349,836	372,424	0	0	0	0	0	0	(22,589)	(22,589)	0	0
N14952-26-6	Koninklijke Boskalis Westminst COM	D	04/16/2013	Various	06/19/2013	Various	21,700.000	920,373	877,618	913,139	0	0	0	0	0	(7,235)	(35,521)	(42,756)	26,235	0
N3465M-10-8	Gemalto NV COM	D	05/07/2013	Barclays Capital Inc	08/21/2013	Goldman Sachs & Co	4,000.000	323,437	459,306	332,628	0	0	0	0	0	9,191	126,678	135,869	1,775	0
N39338-19-4	Heineken Holding NV COM	D	04/16/2013	Various	09/24/2013	Various	11,840.000	750,063	724,038	757,485	0	0	0	0	0	7,422	(33,447)	(26,025)	10,207	0
N53745-10-0	LyondellBasell Industries NV COM	F	03/25/2013	Various	06/26/2013	Various	66,500.000	4,197,481	4,480,500	4,197,481	0	0	0	0	0	0	283,020	283,020	14,400	0
N65297-19-9	DSM NV COM	D	01/23/2013	Barclays Capital Inc	03/01/2013	Various	7,572.000	467,918	444,677	463,778	0	0	0	0	0	(4,140)	(19,100)	(23,240)	0	0
N6748L-10-2	Orthofix International NV COM	F	09/10/2013	Various	11/25/2013	Various	24,700.000	651,697	590,274	651,697	0	0	0	0	0	0	(61,423)	(61,423)	0	0
N93540-10-7	VistaPrint NV COM	R	08/26/2013	Morgan Stanley & Co, Inc	09/10/2013	WELLS FARGO SEC LLC	7,300.000	390,900	406,939	390,900	0	0	0	0	0	0	16,038	16,038	0	0
N9837R-10-5	Ziggo NV COM	D	07/23/2013	Various	08/21/2013	Goldman Sachs & Co	25,746.000	968,636	1,048,019	989,181	0	0	0	0	0	20,545	58,838	79,383	0	0
P16994-13-2	Banco Latinoamericano de Expor COM	F	05/28/2013	Various	08/13/2013	Various	22,200.000	512,426	525,940	512,426	0	0	0	0	0	0	13,514	13,514	5,610	0
Q03080-10-0	AMCOR LTD AUSTRALIA COM	D	07/23/2013	Various	09/24/2013	Various	60,372.000	544,225	561,353	537,880	0	0	0	0	0	(6,345)	23,473	17,128	3,402	0
Q06213-10-4	AUCKLAND INTL AIRPORT COM	D	05/29/2013	Barclays Capital Inc	12/03/2013	UBS Limited	30,885.000	74,807	89,841	75,787	0	0	0	0	0	981	14,054	15,035	1,932	0
Q09504-13-7	AUST & NZ BANK GRP COM	D	07/01/2013	Various	09/24/2013	Various	192,937.000	5,558,539	5,316,781	5,202,704	0	0	0	0	0	(355,834)	114,077	(241,757)	70,658	0
Q1398U-10-3	Beadell Resources Ltd COM	D	08/21/2013	Goldman Sachs & Co	09/24/2013	SG Americas securities LLC	226,106.000	177,866	181,594	184,996	0	0	0	0	0	7,130	(3,402)	3,728	0	0
Q1498R-10-9	BHP STEEL LTD COM	D	03/01/2013	SG Americas securities LLC	03/26/2013	Deutsche Bank Securities Inc	26,436.000	122,906	131,649	125,487	0	0	0	0	0	2,581	6,162	8,743	0	0
Q19884-10-7	CALTEX AUSTRALIA LTD COM	D	03/26/2013	Deutsche Bank Securities Inc	09/24/2013	Various	26,964.000	601,775	464,147	533,540	0	0	0	0	0	(68,236)	(69,393)	(137,629)	3,132	0
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA COM	D	08/21/2013	Various	10/29/2013	Various	17,486.000	1,241,178	1,151,702	1,154,806	0	0	0	0	0	(86,372)	(3,104)	(89,476)	0	0
Q3018U-10-9	CSL COM	D	04/16/2013	Various	09/24/2013	SG Americas securities LLC	6,820.000	402,330	417,308	362,987	0	0	0	0	0	(39,343)	54,321	14,978	1,694	0
Q3190P-10-0	Dexus Property Group REIT COM	D	01/23/2013	Barclays Capital Inc	04/16/2013	Various	372,495.000	406,029	416,483	395,969	0	0	0	0	0	(10,060)	20,514	10,454	0	0
Q39175-10-6	Flight Centre Ltd COM	D	07/23/2013	Various	10/29/2013	Various	22,813.000	933,649	1,044,977	886,029	0	0	0	0	0	(47,620)	158,948	111,328	28,660	0
Q5536B-11-4	LEND LEASE CORP LTD AUSTRALIA COM	D	02/12/2013	UBS Limited	06/19/2013	Various	36,643.000	388,894	382,193	392,520	0	0	0	0	0	3,626	(10,327)	(6,701)	8,406	0
Q57085-27-8	MACQUARIE GROUP LTD COM	D	01/23/2013	Barclays Capital Inc	02/12/2013	UBS Limited	10,260.000	400,095	401,692	389,444	0	0	0	0	0	(10,652)	12,249	1,597	0	0
Q57085-27-8	MACQUARIE GROUP LTD COM	D	12/03/2013	Various	12/16/2013	Spin Off	0.000	1,796	1,796	1,796	0	0	0	0	0	0	0	0	0	0
Q57085-27-8	MACQUARIE GROUP LTD COM	D	12/03/2013	Various	12/17/2013	Various	2,934.710	0	0	0	0	0	0	0	0	0	0	0	2,550	0
Q62377-10-8	MIRVAC GROUP COM	D	06/19/2013	Various	08/21/2013	Various	172,564.000	275,305	265,160	264,887	0	0	0	0	0	(10,419)	273	(10,146)	5,366	0
Q65336-11-9	NATL AUSTRALIA BK AUSTRALIA COM	D	05/29/2013	Various	12/03/2013	Various	123,305.000	3,691,155	3,891,534	3,542,144	0	0	0	0	0	(149,012)	349,390	200,378	247,799	0
Q6995X-10-3	INSURANCE AUSTRALIA GRP COM	D	03/26/2013	Deutsche Bank Securities Inc	06/19/2013	Various	28,424.000	165,905	171,430	162,476	0	0	0	0	0	(3,429)	8,954	5,525	0	0
Q7160T-10-9	ORICA COM	D	03/01/2013	SG Americas securities LLC	03/26/2013	Deutsche Bank Securities Inc	5,675.000	156,193	139,867	159,473	0	0	0	0	0	3,280	(19,606)	(16,326)	0	0
Q8975N-10-5	TELSTRA CORPORATION LTD COM	D	10/29/2013	Various	12/03/2013	Various	445,398.000	2,104,436	2,077,670	1,999,330	0	0	0	0	0	(105,106)	78,340	(26,766)	43,393	0
Q9104H-10-0	TOLL HOLDINGS LTD COM	D	04/16/2013	Various	05/29/2013	Barclays Capital Inc	45,329.000	265,655	214,229	245,192	0	0	0	0	0	(20,464)	(30,963)	(51,427)	0	0
Q95870-10-3	WESFARMERS COM	D	07/23/2013	Instinet Corporation	09/24/2013	Various	13,467.000	494,182	492,155	489,137	0	0	0	0	0	(5,045)	3,017	(2,028)	12,921	0
Q97145-10-8	WESTFIELD RETAIL TRUST COM	D	06/19/2013	SG Americas securities LLC	10/29/2013	UBS Limited	243,453.000	700,860	719,812	708,337	0	0	0	0	0	7,477	11,475	18,952	21,522	0
Q97417-10-1	WESTPAC BANKING CORP AUSTRALIA COM	D	03/26/2013	Various	08/21/2013	Various	10,366.000	313,395	318,559	293,922	0	0	0	0	0	(19,473)	24,637	5,164	3,975	0
Q97599-10-6	ILUKA RESOURCES COM	D	02/12/2013	Various	03/26/2013	Various	91,457.000	914,425	928,275	905,536	0	0	0	0	0	(8,889)	22,739	13,850	13,597	0
Q98327-10-1	WOODSIDE PETROLEUM COM	D	03/26/2013	Various	08/21/2013	Various	24,775.000	943,494	889,651	873,412	0	0	0	0	0	(70,083)	16,239	(53,844)	14,604	0
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM	D	01/23/2013	Barclays Capital Inc	02/12/2013	UBS Limited	9,823.000	325,112	332,121	316,456	0	0	0	0	0	(8,655)	15,664	7,009	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
R17207-10-2	STATOIL ASA COM	D	02/12/2013	UBS Limited	04/16/2013	Morgan Stanley & Co, Inc	9,290.000	243,460	218,101	234,455	0	0	0	0	0	(9,004)	(16,354)	(25,358)	0	0
R2763X-10-1	Gjensidige Forsikring ASA COM	D	04/16/2013	Various	06/19/2013	Various	95,317.000	1,566,205	1,469,936	1,548,706	0	0	0	0	0	(17,499)	(78,770)	(96,269)	113,668	0
R89923-10-7	TELENOR ASA COM	D	01/23/2013	Barclays Capital Inc	02/12/2013	UBS Limited	3,586.000	76,971	77,215	77,970	0	0	0	0	0	999	(756)	243	0	0
R9900C-10-6	YARA INTERNATIONAL ASA COM	D	03/01/2013	Various	10/29/2013	Various	8,631.000	416,445	378,486	403,896	0	0	0	0	0	(12,549)	(25,410)	(37,959)	17,662	0
T05040-10-9	ASSICURAZIONI GENERALI ITALY COM	D	07/23/2013	Various	09/24/2013	Various	155,098.000	2,957,817	3,151,700	3,013,586	0	0	0	0	0	55,769	138,113	193,882	0	0
T1700N-11-7	Intesta Sanpaolo COM	D	05/07/2013	Various	06/19/2013	Various	271,543.000	363,995	377,300	370,524	0	0	0	0	0	6,528	6,776	13,304	4,051	0
T32760-13-3	UniCredit SpA COM	D	09/24/2013	Various	12/03/2013	UBS Limited	165,232.000	1,007,980	1,176,325	1,016,606	0	0	0	0	0	8,626	159,719	168,345	0	0
T3833E-11-3	EXOR S.P.A	D	10/29/2013	UBS Limited	12/03/2013	UBS Limited	1,635.000	66,650	62,374	65,538	0	0	0	0	0	(1,112)	(3,164)	(4,276)	0	0
T42136-10-0	FIAT SPA COM	D	03/01/2013	SG Americas securities LLC	04/16/2013	Various	744.000	8,795	8,340	8,666	0	0	0	0	0	(129)	(326)	(455)	0	0
T42136-10-0	FIAT SPA COM	D	08/21/2013	Goldman Sachs & Co	09/30/2013	Tax Free Exchange	38,536.000	474,878	494,535	478,768	0	0	0	0	0	3,890	15,767	19,657	0	0
T7573M-10-7	Parmalat SpA COM	D	08/01/2013	Direct	08/26/2013	Direct	863,179.000	2,857,140	2,855,572	2,873,922	0	0	0	0	0	16,782	(18,350)	(1,568)	0	0
V27915-10-3	DBS GROUP HOLDINGS LTD COM	D	06/19/2013	Various	10/29/2013	Various	73,000.000	970,073	971,785	980,019	0	0	0	0	0	9,946	(8,234)	1,712	18,500	0
V53838-11-2	KEPPEL CORP SINGAPORE COM	D	04/16/2013	Various	06/19/2013	SG Americas securities LLC	48,000.000	432,495	406,473	423,843	0	0	0	0	0	(8,652)	(17,370)	(26,022)	10,553	0
V53838-11-2	KEPPEL CORP SINGAPORE COM	D	04/16/2013	Various	04/24/2013	Spin Off	0.000	11,513	11,513	11,513	0	0	0	0	0	0	0	0	0	0
V95768-10-3	UNITED OVERSEAS LAND SINGAPORE COM	D	07/23/2013	Various	10/29/2013	Various	89,000.000	497,492	456,068	495,847	0	0	0	0	0	(1,646)	(39,778)	(41,424)	5,327	0
V96194-12-7	UNITED OVERSEAS BANK SINGAPORE COM	D	09/24/2013	Various	12/03/2013	UBS Limited	52,000.000	890,723	871,642	876,790	0	0	0	0	0	(13,933)	(5,148)	(19,081)	14,186	0
W10020-13-4	Atlas Copco AB COM	D	05/29/2013	Barclays Capital Inc	10/29/2013	UBS Limited	11,383.000	270,332	292,554	285,329	0	0	0	0	0	14,997	7,225	22,222	0	0
W17218-10-3	Boliden AB COM	D	01/23/2013	Barclays Capital Inc	02/12/2013	UBS Limited	6,422.000	116,060	113,291	118,400	0	0	0	0	0	2,340	(5,109)	(2,769)	0	0
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM	D	07/23/2013	Various	10/29/2013	Various	182,915.000	1,925,701	1,997,658	1,912,591	0	0	0	0	0	(13,110)	85,067	71,957	40,080	0
W48102-12-8	Investor AB COM	D	09/24/2013	SG Americas securities LLC	10/29/2013	UBS Limited	3,460.000	108,700	114,711	109,527	0	0	0	0	0	827	5,184	6,011	0	0
W58204-10-3	NORDBANKEN HOLDING AB COM	D	04/16/2013	Morgan Stanley & Co, Inc	12/03/2013	Various	112,914.000	1,325,019	1,423,575	1,297,202	0	0	0	0	0	(27,818)	126,373	98,555	0	0
W7912C-11-8	SECURITAS AB-B SHS COM	D	08/21/2013	Various	12/03/2013	UBS Limited	71,103.000	743,973	757,120	745,708	0	0	0	0	0	1,735	11,412	13,147	0	0
W84237-14-3	SKF AB COM	D	07/23/2013	Instinet Corporation	10/29/2013	UBS Limited	23,000.000	629,646	625,187	643,976	0	0	0	0	0	14,330	(18,789)	(4,459)	0	0
W90152-12-0	SVENSKA CELLULOSA AB SWEDEN COM	D	04/16/2013	Various	05/29/2013	Barclays Capital Inc	26,224.000	647,057	667,093	633,262	0	0	0	0	0	(13,795)	33,831	20,036	7,574	0
W90937-18-1	SVENSKA HANDELSBANKEN SWEDEN COM	D	07/23/2013	Various	10/29/2013	Various	10,993.000	494,923	508,370	507,654	0	0	0	0	0	12,732	716	13,448	1,167	0
W94232-10-0	SWEDBANK AB FRCO	D	06/19/2013	Various	08/21/2013	Various	19,434.000	449,924	468,867	450,040	0	0	0	0	0	115	18,827	18,942	0	0
X21349-11-7	STORA ENSO OYJ COM	D	01/23/2013	Barclays Capital Inc	02/12/2013	UBS Limited	78,244.000	562,659	508,291	566,597	0	0	0	0	0	3,939	(58,306)	(54,367)	0	0
X40341-10-3	FORTUM OYJ COM	D	03/26/2013	Deutsche Bank Securities Inc	05/07/2013	Barclays Capital Inc	10,650.000	216,544	201,400	219,469	0	0	0	0	0	2,925	(18,069)	(15,144)	13,932	0
X4551T-10-5	Kone OYJ COM	D	06/19/2013	Various	10/29/2013	Various	20,525.000	1,752,792	1,700,100	1,787,362	0	0	0	0	0	34,570	(87,263)	(52,693)	10,855	0
X4551T-10-5	Kone OYJ COM	D	12/03/2013	Stock Dividend	12/03/2013	UBS Limited	2,336.000	0	0	0	0	0	0	0	0	0	0	0	0	0
X5330H-11-4	METRA FINLAND COM	D	06/19/2013	SG Americas securities LLC	08/21/2013	Goldman Sachs & Co	3,417.000	159,713	165,278	160,118	0	0	0	0	0	406	5,160	5,566	0	0
X59381-10-7	OKO BANK PLC COM	D	10/29/2013	UBS Limited	12/03/2013	UBS Limited	1,912.000	33,946	36,372	33,380	0	0	0	0	0	(566)	2,992	2,426	0	0
X6002Y-11-2	ORION OYJ COM	D	03/01/2013	Various	05/07/2013	Barclays Capital Inc	21,539.000	641,435	602,996	631,959	0	0	0	0	0	(9,475)	(28,963)	(38,438)	35,992	0
X75653-10-9	SAMPO INSURANCE CO FINLAND COM	D	03/26/2013	Various	07/23/2013	Various	34,804.000	1,331,933	1,476,816	1,351,944	0	0	0	0	0	20,011	124,872	144,883	61,946	0
Y01246-10-0	HANG LUNG PROPERTIES COM	D	05/07/2013	Various	09/24/2013	Various	277,000.000	1,072,861	919,574	1,073,057	0	0	0	0	0	196	(153,483)	(153,287)	21,758	0
Y0205X-10-3	ASCENDAS REIT COM	D	03/01/2013	Various	04/16/2013	Morgan Stanley & Co, Inc	404,000.000	832,782	897,853	830,608	0	0	0	0	0	(2,175)	67,246	65,071	8,771	0
Y06942-10-9	BANK OF EAST ASIA HONG KONG COM	D	05/07/2013	Various	06/19/2013	SG Americas securities LLC	242,400.000	967,249	878,171	967,441	0	0	0	0	0	192	(89,270)	(89,078)	0	0
Y1091F-10-7	CAPITACOMMERCIAL TRUST COM	D	04/16/2013	Various	05/29/2013	Various	144,000.000	198,202	187,691	194,738	0	0	0	0	0	(3,464)	(7,047)	(10,511)	2,439	0
Y1690R-10-6	COMFORT DELGRO CORP LTD COM	D	01/23/2013	Barclays Capital Inc	03/26/2013	Deutsche Bank Securities Inc	2,000.000	3,053	3,073	3,012	0	0	0	0	0	(41)	61	20	0	0
Y2679D-11-8	Galaxy Entertainment Group Ltd COM	D	06/19/2013	SG Americas securities LLC	12/03/2013	Various	107,000.000	478,262	512,794	477,996	0	0	0	0	0	(266)	34,798	34,532	0	0
Y30327-10-3	HANG SENG BANK LTD HONG KONG COM	D	04/16/2013	Various	06/19/2013	SG Americas securities LLC	56,400.000	887,739	856,799	887,557	0	0	0	0	0	(182)	(30,758)	(30,940)	15,387	0
Y31476-10-7	HENDERSON LAND DEV HONG KONG COM	D	06/05/2013	Stock Dividend	09/24/2013	Various	4,400.000	0	0	0	0	0	0	0	0	0	0	0	110	0
Y33549-11-7	HONG KONG ELECTRIC COM	D	03/26/2013	Deutsche Bank Securities Inc	04/16/2013	Morgan Stanley & Co, Inc	16,000.000	147,647	150,954	147,628	0	0	0	0	0	(19)	3,326	3,307	0	0
Y38024-10-8	HUTCHINSON WHAMPOA HONG KONG COM	D	09/24/2013	Various	12/03/2013	UBS Limited	11,000.000	130,744	142,450	130,789	0	0	0	0	0	45	11,661	11,706	155	0
Y4740G-10-4	K-REIT ASIA REIT	D	04/24/2013	Spin Off	05/29/2013	Barclays Capital Inc	20,200.000	22,865	23,770	22,590	0	0	0	0	0	(275)	1,180	905	0	0
Y5281M-11-1	LINK REIT COM	D	07/23/2013	Various	10/29/2013	Various	80,500.000	411,053	422,449	411,058	0	0	0	0	0	5	11,391	11,396	0	0
Y63084-12-6	NEW WORLD DEV CO HONG KONG COM	D	04/16/2013	Various	06/19/2013	SG Americas securities LLC	349,000.000	574,757	498,594	574,991	0	0	0	0	0	234	(76,397)	(76,163)	0	0
Y64248-12-6	OSEA CHINESE BKG CORP SINGAPOR COM	D	04/16/2013	Morgan Stanley & Co, Inc	12/03/2013	UBS Limited	33,000.000	285,797	273,702	281,495	0	0	0	0	0	(4,302)	(7,793)	(12,095)	8,852	0
Y7996W-10-3	SINGAPORE TECH ENGINEERING COM	D	02/13/2013	Various	05/07/2013	Various	55,000.000	174,038	192,758	173,381	0	0	0	0	0	(657)	19,377	18,720	4,062	0
Y8076V-10-6	SJM Holdings Ltd COM	D	01/23/2013	Barclays Capital Inc	03/01/2013	SG Americas securities LLC	85,000.000	232,686	213,806	232,635	0	0	0	0	0	(51)	(18,829)	(18,880)	0	0
Y9551M-10-8	WHARF HLDGS LTD HONG KONG COM	D	06/19/2013	Various	09/24/2013	Various	226,000.000	1,975,289	2,047,341	1,977,163	0	0	0	0	0	1,873	70,178	72,051	28,870	0
Y9553V-10-6	Wheelock & Co	D	06/19/2013	Various	10/29/2013	Various	162,000.000	874,982	847,934	875,702	0	0	0	0	0	719	(27,767)	(27,048)	16,798	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00206R-10-2	AT&T INC		07/01/2013	Loop Capital Markets Inc	08/20/2013	Citibank	1,900.000	67,459	64,547	67,459	0	0	0	0	0	0	(2,912)	(2,912)	855	0
00287Y-10-9	ABBVIE INC		07/01/2013	Various	08/20/2013	Loop Capital Markets Inc	22,300.000	926,213	960,043	926,213	0	0	0	0	0	0	33,830	33,830	8,920	0
00766T-10-0	AECOM TECHNOLOGY		07/01/2013	Various	08/20/2013	Citibank	7,800.000	248,456	232,559	248,456	0	0	0	0	0	0	(15,897)	(15,897)	0	0
025816-10-9	AMERICAN EXPRESS CO		07/01/2013	Investment Technology Group	08/14/2013	Loop Capital Markets Inc	7,520.000	574,206	570,917	574,206	0	0	0	0	0	0	(3,289)	(3,289)	1,730	0
03073E-10-5	AMERISOURCEBERGEN CORP		07/01/2013	Frank Russell/Broadcort Cap	08/22/2013	Various	10,880.000	598,618	622,806	598,618	0	0	0	0	0	0	24,188	24,188	2,285	0
071813-10-9	BAXTER INTERNATIONAL INC		07/01/2013	Various	11/07/2013	Various	2,800.000	194,800	183,584	183,932	0	0	10,868	(10,868)	0	0	(348)	(348)	1,372	0
089302-10-3	BIG LOTS INC		07/01/2013	Various	08/20/2013	Citibank	4,900.000	156,480	162,960	156,480	0	0	0	0	0	0	6,480	6,480	0	0
109641-10-0	BRINKER INTERNATIONAL INC		07/01/2013	Investment Technology Group	08/14/2013	Loop Capital Markets Inc	4,150.000	166,182	177,139	166,182	0	0	0	0	0	0	10,957	10,957	0	0
149123-10-1	CATERPILLAR INC		10/04/2013	Various	11/05/2013	Various	11,900.000	985,476	1,007,967	985,476	0	0	0	0	0	0	22,491	22,491	11,472	0
151020-10-4	CELGENE CORP		07/01/2013	Investment Technology Group	09/30/2013	Loop Capital Markets Inc	320.000	38,340	49,447	38,340	0	0	0	0	0	0	11,107	11,107	0	0
172967-42-4	CITIGROUP INC		07/01/2013	Various	11/07/2013	Various	5,000.000	243,258	243,752	242,550	0	0	708	(708)	0	0	1,202	1,202	100	0
177376-10-0	CITRIX SYSTEMS INC		07/01/2013	Instinet	12/04/2013	Oppenheimer	2,340.000	143,208	141,042	143,208	0	0	0	0	0	0	(2,166)	(2,166)	0	0
191216-10-0	COCO-COLA CO/THE		07/01/2013	Citibank	08/20/2013	Citibank	2,300.000	93,683	89,349	93,683	0	0	0	0	0	0	(4,334)	(4,334)	0	0
205887-10-2	CONAGRA FOODS INC		07/01/2013	Investment Technology Group	10/01/2013	Loop Capital Markets Inc	13,580.000	477,112	411,381	412,017	0	0	65,094	(65,094)	0	0	(636)	(636)	3,395	0
21871D-10-3	CORELOGIC INC		07/01/2013	Various	11/07/2013	Various	9,030.000	224,069	299,553	224,069	0	0	0	0	0	0	75,484	75,484	0	0
246647-10-1	DELEK US HOLDINGS INC		07/01/2013	Various	11/07/2013	Various	4,200.000	121,671	100,518	88,578	0	0	33,093	(33,093)	0	0	11,940	11,940	1,470	0
254687-10-6	WALT DISNEY CO/THE		07/01/2013	Various	08/20/2013	Citibank	9,500.000	613,842	589,803	613,842	0	0	0	0	0	0	(24,039)	(24,039)	0	0
25470F-10-4	DISCOVERY COMMUNICATIONS		07/01/2013	Frank Russell/Broadcort Cap	12/09/2013	Stifel Nicolas & Co	1,350.000	105,030	113,958	105,030	0	0	0	0	0	0	8,928	8,928	0	0
260543-10-3	DOW CHEMICAL CO/THE		07/01/2013	Investment Technology Group	11/05/2013	Loop Capital Markets Inc	13,170.000	430,019	507,752	430,019	0	0	0	0	0	0	77,733	77,733	3,392	0
278642-10-3	EBAY INC		07/01/2013	Various	11/07/2013	Various	8,100.000	423,648	428,200	423,648	0	0	0	0	0	0	4,552	4,552	0	0
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		07/01/2013	Instinet	10/24/2013	Oppenheimer	9,940.000	615,584	638,592	614,093	0	0	1,491	(1,491)	0	0	24,499	24,499	0	0
30231G-10-2	EXXON MOBIL CORP		07/01/2013	Loop Capital Markets Inc	08/20/2013	Citibank	3,300.000	299,154	287,988	299,154	0	0	0	0	0	0	(11,166)	(11,166)	2,079	0
307000-10-9	FAMILY DOLLAR STORES		07/01/2013	Frank Russell/Broadcort Cap	08/22/2013	Instinet	1,150.000	72,853	83,563	72,853	0	0	0	0	0	0	10,711	10,711	0	0
375558-10-3	GILEAD SCIENCES INC		11/06/2013	Various	12/20/2013	Instinet	2,660.000	181,204	197,220	181,204	0	0	0	0	0	0	16,016	16,016	0	0
406216-10-1	HALLIBURTON CO		07/01/2013	Investment Technology Group	08/14/2013	Loop Capital Markets Inc	3,120.000	132,181	146,100	132,181	0	0	0	0	0	0	13,920	13,920	0	0
427866-10-8	HERSHEY CO		07/01/2013	Loop Capital Markets Inc	11/07/2013	Various	1,100.000	98,869	107,503	98,869	0	0	0	0	0	0	8,633	8,633	534	0
440452-10-0	HORMEL FOODS CORP		07/01/2013	Various	08/20/2013	Citibank	4,900.000	192,119	210,195	192,119	0	0	0	0	0	0	18,076	18,076	833	0
44919P-50-8	IAC/INTERACTIVECORP		07/01/2013	Various	11/07/2013	Various	3,500.000	167,876	192,205	167,876	0	0	0	0	0	0	24,329	24,329	840	0
459200-10-1	INTL BUSINESS MACHINES CORP		07/01/2013	Instinet	09/11/2013	Various	3,020.000	577,696	564,134	577,696	0	0	0	0	0	0	(13,562)	(13,562)	2,869	0
46120E-60-2	INTUITIVE SURGICAL INC		09/17/2013	Various	12/06/2013	Instinet	1,810.000	832,004	681,691	665,213	0	0	166,791	(166,791)	0	0	16,478	16,478	0	0
46625H-10-0	JPMORGAN CHASE & CO		07/01/2013	Loop Capital Markets Inc	11/07/2013	Various	9,400.000	503,457	487,434	485,886	0	0	17,571	(17,571)	0	0	1,548	1,548	7,144	0
494368-10-3	KIMBERLY-CLARK CORP		07/01/2013	Investment Technology Group	08/14/2013	Loop Capital Markets Inc	4,630.000	452,551	448,669	452,551	0	0	0	0	0	0	(3,882)	(3,882)	0	0
53217V-10-9	LIFE TECHNOLOGIES CORP		07/01/2013	Various	11/07/2013	Various	10,300.000	764,352	768,379	764,352	0	0	0	0	0	0	4,027	4,027	0	0
55616P-10-4	MACYS INC		07/01/2013	Investment Technology Group	08/14/2013	Loop Capital Markets Inc	3,450.000	167,844	159,790	167,844	0	0	0	0	0	0	(8,054)	(8,054)	0	0
582839-10-6	MEAD JOHNSON NUTRITION CO		07/01/2013	Frank Russell/Broadcort Cap	08/02/2013	Oppenheimer	745.000	59,183	56,676	59,183	0	0	0	0	0	0	(2,507)	(2,507)	0	0
594918-10-4	MICROSOFT CORP		07/02/2013	Various	11/07/2013	Various	51,360.000	1,779,114	1,722,607	1,727,542	0	0	51,572	(51,572)	0	0	(4,935)	(4,935)	11,813	0
620076-30-7	MOTOROLA SOLUTIONS INC		07/01/2013	Citibank	08/20/2013	Citibank	2,500.000	145,886	142,508	145,886	0	0	0	0	0	0	(3,377)	(3,377)	0	0
626717-10-2	MURPHY OIL CORP		07/01/2013	Investment Technology Group	09/03/2013	Spin Off	0.000	63,734	63,734	63,734	0	0	0	0	0	0	0	0	0	0
626755-10-2	MURPHY USA INC		09/03/2013	Spin Off	09/30/2013	Corporate Action	1.000	17	20	17	0	0	0	0	0	0	3	3	0	0
717081-10-3	PFIZER INC		07/01/2013	Investment Technology Group	08/14/2013	Loop Capital Markets Inc	44,030.000	1,241,998	1,278,494	1,241,998	0	0	0	0	0	0	36,496	36,496	10,567	0
718546-10-4	PHILLIPS 66		07/01/2013	Various	11/07/2013	Various	5,300.000	314,530	339,431	306,446	0	0	8,084	(8,084)	0	0	32,985	32,985	1,656	0
741503-40-3	PRICELINECOM INC		07/01/2013	Loop Capital Markets Inc	11/07/2013	Goldman Sachs	100.000	83,940	105,828	83,940	0	0	0	0	0	0	21,888	21,888	0	0
742718-10-9	PROCTER & GAMBLE CO		07/01/2013	Various	08/20/2013	Citibank	3,400.000	264,376	271,372	264,376	0	0	0	0	0	0	6,996	6,996	2,045	0
747525-10-3	QUALCOMM INC		07/01/2013	Loop Capital Markets Inc	11/07/2013	Various	2,400.000	146,822	160,254	146,822	0	0	0	0	0	0	13,432	13,432	840	0
75605Y-10-6	REALOGY HOLDINGS CORP		07/01/2013	Various	08/20/2013	Citibank	9,900.000	490,368	431,576	490,368	0	0	0	0	0	0	(58,792)	(58,792)	0	0
790849-10-3	ST JUDE MEDICAL INC		07/01/2013	Various	11/07/2013	Various	6,300.000	288,790	355,587	288,790	0	0	0	0	0	0	66,797	66,797	1,575	0
817565-10-4	SERVICE CORP INTERNATIONAL		08/20/2013	Citicorp	11/07/2013	Various	5,200.000	99,051	91,342	96,824	0	0	2,227	(2,227)	0	0	(5,482)	(5,482)	364	0
83088M-10-2	SKYWORKS SOLUTIONS INC		07/01/2013	Frank Russell/Broadcort Cap	08/20/2013	Instinet	4,565.000	100,065	113,084	100,065	0	0	0	0	0	0	13,019	13,019	0	0
85590A-40-1	STARWOOD HOTELS & RESORTS		07/01/2013	Frank Russell/Broadcort Cap	11/20/2013	Oppenheimer	915.000	58,359	67,404	58,359	0	0	0	0	0	0	9,046	9,046	0	0
871503-10-8	SYMANTEC CORP		08/20/2013	Various	11/07/2013	Various	36,900.000	923,871	846,183	886,165	0	0	37,706	(37,706)	0	0	(39,982)	(39,982)	5,535	0
87612E-10-6	TARGET CORP		07/01/2013	Stifel Nicolas & Co	10/03/2013	Instinet	8,830.000	612,272	559,454	559,563	0	0	52,715	(52,715)	0	0	(110)	(110)	3,797	0
88732J-20-7	TIME WARNER CABLE		07/01/2013	Investment Technology Group	08/14/2013	Loop Capital Markets Inc	3,340.000	375,951	376,742	375,951	0	0	0	0	0	0	791	791	0	0
91307C-10-2	UNITED THERAPEUTICS CORP		07/01/2013	Loop Capital Markets Inc	11/07/2013	Various	2,800.000	193,933	249,268	193,933	0	0	0	0	0	0	55,335	55,335	0	0
91913Y-10-0	VALERO ENERGY CORP		07/01/2013	Various	08/20/2013	Citibank	5,700.000	198,894	199,873	198,894	0	0	0	0	0	0	979	979	1,283	0
92210H-10-5	VANTIV INC		07/01/2013	Various	11/07/2013	Various	4,900.000	137,000	132,189	132,741	0	0	4,259	(4,259)	0	0	(553)	(553)	0	0
92826C-83-9	VISA INC		07/01/2013	Stifel Nicolas & Co	07/11/2013	Instinet	385.000	71,314	72,784	71,314	0	0	0	0	0	0	1,471	1,471	0	0
966837-10-6	WHOLE FOODS MARKET INC		07/01/2013	Stifel Nicolas & Co	07/29/2013	Oppenheimer	1,005.000	52,330	56,304	52,330	0	0	0	0	0	0	3,974	3,974	101	0
G37270-10-1	FREESCALE SEMICONDUCTOR LTD	F	07/01/2013	Various	11/07/2013	Various	14,084.000	194,188	208,918	194,188	0	0	0	0	0	0	14,730	14,730	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
D12096-12-5	Bayerische Motoren Werke AG-PF COM	D	05/07/2013	Barclays Capital Inc	10/29/2013	Various	250.000	17,542	19,772	18,188	0	0	0	0	0	645	1,584	2,229	810	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,875,654,064	1,899,163,349	1,874,534,225	0	0	501,254	(501,254)	0	(618,595)	24,629,132	24,010,537	9,328,108	0
Common Stocks - Mutual Funds																				
09247X-10-1	BLACKROCK INC CL A		11/25/2013	Various	12/10/2013	SG Americas securities LLC	9,200.000	2,781,099	2,752,925	2,781,099	0	0	0	0	0	0	(28,174)	(28,174)	15,456	0
9299999. Subtotal - Common Stocks - Mutual Funds								2,781,099	2,752,925	2,781,099	0	0	0	0	0	0	(28,174)	(28,174)	15,456	0
9799998. Total - Common Stocks								1,878,435,163	1,901,916,274	1,877,315,324	0	0	501,254	(501,254)	0	(618,595)	24,600,958	23,982,363	9,343,564	0
9899999. Total - Preferred and Common Stocks								1,878,503,493	1,901,980,667	1,877,381,488	0	0	501,254	(501,254)	0	(620,761)	24,599,188	23,978,427	9,343,564	0
9999999 - Totals								19,765,028,648	19,649,715,849	19,760,556,193	0	(331,265)	4,188,351	(4,519,616)	0	47,185	(110,840,306)	(110,793,121)	137,216,046	93,751,789

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD			2OIB6	NO	0	126,000	126,000.000	100.0
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD			2OIB6	NO	0	45,259	0.000	0.0
0799999. Subtotal - Preferred Stock - Investment Sub						0	171,259	XXX	XXX
0999999. Total Preferred Stocks						0	171,259	XXX	XXX
000000-00-0	PRUCO LIFE INSURANCE COMPANY			2OIB1	NO	0	2,386,901,305	100.000	100.0
000000-00-0	PRUCO LIFE INSURANCE COMPANY OF IOWA			2OIB1	NO	0	5,974,178	5,000,000.000	100.0
000000-00-0	PRUDENTIAL RETIREMENT INSURANCE ANNUITY COMPANY			2OIB1	YES	25,219,042	966,247,455	25,000,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						25,219,042	3,359,122,938	XXX	XXX
000000-00-0	COLICO II INC			2OIB3	NO	0	388,148,226	100.000	100.0
000000-00-0	COLICO INC			2OIB3	NO	0	1,652,329,326	100.000	100.0
000000-00-0	PIC REALTY CORPORATION			2OIB3	NO	0	127,006,046	236.000	100.0
000000-00-0	PRU STRUCTURED SETTLEMENT			2OIB3	NO	0	(1,642)	500.000	100.0
744355-2#-4	PRUDENTIAL REALTY SECURITY INC			2OIB3	NO	0	560,397,541	92.000	100.0
000000-00-0	PRU INVESTMENT MGMT INC			2OIB3	NO	0	26,802,000	23,363.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						0	2,754,681,497	XXX	XXX
1899999. Total Common Stocks						25,219,042	6,113,804,435	XXX	XXX
1999999 - Totals						25,219,042	6,113,975,694	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 0

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
62516@-11-3	MULBERRY MUNI INVESTORS PLAZIL NO.1 INC.	PRUCO LIFE INSURANCE COMPANY	0	2,000.000	100.0
62517#-11-0	MULBERRY MUNI INVESTORS PLAZIL NO.2 INC.	PRUCO LIFE INSURANCE COMPANY	0	2,000.000	100.0
0199999. Subtotal - Preferred Stock			0	XXX	XXX
000000-00-0	LUDITE ASSOCIATES GP	PIC REALTY CORPORATION	0	1.000	100.0
000000-00-0	PERSEVERANCE ASSOCIATES LP	PIC REALTY CORPORATION	0	1.000	100.0
000000-00-0	PRICOA WHITE CLIFFS COMPANY LTD	PRICOA WHITE CLIFFS HLDG	0	1.000	100.0
000000-00-0	PRUCO LIFE INSURANCE COMPANY OF NEW JERSEY	PRUCO LIFE INSURANCE COMPANY	0	400,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	PERU BONO SOBERANO CORP FOREIGN		D	10/15/2013	BANCA IMI SECURITIES NY	10/14/2014	549,102	0	(6,968)	0	7,691	522,224	548,379	8,477	0	7.500	0.871	OCT	0	429
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations							549,102	0	(6,968)	0	7,691	522,224	548,379	8,477	0	XXX	XXX	XXX	0	429
1099999. Total - All Other Government Bonds							549,102	0	(6,968)	0	7,691	522,224	548,379	8,477	0	XXX	XXX	XXX	0	429
	CALIFORNIA ST CORP MUNI			12/18/2013	Prudential Invst Mgmt	04/12/2014	4,305,538	0	(7,405)	0	0	4,250,000	4,312,943	55,781	0	5.250	0.022	AO	0	48,344
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations							4,305,538	0	(7,405)	0	0	4,250,000	4,312,943	55,781	0	XXX	XXX	XXX	0	48,344
1799999. Total - U.S. States, Territories and Possessions Bonds							4,305,538	0	(7,405)	0	0	4,250,000	4,312,943	55,781	0	XXX	XXX	XXX	0	48,344
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	FEDERAL HOME LOAN BANKS DISCOUNT NOTE			11/22/2013	Goldman Sachs & Co	03/21/2014	149,967,083	0	16,667	0	0	150,000,000	149,950,417	0	0	0.100	0.101	MAT	0	0
	FEDERAL HOME LOAN BANKS DISCOUNT NOTE			11/22/2013	Goldman Sachs & Co	03/21/2014	27,506,962	0	3,057	0	0	27,513,000	27,503,905	0	0	0.100	0.101	MAT	0	0
	FEDERAL NATIONAL MORTGAGE ASSO DISCOUNT NOTE			08/23/2013	Nomura Securities Intl	02/19/2014	149,981,625	0	49,125	0	0	150,000,000	149,932,500	0	0	0.090	0.091	MAT	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							327,455,670	0	68,849	0	0	327,513,000	327,386,822	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							327,455,670	0	68,849	0	0	327,513,000	327,386,822	0	0	XXX	XXX	XXX	0	0
	Adelante Media Group, LLC Term Loan B PIK Note			12/31/2013	Direct	12/31/2014	1	0	0	0	0	1,074,623	1	0	0	0.000	0.000		0	0
	AMGEN INC CORPORATE			12/18/2013	Prudential Invst Mgmt	11/18/2014	13,346,587	0	(18,318)	0	0	12,862,000	13,364,904	74,510	0	4.850	0.554	MN	0	53,717
	COLONIAL REALTY LP CORPORATE			11/01/2013	Prudential Invst Mgmt	06/15/2014	5,116,162	0	(43,440)	0	0	4,997,000	5,159,602	13,881	0	6.250	0.989	JD	156,156	117,985
	DISH DBS CORP COMPANY GUARNT 144A			11/01/2013	Prudential Invst Mgmt	10/01/2014	2,075,743	0	(16,757)	0	0	2,000,000	2,092,500	33,125	0	6.625	1.523	AO	0	11,042
	FELCOR LODGING LP SR NT CORPORATE			12/18/2013	Prudential Invst Mgmt	10/01/2014	503,009	0	(1,327)	0	0	473,000	504,336	11,825	0	10.000	1.458	AO	0	10,248
	GILEAD SCIENCES INC CORPORATE			12/18/2013	Prudential Invst Mgmt	12/01/2014	5,085,480	0	(3,105)	0	0	5,000,000	5,088,585	10,000	0	2.400	0.528	JD	0	6,000
	MGM RESORTS INTL SENIOR NOTES			11/01/2013	Commerce	02/27/2014	1,235,968	0	(5,876)	0	0	1,225,000	1,241,844	24,789	0	5.875	1.572	FA	0	12,794
	Menasha Corporation Senior Note			06/06/2013	Direct	01/31/2014	903,855	0	(26,640)	0	0	900,000	930,495	10,340	0	6.780	1.392	JAJO	30,510	7,119
	METLIFE INC CORPORATE			10/25/2013	US Bank NA	02/06/2014	50,097,150	0	(169,350)	0	0	50,000,000	50,266,500	478,299	0	2.375	0.372	FA	0	277,083
	New NGC, Inc. Senior Series D Note			11/01/2013	Prudential Invst Mgmt	08/12/2014	28,121,818	0	(237,025)	0	0	27,241,000	28,358,843	297,366	0	8.020	2.698	FMAN	546,182	479,426
	New NGC, Inc. Senior Series E Note			11/01/2013	Prudential Invst Mgmt	08/12/2014	5,243,226	0	(44,193)	0	0	5,079,000	5,287,418	55,443	0	8.020	2.698	FMAN	101,834	89,388
	New Sunrise Beauty Studio LLC Revolver			10/04/2013	Direct	05/01/2014	450,000	0	0	0	0	450,000	450,000	100	0	2.317	8.726	MON	19,107	0
	Prairie Breeze Class B Holding Senior Secured Bridge Loan			12/27/2013	Direct	05/30/2014	34,133,333	0	0	0	0	34,133,333	34,133,333	2,804	0	0.486	2.345	FMAN	129,622	0
	RE Gillespie 1, LLC Construction Notes			09/06/2013	Direct	01/31/2014	27,744,217	0	0	0	0	27,744,217	27,744,217	36,770	0	0.717	4.219	FMAN	388,143	0
	RE Gillespie 1, LLC Bridge Rate Notes			12/23/2013	Direct	10/31/2014	7,093,211	0	0	0	0	7,093,211	7,093,211	9,766	0	1.649	3.087	FMAN	6,986	0
	RE Victor Phelan Solar One LLC Sr Secured Bridge Loan			12/06/2013	Direct	09/11/2014	15,578,119	0	0	0	0	15,578,119	15,578,119	42,762	0	4.126	2.618	MJSD	7,106	0
	RE Rosamond Two, LLC Construction Note			12/24/2013	Direct	04/15/2014	48,000,000	0	0	0	0	48,000,000	48,000,000	132,088	0	1.699	3.567	JAJO	239,981	0
	RE Rosamond One, LLC Construction Note			10/07/2013	Direct	04/15/2014	46,168,393	0	0	0	0	46,168,393	46,168,393	178,426	0	1.580	3.652	JAJO	359,326	0
	RE Columbia 3, LLC Sr Secured Floating Rate Notes			12/23/2013	Direct	06/18/2014	23,218,210	0	0	0	0	23,218,210	23,218,210	91,406	0	8.308	3.015	MJSD	25,776	0
	RE Rio Grande LLC Senior Secured Construction Nt			12/23/2013	Direct	06/18/2014	11,769,040	0	0	0	0	11,769,040	11,769,040	49,445	0	6.548	3.237	MJSD	33,947	0
	RE Rio Grande LLC Senior Secured Bridge Note			12/23/2013	Direct	10/12/2014	4,308,526	0	0	0	0	4,308,526	4,308,526	2,958	0	2.784	0.000	MJSD	0	0
	Seabrook International, LLC Revolver B			01/04/2013	Direct	01/03/2014	177,625	0	0	3,625	0	181,250	177,625	0	0	8.241	5.576	MON	9,961	0
	TA-High Desert, LLC Bridge Loan Term			03/18/2013	Direct	02/03/2014	7,991,174	0	0	0	0	7,991,174	7,991,174	7,308	0	0.792	3.037	FMAN	176,802	0
	THERMO FISHER SCIENTIFIC CORPORATE			12/18/2013	Prudential Invst Mgmt	11/20/2014	6,335,503	0	(5,088)	0	0	6,200,000	6,340,591	22,949	0	3.250	0.770	MN	0	16,232
	Vaupell Hldgs, Inc. Revolver B			12/20/2013	Direct	10/30/2014	627,143	0	0	0	0	627,143	627,143	144	0	7.435	8.959	MON	10,047	0
	Worldwide Machinery Revolver			12/11/2013	Direct	12/10/2014	37,717	0	0	0	0	37,717	37,717	206	0	5.553	6.532	MON	0	0
	YALE UNIVERSITY CORP MUNI			12/18/2013	Prudential Invst Mgmt	10/15/2014	11,898,787	0	(9,953)	0	0	11,663,000	11,908,739	71,403	0	2.900	0.331	AO	0	60,129
	MORGAN STANLEY & CO LLC TRI PARTY REPO			12/20/2013	Morgan Stanley & Co Repo	12/19/2014	500,000,000	0	0	0	0	500,000,000	500,000,000	151,133	0	0.907	0.909	MON	0	0
	RE SF134 Holdings, ULC Senior Securd Notes			09/10/2013	Direct	09/10/2014	37,904,717	0	0	0	0	37,904,717	37,904,717	138,984	0	6.083	6.048	MJSD	580,629	0
	DRYDEN CORE FUND MM SER MMMF MONEY MARKET			12/31/2013	Various	07/30/2014	3,531,778,809	0	0	0	0	3,531,778,809	3,531,778,809	355,672	0	0.136	0.142	MON	1,100,305	0
	BOMBARDIER INC NT CORP FOREIGN		A	11/01/2013	Prudential Invst Mgmt	05/01/2014	9,266,478	0	(53,822)	0	0	9,160,000	9,320,300	96,180	0	6.300	2.752	MN	0	288,540
	TORONTO-DOMINION BANK/THE CORP FOREIGN		A	10/16/2013	UBS AG	07/14/2014	2,835,404	0	(5,577)	0	0	2,820,000	2,840,981	17,987	0	1.375	0.354	JJ	0	10,448
	NORDEA BANK FINLAND PLC/NEW YO CORP FRGN FLOATER		F	10/08/2013	UBS AG	01/27/2014	49,318,396	0	(58,019)	0	0	49,300,000	49,376,415	63,031	0	0.708	0.217	JAJO	91,446	74,362
	TELECOM ITALIA CAPITAL CORP FOREIGN		F	12/18/2013	Prudential Invst Mgmt	09/30/2014	3,068,223	0	(3,027)	0	0	3,000,000	3,071,250	37,538	0	4.950	1.867	MS	0	32,588
	Vodafone Group PLC DISCOUNT NOTE		F	01/02/2013	Citigroup Capital Markets Inc	01/02/2014	4,999,889	0	40,333	0	0	5,000,000	4,959,556	0	0	0.800	0.816	MAT	0	0
	Vodafone Group PLC DISCOUNT NOTE		F	01/02/2013	Goldman Sachs & Co	01/02/2014	14,999,667	0	121,000	0	0	15,000,000	14,878,667	0	0	0.800	0.816	MAT	0	0

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	Vodafone Group PLC DISCOUNT NOTE		F	01/02/2013	Various	01/02/2014	149,996,667	0	1,210,000	0	0	150,000,000	148,786,667	0	0	0.800	0.816	MAT	0	0
	Vodafone Group PLC DISCOUNT NOTE		F	01/02/2013	Goldman Sachs & Co	01/02/2014	19,999,556	0	161,333	0	0	20,000,000	19,838,222	0	0	0.800	0.816	MAT	0	0
	VTB BANK (VTB CAPITAL SA) GOVT FOREIGN		D	11/06/2013	HSBC Securities (USA) Inc	06/06/2014	398,805	0	(980)	0	(6,060)	396,008	405,845	959	0	3.400	1.731	JJD	6,819	5,805
	Dreyfus Cash Advantage Fund Money Market			12/30/2013	Direct	01/31/2014	80,882,818	0	0	0	0	80,882,818	80,882,818	4,320	0	0.063	0.063	MON	57,990	0
	DREYFUS CASH MGMT MMKT			12/31/2013	Direct	01/01/2014	12,336,774	0	0	0	0	12,336,774	12,336,774	913	0	0.090	0.090	MON	27,861	3
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							4,775,046,200	0	830,169	3,625	(6,060)	4,773,594,082	4,774,222,087	2,524,830	0	XXX	XXX	XXX	4,106,536	1,552,909
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							4,775,046,200	0	830,169	3,625	(6,060)	4,773,594,082	4,774,222,087	2,524,830	0	XXX	XXX	XXX	4,106,536	1,552,909
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							5,107,356,510	0	884,645	3,625	1,631	5,105,879,306	5,106,470,231	2,589,088	0	XXX	XXX	XXX	4,106,536	1,601,682
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							5,107,356,510	0	884,645	3,625	1,631	5,105,879,306	5,106,470,231	2,589,088	0	XXX	XXX	XXX	4,106,536	1,601,682
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals							5,107,356,510	0	884,645	3,625	1,631	XXX	5,106,470,231	2,589,088	0	XXX	XXX	XXX	4,106,536	1,601,682

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Whitecap NY Growth Fd I, LLC Warrant	Bond Portfolio Hedge	D1	Equity/Index	Whitecap NY Growth Fd I, LLC	12/14/2004	03/01/2015	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	09/25/2012	09/30/2015	64,117	64,117	.000025	0	2	0	0		0	(2)	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	09/25/2012	09/30/2015	504,858	504,858	.000003	0	2	0	0		0	(2)	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/05/2013	08/04/2014	889	1,700,000	1912	0	0	0	(40,970)		(40,970)	(40,970)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/03/2013	01/03/2014	1,919	2,800,000	1459.3699999999999	0	140,000	0	745,959		745,959	605,959	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/15/2013	04/15/2014	4,314	7,500,000	1738.6400000000001	0	0	0	(603,422)		(603,422)	(603,422)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2013	10/15/2014	2,915	4,950,000	1698.0599999999999	0	285,478	0	538,378		538,378	252,900	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2013	08/15/2014	3,371	5,600,000	1661.3199999999999	0	258,720	0	692,892		692,892	434,172	0	0	0	0		EL (Equity Risk Liability)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	64,511	64,511	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/04/2013	03/04/2014	1,785	3,050,000	1708.22	0	0	0	(290,890)		(290,890)	(290,890)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/17/2013	06/16/2014	4,630	8,500,000	1835.72	0	0	0	(354,199)		(354,199)	(354,199)	0	0	0	0		EL (Equity Risk Liability)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	32,059	32,059	.000002	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC	05/03/2011	03/19/2017	13,498	13,498	.00001	0	0	0	135		135	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	174,176	174,176	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2013	02/03/2014	2,206	3,300,000	1495.71	0	155,000	0	773,019		773,019	618,019	0	0	0	0		EL (Equity Risk Liability)
Johnston Press plc Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	03/27/2013	09/30/2015	43,934	43,934	.000023	0	1	0	0		0	(1)	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/03/2013	09/03/2014	1,280	2,350,000	1836.5424	0	0	0	(120,381)		(120,381)	(120,381)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/04/2013	11/03/2014	1,386	2,450,000	1767.9300000000001	0	107,800	0	190,883		190,883	83,083	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/17/2013	06/16/2014	5,186	8,500,000	1639.04	0	400,500	0	1,130,325		1,130,325	729,825	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/03/2013	10/03/2014	1,489	2,800,000	1880.0999999999999	0	0	0	(111,607)		(111,607)	(111,607)	0	0	0	0		EL (Equity Risk Liability)
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd	09/30/2013	06/15/2019	1,892	1,892	.0001	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2013	03/17/2014	8,522	13,300,000	1560.7	0	571,900	0	2,433,601		2,433,601	1,861,701	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2013	07/15/2014	3,715	7,000,008	1884.4000000000001	0	0	0	(204,450)		(204,450)	(204,450)	0	0	0	0		EL (Equity Risk Liability)
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Alabama Growth Fd II	04/18/2008	08/15/2018	0	0	1	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	492,721	492,721	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc		05/04/2012	09/30/2015	350,492	350,492	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc		05/04/2012	09/30/2015	244,856	244,856	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC		05/03/2011	03/19/2017	3,078	3,078	.000003	0	0	0	31		31	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	04/15/2013	04/15/2014	4,831	7,500,000	1552.3599999999999	0	367,500	0	1,420,542		1,420,542	1,053,042	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	07/03/2013	07/03/2014	1,023	1,850,000	1809.26	0	0	0	(101,020)		(101,020)	(101,020)	0	0	0	0		EL (Equity Risk Liability)
Solyndra Inc. Warrant (Common)	Bond Portfolio Hedge	D1	Equity/Index	Solyndra Inc.		08/31/2007	04/06/2014	98,630	98,630	.000006	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	05/15/2013	05/15/2014	3,230	6,000,006	1857.8299999999999	0	0	0	(176,287)		(176,287)	(176,287)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	06/03/2013	06/03/2014	1,585	2,600,000	1640.4200000000001	0	121,000	0	341,842		341,842	220,842	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	11/04/2013	11/03/2014	1,237	2,450,000	1980.0799999999999	0	0	0	(45,846)		(45,846)	(45,846)	0	0	0	0		EL (Equity Risk Liability)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc		03/27/2013	09/30/2015	249,694	249,694	.000004	0	1	0	0		0	(1)	0	0	0	0		AN (Anticipatory)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC		05/03/2011	03/19/2017	753	753	.000013	0	0	0	8		8	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	03/04/2013	03/04/2014	2,000	3,050,000	1525.2	0	139,080	0	640,713		640,713	501,633	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	05/15/2013	05/15/2014	3,617	6,000,006	1658.78	0	261,000	0	715,077		715,077	454,077	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/16/2013	12/15/2014	84	150,000	1786.54	0	8,490	0	11,104		11,104	2,614	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	02/15/2013	02/18/2014	99	150,000	1519.79	0	7,725	0	32,171		32,171	24,446	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	06/17/2013	06/16/2014	92	150,000	1639.04	0	9,500	0	19,947		19,947	10,447	0	0	0	0		EL (Equity Risk Liability)
Whitecap Texas Oppor. Fund Warrant B-3	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Texas Oppor. Fund		06/27/2005	03/01/2017	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
STATION CASINOS INC Rights and Warrants	Bond Portfolio Hedge	D1	Equity/Index	STATION CASINOS INC		05/14/2012	06/17/2018	62,372	62,372	.01	624	0	0	624		624	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	12/03/2013	12/03/2014	1,368	2,750,008	2010.5699999999999	0	0	0	(44,058)		(44,058)	(44,058)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	02/15/2013	02/18/2014	3,718	5,650,000	1519.79	0	254,000	0	1,211,793		1,211,793	957,793	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	09/03/2013	09/03/2014	1,433	2,350,000	1639.77	0	110,450	0	323,440		323,440	212,990	0	0	0	0		EL (Equity Risk Liability)
Whitecap Texas Oppor. Fund Warrant B-7	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Texas Oppor. Fund		06/27/2005	03/01/2017	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC		05/03/2011	03/19/2017	889	889	.000011	0	0	0	9		9	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc		05/04/2012	09/30/2015	252,429	252,429	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Solyndra Inc. Warrant (Common)	Bond Portfolio Hedge	D1	Equity/Index	Solyndra Inc.		01/01/2008	04/06/2014	13,537	13,537	.000006	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30MQ85	04/03/2013	04/03/2014	1,350	2,350,000	1740.1300000000001	0	0	0	(183,726)		(183,726)	(183,726)	0	0	0	0		EL (Equity Risk Liability)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS		12/01/1999	04/15/2020	3,250	3,250	.000003	0	0	0	80,438		80,438	(19,094)	0	0	0	0		AN (Anticipatory)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Whitecap Alabama Growth Fund 1 Warrants/Rights	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Alabama Growth Fund 1	02/06/2004	03/01/2014	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/03/2013	01/03/2014	1,713	2,800,000	1634.49	0	0	0	(409,984)		(409,984)	(409,984)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2013	05/15/2014	90	150,003	1658.78	0	8,400	0	17,877		17,877	9,477	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2013	02/03/2014	1,970	3,300,000	1675.2	0	0	0	(381,677)		(381,677)	(381,677)	0	0	0	0		EL (Equity Risk Liability)
Whitecap NY Growth Fd I, LLC WARRANT	Bond Portfolio Hedge	D1	Equity/Index	Whitecap NY Growth Fd I, LLC	12/14/2004	03/01/2015	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/03/2013	07/03/2014	1,145	1,850,000	1615.4100000000001	0	86,950	0	275,010		275,010	188,060	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2013	08/15/2014	3,010	5,600,000	1860.6800000000001	0	0	0	(225,823)		(225,823)	(225,823)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2013	01/15/2014	4,415	6,500,000	1472.3399999999999	0	318,500	0	1,655,117		1,655,117	1,336,617	0	0	0	0		EL (Equity Risk Liability)
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Alabama Growth Fd II	04/18/2008	08/15/2018	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2013	12/15/2014	9,851	17,600,000	1786.54	0	793,760	0	1,302,894		1,302,894	509,134	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2013	10/15/2014	2,603	4,950,000	1901.8271999999999	0	(53,000)	0	(171,719)		(171,719)	(118,719)	0	0	0	0		EL (Equity Risk Liability)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	168,372	168,372	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pacific Community Mgmt II, LLC Warrants	Bond Portfolio Hedge	D1	Equity/Index	Pacific Community Mgmt II, LLC	05/23/2013	05/23/2023	1	1	1	0	1	0	1		1	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2013	12/15/2014	8,796	17,600,000	2000.9200000000001	0	0	0	(324,875)		(324,875)	(324,875)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2013	11/17/2014	4,171	7,500,000	1798.1800000000001	0	336,000	0	502,461		502,461	166,461	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2013	06/03/2014	1,415	2,600,000	1837.27	0	0	0	(102,246)		(102,246)	(102,246)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/03/2013	10/03/2014	1,668	2,800,000	1678.6600000000001	0	129,920	0	330,223		330,223	200,303	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/15/2013	03/17/2014	7,609	13,300,000	1747.98	0	0	0	(959,388)		(959,388)	(959,388)	0	0	0	0		EL (Equity Risk Liability)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	88,358		88,358	(20,974)	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2013	04/03/2014	1,513	2,350,000	1553.6900000000001	0	103,400	0	442,163		442,163	338,763	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2013	11/17/2014	56	100,000	1798.1800000000001	0	5,630	0	6,699		6,699	1,069	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/03/2013	05/05/2014	2,849	4,600,000	1614.4200000000001	0	200,100	0	674,791		674,791	474,691	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2013	11/17/2014	3,724	7,500,000	2013.96	0	0	0	(107,713)		(107,713)	(107,713)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/16/2013	09/15/2014	3,208	6,100,000	1901.3099999999999	0	0	0	(192,952)		(192,952)	(192,952)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	09/25/2012	09/30/2015	489,713	489,713	.000003	0	2	0	0		0	(2)	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	09/25/2012	09/30/2015	167,344	167,344	.00001	0	2	0	0		0	(2)	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2013	12/03/2014	1,532	2,750,008	1795.150000000001	0	123,000	0	191,406		191,406	68,406	0	0	0	0		EL (Equity Risk Liability)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	03/27/2013	09/30/2015	180,276	180,276	.000006	0	1	0	0		0	(1)	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	83,672	83,672	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/15/2013	01/15/2014	3,942	6,500,000	1649.02	0	0	0	(875,569)		(875,569)	(875,569)	0	0	0	0		EL (Equity Risk Liability)
CitiLog Enterprises LLC Warrants	Bond Portfolio Hedge	D1	Equity/Index	CitiLog Enterprises LLC	12/19/2012	12/19/2017	1	1	.01	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	03/27/2013	09/30/2015	60,851	60,851	.000016	0	1	0	0		0	(1)	0	0	0	0		AN (Anticipatory)
Johnston Press plc Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	01/01/2013	09/30/2015	352,307	352,307	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2013	07/15/2014	4,160	7,000,008	1682.5	0	314,300	0	765,984		765,984	451,684	0	0	0	0		EL (Equity Risk Liability)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	88,358		88,358	(20,974)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	5,355	5,355	.000002	0	0	0	132,536		132,536	(31,461)	0	0	0	0		AN (Anticipatory)
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd	09/30/2013	06/15/2019	568	568	.000106	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd	09/30/2013	06/15/2019	541	541	.000093	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pendragon plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Pendragon plc	09/02/2010	12/30/2014	57,874	57,874	.000007	0	0	0	28,038		28,038	16,279	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2013	07/15/2014	238	399,998	1682.5	0	22,880	0	43,770		43,770	20,890	0	0	0	0		EL (Equity Risk Liability)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	507,960	507,960	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/16/2013	09/15/2014	3,593	6,100,000	1697.599999999999	0	271,500	0	650,008		650,008	378,508	0	0	0	0		EL (Equity Risk Liability)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	09/25/2012	09/30/2015	348,352	348,352	.000005	0	2	0	0		0	(2)	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/05/2013	08/04/2014	996	1,700,000	1707.140000000001	0	78,200	0	166,624		166,624	88,424	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/15/2013	02/18/2014	3,319	5,650,000	1702.160000000001	0	0	0	(554,559)		(554,559)	(554,559)	0	0	0	0		EL (Equity Risk Liability)
Gate Technologies LLC Warrant Membership Units	Bond Portfolio Hedge	D1	Equity/Index	Gate Technologies LLC	04/10/2012	11/23/2020	1,100,000	1,100,000	.000009	10	0	0	10		10	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	12/01/1999	04/15/2020	2,750	2,750	.000004	0	0	0	68,063		68,063	(16,156)	0	0	0	0		AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/03/2013	05/05/2014	2,544	4,600,000	1808.150000000001	0	0	0	(218,022)		(218,022)	(218,022)	0	0	0	0		EL (Equity Risk Liability)
Pendragon plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Pendragon plc	09/02/2010	12/30/2014	86,812	86,812	.000007	1	0	0	42,057		42,057	24,418	0	0	0	0		AN (Anticipatory)
Aseptia, Inc. Warrants for Series C Pref Stk	Bond Portfolio Hedge	D1	Equity/Index	Aseptia, Inc.	12/17/2013	12/17/2018	31,712	31,712	.000032	0	1	0	1		1	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	21,420	88,358		88,358	(20,974)	0	0	0	0		AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	12/01/1999	04/15/2020	5,000	5,000	.000002	0	0	333,750	123,750		123,750	(29,375)	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	17,850	17,850	.000001	0	0	107,100	441,788		441,788	(104,869)	0	0	0	0		AN (Anticipatory)
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Holdings Ltd	02/07/2013	02/07/2019	3,114	3,114	39.594597	0	123,310	0	352,985		352,985	229,675	0	0	0	0		AN (Anticipatory)
YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Solutions Ltd	02/07/2013	02/07/2019	5,839	5,839	39.594515	0	231,204	0	661,844		661,844	430,639	0	0	0	0		AN (Anticipatory)
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Holdings Ltd	02/07/2013	02/07/2019	325	325	39.594512	0	12,884	0	36,883		36,883	23,998	0	0	0	0		AN (Anticipatory)
YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Solutions Ltd	02/07/2013	02/07/2019	1,030	1,030	39.594705	0	40,801	0	116,795		116,795	75,995	0	0	0	0		AN (Anticipatory)
YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Solutions Ltd	02/07/2013	02/07/2019	9,862	9,862	39.594556	0	390,481	0	1,117,787		1,117,787	727,306	0	0	0	0		AN (Anticipatory)
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Holdings Ltd	02/07/2013	02/07/2019	1,844	1,844	39.594703	0	73,012	0	209,002		209,002	135,990	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	32,130	32,130	0	0	0	0	795,218		795,218	(188,716)	0	0	0	0		AN (Anticipatory)
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										642	6,809,389	462,270	15,918,412	XXX	15,918,412	6,719,348	0	0	0	0	XXX	XXX
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/30/2009	03/28/2014	65,259	50,999,994	781.5	13,765,154	0	0	276		276	(520,313)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/13/2008	02/13/2018	20,608	28,000,090	1358.7	4,872,000	0	0	2,404,222		2,404,222	(3,619,953)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 STOCK INDEX SPX Euro Put Option	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2004	10/31/2014	70,891	80,000,494	1128.5	9,049,056	0	0	312,252		312,252	(4,525,612)	0	0	0	0		EL (Equity Risk Liability)
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										27,686,210	0	0	2,716,751	XXX	2,716,751	(8,665,878)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										27,686,851	6,809,389	462,270	18,635,163	XXX	18,635,163	(1,946,530)	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										642	6,809,389	462,270	15,918,412	XXX	15,918,412	6,719,348	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										27,686,210	0	0	2,716,751	XXX	2,716,751	(8,665,878)	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										27,686,851	6,809,389	462,270	18,635,163	XXX	18,635,163	(1,946,530)	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2007	12/31/2028	0	13,423,077	1.1276 / 6.01	0	0	(648,868)	0		(2,081,109)	0	0	0	0	259,937		100% \ 100%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/03/2006	02/15/2022	0	12,497,381	.474 / 5.58	0	0	(634,271)	0		(2,309,325)	0	0	0	0	178,100		100% \ 100%
Interest Rate Swap - 75876CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	656531AF7 - STATOILHYDRO ASA NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/08/2007	01/15/2018	0	5,000,000	1.6936 / 6.7	0	0	(247,465)	0		(765,024)	0	0	0	0	50,251		100% \ 100%
Interest Rate Swap - 75627CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	105340AJ2 - BRANDYWINE REALTY TRUST CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/24/2007	05/01/2017	0	13,000,000	.7769 / 5.7	0	0	(634,151)	0		(1,766,252)	0	0	0	0	118,721		100% \ 100%
Interest Rate Swap - 87443PR - Receive: Fixed Pay: Floating 3 Month Libor +116.1 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/28/2009	03/20/2014	0	500,000,000	3.51 / 1.4064	0	0	10,506,408	0		2,277,535	0	0	0	0	1,173,750		100% \ 100%
Interest Rate Swap - 79256CM - Receive: Floating 3 Month Libor +212.5 BPS Pay: Fixed	196522AK2 - COLORADO INTST GAS CO CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2007	11/15/2015	0	18,450,000	2.3656 / 6.8	0	0	(805,487)	0		(1,438,784)	0	0	0	0	126,273		100% \ 100%
Interest Rate Swap - 78210PR - Receive: Floating 3 Month Libor +87 BPS Pay: Fixed	56135*AK6 - MOM Brands Co fka Malt O Meal Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/17/2007	01/15/2015	0	1,040,000	1.1136 / 5.84	0	0	(48,644)	0		(50,063)	0	0	0	0	5,304		100% \ 100%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/03/2006	06/01/2016	0	21,996,115	.5381 / 5.58	0	0	(1,102,432)	0		(2,388,600)	0	0	0	0	171,067		100% \ 99%
Interest Rate Swap - 73624PR - Receive: Floating 3 Month Libor +76.5 BPS Pay: Fixed	44216#AE4 - HFOTC LLC fka HoustonFuelOil Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/14/2006	12/15/2031	0	10,000,000	1.0079 / 5.96	0	0	(490,461)	0		(2,012,763)	0	0	0	0	211,878		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/05/2006	12/01/2036	0	25,000,000	.7291 / 5.55	0	0	(1,193,088)	0		(4,746,459)	0	0	0	0	598,427		100% \ 100%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/12/2007	11/15/2017	0	10,112,314	.8391 / 6.4	0	0	(558,711)	0		(1,651,695)	0	0	0	0	99,513		100% \ 100%
Interest Rate Swap - 90116PR - Receive: Floating 3 Month Libor +155.5 BPS Pay: Fixed	G9523#AA6 - Weir Group plc Series A-1 Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2009	01/11/2015	0	17,000,000	1.8006 / 4.2	0	0	(398,227)	0		(401,465)	0	0	0	0	86,248		100% \ 100%
Interest Rate Swap - 101468CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	1,771,394	.1675 / .8775	0	0	(9,144)	0		9,231	0	0	0	0	16,544		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 90466PR - Receive: Floating 1 Month Libor +166.8 BPS Pay: Fixed	25389JB*6 - Digital Realty Trust LP Series D Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2010	01/20/2015	0	3,050,000	1.8343 / 4.57	0	0	(81,924)	0		(84,436)	0	0	0	0	15,655		100% \ 98%
Interest Rate Swap - 101615CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	3,650,000	.1688 / 1.81	0	0	(39,562)	0		308,282	0	0	0	0	55,763		100% \ 100%
Interest Rate Swap - 65624CM - Receive: Floating 3 Month Libor +158 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/17/2004	03/01/2032	0	10,000,000	1.8191 / 7	0	0	(511,721)	0		(2,285,572)	0	0	0	0	213,128		100% \ 100%
Interest Rate Swap - 78209PR - Receive: Floating 3 Month Libor +87 BPS Pay: Fixed	56135*AK6 - MOM Brands Co fka Malt O Meal Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/17/2007	01/15/2015	0	10,375,000	1.1136 / 5.84	0	0	(485,275)	0		(499,427)	0	0	0	0	52,911		100% \ 100%
Interest Rate Swap - 90114PR - Receive: Floating 3 Month Libor +155.5 BPS Pay: Fixed	G9523#AA6 - Weir Group plc Series A-1 Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2009	01/11/2015	0	3,000,000	1.8006 / 4.2	0	0	(70,275)	0		(70,847)	0	0	0	0	15,220		100% \ 100%
Interest Rate Swap - 66733CM - Receive: Floating 3 Month Libor +365.5 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2004	02/15/2021	0	5,000,000	3.8956 / 8.75	0	0	(238,227)	0		(842,678)	0	0	0	0	66,725		100% \ 100%
Interest Rate Swap - 92189CM - Receive: Floating 3 Month Libor +133 BPS Pay: Fixed	693476BK8 - PNC FUNDING CORP CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/29/2010	05/19/2014	0	10,000,000	1.5681 / 3	0	0	(137,168)	0		(54,153)	0	0	0	0	31,000		100% \ 100%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/03/2006	06/01/2016	0	5,270,428	.4488 / 5.5	0	0	(264,706)	0		(573,454)	0	0	0	0	40,989		100% \ 99%
Interest Rate Swap - 73943PR - Receive: Floating 3 Month Libor +69.3 BPS Pay: Fixed	43507@AA4 - Holiday Companies, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/08/2006	12/21/2016	0	14,110,000	.9384 / 5.67	0	0	(661,394)	0		(1,706,982)	0	0	0	0	121,647		100% \ 100%
Interest Rate Swap - 101614CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	800,000	.1688 / 1.81	0	0	(8,671)	0		67,569	0	0	0	0	12,222		100% \ 100%
Interest Rate Swap - 81894PR - Receive: Floating 3 Month Libor +220.8 BPS Pay: Fixed	45806@AL3 - Insurance Services Office Inc Series I Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/21/2008	04/29/2015	0	45,347,500	2.4444 / 6.28	0	0	(1,706,501)	0		(2,222,529)	0	0	0	0	261,286		100% \ 100%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/07/2007	03/21/2027	0	45,175,410	.722 / 5.81	0	0	(2,282,073)	0		(7,748,968)	0	0	0	0	821,370		100% \ 100%
Interest Rate Swap - 101474CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	595,305	.1675 / .8775	0	0	(3,073)	0		3,102	0	0	0	0	5,560		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101618CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	4,650,000	.1688 / 1.81	0	0	(50,401)	0		392,743	0	0	0	0	71,040		100% \ 100%
Interest Rate Swap - 65633CM - Receive: Floating 3 Month Libor +185.5 BPS Pay: Fixed	143658AF9 - CARNIVAL CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2004	10/01/2023	0	4,500,000	2.1034 / 7.2	0	0	(226,661)	0		(889,629)	0	0	0	0	70,266		100% \ 100%
Interest Rate Swap - 73878PR - Receive: Floating 3 Month Libor +71 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/19/2036	0	10,000,000	.9544 / 5.77	0	0	(477,012)	0		(1,893,334)	0	0	0	0	239,623		100% \ 100%
Interest Rate Swap - 76023PR - Receive: Floating 3 Month Libor +42.6 BPS Pay: Fixed	G4691*AA7 - IAWS Finance PP Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2007	06/13/2014	0	37,550,000	.6699 / 5.72	0	0	(1,880,771)	0		(848,701)	0	0	0	0	126,172		100% \ 100%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	0	29,262,336	.8175 / 5.79	0	0	(1,444,963)	0		(5,298,100)	0	0	0	0	519,288		100% \ 100%
Interest Rate Swap - 81893PR - Receive: Floating 3 Month Libor +220.8 BPS Pay: Fixed	45806@AL3 - Insurance Services Office Inc Series I Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2008	04/29/2015	0	2,550,000	2.4444 / 6.28	0	0	(95,961)	0		(124,978)	0	0	0	0	14,693		100% \ 100%
Interest Rate Swap - 101471CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	6,737,105	.1675 / .8775	0	0	(34,776)	0		35,108	0	0	0	0	62,923		100% \ 100%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	0	83,151,632	2.215 / 6.26	0	0	(3,318,625)	0		(8,709,636)	0	0	0	0	770,007		100% \ 99%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2006	07/15/2036	0	10,000,000	1.1061 / 6.712	0	0	(555,695)	0		(3,113,613)	0	0	0	0	237,383		100% \ 100%
Interest Rate Swap - 101617CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	36,000,000	.1688 / 1.81	0	0	(390,200)	0		3,040,588	0	0	0	0	549,988		100% \ 100%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	0	9,877,500	1.95 / 6.56	0	0	(450,388)	0		(1,361,009)	0	0	0	0	101,976		100% \ 100%
Interest Rate Swap - 101475CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	2,976,523	.1675 / .8775	0	0	(15,365)	0		15,511	0	0	0	0	27,800		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	11/01/2032	0	5,000,000	1.0794 / 6.35	0	0	(261,069)	0		(1,226,410)	0	0	0	0	108,501		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/19/2008	01/05/2018	0	6,116,343	2.3075 / 6.67	0	0	(269,113)	0		(784,087)	0	0	0	0	61,266		100% \ 100%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/23/2007	06/20/2036	0	6,370,000	1.5196 / 6.75	0	0	(329,820)	0		(1,601,599)	0	0	0	0	150,979		100% \ 100%
Interest Rate Swap - 101621CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	2,100,000	.1688 / 1.81	0	0	(22,762)	0		177,368	0	0	0	0	32,083		100% \ 100%
Interest Rate Swap - 78220CM - Receive: Floating 3 Month Libor +42.3 BPS Pay: Fixed	049255AG7 - ATLAS COPCO AB CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/18/2007	05/22/2017	0	7,000,000	.6611 / 5.6	0	0	(342,392)	0		(964,170)	0	0	0	0	64,465		100% \ 100%
Interest Rate Swap - 73812PR - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	44855#AN0 - Hy Vee, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2006	12/15/2016	0	18,050,000	.7579 / 5.49	0	0	(846,199)	0		(1,877,284)	0	0	0	0	155,193		100% \ 100%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/15/2006	06/05/2016	0	2,398,681	.44 / 5.4	0	0	(118,272)	0		(228,668)	0	0	0	0	18,696		100% \ 99%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/18/2006	08/05/2016	0	12,671,872	.8725 / 6.21	0	0	(671,888)	0		(1,524,329)	0	0	0	0	102,101		100% \ 99%
Interest Rate Swap - 77896PR - Receive: Floating 3 Month Libor +61.7 BPS Pay: Fixed	615369A#2 - Moody's Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/17/2007	09/07/2017	0	40,130,000	.8585 / 6.06	0	0	(2,068,418)	0		(6,165,764)	0	0	0	0	385,200		100% \ 100%
Interest Rate Swap - 72553PR - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	74951#AD2 - RE Rich Family Holding Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2006	09/22/2016	0	9,720,000	.7009 / 5.95	0	0	(506,152)	0		(819,464)	0	0	0	0	80,239		100% \ 100%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/17/2006	06/05/2019	0	11,412,200	.5655 / 5.47	0	0	(556,169)	0		(1,817,351)	0	0	0	0	132,967		100% \ 100%
Interest Rate Swap - 68595PR - Receive: Floating 3 Month Libor +42.5 BPS Pay: Fixed	W2469*AA3 - Elekta AB Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/30/2005	09/06/2015	0	15,000,000	.6669 / 5.14	0	0	(664,291)	0		(1,077,935)	0	0	0	0	97,292		100% \ 100%
Interest Rate Swap - 101620CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	400,000	.1688 / 1.81	0	0	(4,336)	0		33,784	0	0	0	0	6,111		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101612CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	1,200,000	1688 / 1.81	0	0	(13,007)	0		101,353	0	0	0	0	18,333		100% \ 100%
Interest Rate Swap - 75573PR - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	832696C*7 - Smucker Company J M Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2007	04/01/2022	0	12,188,750	5684 / 5.55	0	0	(602,518)	0		(1,611,136)	0	0	0	0	175,076		100% \ 100%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	0	25,897,114	6275 / 6.27	0	0	(1,452,984)	0		(4,483,721)	0	0	0	0	264,737		100% \ 100%
Interest Rate Swap - 78751PR - Receive: Floating 3 Month Libor +100.5 BPS Pay: Fixed	42778#AK4 - Herschend Family Entertainment Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2007	04/05/2018	0	10,350,000	1.2479 / 6.04	0	0	(490,592)	0		(1,473,715)	0	0	0	0	106,854		100% \ 100%
Interest Rate Swap - 72481CM - Receive: Floating 3 Month Libor +65.8 BPS Pay: Fixed	792860AJ7 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2006	06/20/2016	0	5,000,000	9036 / 6.25	0	0	(265,113)	0		(604,969)	0	0	0	0	39,294		100% \ 100%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	0	28,819,717	2.84 / 6.58	0	0	(1,086,146)	0		(2,976,744)	0	0	0	0	288,681		99% \ 99%
Interest Rate Swap - 71291PR - Receive: Floating 3 Month Libor +33.5 BPS Pay: Fixed	G1696#AG1 - Bunzl Finance PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2006	05/03/2018	0	15,000,000	577 / 5.78	0	0	(774,079)	0		(2,509,975)	0	0	0	0	156,270		100% \ 100%
Interest Rate Swap - 77868PR - Receive: Floating 3 Month Libor +82.4 BPS Pay: Fixed	031100B#6 - Ametek Inc Series C Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2007	07/15/2018	0	20,700,000	1.0674 / 6.35	0	0	(1,083,477)	0		(3,598,474)	0	0	0	0	220,538		100% \ 100%
Interest Rate Swap - 69835PR - Receive: Floating 3 Month Libor +79.3 BPS Pay: Fixed	G9688#AB5 - Wincanton Plc Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2005	12/14/2015	0	6,890,000	1.0354 / 5.89	0	0	(331,155)	0		(617,463)	0	0	0	0	48,160		100% \ 100%
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2006	06/15/2036	0	5,000,000	1.0329 / 6.625	0	0	(277,213)	0		(1,544,209)	0	0	0	0	118,472		100% \ 100%
Interest Rate Swap - 73338CM - Receive: Floating 3 Month Libor +53.8 BPS Pay: Fixed	694308GE1 - PACIFIC GAS & ELEC CO CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	03/01/2034	0	5,000,000	7766 / 6.05	0	0	(261,210)	0		(1,253,975)	0	0	0	0	112,276		100% \ 100%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	0	7,428,668	4805 / 5.62	0	0	(379,715)	0		(1,077,622)	0	0	0	0	105,778		100% \ 100%
Interest Rate Swap - 101469CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	1,183,349	1675 / .8775	0	0	(6,108)	0		6,167	0	0	0	0	11,052		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/13/2007	12/05/2017	0	5,637,952	1.145 / 6.4	0	0	(294,071)	0		(803,373)	0	0	0	0	55,885		100% \ 99%
Interest Rate Swap - 70676CM - Receive: Floating 3 Month Libor +346.5 BPS Pay: Fixed	852060AT9 - SPRINT CAPITAL CORP COMPANY GUARNT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/26/2006	03/15/2032	0	5,000,000	3.7079 / 8.75	0	0	(247,856)	0		(1,026,154)	0	0	0	0	106,674		100% \ 100%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/08/2008	06/15/2018	0	21,168,000	1.5654 / 5.25	0	0	(768,265)	0		(1,443,765)	0	0	0	0	223,445		100% \ 100%
Interest Rate Swap - 78560CM - Receive: Floating 3 Month Libor +68.4 BPS Pay: Fixed	25243YAM1 - DIAGEO CAPITAL PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2007	10/23/2017	0	8,000,000	.9226 / 5.75	0	0	(382,222)	0		(1,139,602)	0	0	0	0	78,096		100% \ 100%
Interest Rate Swap - 73286PR - Receive: Floating 3 Month Libor +61 BPS Pay: Fixed	G8124#AF0 - SIG PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2006	11/01/2016	0	26,680,000	.8489 / 6	0	0	(1,361,179)	0		(3,430,635)	0	0	0	0	224,652		100% \ 100%
Interest Rate Swap - 101470CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	5,321,442	1675 / .8775	0	0	(27,469)	0		27,731	0	0	0	0	49,701		100% \ 100%
Interest Rate Swap - 69080PR - Receive: Floating 3 Month Libor +76.5 BPS Pay: Fixed	012348A@7 - Albany Intl Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/25/2005	10/25/2017	0	10,000,000	1.0034 / 5.34	0	0	(428,547)	0		(995,208)	0	0	0	0	97,688		100% \ 100%
Interest Rate Swap - 81958PR - Receive: Floating 3 Month Libor +180.8 BPS Pay: Fixed	707886B#3 - Penn West Petroleum Ltd. Series F Senior Guaranteed NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/30/2008	05/29/2018	0	35,150,000	2.0451 / 6.3	0	0	(1,471,683)	0		(4,448,771)	0	0	0	0	369,129		100% \ 100%
Interest Rate Swap - 77307PR - Receive: Floating 3 Month Libor +44.8 BPS Pay: Fixed	44565#AE1 - JB Hunt Transport Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/17/2007	07/26/2014	0	2,525,000	.6856 / 6.08	0	0	(135,027)	0		(76,837)	0	0	0	0	9,531		100% \ 100%
Interest Rate Swap - 66456CM - Receive: Floating 3 Month Libor +368.3 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2004	02/15/2021	0	1,493,750	3.9231 / 8.75	0	0	(70,754)	0		(248,956)	0	0	0	0	19,934		100% \ 100%
Interest Rate Swap - 77116PR - Receive: Floating 3 Month Libor +55.6 BPS Pay: Fixed	Q8277*AL5 - Santos Finance Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/29/2007	08/02/2019	0	25,000,000	.798 / 6.3	0	0	(1,364,148)	0		(4,999,781)	0	0	0	0	295,506		100% \ 100%
Interest Rate Swap - 75379CM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - VERIZON COMMUNICATIONS CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/03/2007	04/01/2037	0	7,000,000	1.0484 / 6.25	0	0	(360,960)	0		(1,762,133)	0	0	0	0	168,774		100% \ 100%
Interest Rate Swap - 65702CM - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/24/2004	12/01/2032	0	10,900,000	1.0076 / 6.25	0	0	(565,556)	0		(2,629,184)	0	0	0	0	237,055		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 77059PR - Receive: Floating 3 Month Libor +60.8 BPS Pay: Fixed	C7208#AD0 - Pengrowth Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2007	07/24/2017	0	13,200,000	8459 / 6.35	0	0	(720,129)	0		(2,131,264)	0	0	0	0	124,608		100% \ 100%
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232A04 - CHUBB CORPORATION CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	05/11/2037	0	17,000,000	8374 / 6	0	0	(869,330)	0		(4,165,226)	0	0	0	0	410,849		100% \ 100%
Interest Rate Swap - 77265PR - Receive: Floating 3 Month Libor +60.3 BPS Pay: Fixed	N5224#AG5 - Lekkerland Finance B.V. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	08/16/2019	0	22,700,000	841 / 6.46	0	0	(1,264,326)	0		(4,690,316)	0	0	0	0	269,221		100% \ 100%
Interest Rate Swap - 65729CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	07/15/2033	0	10,000,000	1.6936 / 6.875	0	0	(512,429)	0		(2,334,952)	0	0	0	0	221,022		100% \ 100%
Interest Rate Swap - 75778CM - Receive: Floating 3 Month Libor +74 BPS Pay: Fixed	32055RAR8 - FIRST INDUSTRIAL LP CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2007	05/15/2017	0	6,000,000	9806 / 5.95	0	0	(295,201)	0		(829,248)	0	0	0	0	55,103		100% \ 100%
Interest Rate Swap - 68469CM - Receive: Floating 3 Month Libor +188.8 BPS Pay: Fixed	460377AB0 - ARCELORMITTAL USA INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2005	04/15/2014	0	5,000,000	2.1311 / 6.5	0	0	(215,286)	0		(62,922)	0	0	0	0	13,470		100% \ 100%
Interest Rate Swap - 74600PR - Receive: Floating 1 Month Libor +33.5 BPS Pay: Fixed	706107004 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2007	05/10/2017	0	60,000,000	5048 / 5.67	0	0	(3,082,107)	0		(8,695,208)	0	0	0	0	549,927		100% \ 100%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	0	6,662,669	687 / 5.53	0	0	(320,493)	0		(872,662)	0	0	0	0	61,698		100% \ 100%
Interest Rate Swap - 74861PR - Receive: Floating 3 Month Libor +44.8 BPS Pay: Fixed	L7919*AC6 - Reluxco Int Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	03/27/2019	0	19,675,000	6939 / 5.71	0	0	(978,570)	0		(3,366,418)	0	0	0	0	225,174		100% \ 100%
Interest Rate Swap - 101472CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	52,241,602	1675 / .8775	0	0	(269,666)	0		272,235	0	0	0	0	487,924		100% \ 100%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	0	20,864,067	689 / 6.08	0	0	(1,117,948)	0		(2,576,153)	0	0	0	0	168,107		100% \ 99%
Interest Rate Swap - 90399PR - Receive: Floating 1 Month Libor +166.8 BPS Pay: Fixed	25389JB*6 - Digital Realty Trust LP Series D Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2010	01/20/2015	0	3,000,000	1.8343 / 4.57	0	0	(80,581)	0		(83,051)	0	0	0	0	15,398		100% \ 98%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 80114PR - Receive: Floating 3 Month Libor +173 BPS Pay: Fixed	12542RB88 - CHS Inc. Senior Series J Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/18/2008	02/08/2018	0	25,000,000	1.9687 / 5.78	0	0	(936,612)	0		(1,595,689)	0	0	0	0	253,255		100% \ 100%
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2007	05/15/2037	0	10,000,000	.7726 / 6	0	0	(518,091)	0		(2,559,379)	0	0	0	0	241,732		100% \ 100%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/07/2007	09/05/2017	0	12,213,378	.6975 / 6.21	0	0	(669,248)	0		(1,916,034)	0	0	0	0	117,148		100% \ 99%
Interest Rate Swap - 101473CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/27/2017	0	1,771,394	1675 / .8775	0	0	(9,144)	0		9,231	0	0	0	0	16,544		100% \ 100%
Interest Rate Swap - 81429PR - Receive: Floating 3 Month Libor +303.3 BPS Pay: Fixed	76169#AF0 - Reyes Holdings, LLC Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2008	04/30/2017	0	48,000,000	3.2684 / 6.95	0	0	(1,726,133)	0		(2,743,549)	0	0	0	0	438,178		100% \ 100%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2006	04/05/2017	0	12,125,514	.8875 / 5.73	0	0	(582,872)	0		(1,544,789)	0	0	0	0	109,524		100% \ 99%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2007	10/15/2027	0	12,109,052	.6128 / 6.03	0	0	(652,012)	0		(2,389,128)	0	0	0	0	224,837		100% \ 100%
Interest Rate Swap - 101619CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2013	05/01/2023	0	1,200,000	.1688 / 1.81	0	0	(13,007)	0		101,353	0	0	0	0	18,333		100% \ 100%
Interest Rate Swap - 77619PR - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	00760HC89 - Aegis Group Plc Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/06/2007	09/17/2017	0	24,650,000	1.0439 / 6.29	0	0	(1,281,527)	0		(3,840,961)	0	0	0	0	237,472		100% \ 100%
Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/25/2007	01/01/2031	0	22,200,000	.902 / 6.191	0	0	(1,164,612)	0		(5,092,323)	0	0	0	0	457,701		100% \ 100%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(50,137,186)	0	XXX	(165,393,431)	0	0	0	0	17,314,558	XXX	XXX
Currency Swap - 92521PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2010	07/26/2019	0	11,612,111	4.445 / 4.095	0	0	25,700	(791,244)		(1,274,569)	0	(535,597)	0	0	137,027		100% \ 100%
Currency Swap - 98593PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AB7 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2012	06/04/2020	0	22,032,979	4.728 / 4.04	0	0	98,758	(2,489,833)		(3,396,809)	0	(1,058,936)	0	0	279,294		100% \ 100%
Currency Swap - 95503PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	23,338	94,509		(220,514)	0	(203,374)	0	0	65,938		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 100285PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	50,680,128	5.09 / 4.725	0	0	165,768	(3,202,703)		(7,688,923)	0	(2,326,750)	0	0	756,674		100% \ 100%
Currency Swap - 94760PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	4,826,029	5.71 / 5.82	0	0	4,817	(77,868)		(144,659)	0	(91,191)	0	0	65,141		100% \ 100%
Currency Swap - 101216PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	2,374,299	5.999 / 6.3	0	0	(5,346)	80,447		36,797	0	80,447	0	0	52,423		100% \ 100%
Currency Swap - 101528PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	0	37,547,493	4.07 / 4.6	0	0	(121,573)	1,731,602		980,883	0	1,731,602	0	0	577,416		100% \ 100%
Currency Swap - 97162PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2011	12/15/2021	0	29,676,193	4.937 / 4.77	0	0	43,967	(1,301,706)		(3,895,385)	0	(1,337,677)	0	0	418,555		100% \ 100%
Currency Swap - 73029PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	0	3,615,600	5.75 / 5.03	0	0	10,844	(484,758)		(491,301)	0	(177,060)	0	0	28,890		100% \ 100%
Currency Swap - 93437PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	6,530,337	5.52 / 5.464	0	0	24,500	80,049		(349,569)	0	(278,534)	0	0	85,270		100% \ 100%
Currency Swap - 99149PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	307	(925,969)		(1,611,177)	0	(376,333)	0	0	114,136		100% \ 100%
Currency Swap - 93669PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	1,998,911	4.48 / 4.96	0	0	(9,179)	108,176		103,894	0	126,846	0	0	26,321		100% \ 100%
Currency Swap - 95575PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	57,919,649	5.352 / 5.1045	0	0	315,910	1,398,768		(3,459,342)	0	(2,440,665)	0	0	896,131		100% \ 100%
Currency Swap - 97313PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(122,643)	533,974		363,193	0	588,068	0	0	59,504		100% \ 100%
Currency Swap - 100284PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	13,000,000	5.09 / 4.725	0	0	42,521	(821,528)		(1,972,292)	0	(596,836)	0	0	194,095		100% \ 100%
Currency Swap - 93860PR - Receive: Fixed USD Pay: Fixed CAD	564905D@3 - Maple Leaf Food Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	01/04/2021	0	20,500,000	5.738 / 5.91	(24,630)	0	(11,095)	1,205,882		1,679,692	0	1,294,413	0	0	271,398		100% \ 100%
Currency Swap - 90484PR - Receive: Fixed USD Pay: Fixed GBP	G0754#AA5 - Babcock International plc Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2010	01/21/2017	0	42,213,285	4.9225 / 4.995	0	0	71,017	(534,247)		(53,198)	0	(794,919)	0	0	369,001		100% \ 100%
Currency Swap - 99978PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AC6 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2012	10/11/2022	0	14,400,000	3.8325 / 3.76	0	0	21,125	(506,700)		(445,795)	0	(277,200)	0	0	213,338		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 101995PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\D1 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	3,744,515	6.195 / 6.3	0	0	(2,146)	79,296		89,353	0	79,296	0	0	82,677		100% \ 100%
Currency Swap - 99334PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	5,583,510	5.054 / 4.55	0	0	10,068	(651,108)		(1,062,491)	0	(269,221)	0	0	77,097		100% \ 100%
Currency Swap - 95490PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2011	07/08/2019	0	1,591,497	4.934 / 5.44	(7,881)	0	(2,959)	150,537		177,906	0	96,672	0	0	18,698		100% \ 100%
Currency Swap - 92516PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	20,057,283	4.445 / 4.095	0	0	44,391	(1,366,694)		(2,201,529)	0	(925,123)	0	0	236,682		100% \ 100%
Currency Swap - 73074PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2021	0	5,303,064	6.323 / 5.015	0	0	65,514	(436,993)		(505,702)	0	(247,865)	0	0	73,211		100% \ 100%
Currency Swap - 73075PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2021	0	19,711,385	6.323 / 5.015	0	0	243,516	(1,624,292)		(1,879,685)	0	(921,310)	0	0	272,125		100% \ 100%
Currency Swap - 94758PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	1,096,472	5.71 / 5.82	0	0	1,094	(17,692)		(32,867)	0	(20,719)	0	0	14,800		100% \ 100%
Currency Swap - 97226PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2021	0	9,803,922	4.08 / 2.44	0	0	157,183	(502,652)		(752,970)	0	(292,736)	0	0	138,392		100% \ 100%
Currency Swap - 94757PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	7,966,852	5.71 / 5.82	0	0	7,952	(128,545)		(238,805)	0	(150,539)	0	0	107,535		100% \ 100%
Currency Swap - 78740PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2007	12/16/2017	0	8,295,926	6.49 / 6	0	0	82,206	385,229		455,442	0	(341,597)	0	0	82,540		100% \ 100%
Currency Swap - 103558PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	0	68,915,143	3.84 / 3.29	0	0	65,779	(1,087,198)		(1,956,034)	0	(1,087,198)	0	0	754,378		100% \ 100%
Currency Swap - 98096PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	4,775,526	6.22 / 5.92	0	0	14,630	(228,426)		(661,224)	0	(216,079)	0	0	68,862		100% \ 100%
Currency Swap - 87434PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2009	05/04/2016	0	8,201,203	6.935 / 6.385	0	0	(44,023)	(984,144)		(819,140)	0	616,231	0	0	62,782		100% \ 100%
Currency Swap - 103884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	5,097	(68,456)		(103,439)	0	(68,456)	0	0	89,803		100% \ 100%
Currency Swap - 93671PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	46,078,262	4.48 / 4.96	0	0	(211,586)	2,493,647		2,394,929	0	2,924,026	0	0	606,743		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 97227PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2011	12/20/2021	0	19,607,843	4.08 / 2.44	0	0	314,365	(1,005,304)		(1,505,940)	0	(585,473)	0	0	276,784		100% \ 100%
Currency Swap - 102743PR - Receive: Fixed USD Pay: Fixed EUR	G0977*AD4 - Belron Finance Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2013	08/05/2020	0	8,122,888	4.1575 / 3.04	0	0	36,814	(343,472)		(343,942)	0	(343,472)	0	0	104,315		100% \ 100%
Currency Swap - 101389PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AB3 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2013	03/22/2023	0	7,545,235	3.865 / 3.1125	0	0	41,210	(483,012)		(823,594)	0	(483,012)	0	0	114,590		100% \ 100%
Currency Swap - 103270PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2013	09/30/2020	0	5,262,599	3.93 / 3.73	0	0	2,265	(176,339)		(123,408)	0	(176,339)	0	0	68,363		100% \ 100%
Currency Swap - 98598PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AA9 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2012	06/04/2018	0	12,318,408	4.315 / 3.62	0	0	59,147	(1,392,040)		(1,560,896)	0	(592,040)	0	0	129,598		100% \ 100%
Currency Swap - 95576PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/15/2011	07/28/2023	0	9,534,099	5.352 / 5.1045	0	0	52,002	230,250		(569,439)	0	(401,756)	0	0	147,511		100% \ 100%
Currency Swap - 73005PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2004	04/30/2014	0	452,143	5.04 / 1.7225	0	0	13,890	4,753		9,482	0	96,448	0	0	1,305		100% \ 100%
Currency Swap - 87436PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2009	05/04/2016	0	27,572,169	6.935 / 6.385	0	0	(148,005)	(3,308,660)		(2,753,920)	0	2,071,748	0	0	211,071		100% \ 100%
Currency Swap - 73009PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/29/2003	06/16/2023	0	21,388,286	7.38 / 7.8	0	0	(718,602)	(6,451,714)		(9,274,586)	0	1,867,743	0	0	328,915		100% \ 100%
Currency Swap - 102135PR - Receive: Fixed USD Pay: Fixed EUR	G1562*AA9 - Brammer Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/12/2013	07/03/2023	0	6,053,537	4.27 / 3.36	0	0	32,784	(224,154)		(417,632)	0	(224,154)	0	0	93,331		100% \ 100%
Currency Swap - 98301PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2012	05/16/2022	0	4,317,888	3.657 / 4.225	0	0	(21,273)	245,866		154,054	0	273,186	0	0	62,484		100% \ 100%
Currency Swap - 99573PR - Receive: Fixed USD Pay: Fixed EUR	G8646@AA2 - Synergy Health plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/11/2012	09/13/2019	0	3,477,974	4.12 / 3.641	0	0	14,552	(266,011)		(389,735)	0	(161,671)	0	0	41,524		100% \ 100%
Currency Swap - 73010PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/29/2003	06/16/2023	0	3,195,951	7.38 / 7.8	0	0	(107,377)	(964,049)		(1,385,858)	0	279,088	0	0	49,148		100% \ 100%
Currency Swap - 78380PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2007	09/28/2017	0	1,879,116	6.1275 / 2.59	0	0	53,169	(183,165)		(88,272)	0	444,583	0	0	18,175		100% \ 100%
Currency Swap - 94983PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	51,871,741	5.808 / 5.834	0	0	364,196	3,902,565		(2,413,696)	0	(2,071,388)	0	0	911,433		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 95900PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AK5 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/15/2011	08/17/2021	0	6,899,128	4.56 / 4.81	0	0	10,817	311,250		(318,662)	0	(284,475)	0	0	95,279		100% \ 100%
Currency Swap - 99338PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2021	0	1,530,160	5.054 / 4.55	0	0	2,759	(178,436)		(291,171)	0	(73,780)	0	0	21,128		100% \ 100%
Currency Swap - 94982PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	5,575,687	5.808 / 5.834	0	0	39,147	419,486		(259,448)	0	(222,653)	0	0	97,970		100% \ 100%
Currency Swap - 93668PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/03/2010	12/07/2020	0	1,589,514	4.48 / 4.96	0	0	(7,299)	86,021		82,615	0	100,867	0	0	20,930		100% \ 100%
Currency Swap - 96527PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AF8 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/13/2011	10/18/2021	0	15,700,000	4.371 / 4.47	0	0	(15,413)	(863,000)		(1,203,643)	0	(308,000)	0	0	219,216		100% \ 100%
Currency Swap - 87435PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/01/2009	05/04/2016	0	5,367,413	6.935 / 6.385	0	0	(28,812)	(644,090)		(536,099)	0	403,303	0	0	41,089		100% \ 100%
Currency Swap - 92824PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/11/2020	0	33,534,249	5.205 / 4.825	0	0	127,410	(1,338,839)		(3,125,326)	0	(1,505,878)	0	0	431,176		100% \ 100%
Currency Swap - 73017PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2005	02/09/2017	0	2,932,000	5.01 / 4.15	0	0	22,432	(185,286)		(169,318)	0	(134,610)	0	0	25,843		100% \ 100%
Currency Swap - 73031PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/25/2004	07/20/2016	0	1,080,600	5.75 / 5.03	0	0	3,241	(144,880)		(146,833)	0	(52,918)	0	0	8,634		100% \ 100%
Currency Swap - 103271PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2013	09/30/2020	0	14,990,598	3.93 / 3.73	0	0	6,451	(502,306)		(351,530)	0	(502,306)	0	0	194,734		100% \ 100%
Currency Swap - 73055PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AA6 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/09/2005	12/16/2015	0	8,166,667	7.08 / 5.5	0	0	69,773	(1,451,154)		(1,391,543)	0	(415,313)	0	0	57,162		100% \ 100%
Currency Swap - 99574PR - Receive: Fixed USD Pay: Fixed EUR	G8646@AA2 - Synergy Health plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/11/2012	09/13/2019	0	13,701,112	4.12 / 3.641	0	0	57,327	(1,047,921)		(1,535,318)	0	(636,888)	0	0	163,578		100% \ 100%
Currency Swap - 99323PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2012	08/16/2024	0	13,325,434	3.589 / 3.57	0	0	5,610	(751,303)		(1,138,465)	0	(261,766)	0	0	217,192		100% \ 100%
Currency Swap - 73023PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2005	02/09/2017	0	5,484,000	5.01 / 4.15	0	0	41,957	(346,558)		(316,692)	0	(251,773)	0	0	48,336		100% \ 100%
Currency Swap - 95508PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	10,180,477	5.518 / 5.34	0	0	49,455	200,270		(467,281)	0	(430,962)	0	0	139,726		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 78741PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2007	12/16/2017	0	28,256,440	6.49 / 6	0	0	279,998	1,312,116		1,551,264	0	(1,163,500)	0	0	281,137		100% \ 100%
Currency Swap - 102425PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	(1,631)	29,013		24,643	0	29,013	0	0	44,485		100% \ 100%
Currency Swap - 103708PR - Receive: Fixed USD Pay: Fixed GBP	G4488*AB2 - Orbit Treasury Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2013	11/14/2033	0	20,693,560	4.68 / 4.22	0	0	12,192	(644,137)		(1,096,595)	0	(644,137)	0	0	461,227		100% \ 100%
Currency Swap - 99151PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	80	(240,075)		(417,727)	0	(97,571)	0	0	29,592		100% \ 100%
Currency Swap - 95506PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	23,338	94,509		(220,514)	0	(203,374)	0	0	65,938		100% \ 100%
Currency Swap - 73004PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	0	379,429	5.04 / 1.7225	0	0	11,656	3,989		7,957	0	80,937	0	0	1,095		100% \ 100%
Currency Swap - 101217PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	(3,145)	47,322		21,645	0	47,322	0	0	30,837		100% \ 100%
Currency Swap - 84622PR - Receive: Fixed USD Pay: Fixed EUR	N1831@AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2008	10/20/2016	0	7,379,723	7.1 / 7.02	0	0	15,479	(188,393)		(277,919)	0	(326,804)	0	0	61,785		100% \ 100%
Currency Swap - 101319PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	5,618,759	4.729 / 4	0	0	31,319	(336,693)		(641,565)	0	(336,693)	0	0	85,233		100% \ 100%
Currency Swap - 92958PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. Euro Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	7,901,365	5.3275 / 4.7	0	0	35,836	(671,305)		(1,076,393)	0	(370,182)	0	0	116,341		100% \ 100%
Currency Swap - 102021PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	975,938	3.7 / 3.18	0	0	2,975	(86,814)		(71,912)	0	(86,814)	0	0	16,902		100% \ 100%
Currency Swap - 99158PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	80	(240,075)		(417,727)	0	(97,571)	0	0	29,592		100% \ 100%
Currency Swap - 103618PR - Receive: Fixed USD Pay: Fixed EUR	D8415@AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	0	13,527,604	6.6 / 6.25	0	0	6,242	(107,865)		(215,684)	0	(107,865)	0	0	132,474		100% \ 100%
Currency Swap - 72998PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	21,944,151	5.755 / 6.6	0	0	(695,244)	(6,103,056)		(8,751,372)	0	1,881,645	0	0	337,464		100% \ 100%
Currency Swap - 95502PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	23,338	94,509		(220,514)	0	(203,374)	0	0	65,938		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 93887PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	7,121,215	4.48 / 4.96	0	0	(32,700)	385,383		370,127	0	451,897	0	0	93,770		100% \ 100%
Currency Swap - 103461PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	5,101,946	4.645 / 4.92	0	0	(3,157)	134,451		82,478	0	134,451	0	0	87,543		100% \ 100%
Currency Swap - 97824PR - Receive: Fixed USD Pay: Fixed EUR	G5390#AA4 - Lavendon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2012	07/01/2019	0	3,226,394	5.105 / 4.89	0	0	7,417	(154,327)		(306,713)	0	(145,985)	0	0	37,842		100% \ 100%
Currency Swap - 99755PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2021	0	7,540,000	3.89 / 3.52	0	0	25,721	(491,980)		(989,300)	0	(346,834)	0	0	104,861		100% \ 100%
Currency Swap - 99336PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	3,467,151	5.054 / 4.55	0	0	6,252	(404,314)		(659,767)	0	(167,176)	0	0	47,874		100% \ 100%
Currency Swap - 96889PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	29,708,705	4.224 / 4.01	0	0	124,335	(490,944)		(2,830,564)	0	(1,304,071)	0	0	466,886		100% \ 100%
Currency Swap - 94860PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	18,424	(17,325)		(254,726)	0	(84,700)	0	0	94,434		100% \ 100%
Currency Swap - 96875PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	6,589,940	5.283 / 5.07	0	0	30,075	(108,901)		(590,715)	0	(289,267)	0	0	118,248		100% \ 100%
Currency Swap - 102742PR - Receive: Fixed USD Pay: Fixed EUR	G0977*AD4 - Belron Finance Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2013	08/05/2020	0	5,297,443	4.1575 / 3.04	0	0	24,008	(223,999)		(224,306)	0	(223,999)	0	0	68,030		100% \ 100%
Currency Swap - 98094PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	1,868,684	6.22 / 5.92	0	0	5,725	(89,384)		(258,740)	0	(84,553)	0	0	26,946		100% \ 100%
Currency Swap - 102623PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,299,911	4.73 / 4.12	0	0	7,979	(260,768)		(235,025)	0	(260,768)	0	0	62,980		100% \ 100%
Currency Swap - 94862PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	9,840	(9,253)		(136,047)	0	(45,238)	0	0	50,436		100% \ 100%
Currency Swap - 94762PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	74,034,741	5.71 / 5.82	0	0	73,895	(1,194,548)		(2,219,177)	0	(1,398,939)	0	0	999,307		100% \ 100%
Currency Swap - 73012PR - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2003	08/20/2015	0	4,163,380	5.97 / 5.89	0	0	11,256	(143,000)		(127,826)	0	(80,080)	0	0	26,635		100% \ 100%
Currency Swap - 93666PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	1,988,808	4.48 / 4.96	0	0	(9,132)	107,630		103,369	0	126,205	0	0	26,188		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 102578PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	19,840,278	4.8455 / 4.3	0	0	34,372	(1,539,977)		(1,189,722)	0	(1,539,977)	0	0	306,796		100% \ 100%
Currency Swap - 72999PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	4,619,821	5.755 / 6.6	0	0	(146,367)	(1,284,854)		(1,842,394)	0	396,136	0	0	71,045		100% \ 100%
Currency Swap - 102424PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	(1,631)	29,013		24,643	0	29,013	0	0	44,485		100% \ 100%
Currency Swap - 95578PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	21,022,687	5.352 / 5.1045	0	0	114,664	507,701		(1,255,613)	0	(885,871)	0	0	325,262		100% \ 100%
Currency Swap - 94755PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	2,138,242	5.71 / 5.82	0	0	2,134	(34,500)		(64,093)	0	(40,404)	0	0	28,862		100% \ 100%
Currency Swap - 97315PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	11,543,709	5.153 / 8.36	0	0	(337,047)	1,467,459		998,120	0	1,616,119	0	0	163,527		100% \ 100%
Currency Swap - 96878PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	1,926,290	5.283 / 5.07	0	0	8,791	(31,832)		(172,666)	0	(84,555)	0	0	34,565		100% \ 100%
Currency Swap - 99757PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2021	0	1,220,000	3.89 / 3.52	0	0	4,162	(79,604)		(160,069)	0	(56,119)	0	0	16,967		100% \ 100%
Currency Swap - 103888PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	0	1,463,267	4.57 / 3.46	0	0	1,263	(19,259)		(27,974)	0	(19,259)	0	0	20,596		100% \ 100%
Currency Swap - 93807PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2010	12/16/2019	0	2,993,883	4.334 / 4.38	0	0	(2,678)	(154,541)		(161,299)	0	(58,547)	0	0	36,544		100% \ 100%
Currency Swap - 103463PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	6,331,494	4.645 / 4.92	0	0	(3,918)	166,853		102,354	0	166,853	0	0	108,640		100% \ 100%
Currency Swap - 99809PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2022	0	1,400,000	3.995 / 3.61	0	0	4,976	(91,349)		(197,622)	0	(64,399)	0	0	20,690		100% \ 100%
Currency Swap - 73007PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	0	1,171,571	5.04 / 1.7225	0	0	35,992	12,317		24,570	0	249,910	0	0	3,382		100% \ 100%
Currency Swap - 73028PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	0	1,602,000	5.75 / 5.03	0	0	4,805	(214,787)		(217,682)	0	(78,452)	0	0	12,800		100% \ 100%
Currency Swap - 101998PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	(1,263)	46,644		52,560	0	46,644	0	0	48,633		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 92964PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/31/2010	09/02/2016	0	7,887,404	6.325 / 5.9	0	0	22,985	(670,119)		(744,972)	0	(369,528)	0	0	64,465		100% \ 100%
Currency Swap - 98623PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/04/2012	06/06/2022	0	3,210,693	4.21 / 6.78	0	0	(85,919)	258,373		170,889	0	473,519	0	0	46,618		100% \ 100%
Currency Swap - 103886PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	5,097	(68,456)		(103,439)	0	(68,456)	0	0	89,803		100% \ 100%
Currency Swap - 100496PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	(8,467)	178,423		76,959	0	152,137	0	0	54,009		100% \ 100%
Currency Swap - 98658PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/06/2012	07/31/2023	0	57,180,000	4.23 / 4.22	0	0	(61,574)	(4,079,530)		(5,794,183)	0	(1,139,162)	0	0	885,059		100% \ 100%
Currency Swap - 95579PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/15/2011	07/28/2023	0	72,459,149	5.352 / 5.1045	0	0	395,213	1,749,899		(4,327,737)	0	(3,053,342)	0	0	1,121,085		100% \ 100%
Currency Swap - 102744PR - Receive: Fixed USD Pay: Fixed EUR	G0977*AD4 - Belron Finance Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/01/2013	08/05/2020	0	81,228,879	4.1575 / 3.04	0	0	368,136	(3,434,716)		(3,439,415)	0	(3,434,716)	0	0	1,043,149		100% \ 100%
Currency Swap - 99325PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	1,715	(229,683)		(348,044)	0	(80,025)	0	0	66,398		100% \ 100%
Currency Swap - 94980PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/04/2011	05/06/2026	0	2,269,126	5.808 / 5.834	0	0	15,932	170,717		(105,587)	0	(90,613)	0	0	39,871		100% \ 100%
Currency Swap - 103662PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/22/2013	11/01/2021	0	8,060,000	4.6475 / 3.88	0	0	10,482	585		(237,409)	0	585	0	0	112,811		100% \ 100%
Currency Swap - 78738PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/31/2007	12/16/2017	0	28,809,500	6.49 / 6	0	0	285,478	1,337,798		1,581,626	0	(1,186,274)	0	0	286,639		100% \ 100%
Currency Swap - 90483PR - Receive: Fixed USD Pay: Fixed GBP	G0754#AA5 - Babcock International plc Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/19/2010	01/21/2017	0	5,222,157	4.9225 / 4.995	0	0	8,785	(66,091)		(6,581)	0	(98,339)	0	0	45,649		100% \ 100%
Currency Swap - 99156PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	71	(214,065)		(372,466)	0	(87,000)	0	0	26,386		100% \ 100%
Currency Swap - 101320PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/11/2013	03/14/2023	0	48,525,561	4.729 / 4	0	0	270,480	(2,907,801)		(5,540,779)	0	(2,907,801)	0	0	736,099		100% \ 100%
Currency Swap - 98592PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AB7 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/01/2012	06/04/2020	0	3,520,516	4.728 / 4.04	0	0	15,780	(397,835)		(542,755)	0	(169,201)	0	0	44,627		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 92155PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2010	06/30/2017	0	14,665,605	4.986 / 4.32	0	0	59,347	(1,790,207)		(1,934,182)	0	(710,589)	0	0	137,184		100% \ 100%
Currency Swap - 100282PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	32,709	(631,944)		(1,517,148)	0	(459,105)	0	0	149,304		100% \ 100%
Currency Swap - 95507PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	1,601,741	5.518 / 5.34	0	0	7,781	31,509		(73,516)	0	(67,805)	0	0	21,984		100% \ 100%
Currency Swap - 98474PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/29/2012	05/31/2022	0	12,666,608	3.691 / 1.676	0	0	285,112	3,088,770		3,212,403	0	2,064,776	0	0	183,739		100% \ 100%
Currency Swap - 92825PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/13/2018	0	4,800,241	4.705 / 4.395	0	0	14,878	(191,647)		(316,153)	0	(215,558)	0	0	51,579		100% \ 100%
Currency Swap - 98660PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/06/2012	07/31/2023	0	30,000,000	4.23 / 4.22	0	0	(32,305)	(2,140,362)		(3,039,970)	0	(597,671)	0	0	464,354		100% \ 100%
Currency Swap - 73020PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2005	02/09/2017	0	3,596,000	5.01 / 4.15	0	0	27,512	(227,247)		(207,663)	0	(165,094)	0	0	31,695		100% \ 100%
Currency Swap - 101219PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	(3,145)	47,322		21,645	0	47,322	0	0	30,837		100% \ 100%
Currency Swap - 92153PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2010	06/30/2017	0	2,933,121	4.986 / 4.32	0	0	11,869	(358,041)		(386,836)	0	(142,118)	0	0	27,437		100% \ 100%
Currency Swap - 99421PR - Receive: Fixed USD Pay: Fixed GBP	14214XB*0 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/28/2012	08/30/2022	0	27,650,000	4.274 / 4.19	0	0	55,362	(1,335,250)		(1,670,649)	0	(539,000)	0	0	406,934		100% \ 100%
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AR9 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	3,161	(62,141)		(157,698)	0	(42,438)	0	0	41,489		100% \ 100%
Currency Swap - 94987PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2021	0	1,527,801	5.573 / 5.736	0	0	8,447	114,944		7,199	0	(61,010)	0	0	20,709		100% \ 100%
Currency Swap - 93806PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2010	12/16/2019	0	988,080	4.334 / 4.38	0	0	(884)	(51,004)		(53,234)	0	(19,322)	0	0	12,061		100% \ 100%
Currency Swap - 72997PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/09/2003	06/16/2023	0	31,183,794	5.755 / 6.6	0	0	(987,979)	(8,672,763)		(12,436,160)	0	2,673,916	0	0	479,554		100% \ 100%
Currency Swap - 94979PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	9,214,059	5.808 / 5.834	0	0	64,693	693,219		(428,749)	0	(367,944)	0	0	161,899		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 97311PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2012	01/10/2022	0	1,525,600	5.153 / 8.36	0	0	(44,544)	193,937		131,910	0	213,584	0	0	21,611		100% \ 100%
Currency Swap - 94761PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/12/2011	04/14/2021	0	2,781,477	5.71 / 5.82	0	0	2,776	(44,879)		(83,374)	0	(52,558)	0	0	37,544		100% \ 100%
Currency Swap - 98476PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/29/2012	05/31/2022	0	23,064,318	3.691 / 1.676	0	0	519,153	5,624,266		5,849,386	0	3,759,701	0	0	334,565		100% \ 100%
Currency Swap - 92148PR - Receive: Fixed USD Pay: Fixed EUR	617323A*1 - Morgan Crucible Company plc Euro Series A Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2010	06/30/2015	0	11,898,694	4.244 / 3.65	0	0	44,406	(1,452,455)		(1,443,769)	0	(576,525)	0	0	72,864		100% \ 100%
Currency Swap - 99160PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	10,827,888	4.01 / 3.68	0	0	427	(1,287,213)		(2,239,738)	0	(523,150)	0	0	158,664		100% \ 100%
Currency Swap - 93440PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2010	10/26/2017	0	8,049,747	4.6225 / 4.798	0	0	8,433	98,674		(112,752)	0	(343,340)	0	0	78,664		100% \ 100%
Currency Swap - 101316PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2013	03/14/2023	0	5,054,260	4.729 / 4	0	0	28,172	(302,867)		(577,109)	0	(302,867)	0	0	76,670		100% \ 100%
Currency Swap - 98298PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/15/2012	05/16/2022	0	16,103,065	3.657 / 4.225	0	0	(79,336)	916,927		574,528	0	1,018,815	0	0	233,027		100% \ 100%
Currency Swap - 93859PR - Receive: Fixed USD Pay: Fixed CAD	564905D@3 - Maple Leaf Food Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2010	01/04/2021	0	14,350,000	5.738 / 5.91	(17,241)	0	(7,766)	844,118		1,175,785	0	906,089	0	0	189,978		100% \ 100%
Currency Swap - 92147PR - Receive: Fixed USD Pay: Fixed EUR	617323A*1 - Morgan Crucible Company plc Euro Series A Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2010	06/30/2015	0	9,728,185	4.244 / 3.65	0	0	36,305	(1,187,504)		(1,180,402)	0	(471,357)	0	0	59,573		100% \ 100%
Currency Swap - 97312PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(122,643)	533,974		363,193	0	588,068	0	0	59,504		100% \ 100%
Currency Swap - 96877PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/15/2011	11/17/2026	0	18,908,059	5.283 / 5.07	0	0	86,291	(312,461)		(1,694,897)	0	(829,974)	0	0	339,280		100% \ 100%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D@7 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/03/2012	07/08/2024	0	5,051,718	4.61 / 4.21	0	0	11,484	(472,696)		(752,332)	0	(238,553)	0	0	81,931		100% \ 100%
Currency Swap - 102625PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2013	07/26/2028	0	7,668,619	4.73 / 4.12	0	0	18,542	(605,996)		(546,171)	0	(605,996)	0	0	146,358		100% \ 100%
Currency Swap - 94981PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2026	0	11,529,387	5.808 / 5.834	0	0	80,949	867,412		(536,485)	0	(460,402)	0	0	202,582		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 99808PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2022	0	14,942,625	3.995 / 3.61	0	0	53,105	(974,996)		(2,109,316)	0	(687,349)	0	0	220,835		100% \ 100%
Currency Swap - 100354PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AE8 - MITIE Treasury Management Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2012	12/16/2024	0	22,138,770	4.202 / 4.04	0	0	46,631	(636,662)		(1,019,000)	0	(423,524)	0	0	366,456		100% \ 100%
Currency Swap - 103907PR - Receive: Fixed USD Pay: Fixed SGD	Q9103#AD7 - Toll Finance Pty Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2013	12/04/2020	0	34,758,667	3.775 / 3.29	0	0	12,643	236,753		159,849	0	236,753	0	0	457,424		100% \ 100%
Currency Swap - 73006PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	0	416,571	5.04 / 1.7225	0	0	12,797	4,380		8,736	0	88,860	0	0	1,203		100% \ 100%
Currency Swap - 96107PR - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	09/07/2021	0	23,213,095	4.606 / 4.89	0	0	(13,030)	(593,623)		(1,302,639)	0	(442,702)	0	0	321,765		100% \ 100%
Currency Swap - 99328PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	65,613,536	3.589 / 3.57	0	0	27,621	(3,699,366)		(5,605,723)	0	(1,288,920)	0	0	1,069,437		100% \ 100%
Currency Swap - 99572PR - Receive: Fixed USD Pay: Fixed EUR	G8646@AA2 - Synergy Health plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2019	0	9,169,205	4.12 / 3.641	0	0	38,365	(701,301)		(1,027,482)	0	(426,225)	0	0	109,471		100% \ 100%
Currency Swap - 92959PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/01/2020	0	21,883,291	5.565 / 5	0	0	98,814	(1,859,218)		(3,035,231)	0	(1,025,241)	0	0	282,569		100% \ 100%
Currency Swap - 94349PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	44,567,192	4.9925 / 4.5	0	0	256,604	(1,022,365)		(3,160,139)	0	(1,968,632)	0	0	594,865		100% \ 100%
Currency Swap - 103226PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	1,572,581	3.935 / 2.875	0	0	4,399	(34,881)		(64,363)	0	(34,881)	0	0	30,184		100% \ 100%
Currency Swap - 94733PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AD4 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2011	04/11/2018	0	10,518,825	4.963 / 5.025	0	0	35,144	383,238		125,224	0	(437,671)	0	0	108,802		100% \ 100%
Currency Swap - 96879PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	55,761,032	5.283 / 5.07	0	0	254,477	(921,466)		(4,998,354)	0	(2,447,644)	0	0	1,000,558		100% \ 100%
Currency Swap - 98064PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	11,902,427	4.261 / 4.5	0	0	(16,116)	(399,595)		(799,975)	0	(228,764)	0	0	171,630		100% \ 100%
Currency Swap - 72477PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AB2 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2006	06/30/2016	0	4,736,580	6.4835 / 4.99	0	0	64,037	(382,270)		(317,547)	0	(221,040)	0	0	37,446		100% \ 100%
Currency Swap - 98300PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2012	05/16/2022	0	6,700,856	3.657 / 4.225	0	0	(33,013)	381,555		239,074	0	423,952	0	0	96,968		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 95489PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	50,230,092	5.22 / 8	0	0	(1,048,117)	8,502,271		7,745,239	0	6,692,682	0	0	775,411		100% \ 100%
Currency Swap - 98237PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2012	05/13/2019	0	3,230,725	3.62 / 3.75	0	0	(748)	(92,908)		(89,920)	0	(61,805)	0	0	37,427		100% \ 100%
Currency Swap - 98624PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	0	77,998,181	4.21 / 6.78	0	0	(2,087,240)	6,276,729		4,151,457	0	11,503,329	0	0	1,132,505		100% \ 100%
Currency Swap - 98062PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	3,472,167	4.261 / 4.5	0	0	(4,701)	(116,569)		(233,368)	0	(66,735)	0	0	50,068		100% \ 100%
Currency Swap - 103462PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	3,061,168	4.645 / 4.92	0	0	(1,894)	80,671		49,486	0	80,671	0	0	52,526		100% \ 100%
Currency Swap - 99756PR - Receive: Fixed USD Pay: Fixed EUR	B0396#AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2021	0	7,482,625	3.89 / 3.52	0	0	25,526	(488,236)		(981,772)	0	(344,195)	0	0	104,063		100% \ 100%
Currency Swap - 96343PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AA8 - Musgrave Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2011	09/28/2018	0	53,392,593	4.6435 / 4.7275	0	0	32,547	(1,346,733)		(3,701,606)	0	(2,363,735)	0	0	581,338		100% \ 100%
Currency Swap - 93439PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2017	0	9,398,609	4.6225 / 4.798	0	0	9,847	115,209		(131,646)	0	(400,873)	0	0	91,846		100% \ 100%
Currency Swap - 73022PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	0	4,492,000	5.01 / 4.15	0	0	34,368	(283,869)		(259,406)	0	(206,230)	0	0	39,593		100% \ 100%
Currency Swap - 98095PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	1,359,492	6.22 / 5.92	0	0	4,165	(65,028)		(188,233)	0	(61,513)	0	0	19,604		100% \ 100%
Currency Swap - 93441PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2017	0	34,864,144	4.6225 / 4.798	0	0	36,526	427,367		(488,340)	0	(1,487,037)	0	0	340,702		100% \ 100%
Currency Swap - 99324PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	1,715	(229,683)		(348,044)	0	(80,025)	0	0	66,398		100% \ 100%
Currency Swap - 101700PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\G4 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	(1,191)	43,750		30,141	0	43,750	0	0	22,557		100% \ 100%
Currency Swap - 103464PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2028	0	2,896,668	4.838 / 5.09	0	0	(1,642)	76,336		33,707	0	76,336	0	0	55,675		100% \ 100%
Currency Swap - 99335PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	25,117,536	5.054 / 4.55	0	0	45,289	(2,929,022)		(4,779,639)	0	(1,211,097)	0	0	346,821		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 96888PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	6,573,624	4.224 / 4.01	0	0	27,511	(108,631)		(626,317)	0	(288,551)	0	0	103,308		100% \ 100%
Currency Swap - 98477PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2012	05/31/2022	0	3,397,844	3.691 / 1.676	0	0	76,482	828,569		861,734	0	553,881	0	0	49,288		100% \ 100%
Currency Swap - 103465PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2028	0	34,876,142	4.838 / 5.09	0	0	(19,775)	919,089		405,841	0	919,089	0	0	670,332		100% \ 100%
Currency Swap - 103663PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	0	5,370,000	4.6475 / 3.88	0	0	6,984	390		(158,174)	0	390	0	0	75,161		100% \ 100%
Currency Swap - 104089PR - Receive: Fixed USD Pay: Fixed EUR	D2R3K#\A8 - Feuer Powertrain GmbH & Co. KG Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/28/2020	0	7,440,000	6.95 / 5.9	0	0	868	(9,191)		(66,697)	0	(9,191)	0	0	98,365		100% \ 100%
Currency Swap - 88974PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AJ8 - Oiltanking Finance B.V. Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2009	08/31/2021	0	42,763,500	7.665 / 7.1	0	0	501,414	1,426,500		(123,042)	0	(1,785,000)	0	0	592,034		100% \ 100%
Currency Swap - 101701PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\G4 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	(1,191)	43,750		30,141	0	43,750	0	0	22,557		100% \ 100%
Currency Swap - 101354PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	0	30,263,901	4.4075 / 3.75	0	0	118,314	(1,937,357)		(2,889,158)	0	(1,937,357)	0	0	377,076		100% \ 100%
Currency Swap - 99439PR - Receive: Fixed USD Pay: Fixed GBP	14214XA#7 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2012	08/30/2019	0	3,741,707	3.738 / 3.62	0	0	8,172	(180,691)		(139,479)	0	(72,940)	0	0	44,525		100% \ 100%
Currency Swap - 92828PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/13/2018	0	29,904,223	4.705 / 4.395	0	0	92,687	(1,193,912)		(1,969,548)	0	(1,342,869)	0	0	321,324		100% \ 100%
Currency Swap - 73032PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	0	2,103,000	5.75 / 5.03	0	0	6,307	(281,958)		(285,763)	0	(102,986)	0	0	16,803		100% \ 100%
Currency Swap - 94732PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AD4 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2011	04/11/2018	0	5,186,797	4.963 / 5.025	0	0	17,329	188,974		61,748	0	(215,814)	0	0	53,650		100% \ 100%
Currency Swap - 78739PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2007	12/16/2017	0	6,888,134	6.49 / 6	0	0	68,256	319,857		378,155	0	(283,629)	0	0	68,533		100% \ 100%
Currency Swap - 94057PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AC6 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2011	06/30/2017	0	8,844,221	4.7224 / 5.17	0	0	(26,900)	561,868		726,281	0	555,650	0	0	82,730		100% \ 100%
Currency Swap - 82406PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	14,174,452	5.755 / 6.6	0	0	(449,081)	(3,942,165)		(5,652,800)	0	1,215,416	0	0	217,979		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 93980PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2011	07/22/2019	0	25,348,542	4.5045 / 4.85	0	0	(66,603)	(891,952)		(1,242,449)	0	(487,959)	0	0	298,832		100% \ 100%
Currency Swap - 95487PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	5,454,216	5.22 / 8	0	0	(113,809)	923,216		841,014	0	726,722	0	0	84,198		100% \ 100%
Currency Swap - 98236PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2012	05/13/2019	0	16,894,275	3.62 / 3.75	0	0	(3,911)	(485,842)		(470,213)	0	(323,195)	0	0	195,716		100% \ 100%
Currency Swap - 102279PR - Receive: Fixed USD Pay: Fixed EUR	G1562*AB7 - Brammer Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/03/2023	0	5,925,513	4.47 / 3.36	0	0	33,147	(352,178)		(458,373)	0	(352,178)	0	0	91,357		100% \ 100%
Currency Swap - 103587PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AA5 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/17/2023	0	24,329,800	4.4655 / 3.64	0	0	41,284	(523,988)		(959,580)	0	(523,988)	0	0	380,738		100% \ 100%
Currency Swap - 99152PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	80	(240,075)		(417,727)	0	(97,571)	0	0	29,592		100% \ 100%
Currency Swap - 99326PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	7,095,177	3.589 / 3.57	0	0	2,987	(400,034)		(606,180)	0	(139,378)	0	0	115,645		100% \ 100%
Currency Swap - 101702PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	(1,191)	43,750		30,141	0	43,750	0	0	22,557		100% \ 100%
Currency Swap - 94059PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AC6 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2011	06/30/2017	0	1,407,035	4.7224 / 5.17	0	0	(4,280)	89,388		115,545	0	88,399	0	0	13,162		100% \ 100%
Currency Swap - 93808PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2010	12/16/2019	0	27,666,248	4.334 / 4.38	0	0	(24,744)	(1,428,105)		(1,490,550)	0	(541,029)	0	0	337,700		100% \ 100%
Currency Swap - 93670PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	5,899,908	4.48 / 4.96	0	0	(27,092)	319,289		306,649	0	374,395	0	0	77,688		100% \ 100%
Currency Swap - 95901PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AK5 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	0	36,367,569	4.56 / 4.81	0	0	57,022	1,640,699		(1,679,773)	0	(1,499,564)	0	0	502,249		100% \ 100%
Currency Swap - 102573PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	2,045,717	4.8455 / 4.3	0	0	3,544	(158,786)		(122,671)	0	(158,786)	0	0	31,633		100% \ 100%
Currency Swap - 100494PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	(8,467)	178,423		76,959	0	152,137	0	0	54,009		100% \ 100%
Currency Swap - 94863PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	5,653	(5,316)		(78,155)	0	(25,988)	0	0	28,974		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 102423PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	(1,631)	29,013		24,643	0	29,013	0	0	44,485		100% \ 100%
Currency Swap - 95488PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/07/2011	07/12/2023	0	5,400,037	5.22 / 8	0	0	(112,679)	914,045		832,660	0	719,504	0	0	83,361		100% \ 100%
Currency Swap - 94759PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/12/2011	04/14/2021	0	2,396,946	5.71 / 5.82	0	0	2,392	(38,675)		(71,848)	0	(45,292)	0	0	32,354		100% \ 100%
Currency Swap - 84621PR - Receive: Fixed USD Pay: Fixed EUR	N1831@AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/16/2008	10/20/2016	0	3,678,508	7.1 / 7.02	0	0	7,716	(93,907)		(138,532)	0	(162,899)	0	0	30,797		100% \ 100%
Currency Swap - 92535PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/30/2010	07/02/2020	0	8,487,987	6.116 / 5.5	(294,204)	0	19,335	(1,114,086)		(1,586,859)	0	(412,274)	6,670	0	108,246		100% \ 100%
Currency Swap - 93858PR - Receive: Fixed USD Pay: Fixed CAD	564905D@3 - Maple Leaf Food Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/30/2010	01/04/2021	0	67,650,000	5.738 / 5.91	(81,278)	0	(36,612)	3,979,412		5,542,985	0	4,271,563	0	0	895,612		100% \ 100%
Currency Swap - 73024PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/14/2003	11/18/2018	0	16,438,800	5.93 / 5.7075	0	0	(52,983)	(2,851,800)		(3,406,838)	0	(833,000)	0	0	181,604		100% \ 100%
Currency Swap - 94756PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/12/2011	04/14/2021	0	1,402,223	5.71 / 5.82	0	0	1,400	(22,625)		(42,031)	0	(26,496)	0	0	18,927		100% \ 100%
Currency Swap - 101318PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/11/2013	03/14/2023	0	3,955,381	4.729 / 4	0	0	22,047	(237,019)		(451,636)	0	(237,019)	0	0	60,000		100% \ 100%
Currency Swap - 96876PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/15/2011	11/17/2026	0	7,046,167	5.283 / 5.07	0	0	32,157	(116,440)		(631,610)	0	(309,293)	0	0	126,434		100% \ 100%
Currency Swap - 93855PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AM5 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/30/2010	01/04/2019	0	39,510,819	4.785 / 5.005	0	0	(53,999)	2,324,166		3,299,030	0	2,494,796	0	0	442,219		100% \ 100%
Currency Swap - 96874PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/15/2011	11/17/2026	0	15,106,170	5.283 / 5.07	0	0	68,940	(249,634)		(1,354,100)	0	(663,089)	0	0	271,060		100% \ 100%
Currency Swap - 93435PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/22/2010	10/26/2020	0	9,878,120	5.52 / 5.464	0	0	37,060	121,087		(528,776)	0	(421,325)	0	0	128,983		100% \ 100%
Currency Swap - 100361PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AD0 - MITIE Treasury Management Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/11/2012	12/16/2022	0	22,138,770	4.0068 / 3.87	0	0	40,589	(636,662)		(793,955)	0	(423,524)	0	0	331,337		100% \ 100%
Currency Swap - 99438PR - Receive: Fixed USD Pay: Fixed GBP	14214XA#7 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/28/2012	08/30/2019	0	20,824,289	3.738 / 3.62	0	0	45,483	(1,005,629)		(776,261)	0	(405,942)	0	0	247,800		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 94861PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	9,003	(8,466)		(124,468)	0	(41,388)	0	0	46,144		100% \ 100%
Currency Swap - 94986PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2021	0	2,965,825	5.573 / 5.736	0	0	16,397	223,134		13,969	0	(118,434)	0	0	40,202		100% \ 100%
Currency Swap - 97316PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2012	01/10/2022	0	36,512,701	5.153 / 8.36	0	0	(1,066,077)	4,641,566		3,157,049	0	5,111,778	0	0	517,234		100% \ 100%
Currency Swap - 94985PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/04/2011	05/06/2021	0	2,572,586	5.573 / 5.736	0	0	14,223	193,548		12,117	0	(102,731)	0	0	34,871		100% \ 100%
Currency Swap - 99159PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	80	(241,419)		(420,066)	0	(98,118)	0	0	29,758		100% \ 100%
Currency Swap - 93854PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AM5 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2010	01/04/2019	0	30,489,181	4.785 / 5.005	0	0	(41,669)	1,793,481		2,545,752	0	1,925,151	0	0	341,246		100% \ 100%
Currency Swap - 73008PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/22/2004	04/30/2014	0	307,571	5.04 / 1.7225	0	0	9,449	3,234		6,450	0	65,609	0	0	888		100% \ 100%
Currency Swap - 90753PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/02/2010	03/06/2017	0	4,475,815	5.115 / 4.505	0	0	35,952	(67,261)		(49,745)	0	(196,178)	0	0	39,925		100% \ 100%
Currency Swap - 73030PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/25/2004	07/20/2016	0	9,823,800	5.75 / 5.03	0	0	29,464	(1,317,117)		(1,334,893)	0	(481,083)	0	0	78,495		100% \ 100%
Currency Swap - 101800PR - Receive: Fixed USD Pay: Fixed GBP	749000048-Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/09/2013	05/05/2020	0	28,850,000	3.395 / 3.3	0	0	9,980	(1,978,552)		(1,672,084)	0	(1,978,552)	0	0	363,406		100% \ 100%
Currency Swap - 98621PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/04/2012	06/06/2022	0	11,571,676	4.21 / 6.78	0	0	(309,659)	931,205		615,903	0	1,706,614	0	0	168,017		100% \ 100%
Currency Swap - 103586PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AA5 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2013	10/17/2023	0	10,805,950	4.4655 / 3.64	0	0	18,336	(232,726)		(426,192)	0	(232,726)	0	0	169,103		100% \ 100%
Currency Swap - 97995PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/11/2012	11/17/2023	0	28,476,554	4.378 / 4.0275	0	0	116,941	(1,475,999)		(3,610,365)	0	(1,293,401)	0	0	447,522		100% \ 100%
Currency Swap - 97314PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/06/2012	01/10/2022	0	9,011,213	5.153 / 8.36	0	0	(263,104)	1,145,523		779,149	0	1,261,570	0	0	127,652		100% \ 100%
Currency Swap - 72466PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AC0 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2006	06/30/2018	0	22,312,500	6.6465 / 5.18	0	0	294,429	(1,800,750)		(1,458,932)	0	(1,041,250)	0	0	236,660		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 93436PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	7,624,082	5.52 / 5.464	0	0	28,603	93,456		(408,117)	0	(325,185)	0	0	99,551		100% \ 100%
Currency Swap - 99154PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	10,827,888	4.01 / 3.68	0	0	427	(1,287,213)		(2,239,738)	0	(523,150)	0	0	158,664		100% \ 100%
Currency Swap - 98657PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	0	6,370,000	4.23 / 4.22	0	0	(6,859)	(454,470)		(645,487)	0	(126,906)	0	0	98,598		100% \ 100%
Currency Swap - 92819PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	5,382,924	5.205 / 4.825	0	0	20,452	(214,911)		(501,678)	0	(241,724)	0	0	69,212		100% \ 100%
Currency Swap - 99153PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	80	(241,419)		(420,066)	0	(98,118)	0	0	29,758		100% \ 100%
Currency Swap - 92149PR - Receive: Fixed USD Pay: Fixed EUR	617323A*1 - Morgan Crucible Company plc Euro Series A Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2015	0	4,736,990	4.244 / 3.65	0	0	17,678	(578,237)		(574,779)	0	(229,520)	0	0	29,008		100% \ 100%
Currency Swap - 99157PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	80	(240,075)		(417,727)	0	(97,571)	0	0	29,592		100% \ 100%
Currency Swap - 101997PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	(1,263)	46,644		52,560	0	46,644	0	0	48,633		100% \ 100%
Currency Swap - 94350PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	11,884,447	4.9925 / 4.5	0	0	68,427	(272,628)		(842,694)	0	(524,963)	0	0	158,629		100% \ 100%
Currency Swap - 78381PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2007	09/28/2017	0	4,564,369	6.1275 / 2.59	0	0	129,148	(444,907)		(214,412)	0	1,079,893	0	0	44,147		100% \ 100%
Currency Swap - 104024PR - Receive: Fixed USD Pay: Fixed AUD	Q6235#AK8 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2013	12/18/2025	0	22,799,550	5.045 / 7.19	0	0	(17,660)	(15,300)		(446,016)	0	(15,300)	0	0	394,324		100% \ 100%
Currency Swap - 94976PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2023	0	6,405,215	5.694 / 5.78	0	0	40,697	481,896		(112,771)	0	(255,779)	0	0	97,926		100% \ 100%
Currency Swap - 102575PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	4,928,143	4.8455 / 4.3	0	0	8,538	(382,516)		(295,516)	0	(382,516)	0	0	76,205		100% \ 100%
Currency Swap - 98097PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	1,389,154	6.22 / 5.92	0	0	4,256	(66,447)		(192,340)	0	(62,855)	0	0	20,031		100% \ 100%
Currency Swap - 98622PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	0	4,519,450	4.21 / 6.78	0	0	(120,941)	363,693		240,548	0	666,538	0	0	65,621		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 92519PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	10,619,804	4.445 / 4.095	0	0	23,504	(723,628)		(1,165,651)	0	(489,828)	0	0	125,317		100% \ 100%
Currency Swap - 102574PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	3,004,356	4.8455 / 4.3	0	0	5,205	(233,194)		(180,156)	0	(233,194)	0	0	46,457		100% \ 100%
Currency Swap - 92820PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	5,859,608	5.205 / 4.825	0	0	22,263	(233,942)		(546,104)	0	(263,130)	0	0	75,342		100% \ 100%
Currency Swap - 92822PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	6,429,121	5.205 / 4.825	0	0	24,427	(256,680)		(599,181)	0	(288,704)	0	0	82,664		100% \ 100%
Currency Swap - 97659PR - Receive: Fixed USD Pay: Fixed EUR	G5390#AA4 - Lavendon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2012	07/01/2019	0	58,661,710	5.105 / 4.89	0	0	134,848	(2,805,948)		(5,576,607)	0	(2,654,275)	0	0	688,038		100% \ 100%
Currency Swap - 99339PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	57,994,599	5.054 / 4.55	0	0	104,570	(6,762,903)		(11,035,846)	0	(2,796,336)	0	0	800,785		100% \ 100%
Currency Swap - 100310PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	0	15,817,800	4.31 / 4.24	0	0	19,716	(454,885)		(766,582)	0	(302,601)	0	0	244,836		100% \ 100%
Currency Swap - 102576PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	64,812,898	4.8455 / 4.3	0	0	112,285	(5,030,695)		(3,886,504)	0	(5,030,695)	0	0	1,002,220		100% \ 100%
Currency Swap - 92517PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	6,692,799	4.445 / 4.095	0	0	14,813	(456,044)		(734,615)	0	(308,699)	0	0	78,977		100% \ 100%
Currency Swap - 101355PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	0	14,044,907	4.4075 / 3.75	0	0	54,907	(899,091)		(1,340,804)	0	(899,091)	0	0	174,994		100% \ 100%
Currency Swap - 99327PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	3,658,063	3.589 / 3.57	0	0	1,540	(206,246)		(312,528)	0	(71,859)	0	0	59,623		100% \ 100%
Currency Swap - 102020PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	2,927,815	3.7 / 3.18	0	0	8,925	(260,443)		(215,737)	0	(260,443)	0	0	50,706		100% \ 100%
Currency Swap - 95577PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	29,746,388	5.352 / 5.1045	0	0	162,245	718,379		(1,776,650)	0	(1,253,477)	0	0	460,235		100% \ 100%
Currency Swap - 96356PR - Receive: Fixed USD Pay: Fixed GBP	14214XA@9 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2011	09/29/2021	0	20,305,350	4.8925 / 5.1	0	0	(45,196)	(1,226,550)		(1,878,318)	0	(400,400)	0	0	282,540		100% \ 100%
Currency Swap - 101699PR - Receive: Fixed USD Pay: Fixed CAD	C29696\G4 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,736,795	6.015 / 6.3	0	0	(2,025)	74,376		51,239	0	74,376	0	0	38,347		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 98065PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	80,029,941	4.261 / 4.5	0	0	(108,360)	(2,686,809)		(5,378,896)	0	(1,538,173)	0	0	1,154,014		100% \ 100%
Currency Swap - 101317PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	3,284,006	4.729 / 4	0	0	18,305	(196,788)		(374,977)	0	(196,788)	0	0	49,816		100% \ 100%
Currency Swap - 102022PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	44,313,303	3.7 / 3.18	0	0	135,089	(3,941,874)		(3,265,243)	0	(3,941,874)	0	0	767,443		100% \ 100%
Currency Swap - 94988PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	1,554,052	5.573 / 5.736	0	0	8,592	116,919		7,323	0	(62,058)	0	0	21,065		100% \ 100%
Currency Swap - 90751PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/06/2017	0	3,049,457	5.115 / 4.505	0	0	24,495	(45,826)		(33,892)	0	(133,659)	0	0	27,202		100% \ 100%
Currency Swap - 90752PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/06/2017	0	4,229,891	5.115 / 4.505	0	0	33,976	(63,565)		(47,011)	0	(185,399)	0	0	37,731		100% \ 100%
Currency Swap - 103885PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	9,997,795	5.19 / 3.93	0	0	9,798	(131,589)		(198,836)	0	(131,589)	0	0	172,623		100% \ 100%
Currency Swap - 95486PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	8,920,655	5.22 / 8	0	0	(186,141)	1,509,968		1,375,522	0	1,188,592	0	0	137,710		100% \ 100%
Currency Swap - 94058PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AC6 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2011	06/30/2017	0	3,919,598	4.7224 / 5.17	0	0	(11,922)	249,010		321,875	0	246,254	0	0	36,664		100% \ 100%
Currency Swap - 97253PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2011	01/03/2019	0	60,441,176	4.105 / 4.39	0	0	(177,641)	2,417,647		3,467,979	0	3,892,710	0	0	676,298		100% \ 100%
Currency Swap - 99810PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2022	0	15,000,000	3.995 / 3.61	0	0	53,309	(978,740)		(2,117,415)	0	(689,988)	0	0	221,683		100% \ 100%
Currency Swap - 100493PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	4,158,417	5.719 / 6.3	0	0	(14,393)	303,320		130,830	0	258,633	0	0	91,815		100% \ 100%
Currency Swap - 92826PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/13/2018	0	13,177,507	4.705 / 4.395	0	0	40,843	(526,106)		(867,895)	0	(591,745)	0	0	141,594		100% \ 100%
Currency Swap - 98475PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2012	05/31/2022	0	11,365,977	3.691 / 1.676	0	0	255,836	2,771,610		2,882,547	0	1,852,761	0	0	164,872		100% \ 100%
Currency Swap - 100312PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	0	8,299,000	4.31 / 4.24	0	0	10,344	(238,661)		(402,197)	0	(158,763)	0	0	128,456		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 94351PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	14,861,215	4.9925 / 4.5	0	0	85,566	(340,914)		(1,053,769)	0	(656,453)	0	0	198,362		100% \ 100%
Currency Swap - 96106PR - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	09/07/2021	0	1,011,905	4.606 / 4.89	0	0	(568)	(25,877)		(56,785)	0	(19,298)	0	0	14,026		100% \ 100%
Currency Swap - 102422PR - Receive: Fixed USD Pay: Fixed CAD	C2969#\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	3,425,124	6.175 / 6.3	0	0	(2,773)	49,322		41,893	0	49,322	0	0	75,625		100% \ 100%
Currency Swap - 100283PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	32,709	(631,944)		(1,517,148)	0	(459,105)	0	0	149,304		100% \ 100%
Currency Swap - 99967PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/23/2027	0	13,000,000	4.37 / 3.932	0	0	52,483	(715,697)		(2,175,003)	0	(592,266)	0	0	241,568		100% \ 100%
Currency Swap - 92518PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	15,718,576	4.445 / 4.095	0	0	34,789	(1,071,056)		(1,725,303)	0	(725,004)	0	0	185,484		100% \ 100%
Currency Swap - 94975PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2023	0	10,552,854	5.694 / 5.78	0	0	67,050	793,943		(185,796)	0	(421,406)	0	0	161,337		100% \ 100%
Currency Swap - 96873PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	10,290,445	5.283 / 5.07	0	0	46,963	(170,052)		(922,424)	0	(451,702)	0	0	184,649		100% \ 100%
Currency Swap - 73073PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2021	0	10,005,781	6.323 / 5.015	0	0	123,612	(824,514)		(954,155)	0	(467,670)	0	0	138,135		100% \ 100%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. Euro Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	11,370,257	5.3275 / 4.7	0	0	51,568	(966,024)		(1,548,956)	0	(532,701)	0	0	167,418		100% \ 100%
Currency Swap - 90482PR - Receive: Fixed USD Pay: Fixed GBP	G0754#AB3 - Babcock International plc Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2010	01/21/2020	0	65,424,000	5.5025 / 5.405	0	0	234,214	(828,000)		(184,389)	0	(1,232,000)	0	0	805,038		100% \ 100%
Currency Swap - 98098PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	32,291,654	6.22 / 5.92	0	0	98,925	(1,544,597)		(4,471,133)	0	(1,461,105)	0	0	465,639		100% \ 100%
Currency Swap - 99485PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	22,814,130	4.1825 / 4.88	0	0	(116,054)	1,664,089		1,042,499	0	1,418,924	0	0	336,127		100% \ 100%
Currency Swap - 103664PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	0	10,750,000	4.6475 / 3.88	0	0	13,980	780		(316,643)	0	780	0	0	150,462		100% \ 100%
Currency Swap - 98093PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	7,751,579	6.22 / 5.92	0	0	23,747	(370,779)		(1,073,291)	0	(350,737)	0	0	111,776		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 103559PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/11/2013	10/16/2018	0	29,963,084	3.84 / 3.29	0	0	28,599	(472,694)		(850,449)	0	(472,694)	0	0	327,990		100% \ 100%
Currency Swap - 73056PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AA6 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/09/2005	12/16/2015	0	8,566,667	7.08 / 5.5	0	0	73,191	(1,522,231)		(1,459,700)	0	(435,655)	0	0	59,962		100% \ 100%
Currency Swap - 92522PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/23/2010	07/26/2019	0	144,042,962	4.445 / 4.095	0	0	318,798	(9,815,020)		(15,810,451)	0	(6,643,842)	0	0	1,699,752		100% \ 100%
Currency Swap - 95504PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/11/2011	07/13/2021	0	8,004,802	5.518 / 5.34	0	0	38,886	157,471		(367,418)	0	(338,861)	0	0	109,865		100% \ 100%
Currency Swap - 73021PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/04/2005	02/09/2017	0	22,296,000	5.01 / 4.15	0	0	170,584	(1,408,983)		(1,287,557)	0	(1,023,620)	0	0	196,519		100% \ 100%
Currency Swap - 99487PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/04/2012	09/06/2022	0	5,343,338	4.1825 / 4.88	0	0	(27,181)	389,749		244,166	0	332,329	0	0	78,725		100% \ 100%
Currency Swap - 73016PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/14/2003	11/18/2018	0	6,458,100	5.93 / 5.7075	0	0	(20,815)	(1,120,350)		(1,338,401)	0	(327,250)	0	0	71,345		100% \ 100%
Currency Swap - 73027PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/14/2003	11/18/2018	0	12,916,200	5.93 / 5.7075	0	0	(41,630)	(2,240,700)		(2,676,801)	0	(654,500)	0	0	142,689		100% \ 100%
Currency Swap - 82408PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/02/2008	06/16/2023	0	2,099,919	5.755 / 6.6	0	0	(66,531)	(584,024)		(837,452)	0	180,062	0	0	32,293		100% \ 100%
Currency Swap - 100311PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2012	07/31/2023	0	4,058,200	4.31 / 4.24	0	0	5,058	(116,705)		(196,674)	0	(77,635)	0	0	62,815		100% \ 100%
Currency Swap - 93809PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2010	12/16/2019	0	31,351,788	4.334 / 4.38	0	0	(28,040)	(1,618,349)		(1,689,113)	0	(613,102)	0	0	382,687		100% \ 100%
Currency Swap - 92821PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/09/2010	08/11/2020	0	21,974,348	5.205 / 4.825	0	0	83,489	(877,315)		(2,047,966)	0	(986,773)	0	0	282,541		100% \ 100%
Currency Swap - 98625PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AA6 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/04/2012	06/09/2020	0	37,459,500	4.09 / 3.37	0	0	203,750	(3,877,500)		(5,094,751)	0	(1,785,000)	0	0	475,340		100% \ 100%
Currency Swap - 97251PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2011	01/03/2019	0	24,502,451	4.105 / 4.39	0	0	(72,015)	980,098		1,405,896	0	1,578,079	0	0	274,167		100% \ 100%
Currency Swap - 99486PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/04/2012	09/06/2022	0	13,155,263	4.1825 / 4.88	0	0	(66,920)	959,560		601,134	0	818,191	0	0	193,820		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 97225PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2021	0	19,607,843	4.08 / 2.44	0	0	314,365	(1,005,304)		(1,505,940)	0	(585,473)	0	0	276,784		100% \ 100%
Currency Swap - 73011PR - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2003	08/20/2015	0	27,862,620	5.97 / 5.89	0	0	75,329	(957,000)		(855,454)	0	(535,920)	0	0	178,250		100% \ 100%
Currency Swap - 97362PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2012	01/17/2020	0	2,398,801	5.413 / 5.06	0	0	4,799	(183,471)		(316,618)	0	(111,507)	0	0	29,491		100% \ 100%
Currency Swap - 73014PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	8,219,400	5.93 / 5.7075	0	0	(26,492)	(1,425,900)		(1,703,419)	0	(416,500)	0	0	90,802		100% \ 100%
Currency Swap - 102577PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	3,004,356	4.8455 / 4.3	0	0	5,205	(233,194)		(180,156)	0	(233,194)	0	0	46,457		100% \ 100%
Currency Swap - 103228PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	51,000,961	3.935 / 2.875	0	0	142,661	(1,131,253)		(2,087,501)	0	(1,131,253)	0	0	978,918		100% \ 100%
Currency Swap - 94864PR - Receive: Fixed USD Pay: Fixed GBP	G41338#AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	29,029,688	5.74 / 5.57	0	0	117,873	(110,841)		(1,629,665)	0	(541,888)	0	0	604,161		100% \ 100%
Currency Swap - 93438PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	28,279,961	5.52 / 5.464	0	0	106,098	346,658		(1,513,827)	0	(1,206,206)	0	0	369,265		100% \ 100%
Currency Swap - 98299PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2012	05/16/2022	0	3,660,927	3.657 / 4.225	0	0	(18,036)	208,458		130,615	0	231,621	0	0	52,977		100% \ 100%
Currency Swap - 72546PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AA0 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2016	0	5,121,900	5.843 / 5.433	0	0	69,921	633,327		825,318	0	(83,468)	0	0	41,482		100% \ 100%
Currency Swap - 102626PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	98,778,102	4.73 / 4.12	0	0	238,834	(7,805,722)		(7,035,136)	0	(7,805,722)	0	0	1,885,206		100% \ 100%
Currency Swap - 99758PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2021	0	30,000,000	3.89 / 3.52	0	0	102,339	(1,957,480)		(3,936,206)	0	(1,379,977)	0	0	417,220		100% \ 100%
Currency Swap - 73025PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	16,438,800	5.93 / 5.7075	0	0	(52,983)	(2,851,800)		(3,406,838)	0	(833,000)	0	0	181,604		100% \ 100%
Currency Swap - 94754PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	9,307,018	5.71 / 5.82	0	0	9,289	(150,168)		(278,976)	0	(175,863)	0	0	125,624		100% \ 100%
Currency Swap - 97161PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2011	12/15/2021	0	2,096,432	4.937 / 4.77	0	0	3,106	(91,957)		(275,184)	0	(94,498)	0	0	29,568		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 101996PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\D1 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	(1,263)	46,644		52,560	0	46,644	0	0	48,633		100% \ 100%
Currency Swap - 92536PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2010	07/02/2020	0	6,824,513	6.116 / 5.5	(236,546)	0	15,546	(895,748)		(1,275,867)	0	(331,476)	5,363	0	87,032		100% \ 100%
Currency Swap - 92961PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/01/2020	0	8,805,177	5.565 / 5	0	0	39,760	(748,093)		(1,221,286)	0	(412,526)	0	0	113,697		100% \ 100%
Currency Swap - 73076PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2018	0	10,100,387	5.93 / 5.419	0	0	147,836	1,248,921		1,824,347	0	(164,599)	0	0	108,593		100% \ 100%
Currency Swap - 92520PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	28,776,923	4.445 / 4.095	0	0	63,690	(1,960,846)		(3,158,614)	0	(1,327,308)	0	0	339,577		100% \ 100%
Currency Swap - 97994PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2012	11/17/2023	0	3,463,895	4.378 / 4.0275	0	0	14,225	(179,541)		(439,149)	0	(157,330)	0	0	54,437		100% \ 100%
Currency Swap - 103269PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	0	5,262,599	3.93 / 3.73	0	0	2,265	(176,339)		(123,408)	0	(176,339)	0	0	68,363		100% \ 100%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	0	13,418,030	4.57 / 3.46	0	0	11,584	(176,605)		(256,554)	0	(176,605)	0	0	188,865		100% \ 100%
Currency Swap - 101527PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	0	2,930,303	4.07 / 4.6	0	0	(9,488)	135,139		76,551	0	135,139	0	0	45,063		100% \ 100%
Currency Swap - 103227PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	2,055,661	3.935 / 2.875	0	0	5,750	(45,597)		(84,135)	0	(45,597)	0	0	39,457		100% \ 100%
Currency Swap - 73015PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	35,813,100	5.93 / 5.7075	0	0	(115,428)	(6,212,850)		(7,422,039)	0	(1,814,750)	0	0	395,638		100% \ 100%
Currency Swap - 73078PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2018	0	12,210,610	5.93 / 5.419	0	0	178,723	1,509,852		2,205,499	0	(198,988)	0	0	131,280		100% \ 100%
Currency Swap - 73018PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	0	10,496,000	5.01 / 4.15	0	0	80,303	(663,289)		(606,127)	0	(481,877)	0	0	92,513		100% \ 100%
Currency Swap - 94977PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2023	0	102,986,931	5.694 / 5.78	0	0	654,347	7,748,211		(1,813,208)	0	(4,112,565)	0	0	1,574,510		100% \ 100%
Currency Swap - 92823PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	4,994,750	5.205 / 4.825	0	0	18,977	(199,413)		(465,501)	0	(224,293)	0	0	64,221		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 82407PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	9,974,614	5.755 / 6.6	0	0	(316,020)	(2,774,116)		(3,977,896)	0	855,293	0	0	153,393		100% \ 100%
Currency Swap - 102300PR - Receive: Fixed USD Pay: Fixed GBP	G9766#AB0 - Workspace Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/03/2023	0	32,701,500	5.984 / 5.53	0	0	74,232	(2,908,950)		(2,943,151)	0	(2,908,950)	0	0	504,178		100% \ 100%
Currency Swap - 103906PR - Receive: Fixed USD Pay: Fixed SGD	Q9103#AD7 - Toll Finance Pty Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2013	12/04/2020	0	7,947,821	3.775 / 3.29	0	0	2,891	54,135		36,552	0	54,135	0	0	104,593		100% \ 100%
Currency Swap - 73026PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	71,626,200	5.93 / 5.7075	0	0	(230,855)	(12,425,700)		(14,844,079)	0	(3,629,500)	0	0	791,277		100% \ 100%
Currency Swap - 104090PR - Receive: Fixed USD Pay: Fixed EUR	D2R3K#\A8 - Feuer Powertrain GmbH & Co. KG Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/28/2020	0	20,084,000	6.95 / 5.9	0	0	2,343	(24,809)		(180,047)	0	(24,809)	0	0	265,533		100% \ 100%
Currency Swap - 99150PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	71	(214,065)		(372,466)	0	(87,000)	0	0	26,386		100% \ 100%
Currency Swap - 92963PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2016	0	3,853,683	6.325 / 5.9	0	0	11,230	(327,411)		(363,984)	0	(180,547)	0	0	31,497		100% \ 100%
Currency Swap - 97252PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2011	01/03/2019	0	13,095,588	4.105 / 4.39	0	0	(38,489)	523,824		751,395	0	843,421	0	0	146,531		100% \ 100%
Currency Swap - 98659PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	0	14,670,000	4.23 / 4.22	0	0	(15,797)	(1,046,637)		(1,486,545)	0	(292,261)	0	0	227,069		100% \ 100%
Currency Swap - 95505PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	23,338	94,509		(220,514)	0	(203,374)	0	0	65,938		100% \ 100%
Currency Swap - 73013PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	8,219,400	5.93 / 5.7075	0	0	(26,492)	(1,425,900)		(1,703,419)	0	(416,500)	0	0	90,802		100% \ 100%
Currency Swap - 103557PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	0	9,987,712	3.84 / 3.29	0	0	9,533	(157,565)		(283,483)	0	(157,565)	0	0	109,330		100% \ 100%
Currency Swap - 101713PR - Receive: Fixed USD Pay: Fixed GBP	G9433*AC5 - Warburtons 1876 Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	04/30/2025	0	19,406,250	3.85 / 3.51	0	0	40,074	(1,297,500)		(1,342,086)	0	(1,297,500)	0	0	326,656		100% \ 100%
Currency Swap - 99337PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	3,176,044	5.054 / 4.55	0	0	5,727	(370,367)		(604,372)	0	(153,140)	0	0	43,855		100% \ 100%
Currency Swap - 95899PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AK5 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	0	7,238,304	4.56 / 4.81	0	0	11,349	326,551		(334,328)	0	(298,461)	0	0	99,964		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 92960PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/01/2020	0	21,523,766	5.565 / 5	0	0	97,190	(1,828,673)		(2,985,365)	0	(1,008,397)	0	0	277,927		100% \ 100%
Currency Swap - 92154PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2017	0	6,961,274	4.986 / 4.32	0	0	28,170	(849,752)		(918,092)	0	(337,293)	0	0	65,117		100% \ 100%
Currency Swap - 92146PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AB8 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2017	0	16,167,033	5.39 / 5.99	0	0	(108,143)	418,441		581,268	0	1,056,549	0	0	151,229		100% \ 100%
Currency Swap - 98091PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AG4 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2019	0	9,887,218	5.6625 / 5.38	0	0	28,502	(472,932)		(891,162)	0	(447,368)	0	0	113,995		100% \ 100%
Currency Swap - 73079PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2018	0	6,832,615	5.93 / 5.419	0	0	100,007	844,858		1,234,117	0	(111,346)	0	0	73,460		100% \ 100%
Currency Swap - 92962PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2016	0	5,921,267	6.325 / 5.9	0	0	17,256	(503,075)		(559,269)	0	(277,414)	0	0	48,396		100% \ 100%
Currency Swap - 101218PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\F6 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	(3,145)	47,322		21,645	0	47,322	0	0	30,837		100% \ 100%
Currency Swap - 73077PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2018	0	11,831,589	5.93 / 5.419	0	0	173,175	1,462,985		2,137,039	0	(192,811)	0	0	127,205		100% \ 100%
Currency Swap - 103821PR - Receive: Fixed USD Pay: Fixed GBP	G9101*AA0 - Trustees 2nd Duke Westminster Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2013	11/22/2038	0	45,335,863	5.045 / 4.48	0	0	25,533	(1,271,914)		(2,131,361)	0	(1,271,914)	0	0	1,130,957		100% \ 100%
Currency Swap - 98063PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	4,657,907	4.261 / 4.5	0	0	(6,307)	(156,378)		(313,063)	0	(89,525)	0	0	67,166		100% \ 100%
Currency Swap - 103846PR - Receive: Fixed USD Pay: Fixed EUR	D5967#AA0 - Otto Bock Holdings GmbH Co. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2013	11/26/2025	0	42,989,044	5.18 / 3.98	0	0	50,154	(830,015)		(1,450,144)	0	(830,015)	0	0	741,584		100% \ 100%
Currency Swap - 98597PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AA9 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2012	06/04/2018	0	2,840,341	4.315 / 3.62	0	0	13,638	(320,972)		(359,907)	0	(136,511)	0	0	29,882		100% \ 100%
Currency Swap - 97160PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2011	12/15/2021	0	1,227,375	4.937 / 4.77	0	0	1,818	(53,837)		(161,106)	0	(55,325)	0	0	17,311		100% \ 100%
Currency Swap - 102336PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AB8 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2013	07/05/2022	0	20,154,534	4.196 / 4.58	0	0	(43,430)	142,267		14,934	0	142,267	0	0	294,032		100% \ 100%
Currency Swap - 95491PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2011	07/08/2019	0	22,566,507	4.934 / 5.44	(111,742)	0	(41,955)	2,134,526		2,522,605	0	1,370,751	0	0	265,133		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 92827PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/09/2010	08/13/2018	0	19,595,670	4.705 / 4.395	0	0	60,736	(782,348)		(1,290,608)	0	(879,957)	0	0	210,557		100% \ 100%
Currency Swap - 103856PR - Receive: Fixed USD Pay: Fixed EUR	81725TF*6 - Sensient Tech Corp Universal F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/26/2013	11/29/2023	0	3,699,973	4.195 / 3.06	0	0	3,733	(68,093)		(103,614)	0	(68,093)	0	0	58,242		100% \ 100%
Currency Swap - 99807PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/20/2012	09/26/2022	0	7,900,000	3.995 / 3.61	0	0	28,076	(515,470)		(1,115,172)	0	(363,394)	0	0	116,753		100% \ 100%
Currency Swap - 99971PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/05/2012	10/23/2027	0	15,000,000	4.37 / 3.932	0	0	60,557	(825,804)		(2,509,618)	0	(683,384)	0	0	278,732		100% \ 100%
Currency Swap - 93979PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/18/2011	07/22/2019	0	10,240,811	4.5045 / 4.85	0	0	(26,908)	(360,349)		(501,949)	0	(197,136)	0	0	120,728		100% \ 100%
Currency Swap - 97361PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/12/2012	01/17/2020	0	29,601,199	5.413 / 5.06	0	0	59,225	(2,264,029)		(3,907,073)	0	(1,375,993)	0	0	363,917		100% \ 100%
Currency Swap - 99970PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/05/2012	10/23/2027	0	13,060,000	4.37 / 3.932	0	0	52,725	(719,000)		(2,185,041)	0	(595,000)	0	0	242,683		100% \ 100%
Currency Swap - 99969PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/05/2012	10/23/2027	0	4,810,000	4.37 / 3.932	0	0	19,419	(264,808)		(804,751)	0	(219,139)	0	0	89,380		100% \ 100%
Currency Swap - 100495PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	(8,467)	178,423		76,959	0	152,137	0	0	54,009		100% \ 100%
Currency Swap - 99155PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	307	(925,969)		(1,611,177)	0	(376,333)	0	0	114,136		100% \ 100%
Currency Swap - 73019PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/04/2005	02/09/2017	0	28,464,000	5.01 / 4.15	0	0	217,774	(1,798,767)		(1,643,749)	0	(1,306,796)	0	0	250,884		100% \ 100%
Currency Swap - 92965PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/31/2010	09/02/2016	0	7,332,345	6.325 / 5.9	0	0	21,368	(622,961)		(692,547)	0	(343,523)	0	0	59,929		100% \ 100%
Currency Swap - 94989PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/04/2011	05/06/2021	0	14,474,736	5.573 / 5.736	0	0	80,027	1,089,005		68,175	0	(578,018)	0	0	196,204		100% \ 100%
Currency Swap - 99968PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/05/2012	10/23/2027	0	15,000,000	4.37 / 3.932	0	0	60,557	(825,804)		(2,509,618)	0	(683,384)	0	0	278,732		100% \ 100%
Currency Swap - 100428PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/14/2012	12/19/2022	0	7,427,000	3.542 / 3.45	0	0	10,293	(207,893)		(280,558)	0	(141,976)	0	0	111,205		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 84623PR - Receive: Fixed USD Pay: Fixed EUR	N1831@AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2008	10/20/2016	0	33,379,055	7.1 / 7.02	0	0	70,014	(852,115)		(1,257,050)	0	(1,478,159)	0	0	279,457		100% \ 100%
Currency Swap - 99972PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/23/2027	0	43,610,000	4.37 / 3.932	0	0	176,060	(2,400,887)		(7,296,298)	0	(1,986,826)	0	0	810,367		100% \ 100%
Currency Swap - 102624PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,052,820	4.73 / 4.12	0	0	7,381	(241,242)		(217,427)	0	(241,242)	0	0	58,264		100% \ 100%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(773,521)	0	4,853,298	(158,964,416)	XXX	(348,667,068)	0	(99,083,510)	12,033	0	81,227,197	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										(773,521)	0	(45,283,888)	(158,964,416)	XXX	(514,060,499)	0	(99,083,510)	12,033	0	98,541,755	XXX	XXX
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2008	02/12/2038	0	15,000,000	4.93 / .2394	0	0	697,560	2,594,219		2,594,219	(3,721,284)	0	0	0	368,307		PD (Duration)
Interest Rate Swap - 74961CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2007	03/08/2017	0	10,000,000	5.09 / .2416	0	0	481,007	1,301,030		1,301,030	(526,892)	0	0	0	89,277		PD (Duration)
Interest Rate Swap - 103964CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2013	06/13/2015	0	100,000,000	.2439 / .3185	0	0	(3,055)	73,268		73,268	73,268	0	0	0	602,415		PD (Duration)
Interest Rate Swap - 75714CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2007	04/30/2017	0	15,000,000	.2375 / 5.2175	0	0	(740,677)	(2,067,097)		(2,067,097)	829,127	0	0	0	136,931		PD (Duration)
Interest Rate Swap - 80122CM - Receive: Floating 3 Month Libor -.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2008	11/15/2021	0	105,123,552	.2381 / 4.71	0	0	(5,909,920)	(22,810,194)		(22,810,194)	17,780,740	0	0	0	1,474,885		PD (Duration)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2010	10/07/2040	0	7,000,000	3.3525 / .2429	0	0	215,061	(650,919)		(650,919)	(1,493,619)	0	0	0	181,085		PD (Duration)
Interest Rate Swap - 94892CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2011	05/04/2021	0	73,000,000	3.3618 / .242	0	0	2,249,608	4,033,068		4,033,068	(6,565,647)	0	0	0	989,149		PD (Duration)
Interest Rate Swap - 93154PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2015	0	259,000,000	.2439 / 1.6313	0	0	(3,499,746)	(5,356,009)		(5,356,009)	2,888,277	0	0	0	1,694,603		LD (Liability Cashflow)
Interest Rate Swap - 98117CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2012	10/30/2016	0	7,300,000	.167 / .8825	0	0	(50,326)	(31,314)		(31,314)	66,914	0	0	0	61,410		PD (Duration)
Interest Rate Swap - 97825CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2012	03/29/2015	0	25,000,000	.2469 / .74	0	0	(114,296)	(125,258)		(125,258)	61,918	0	0	0	139,453		PD (Duration)
Interest Rate Swap - 103296CM - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2028	0	2,239,072	1.315 / .2225	0	0	6,148	(11,981)		(11,981)	(11,981)	0	0	0	4,225,015		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 82483PR - Receive: Floating 3 Month Libor +183.3 BPS Pay: Fixed	F1369#AA1 - Bureau Veritas S.A. Series A Guaranteed Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2008	07/16/2018	0	50,750,000	2.0783 / 6.58	0	0	(2,253,802)	(7,045,616)		(7,045,616)	3,308,299	0	0	0	540,851		SD (Asset Cashflow)
Interest Rate Swap - 101394CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	03/25/2018	0	3,600,000	.1646 / .905	0	0	(19,726)	70,298		70,298	70,298	0	0	0	37,037		PD (Duration)
Interest Rate Swap - 97763CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2012	03/20/2015	0	55,000,000	.2451 / .84	0	0	(307,951)	(338,217)		(338,217)	193,544	0	0	0	303,801		PD (Duration)
Interest Rate Swap - 69697PR - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	10920#AC8 - Bright House Networks, LLC Ser 2009-A Gtd Sr Secd Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2005	01/24/2016	0	40,150,000	.6984 / 5.6	0	0	(1,949,310)	(3,811,399)		(3,811,399)	1,855,449	0	0	0	288,446		SD (Asset Cashflow)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2006	06/22/2036	0	25,000,000	5.791 / .2459	0	0	1,377,411	7,614,662		7,614,662	(6,534,633)	0	0	0	592,608		PD (Duration)
Interest Rate Swap - 101479CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	6,737,105	0 / 2.6075	0	0	0	433,723		433,723	433,723	0	0	0	98,147		SD (Asset Cashflow)
Interest Rate Swap - 83385PR - Receive: Floating 3 Month Libor +215.8 BPS Pay: Fixed	C7208#AE8 - Pengrowth Corp Senior Note Series A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2008	08/21/2018	0	26,360,000	2.3966 / 6.98	0	0	(1,189,507)	(3,763,225)		(3,763,225)	1,774,154	0	0	0	283,899		SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	0	14,669,388	.6615 / 5.46	0	0	(699,162)	(2,270,810)		(2,270,810)	1,061,977	0	0	0	168,274		SD (Asset Cashflow)
Interest Rate Swap - 96998CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2011	05/31/2016	0	122,500,000	1.23 / .2376	0	0	1,163,016	1,769,279		1,769,279	(1,095,291)	0	0	0	952,170		PD (Duration)
Interest Rate Swap - 96983CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2011	12/06/2021	0	30,200,000	2.2888 / .2419	0	0	606,493	(905,393)		(905,393)	(2,555,782)	0	0	0	425,295		PD (Duration)
Interest Rate Swap - 88417CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2009	07/22/2014	0	500,000,000	3.0188 / .2406	0	0	13,696,968	7,662,529		7,662,529	(13,024,644)	0	0	0	1,869,391		PD (Duration)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2011	04/12/2041	0	7,000,000	4.4063 / .2431	0	0	288,791	614,871		614,871	(1,732,731)	0	0	0	182,813		PD (Duration)
Interest Rate Swap - 103641PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	8,844,000	4.08 / 1.3918	0	0	39,600	(181,792)		(181,792)	(181,792)	0	0	0	138,647		SD (Asset Cashflow)
Interest Rate Swap - 90328PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AJ5 - Cobham, plc. Series B Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	03/27/2018	0	16,300,000	5.195 / 1.7459	0	0	552,906	1,504,985		1,504,985	(825,234)	0	0	0	167,804		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 76740PR - Receive: Floating 3 Month Libor +37.1 BPS Pay: Fixed	G2614#AB9 - DCC PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2007	07/11/2019	0	16,200,000	.6171 / 6.19	0	0	(896,257)	(3,296,444)		(3,296,444)	1,468,191	0	0	0	190,472		SD (Asset Cashflow)
Interest Rate Swap - 103133CM - Receive: Fixed Pay: Floating NZD3M 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	09/25/2015	0	2,929,850	4.02 / 2.79	0	0	0	(4,082)		(4,082)	(4,082)	0	0	0	23,043		PD (Duration)
Interest Rate Swap - 88926CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/21/2009	08/25/2019	0	17,000,000	3.6613 / .2376	0	0	574,795	1,501,870		1,501,870	(1,194,275)	0	0	0	202,052		PD (Duration)
Interest Rate Swap - 102431CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2013	07/12/2016	0	40,000,000	.2431 / .855	0	0	(111,076)	(186,713)		(186,713)	(186,713)	0	0	0	318,261		PD (Duration)
Interest Rate Swap - 96378CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2011	09/30/2016	0	258,000,000	.2469 / 1.2575	0	0	(2,514,680)	(3,486,173)		(3,486,173)	2,882,097	0	0	0	2,139,223		PD (Duration)
Interest Rate Swap - 71600PR - Receive: Floating 1 Month Libor +41.6 BPS Pay: Fixed	706106653 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2006	08/05/2016	0	5,165,300	.5835 / 6.04	0	0	(280,228)	(664,565)		(664,565)	280,504	0	0	0	41,618		SD (Asset Cashflow)
Interest Rate Swap - 101121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2013	02/15/2043	0	25,000,000	3.051 / .2406	0	0	609,287	(3,867,025)		(3,867,025)	(3,867,025)	0	0	0	674,579		PD (Duration)
Interest Rate Swap - 101741CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	626,976	.5172 / 2.755	0	0	0	22,507		22,507	22,507	0	0	0	5,721		SD (Asset Cashflow)
Interest Rate Swap - 101909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2020	0	83,000,000	.2376 / 1.52	0	0	(628,758)	3,877,253		3,877,253	3,877,253	0	0	0	1,049,479		PD (Duration)
Interest Rate Swap - 88572PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2019	0	365,000,000	3.804 / .242	0	0	12,862,254	35,152,845		35,152,845	(25,867,639)	0	0	0	4,316,457		LD (Liability Cashflow)
Interest Rate Swap - 100376CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	12/14/2022	0	1,900,000	.1666 / 1.685	0	0	(28,346)	178,624		178,624	166,199	0	0	0	28,428		PD (Duration)
Interest Rate Swap - 75129CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2007	03/22/2037	0	30,000,000	5.245 / .2459	0	0	1,489,093	6,648,962		6,648,962	(7,554,002)	0	0	0	722,897		PD (Duration)
Interest Rate Swap - 97958CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2012	10/12/2015	0	12,000,000	.2431 / .815	0	0	(64,121)	(81,504)		(81,504)	36,796	0	0	0	80,101		PD (Duration)
Interest Rate Swap - 79515CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2008	08/15/2023	0	132,000,000	.2406 / 4.925	0	0	(6,131,793)	(21,677,079)		(21,677,079)	17,729,947	0	0	0	2,047,453		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 82511CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2008	06/12/2038	0	30,000,000	5.175 / .2419	0	0	1,468,458	6,413,356		6,413,356	(7,697,459)	0	0	0	741,688		PD (Duration)
Interest Rate Swap - 78177CM - Receive: Floating 3 Month Libor +111.5 BPS Pay: Fixed	29268BAB7 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2007	09/15/2017	0	10,000,000	1.3579 / 6.25	0	0	(483,975)	(1,426,634)		(1,426,634)	585,491	0	0	0	96,268		SD (Asset Cashflow)
Interest Rate Swap - 73325CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2006	10/18/2016	0	12,000,000	5.3225 / .2461	0	0	605,050	1,510,072		1,510,072	(619,657)	0	0	0	100,370		PD (Duration)
Interest Rate Swap - 100704PR - Receive: Floating 1 Month Libor +413.8 BPS Pay: Floating CPISP +275 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	08/10/2018	0	30,000,000	4.3076 / 3.93	0	0	(21,177)	1,480,934		1,480,934	1,514,204	0	0	0	322,071		LD (Liability Cashflow)
Interest Rate Swap - 88571PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2019	0	366,000,000	.242 / 3.804	0	0	(12,897,493)	(35,249,154)		(35,249,154)	25,938,509	0	0	0	4,328,283		PD (Duration)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2006	08/18/2036	0	35,000,000	5.53 / .2385	0	0	1,837,564	9,253,753		9,253,753	(8,948,899)	0	0	0	832,524		PD (Duration)
Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2006	03/27/2036	0	65,000,000	5.311 / .2459	0	0	3,268,703	14,883,134		14,883,134	(16,099,237)	0	0	0	1,532,651		PD (Duration)
Interest Rate Swap - 97148CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2011	05/31/2016	0	310,000,000	1.17 / .2376	0	0	2,757,142	4,031,440		4,031,440	(2,588,118)	0	0	0	2,409,573		PD (Duration)
Interest Rate Swap - 93640CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	12/02/2040	0	30,000,000	.2391 / 3.8238	0	0	(1,062,814)	373,120		373,120	6,846,883	0	0	0	778,297		PD (Duration)
Interest Rate Swap - 97766CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2012	03/20/2015	0	32,000,000	.2451 / .8125	0	0	(170,371)	(186,079)		(186,079)	103,876	0	0	0	176,757		PD (Duration)
Interest Rate Swap - 78183CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2007	09/18/2017	0	49,400,000	.2429 / 5.1385	0	0	(2,400,389)	(7,094,625)		(7,094,625)	2,905,715	0	0	0	476,080		PD (Duration)
Interest Rate Swap - 101385CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	08/31/2017	0	173,000,000	.2376 / .873	0	0	(530,694)	1,938,544		1,938,544	1,938,544	0	0	0	1,656,349		PD (Duration)
Interest Rate Swap - 89974CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2009	12/03/2024	0	78,000,000	3.8238 / .2391	0	0	2,763,273	4,561,860		4,561,860	(10,347,151)	0	0	0	1,289,051		PD (Duration)
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2007	06/18/2037	0	14,000,000	5.9705 / .2429	0	0	796,752	4,736,225		4,736,225	(3,814,186)	0	0	0	339,085		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 70696CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	01/31/2016	0	8,000,000	.2375 / 5.019	0	0	(379,148)	(745,213)		(745,213)	360,904	0	0	0	57,735		PD (Duration)
Interest Rate Swap - 93482CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2010	11/02/2015	0	30,000,000	1.43 / .242	0	0	345,094	538,755		538,755	(277,156)	0	0	0	203,399		PD (Duration)
Interest Rate Swap - 100099CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2012	05/08/2016	0	4,600,000	.1679 / .467	0	0	(12,612)	7,352		7,352	10,059	0	0	0	35,295		PD (Duration)
Interest Rate Swap - 90326PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	02/01/2018	0	7,025,000	5.175 / 1.7419	0	0	237,071	637,521		637,521	(341,137)	0	0	0	71,001		SD (Asset Cashflow)
Interest Rate Swap - 92565CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2010	08/03/2020	0	20,000,000	2.8888 / .242	0	0	521,786	673,912		673,912	(1,501,820)	0	0	0	256,737		PD (Duration)
Interest Rate Swap - 97741CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2012	03/16/2015	0	100,000,000	.2429 / .827	0	0	(547,003)	(595,384)		(595,384)	340,315	0	0	0	549,927		PD (Duration)
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/23/2018	0	63,906,250	2.1239 / 6.5	0	0	(2,757,136)	(5,540,817)		(5,540,817)	1,836,754	0	0	0	676,207		SD (Asset Cashflow)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2007	04/13/2037	0	50,000,000	5.4475 / .2431	0	0	2,583,443	12,699,640		12,699,640	(12,872,233)	0	0	0	1,206,362		PD (Duration)
Interest Rate Swap - 70335CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2005	12/29/2015	0	8,000,000	.2469 / 4.938	0	0	(372,415)	(707,002)		(707,002)	352,910	0	0	0	56,492		PD (Duration)
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	42,100,000	3.9288 / .2484	0	0	1,535,471	202,291		202,291	(9,832,907)	0	0	0	1,103,494		PD (Duration)
Interest Rate Swap - 95364PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	16,000,000	3.0925 / .2484	0	0	449,752	559,033		559,033	(1,418,127)	0	0	0	218,814		LD (Liability Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	0	10,168,891	.4675 / 5.73	0	0	(532,120)	(1,085,092)		(1,085,092)	402,730	0	0	0	81,933		SD (Asset Cashflow)
Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2007	09/15/2037	0	10,000,000	1.5879 / 6.8	0	0	(515,656)	(2,525,272)		(2,525,272)	2,597,918	0	0	0	243,449		SD (Asset Cashflow)
Interest Rate Swap - 75101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2007	03/19/2017	0	32,700,000	5.0665 / .2444	0	0	1,565,181	4,258,346		4,258,346	(1,725,016)	0	0	0	293,287		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 102250CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	02/27/2015	0	20,000,000	.2359 / .4173	0	0	(15,252)	(20,368)		(20,368)	(20,368)	0	0	0	107,513		PD (Duration)
Interest Rate Swap - 69478CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/01/2015	0	40,000,000	.2419 / 5.084	0	0	(1,921,806)	(3,390,132)		(3,390,132)	1,815,363	0	0	0	271,000		PD (Duration)
Interest Rate Swap - 102451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2013	06/21/2023	0	160,000,000	4.2088 / .2451	0	0	0	(2,041,086)		(2,041,086)	(2,041,086)	0	0	0	2,462,275		PD (Duration)
Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	29,250,000	3.9613 / .2385	0	0	1,076,858	330,252		330,252	(6,793,889)	0	0	0	758,233		PD (Duration)
Interest Rate Swap - 87474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2009	05/12/2019	0	20,000,000	3.3963 / .2394	0	0	623,330	1,522,505		1,522,505	(1,267,931)	0	0	0	231,637		PD (Duration)
Interest Rate Swap - 101661CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	04/22/2016	0	3,900,000	1645 / .385	0	0	(5,314)	11,810		11,810	11,810	0	0	0	29,632		PD (Duration)
Interest Rate Swap - 87457CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2009	05/08/2014	0	85,000,000	2.5838 / .2387	0	0	1,958,592	697,885		697,885	(1,871,046)	0	0	0	253,165		PD (Duration)
Interest Rate Swap - 94426PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2016	0	237,000,000	2376 / 2.4225	0	0	(5,077,253)	(9,552,889)		(9,552,889)	4,660,725	0	0	0	1,736,682		LD (Liability Cashflow)
Interest Rate Swap - 95136CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2016	0	2,250,000	1646 / 1.9725	0	0	(40,038)	(76,285)		(76,285)	38,913	0	0	0	17,450		PD (Duration)
Interest Rate Swap - 77569CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2007	08/07/2017	0	6,000,000	5.4625 / .2377	0	0	311,008	916,490		916,490	(364,101)	0	0	0	56,938		PD (Duration)
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/19/2042	0	10,000,000	2.7375 / .2421	0	0	245,810	(2,091,129)		(2,091,129)	(1,997,491)	0	0	0	268,333		PD (Duration)
Interest Rate Swap - 102056CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/05/2016	0	26,500,000	.2413 / .6663	0	0	(60,346)	(20,841)		(20,841)	(20,841)	0	0	0	206,552		PD (Duration)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - VERIZON COMMUNICATIONS CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2007	04/01/2037	0	5,000,000	9809 / 6.25	0	0	(261,250)	(1,313,398)		(1,313,398)	1,294,737	0	0	0	120,553		SD (Asset Cashflow)
Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/01/2035	0	80,000,000	5.282 / .2419	0	0	4,002,011	17,852,175		17,852,175	(19,555,264)	0	0	0	1,869,161		PD (Duration)
Interest Rate Swap - 86136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2029	0	630,000,000	2381 / 3.2125	0	0	(18,482,360)	28,527,614		28,527,614	97,446,906	0	0	0	12,230,468		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 90327PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	02/01/2018	0	31,060,000	5.175 / 1.7419	0	0	1,048,176	2,818,707		2,818,707	(1,508,288)	0	0	0	313,922		SD (Asset Cashflow)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2029	0	5,750,000	3.7313 / .2439	0	0	198,447	89,560		89,560	(955,411)	0	0	0	113,051		PD (Duration)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2012	11/23/2042	0	25,000,000	2.535 / .2376	0	0	563,785	(6,142,123)		(6,142,123)	(4,834,164)	0	0	0	671,928		PD (Duration)
Interest Rate Swap - 73872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/05/2036	0	12,000,000	5.082 / .2413	0	0	576,184	2,338,792		2,338,792	(2,950,279)	0	0	0	287,312		PD (Duration)
Interest Rate Swap - 69685CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2005	11/16/2015	0	135,630,000	1666 / 5.1585	0	0	(6,733,997)	(12,077,952)		(12,077,952)	6,408,029	0	0	0	928,928		PD (Duration)
Interest Rate Swap - 84450CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2018	0	91,000,000	4.5143 / .2458	0	0	3,852,250	11,955,979		11,955,979	(6,058,082)	0	0	0	996,129		PD (Duration)
Interest Rate Swap - 82415CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2008	06/05/2018	0	10,000,000	4.589 / .2413	0	0	430,854	1,320,401		1,320,401	(623,071)	0	0	0	105,239		PD (Duration)
Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2007	01/16/2037	0	18,000,000	5.3725 / .2458	0	0	916,459	4,340,473		4,340,473	(4,573,205)	0	0	0	432,028		PD (Duration)
Interest Rate Swap - 102223CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2013	12/27/2015	0	36,800,000	.2459 / .7038	0	0	(82,113)	(160,112)		(160,112)	(160,112)	0	0	0	259,515		PD (Duration)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2006	06/26/2036	0	28,000,000	5.838 / .2459	0	0	1,555,331	8,735,417		8,735,417	(7,353,671)	0	0	0	663,880		PD (Duration)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2008	02/15/2038	0	18,000,000	4.9785 / .2406	0	0	845,784	3,255,272		3,255,272	(4,490,446)	0	0	0	442,043		PD (Duration)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	745332BW5 - PUGET SOUND ENERGY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2006	06/15/2036	0	5,000,000	1.0504 / 6.724	0	0	(281,276)	(1,607,512)		(1,607,512)	1,321,334	0	0	0	118,472		SD (Asset Cashflow)
Interest Rate Swap - 92096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2010	06/28/2040	0	23,000,000	3.845 / .2469	0	0	819,357	(181,927)		(181,927)	(5,227,574)	0	0	0	591,909		PD (Duration)
Interest Rate Swap - 101735CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	16,712,956	.5172 / 2.755	0	0	0	599,971		599,971	599,971	0	0	0	152,493		SD (Asset Cashflow)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2012	12/20/2042	0	25,000,000	2.78 / .2451	0	0	624,978	(5,059,500)		(5,059,500)	(5,039,718)	0	0	0	672,802		PD (Duration)
Interest Rate Swap - 85899CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2009	01/13/2039	0	13,600,000	.2431 / 2.88	0	0	(353,516)	2,242,781		2,242,781	2,644,733	0	0	0	340,238		PD (Duration)
Interest Rate Swap - 95163CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2011	06/03/2016	0	250,000,000	1.877 / .2391	0	0	3,989,769	7,495,888		7,495,888	(3,842,901)	0	0	0	1,946,444		PD (Duration)
Interest Rate Swap - 103295CM - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2023	0	3,053,280	.8525 / .2225	0	0	4,825	(14,035)		(14,035)	(14,035)	0	0	0	4,684,394		PD (Duration)
Interest Rate Swap - 103303CM - Receive: Fixed Pay: Floating CIB06 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2016	0	1,016,851	1.01 / .5325	0	0	1,184	2,656		2,656	2,656	0	0	0	46,455		PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	0	17,389,373	.685 / 6.19	0	0	(951,599)	(4,056,580)		(4,056,580)	2,550,903	0	0	0	308,591		SD (Asset Cashflow)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2008	06/26/2038	0	24,000,000	5.1275 / .2459	0	0	1,162,645	4,947,233		4,947,233	(6,131,147)	0	0	0	593,807		PD (Duration)
Interest Rate Swap - 94769CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2011	04/15/2021	0	150,000,000	3.6188 / .2436	0	0	5,007,268	10,997,830		10,997,830	(13,819,927)	0	0	0	2,025,045		PD (Duration)
Interest Rate Swap - 89134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2009	09/14/2019	0	20,000,000	3.5363 / .2429	0	0	651,213	1,622,829		1,622,829	(1,394,857)	0	0	0	238,837		PD (Duration)
Interest Rate Swap - 101816CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/15/2043	0	20,000,000	3.0545 / .2406	0	0	349,663	(3,097,700)		(3,097,700)	(3,097,700)	0	0	0	541,975		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2013	07/05/2026	0	2,679	3.3145 / 7.89	0	0	(60)	0		0	0	0	0	0	47		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2013	07/05/2026	0	2,770	3.3145 / 7.89	0	0	(21)	0		0	0	0	0	0	49		SD (Asset Cashflow)
Interest Rate Swap - 98037CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2012	10/18/2015	0	13,000,000	.2461 / .7925	0	0	(66,570)	(82,834)		(82,834)	37,354	0	0	0	87,168		PD (Duration)
Interest Rate Swap - 104015CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2013	08/18/2014	0	50,000,000	0 / .265	0	0	(4,785)	6,045		6,045	6,045	0	0	0	198,702		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 103834CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2013	11/25/2023	0	60,000,000	2.88 / .2376	0	0	158,148	(981,299)		(981,299)	(981,299)	0	0	0	943,954		PD (Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2008	06/09/2038	0	22,000,000	5.14 / .2416	0	0	1,069,102	4,576,233		4,576,233	(5,621,862)	0	0	0	543,815		PD (Duration)
Interest Rate Swap - 101742CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	938,541	5172 / 2.755	0	0	0	33,692		33,692	33,692	0	0	0	8,563		SD (Asset Cashflow)
Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	0	40,800,000	3.9313 / .2439	0	0	1,489,711	214,793		214,793	(9,529,488)	0	0	0	1,069,053		PD (Duration)
Interest Rate Swap - 81771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2008	04/14/2018	0	7,800,000	4.1625 / .2431	0	0	302,787	880,639		880,639	(438,148)	0	0	0	80,756		PD (Duration)
Interest Rate Swap - 100678PR - Receive: Floating 1 Month Libor +346.4 BPS Pay: Floating CPISP +202 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	05/10/2018	0	537,000	3.6337 / 2.98	0	0	586	23,708		23,708	24,166	0	0	0	5,607		LD (Liability Cashflow)
Interest Rate Swap - 92599CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2010	08/06/2015	0	3,900,000	1685 / 1.7175	0	0	(59,455)	(86,372)		(86,372)	50,875	0	0	0	24,662		PD (Duration)
Interest Rate Swap - 102205CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2013	06/26/2023	0	1,900,000	1646 / 2.685	0	0	(24,416)	40,604		40,604	40,604	0	0	0	29,260		PD (Duration)
Interest Rate Swap - 103084CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	02/23/2015	0	75,000,000	2376 / .3663	0	0	(27,849)	(32,637)		(32,637)	(32,637)	0	0	0	401,296		PD (Duration)
Interest Rate Swap - 84466CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2018	0	50,000,000	4.5565 / .2458	0	0	2,137,721	6,667,478		6,667,478	(3,349,944)	0	0	0	547,324		PD (Duration)
Interest Rate Swap - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	154,000,000	3.549 / .2381	0	0	5,034,500	5,827,669		5,827,669	(19,111,070)	0	0	0	2,481,313		PD (Duration)
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	09/21/2040	0	78,000,000	3.5388 / .2459	0	0	2,541,460	(4,748,710)		(4,748,710)	(17,071,523)	0	0	0	2,016,082		PD (Duration)
Interest Rate Swap - 101054CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/05/2043	0	25,000,000	3.0688 / .2378	0	0	632,608	(3,785,003)		(3,785,003)	(3,785,003)	0	0	0	674,268		PD (Duration)
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	12/27/2037	0	13,200,000	5.13 / .2459	0	0	639,922	2,709,292		2,709,292	(3,338,474)	0	0	0	323,260		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 78353CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2007	10/03/2017	0	40,000,000	2459 / 5.2175	0	0	(1,974,535)	(5,897,406)		(5,897,406)	2,400,485	0	0	0	387,715		PD (Duration)
Interest Rate Swap - 93236CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2010	09/28/2020	0	83,000,000	2.63 / .2469	0	0	1,948,360	1,246,273		1,246,273	(6,167,700)	0	0	0	1,077,557		PD (Duration)
Interest Rate Swap - 101605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/16/2043	0	31,000,000	2.8585 / .2458	0	0	568,428	(5,882,462)		(5,882,462)	(5,882,462)	0	0	0	838,907		PD (Duration)
Interest Rate Swap - 98451CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2012	11/29/2014	0	100,000,000	.2376 / .6775	0	0	(397,890)	(340,091)		(340,091)	227,751	0	0	0	477,308		PD (Duration)
Interest Rate Swap - 77535CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2007	08/03/2017	0	20,000,000	5.486 / .242	0	0	1,041,236	3,066,056		3,066,056	(1,215,844)	0	0	0	189,510		LD (Liability Cashflow)
Interest Rate Swap - 101883CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2033	0	90,000,000	.2381 / 2.902	0	0	(1,441,939)	11,123,311		11,123,311	11,123,311	0	0	0	1,981,660		PD (Duration)
Interest Rate Swap - 103665PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2025	0	9,350,000	4.24 / 1.2893	0	0	46,078	(236,790)		(236,790)	(236,790)	0	0	0	160,800		PD (Duration)
Interest Rate Swap - 98121CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2012	10/30/2015	0	32,000,000	.2359 / .7875	0	0	(162,633)	(200,019)		(200,019)	91,710	0	0	0	216,482		PD (Duration)
Interest Rate Swap - 99948CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/09/2042	0	20,000,000	2.744 / .2434	0	0	492,712	(4,156,360)		(4,156,360)	(3,997,627)	0	0	0	536,416		PD (Duration)
Interest Rate Swap - 88588PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	24,000,000	.242 / 4.1913	0	0	(938,677)	(1,244,148)		(1,244,148)	5,616,092	0	0	0	607,087		PD (Duration)
Interest Rate Swap - 93162PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2017	0	37,000,000	2.1763 / .2439	0	0	701,614	1,309,455		1,309,455	(1,088,879)	0	0	0	356,449		PD (Duration)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2007	05/21/2037	0	60,000,000	5.4875 / .2391	0	0	3,124,507	15,648,291		15,648,291	(15,548,026)	0	0	0	1,450,890		PD (Duration)
Interest Rate Swap - 102065CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2013	06/06/2043	0	71,200,000	3.2563 / .2419	0	0	1,211,331	(8,464,138)		(8,464,138)	(8,464,138)	0	0	0	1,931,371		PD (Duration)
Interest Rate Swap - 95666CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2011	05/15/2018	0	390,000,000	2.3125 / .2406	0	0	7,927,912	13,401,396		13,401,396	(15,100,648)	0	0	0	4,078,091		PD (Duration)
Interest Rate Swap - 70700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	01/31/2036	0	20,000,000	5.139 / .2375	0	0	971,869	4,040,754		4,040,754	(4,848,696)	0	0	0	469,929		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 87556CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	63,000,000	3.549 / .2381	0	0	2,059,568	2,384,047		2,384,047	(7,818,165)	0	0	0	1,015,083		PD (Duration)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	0	46,490,905	1.9045 / 6.25	0	0	(2,037,543)	(5,937,358)		(5,937,358)	2,564,961	0	0	0	465,689		SD (Asset Cashflow)
Interest Rate Swap - 103136CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	09/23/2018	0	933,915	6.95 / .2466	0	0	5,706	(12,858)		(12,858)	(12,858)	0	0	0	100,027		PD (Duration)
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	0	14,700,000	4.0513 / .2376	0	0	554,345	385,699		385,699	(3,484,354)	0	0	0	384,721		PD (Duration)
Interest Rate Swap - 98452CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2012	05/29/2015	0	100,000,000	.2376 / .7325	0	0	(452,890)	(522,329)		(522,329)	226,991	0	0	0	593,989		PD (Duration)
Interest Rate Swap - 101625CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	04/17/2018	0	500,000	.164 / .79	0	0	(2,122)	12,899		12,899	12,899	0	0	0	5,182		PD (Duration)
Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2007	06/01/2037	0	25,000,000	5.595 / .2391	0	0	1,328,540	6,950,351		6,950,351	(6,554,001)	0	0	0	604,919		PD (Duration)
Interest Rate Swap - 103343CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2013	10/04/2016	0	54,000,000	.2444 / .767	0	0	(67,473)	(1,667)		(1,667)	(1,667)	0	0	0	448,619		PD (Duration)
Interest Rate Swap - 69457CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/18/2015	0	158,610,000	.165 / 5.057	0	0	(7,714,284)	(13,860,695)		(13,860,695)	7,335,565	0	0	0	1,087,873		PD (Duration)
Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2007	02/01/2037	0	20,000,000	5.5345 / .2419	0	0	1,051,003	5,337,003		5,337,003	(5,171,781)	0	0	0	480,479		PD (Duration)
Interest Rate Swap - 97117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2041	0	37,000,000	2.5775 / .2451	0	0	850,042	(8,620,541)		(8,620,541)	(7,127,128)	0	0	0	978,411		PD (Duration)
Interest Rate Swap - 88983CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2009	09/02/2019	0	17,000,000	3.7338 / .2391	0	0	586,961	1,565,946		1,565,946	(1,211,695)	0	0	0	202,436		PD (Duration)
Interest Rate Swap - 94763CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2016	0	1,600,000	1666 / 2.3663	0	0	(34,770)	(67,539)		(67,539)	32,957	0	0	0	12,100		PD (Duration)
Interest Rate Swap - 101743CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	311,565	.5172 / 2.755	0	0	0	11,185		11,185	11,185	0	0	0	2,843		SD (Asset Cashflow)
Interest Rate Swap - 101480CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	52,241,602	0 / 2.6075	0	0	0	3,363,221		3,363,221	3,363,221	0	0	0	761,064		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 88150CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2009	07/02/2014	0	85,000,000	2.955 / .2489	0	0	2,271,727	1,148,028		1,148,028	(2,167,613)	0	0	0	302,132		PD (Duration)
Interest Rate Swap - 88575PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2016	0	495,000,000	3.435 / .242	0	0	15,616,781	34,843,939		34,843,939	(15,667,801)	0	0	0	3,986,276		LD (Liability Cashflow)
Interest Rate Swap - 82131PR - Receive: Floating CPISP +275 BPS Pay: Floating 3 Month Libor +119 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2008	05/23/2018	0	20,000,000	3.71 / 1.4276	0	0	568,632	1,663,351		1,663,351	(1,512,999)	0	0	0	209,646		LD (Liability Cashflow)
Interest Rate Swap - 101476CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	1,771,394	0 / 2.6075	0	0	0	114,039		114,039	114,039	0	0	0	25,806		SD (Asset Cashflow)
Interest Rate Swap - 101755CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2013	05/07/2023	0	1,900,000	1679 / 1.764	0	0	(19,470)	183,861		183,861	183,861	0	0	0	29,052		PD (Duration)
Interest Rate Swap - 67161CM - Receive: Floating 3 Month Libor +194.8 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	07/15/2033	0	6,600,000	2.1911 / 6.875	0	0	(304,912)	(1,060,408)		(1,060,408)	1,452,397	0	0	0	145,875		SD (Asset Cashflow)
Interest Rate Swap - 102294CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	11/30/2017	0	544,000,000	2376 / 1.4575	0	0	(1,638,133)	(3,243,776)		(3,243,776)	(3,243,776)	0	0	0	5,383,035		PD (Duration)
Interest Rate Swap - 72006CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2006	06/15/2016	0	58,480,000	5.5125 / .2429	0	0	3,060,046	6,944,417		6,944,417	(3,008,014)	0	0	0	458,331		PD (Duration)
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	213,200,000	3.099 / .2419	0	0	6,011,205	(30,059,414)		(30,059,414)	(44,503,141)	0	0	0	5,624,200		PD (Duration)
Interest Rate Swap - 101328CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2013	03/14/2014	0	4,500,000	1666 / .2225	0	0	(1,133)	(485)		(485)	(485)	0	0	0	10,170		PD (Duration)
Interest Rate Swap - 102460CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2013	07/15/2016	0	80,000,000	2436 / .8013	0	0	(198,537)	(258,618)		(258,618)	(258,618)	0	0	0	637,536		PD (Duration)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	0	4,890,175	.5876 / 5.27	0	0	(227,396)	(592,418)		(592,418)	233,963	0	0	0	43,787		SD (Asset Cashflow)
Interest Rate Swap - 98178CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2012	05/09/2015	0	50,000,000	2389 / .6625	0	0	(191,422)	(209,037)		(209,037)	80,664	0	0	0	291,282		PD (Duration)
Interest Rate Swap - 101961CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	115,000,000	3.107 / .2366	0	0	1,931,089	(16,724,051)		(16,724,051)	(16,724,051)	0	0	0	3,118,208		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 102503CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2013	07/19/2023	0	1,900,000	1663 / 2.625	0	0	(20,881)	52,299		52,299	52,299	0	0	0	29,360		PD (Duration)
Interest Rate Swap - 101736CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	10,966,314	.5172 / 2.755	0	0	0	393,667		393,667	393,667	0	0	0	100,059		SD (Asset Cashflow)
Interest Rate Swap - 101912CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2016	0	34,000,000	.2376 / .5275	0	0	(53,219)	73,898		73,898	73,898	0	0	0	263,097		PD (Duration)
Interest Rate Swap - 83070PR - Receive: Floating CPISP +275 BPS Pay: Floating 1 Month Libor +134 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	08/10/2018	0	30,000,000	3.93 / 1.5095	0	0	872,172	2,352,766		2,352,766	(2,367,320)	0	0	0	322,071		LD (Liability Cashflow)
Interest Rate Swap - 94595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2011	10/06/2018	0	30,000,000	4.3 / .2429	2,824,282	0	1,205,973	3,639,877		3,639,877	(1,556,333)	0	(367,632)	0	327,472		LD (Liability Cashflow)
Interest Rate Swap - 102053CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/05/2043	0	65,400,000	3.1865 / .2413	0	0	1,092,090	(8,593,245)		(8,593,245)	(8,593,245)	0	0	0	1,773,959		PD (Duration)
Interest Rate Swap - 74851CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2017	0	86,000,000	5.2245 / .2359	0	0	4,252,419	11,470,291		11,470,291	(4,624,747)	0	0	0	763,890		PD (Duration)
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2010	04/20/2040	0	98,000,000	4.4563 / .2421	0	0	4,093,132	9,446,544		9,446,544	(23,990,208)	0	0	0	2,513,073		PD (Duration)
Interest Rate Swap - 77410PR - Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	07783@AD8 - Belk, Inc Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2007	09/05/2017	0	36,350,000	.8313 / 6.2	0	0	(1,934,307)	(5,800,017)		(5,800,017)	2,290,199	0	0	0	348,662		SD (Asset Cashflow)
Interest Rate Swap - 101482CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	595,305	0 / 2.6075	0	0	0	38,325		38,325	38,325	0	0	0	8,672		SD (Asset Cashflow)
Interest Rate Swap - 95371PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2018	0	93,000,000	.2484 / 2.4825	0	0	(2,046,883)	(3,760,975)		(3,760,975)	3,896,436	0	0	0	984,349		PD (Duration)
Interest Rate Swap - 93554CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2010	11/18/2015	0	34,000,000	1.7763 / .2385	0	0	508,787	838,822		838,822	(432,601)	0	0	0	233,199		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2013	07/05/2026	0	2,702	3.3145 / 7.89	0	0	(51)	0		0	0	0	0	0	48		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2013	07/05/2026	0	2,724	3.3145 / 7.89	0	0	(41)	0		0	0	0	0	0	48		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 82477PR - Receive: Floating 3 Month Libor +126 BPS Pay: Fixed	15135#BH4 - Centennial Energy Holdings, In SR NT SER Q	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/05/2008	06/19/2015	0	21,700,000	1.5047 / 5.78	0	0	(916,213)	(1,312,433)		(1,312,433)	860,069	0	0	0	131,448		SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/20/2008	06/10/2015	0	9,480,281	2.1545 / 6.349	0	0	(392,790)	(292,952)		(292,952)	203,822	0	0	0	56,952		SD (Asset Cashflow)
Interest Rate Swap - 99876CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/28/2012	10/02/2042	0	25,000,000	2.6063 / .2489	0	0	580,968	(5,805,671)		(5,805,671)	(4,884,086)	0	0	0	670,301		PD (Duration)
Interest Rate Swap - 102716CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/07/2013	08/09/2016	0	26,000,000	.2389 / .7813	0	0	(53,217)	(52,308)		(52,308)	(52,308)	0	0	0	209,922		PD (Duration)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/12/2005	06/30/2025	0	12,227,673	1.9796 / 6.45	0	0	(539,258)	(1,562,449)		(1,562,449)	1,009,005	0	0	0	207,330		SD (Asset Cashflow)
Interest Rate Swap - 102670CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2013	08/06/2023	0	243,000,000	4.2163 / .2381	0	0	0	(3,341,297)		(3,341,297)	(3,341,297)	0	0	0	3,764,434		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2013	07/05/2026	0	2,817	3.3145 / 7.89	0	0	(73,628)	0		0	0	0	0	0	50		SD (Asset Cashflow)
Interest Rate Swap - 95365PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2011	06/24/2021	0	29,000,000	.2484 / 3.0925	0	0	(815,175)	(1,013,247)		(1,013,247)	2,570,354	0	0	0	396,600		PD (Duration)
Interest Rate Swap - 90801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/10/2010	03/12/2040	0	150,000,000	4.531 / .2419	0	0	6,376,292	16,362,688		16,362,688	(36,984,372)	0	0	0	3,838,866		PD (Duration)
Interest Rate Swap - 102864CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/03/2013	09/05/2017	0	25,000,000	.2413 / 1.4588	0	0	(96,587)	(241,388)		(241,388)	(241,388)	0	0	0	239,795		PD (Duration)
Interest Rate Swap - 97777CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/19/2012	09/21/2015	0	12,500,000	.2459 / .9925	0	0	(89,004)	(122,756)		(122,756)	60,282	0	0	0	82,042		PD (Duration)
Interest Rate Swap - 94299CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/08/2011	02/10/2014	0	75,000,000	1.6288 / .2389	0	0	1,012,057	112,177		112,177	(962,363)	0	0	0	124,495		PD (Duration)
Interest Rate Swap - 101739CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/07/2012	07/20/2022	0	3,569,533	.5172 / 2.755	0	0	0	128,139		128,139	128,139	0	0	0	32,569		SD (Asset Cashflow)
Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/21/2007	02/27/2037	0	10,000,000	1.0334 / 6.15	0	0	(506,160)	(2,357,863)		(2,357,863)	2,540,393	0	0	0	240,603		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 103657CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	10/28/2023	0	1,900,000	.167 / 2.615	0	0	(8,118)	62,932		62,932	62,932	0	0	0	29,778		PD (Duration)
Interest Rate Swap - 98088CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	10/25/2016	0	2,100,000	.1646 / .8925	0	0	(14,687)	(9,979)		(9,979)	19,186	0	0	0	17,624		PD (Duration)
Interest Rate Swap - 103642PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,896,000	4.08 / 1.3918	0	0	26,400	(121,195)		(121,195)	(121,195)	0	0	0	92,431		SD (Asset Cashflow)
Interest Rate Swap - 87989PR - Receive: Fixed Pay: Floating 1 Month Libor +232.3 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2009	06/11/2014	0	500,000,000	5.45 / 2.4931	0	0	14,509,318	6,485,377		6,485,377	(13,965,191)	0	0	0	1,670,024		LD (Liability Cashflow)
Interest Rate Swap - 103963CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2013	12/13/2014	0	75,000,000	.2439 / .2775	0	0	(754)	21,202		21,202	21,202	0	0	0	365,815		PD (Duration)
Interest Rate Swap - 94221CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2011	02/04/2041	0	11,300,000	.242 / 4.415	0	0	(467,244)	(1,007,993)		(1,007,993)	2,791,179	0	0	0	294,094		PD (Duration)
Interest Rate Swap - 81817CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2008	04/18/2018	0	20,000,000	4.33 / .2461	0	0	809,916	2,399,462		2,399,462	(1,158,529)	0	0	0	207,326		PD (Duration)
Interest Rate Swap - 102272CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/01/2016	0	13,000,000	.2484 / .8388	0	0	(37,165)	(58,469)		(58,469)	(58,469)	0	0	0	102,829		PD (Duration)
Interest Rate Swap - 98321CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2012	05/18/2017	0	250,000,000	1.1313 / .2385	0	0	2,128,583	683,192		683,192	(3,860,061)	0	0	0	2,298,682		PD (Duration)
Interest Rate Swap - 82294PR - Receive: Floating CPISP +250 BPS Pay: Floating 1 Month Libor +120 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	06/11/2018	0	5,000,000	3.46 / 1.3706	0	0	135,914	367,459		367,459	(373,422)	0	0	0	52,715		LD (Liability Cashflow)
Interest Rate Swap - 74960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2007	03/08/2017	0	90,000,000	5.09 / .2416	0	0	4,329,060	11,709,265		11,709,265	(4,742,030)	0	0	0	803,495		PD (Duration)
Interest Rate Swap - 90329PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AJ5 - Cobham, plc. Series B Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	03/27/2018	0	13,700,000	5.195 / 1.7459	0	0	464,713	1,264,926		1,264,926	(693,601)	0	0	0	141,038		SD (Asset Cashflow)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2006	10/18/2036	0	18,000,000	5.461 / .2461	0	0	932,505	4,577,247		4,577,247	(4,588,974)	0	0	0	429,729		PD (Duration)
Interest Rate Swap - 101907CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2023	0	126,000,000	2.089 / .2376	0	0	1,388,647	(9,502,766)		(9,502,766)	(9,502,766)	0	0	0	1,931,046		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101917CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2017	0	550,000,000	.2376 / .7405	0	0	(1,570,299)	5,804,345		5,804,345	5,804,345	0	0	0	5,067,140		PD (Duration)
Interest Rate Swap - 98233CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2012	11/11/2014	0	50,000,000	.2389 / .6313	0	0	(175,884)	(143,206)		(143,206)	93,959	0	0	0	232,231		PD (Duration)
Interest Rate Swap - 95032CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2011	05/12/2016	0	55,000,000	2.0738 / .2394	0	0	986,782	1,893,308		1,893,308	(936,028)	0	0	0	422,963		PD (Duration)
Interest Rate Swap - 82346PR - Receive: Floating 3 Month Libor +178.7 BPS Pay: Fixed	G3424#AB7 - G4S PLC Series B Senior Unsecured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2008	07/15/2015	0	42,200,000	2.0309 / 6.43	0	0	(1,830,343)	(2,743,693)		(2,743,693)	1,716,513	0	0	0	261,872		SD (Asset Cashflow)
Interest Rate Swap - 90759CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	256,700,000	4.4321 / .2389	0	0	10,654,950	23,690,908		23,690,908	(62,516,534)	0	0	0	6,566,883		PD (Duration)
Interest Rate Swap - 88587PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	4,000,000	4.1913 / .242	0	0	156,446	207,358		207,358	(936,015)	0	0	0	101,181		LD (Liability Cashflow)
Interest Rate Swap - 95031CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2011	05/12/2016	0	140,000,000	2.0513 / .2394	0	0	2,480,308	4,745,358		4,745,358	(2,351,515)	0	0	0	1,076,634		PD (Duration)
Interest Rate Swap - 80185CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2008	08/15/2023	0	157,000,000	2406 / 4.32	0	0	(6,343,268)	(17,594,109)		(17,594,109)	19,888,712	0	0	0	2,435,228		PD (Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2008	02/27/2038	0	30,000,000	5.121 / .2359	0	0	1,452,352	6,122,687		6,122,687	(7,605,086)	0	0	0	737,230		PD (Duration)
Interest Rate Swap - 103309CM - Receive: Fixed Pay: Floating BBSW6 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	09/30/2033	0	279,450	4.7 / 2.59	0	0	1,502	(9,132)		(9,132)	(9,132)	0	0	0	6,666		PD (Duration)
Interest Rate Swap - 93157PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	1,000,000	3.3263 / .2439	0	0	30,463	(43,840)		(43,840)	(166,824)	0	0	0	20,440		LD (Liability Cashflow)
Interest Rate Swap - 93164PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	11,000,000	2439 / 3.1288	0	0	(313,363)	196,357		196,357	1,424,947	0	0	0	188,228		LD (Liability Cashflow)
Interest Rate Swap - 102728CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/08/2013	02/12/2015	0	25,000,000	.2394 / .3938	0	0	(12,784)	(18,974)		(18,974)	(18,974)	0	0	0	132,027		PD (Duration)
Interest Rate Swap - 103296CM - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2033	0	1,526,640	1.625 / .2225	0	0	5,385	(12,197)		(12,197)	(12,197)	0	0	0	3,333,300		PD (Duration)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2005	12/13/2035	0	20,000,000	5.264 / .2439	0	0	996,925	4,415,437		4,415,437	(4,894,694)	0	0	0	468,525		PD (Duration)
Interest Rate Swap - 103728CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	08/31/2020	0	180,000,000	.2121 / 2.0838	0	0	(9,359)	3,290,129		3,290,129	3,290,129	0	0	0	2,323,790		PD (Duration)
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2030	0	83,000,000	3.3738 / .2421	0	0	2,568,157	(3,180,979)		(3,180,979)	(13,972,194)	0	0	0	1,701,184		PD (Duration)
Interest Rate Swap - 88548PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2009	08/03/2014	0	1,821,000,000	3.01 / .242	0	0	49,716,613	29,427,950		29,427,950	(47,191,231)	0	0	0	7,001,963		LD (Liability Cashflow)
Interest Rate Swap - 93421CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2010	10/25/2015	0	4,300,000	1646 / 1.3175	0	0	(48,349)	(73,659)		(73,659)	39,424	0	0	0	28,983		PD (Duration)
Interest Rate Swap - 79546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2008	01/07/2018	0	18,500,000	4.57 / .2429	0	0	793,634	2,348,181		2,348,181	(1,051,110)	0	0	0	185,435		LD (Liability Cashflow)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2006	06/20/2036	0	5,000,000	1.6276 / 6.75	0	0	(253,410)	(1,171,246)		(1,171,246)	1,251,214	0	0	0	118,507		SD (Asset Cashflow)
Interest Rate Swap - 90761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	72,880,000	4.4321 / .2389	0	0	3,025,060	6,726,114		6,726,114	(17,749,143)	0	0	0	1,864,412		PD (Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2007	07/10/2037	0	25,000,000	5.9615 / .2436	0	0	1,420,266	8,430,197		8,430,197	(6,814,335)	0	0	0	606,306		PD (Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2009	06/04/2039	0	9,000,000	4.3038 / .2389	0	0	362,015	637,441		637,441	(2,129,195)	0	0	0	226,915		PD (Duration)
Interest Rate Swap - 78475CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	10/19/2017	0	43,000,000	5.1913 / .2421	0	0	2,112,094	6,335,068		6,335,068	(2,592,702)	0	0	0	419,171		PD (Duration)
Interest Rate Swap - 103301CM - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2043	0	305,328	1.85 / .2225	0	0	1,250	(3,633)		(3,633)	(3,633)	0	0	0	818,190		PD (Duration)
Interest Rate Swap - 93165PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	3,000,000	3.4738 / .2439	0	0	95,813	(215,977)		(215,977)	(650,590)	0	0	0	77,526		PD (Duration)
Interest Rate Swap - 93675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2010	12/08/2020	0	61,000,000	3.105 / .2416	0	0	1,723,291	2,607,622		2,607,622	(5,003,883)	0	0	0	803,383		PD (Duration)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 93166PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	1,000,000	2439 / 3.4738	0	0	(31,938)	71,992		71,992	216,863	0	0	0	25,842		LD (Liability Cashflow)
Interest Rate Swap - 99989CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2012	10/12/2015	0	4,750,000	.38 / .1694	0	0	8,878	1,478		1,478	753	0	0	0	31,707		PD (Duration)
Interest Rate Swap - 97463CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	50,000,000	1.8813 / .1683	0	0	843,904	(2,938,731)		(2,938,731)	(4,080,827)	0	0	0	711,135		PD (Duration)
Interest Rate Swap - 92471CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	07/28/2015	0	48,000,000	1.9663 / .2381	0	0	809,980	1,187,406		1,187,406	(692,700)	0	0	0	301,223		PD (Duration)
Interest Rate Swap - 101740CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	938,541	.5172 / 2.755	0	0	0	33,692		33,692	33,692	0	0	0	8,563		SD (Asset Cashflow)
Interest Rate Swap - 81050CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2018	0	20,000,000	4.4775 / .2416	0	0	839,452	2,502,534		2,502,534	(1,158,847)	0	0	0	204,585		PD (Duration)
Interest Rate Swap - 90716CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2010	02/26/2040	0	150,000,000	4.461 / .2366	0	0	6,271,291	14,565,767		14,565,767	(36,644,962)	0	0	0	3,835,517		PD (Duration)
Interest Rate Swap - 88573PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2016	0	618,000,000	.242 / 3.435	0	0	(19,497,315)	(43,502,131)		(43,502,131)	19,561,013	0	0	0	4,976,805		PD (Duration)
Interest Rate Swap - 82076PR - Receive: Floating CPISP +202 BPS Pay: Floating 1 Month Libor +74 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2008	05/10/2018	0	537,000	2.98 / .9095	0	0	14,280	39,625		39,625	(39,099)	0	0	0	5,607		LD (Liability Cashflow)
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	0	7,150,000	4.0288 / .2359	0	0	268,048	159,633		159,633	(1,690,063)	0	0	0	187,154		PD (Duration)
Interest Rate Swap - 88549PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2009	08/03/2014	0	908,000,000	.242 / 3.01	0	0	(24,790,052)	(14,673,574)		(14,673,574)	23,530,828	0	0	0	3,491,369		PD (Duration)
Interest Rate Swap - 103748CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2013	11/08/2015	0	500,000,000	.4058 / .2387	0	0	119,726	(430,800)		(430,800)	(430,800)	0	0	0	3,404,812		PD (Duration)
Interest Rate Swap - 89724CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2009	11/02/2019	0	22,000,000	3.6628 / .242	0	0	744,274	1,919,351		1,919,351	(1,604,861)	0	0	0	265,798		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2013	07/05/2026	0	2,571	3.3145 / 7.89	0	0	(107)	0		0	0	0	0	0	45		SD (Asset Cashflow)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2013	07/05/2026	0	2,592	3.3145 / 7.89	0	0	(98)	0		0	0	0	0	0	46		SD (Asset Cashflow)
Interest Rate Swap - 72004CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2006	06/15/2016	0	9,390,000	5.5125 / .2429	0	0	491,345	1,115,049		1,115,049	(482,990)	0	0	0	73,593		PD (Duration)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2012	12/03/2042	0	30,000,000	2.575 / .2391	0	0	688,172	(7,161,049)		(7,161,049)	(5,842,086)	0	0	0	806,726		PD (Duration)
Interest Rate Swap - 70914CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2006	02/27/2016	0	13,000,000	.2359 / 5.096	0	0	(626,103)	(1,273,088)		(1,273,088)	599,509	0	0	0	95,440		PD (Duration)
Interest Rate Swap - 93712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2010	12/14/2040	0	11,000,000	.2429 / 4.1163	0	0	(421,967)	(416,720)		(416,720)	2,610,077	0	0	0	285,546		PD (Duration)
Interest Rate Swap - 102505CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2013	05/15/2038	0	61,000,000	.2406 / 3.474	0	0	(1,227,117)	4,198,858		4,198,858	4,198,858	0	0	0	1,505,775		PD (Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	12/24/2042	0	25,000,000	2.787 / .2484	0	0	626,362	(5,028,943)		(5,028,943)	(5,045,835)	0	0	0	672,927		PD (Duration)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	0	10,315,892	.659 / 5.46	0	0	(491,930)	(1,598,160)		(1,598,160)	747,052	0	0	0	118,335		SD (Asset Cashflow)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2037	0	40,000,000	5.3515 / .2469	0	0	2,027,473	9,548,122		9,548,122	(10,189,001)	0	0	0	964,254		PD (Duration)
Interest Rate Swap - 102772CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/20/2013	11/30/2017	0	544,000,000	1.471 / .2376	0	0	1,656,085	3,527,231		3,527,231	3,527,231	0	0	0	5,383,035		PD (Duration)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	0	11,553,877	.4735 / 5.57	0	0	(585,405)	(1,163,763)		(1,163,763)	439,199	0	0	0	91,587		SD (Asset Cashflow)
Interest Rate Swap - 95257CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	30,000,000	3.0763 / .2429	0	0	838,819	1,024,841		1,024,841	(2,643,727)	0	0	0	409,538		PD (Duration)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2006	12/29/2036	0	20,000,000	5.2725 / .2469	0	0	997,936	4,509,794		4,509,794	(5,024,496)	0	0	0	479,527		PD (Duration)
Interest Rate Swap - 70138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2005	12/13/2015	0	10,000,000	.2439 / 5.083	0	0	(480,363)	(895,421)		(895,421)	455,318	0	0	0	69,850		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 93163PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	17,000,000	3.1288 / .2439	0	0	484,288	(303,461)		(303,461)	(2,202,191)	0	0	0	290,898		PD (Duration)
Interest Rate Swap - 92752CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2010	08/17/2015	0	3,950,000	.164 / 1.6225	0	0	(56,459)	(82,690)		(82,690)	47,836	0	0	0	25,208		PD (Duration)
Interest Rate Swap - 82519PR - Receive: Floating 3 Month Libor +146.7 BPS Pay: Fixed	94106*AA4 - Waste Connection Inc. Series 2008 A Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	10/01/2015	0	36,800,000	1.7154 / 6.22	0	0	(1,637,711)	(2,763,426)		(2,763,426)	1,538,601	0	0	0	243,596		SD (Asset Cashflow)
Interest Rate Swap - 97568CM - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2012	02/21/2015	0	3,465,222	.3538 / .2236	0	0	2,627	4,327		4,327	(3,969)	0	0	0	1,467,960		PD (Duration)
Interest Rate Swap - 88009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2009	06/23/2019	0	127,000,000	4.0438 / .2459	0	0	4,777,966	13,901,152		13,901,152	(9,108,290)	0	0	0	1,486,293		PD (Duration)
Interest Rate Swap - 83185PR - Receive: Floating 3 Month Libor +154.9 BPS Pay: Fixed	04070*AQ0 - Arizona Water Company GEN MTG SER M	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2008	09/26/2038	0	35,000,000	1.7949 / 6.67	0	0	(1,685,775)	(7,020,873)		(7,020,873)	8,965,571	0	0	0	870,378		SD (Asset Cashflow)
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2030	0	41,000,000	3.0953 / .2359	0	0	1,154,323	(3,006,950)		(3,006,950)	(6,643,749)	0	0	0	836,639		PD (Duration)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2007	01/29/2037	0	35,000,000	5.4825 / .2369	0	0	1,821,338	9,064,494		9,064,494	(9,002,036)	0	0	0	840,692		PD (Duration)
Interest Rate Swap - 84665CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2008	10/27/2018	0	25,000,000	3.9525 / .2381	0	0	918,427	2,631,234		2,631,234	(1,535,319)	0	0	0	274,505		PD (Duration)
Interest Rate Swap - 84449CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	10/16/2018	0	22,300,000	4.5143 / .2458	0	0	944,013	2,929,872		2,929,872	(1,484,563)	0	0	0	244,106		PD (Duration)
Interest Rate Swap - 88600PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	14,000,000	4.0963 / .242	0	0	534,262	1,211,981		1,211,981	(1,866,587)	0	0	0	227,840		LD (Liability Cashflow)
Interest Rate Swap - 101761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2013	05/08/2043	0	30,000,000	2.846 / .2387	0	0	500,344	(5,767,974)		(5,767,974)	(5,767,974)	0	0	0	812,702		PD (Duration)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/23/2037	0	15,000,000	5.3395 / .2376	0	0	758,907	3,542,959		3,542,959	(3,807,149)	0	0	0	360,821		PD (Duration)
Interest Rate Swap - 98439CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2012	05/25/2015	0	60,000,000	.2376 / .7338	0	0	(272,186)	(313,545)		(313,545)	137,271	0	0	0	355,033		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 103294CM - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2020	0	6,310,111	.565 / .2225	0	0	5,398	(8,788)		(8,788)	(8,788)	0	0	0	8,055,640		PD (Duration)
Interest Rate Swap - 101023CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2013	01/31/2018	0	14,000,000	1.0075 / .2375	0	0	94,185	(208,433)		(208,433)	(208,433)	0	0	0	141,451		PD (Duration)
Interest Rate Swap - 101737CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	2,823,316	.5172 / 2.755	0	0	0	101,351		101,351	101,351	0	0	0	25,761		SD (Asset Cashflow)
Interest Rate Swap - 103137CM - Receive: Fixed Pay: Floating WIBR6 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	09/25/2018	0	1,532,665	3.73 / 2.71	0	0	4,197	6,862		6,862	6,862	0	0	0	52,218		PD (Duration)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2006	08/29/2036	0	28,000,000	5.4655 / .2376	0	0	1,452,049	7,131,823		7,131,823	(7,118,985)	0	0	0	666,454		PD (Duration)
Interest Rate Swap - 72172CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	07/12/2016	0	130,500,000	5.7545 / .2431	0	0	7,143,359	16,668,779		16,668,779	(7,062,429)	0	0	0	1,038,328		PD (Duration)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	0	6,282,726	.3775 / 5.32	0	0	(308,738)	(534,541)		(534,541)	227,734	0	0	0	45,488		SD (Asset Cashflow)
Interest Rate Swap - 98198CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2012	05/09/2015	0	68,000,000	.2389 / .665	0	0	(262,034)	(286,596)		(286,596)	111,388	0	0	0	396,144		PD (Duration)
Interest Rate Swap - 94425PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2016	0	67,000,000	2.4225 / .2376	0	0	1,435,341	2,700,606		2,700,606	(1,317,589)	0	0	0	490,961		PD (Duration)
Interest Rate Swap - 93160PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	0	20,000,000	2.6853 / .2439	0	0	481,051	380,161		380,161	(1,490,512)	0	0	0	259,082		PD (Duration)
Interest Rate Swap - 83420PR - Receive: Floating 3 Month Libor +137.2 BPS Pay: Fixed	F84938AB5 - Sodexo Senior Note Series B	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2008	09/26/2015	0	42,500,000	1.6182 / 5.99	0	0	(1,834,153)	(3,064,282)		(3,064,282)	1,720,892	0	0	0	280,029		SD (Asset Cashflow)
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	7,000,000	3.3263 / .2439	0	0	213,238	(306,879)		(306,879)	(1,167,769)	0	0	0	143,083		PD (Duration)
Interest Rate Swap - 86138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2039	0	1,230,000,000	2381 / 3.2125	0	0	(36,084,607)	135,278,622		135,278,622	250,961,229	0	0	0	30,796,256		PD (Duration)
Interest Rate Swap - 84468CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2038	0	20,000,000	2458 / 4.3675	0	0	(817,288)	(1,632,244)		(1,632,244)	4,713,355	0	0	0	497,926		PD (Duration)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2006	12/15/2030	0	5,000,000	3.6279 / 8.6	0	0	(244,411)	(967,470)		(967,470)	1,022,691	0	0	0	102,947		SD (Asset Cashflow)
Interest Rate Swap - 103749CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2013	11/08/2023	0	128,000,000	.2387 / 2.772	0	0	(476,547)	3,375,096		3,375,096	3,375,096	0	0	0	2,009,115		PD (Duration)
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2009	11/25/2024	0	46,000,000	3.8888 / .2376	0	0	1,659,976	2,983,597		2,983,597	(6,133,494)	0	0	0	759,367		PD (Duration)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2008	07/07/2038	0	25,000,000	5.0295 / .2429	0	0	1,187,353	4,753,083		4,753,083	(6,321,644)	0	0	0	618,956		PD (Duration)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	0	6,153,375	.6335 / 5.52	0	0	(298,717)	(718,254)		(718,254)	270,514	0	0	0	53,409		SD (Asset Cashflow)
Interest Rate Swap - 98266CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2012	05/16/2016	0	2,000,000	.1666 / .7425	0	0	(10,980)	(9,439)		(9,439)	10,006	0	0	0	15,415		PD (Duration)
Interest Rate Swap - 101716CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	08/31/2017	0	280,000,000	.2376 / .7035	0	62,000	(624,264)	4,887,407		4,887,407	4,830,681	0	(5,274)	0	2,680,796		PD (Duration)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	0	7,196,378	.605 / 5.89	0	0	(378,056)	(869,063)		(869,063)	356,411	0	0	0	57,983		SD (Asset Cashflow)
Interest Rate Swap - 90464CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2010	01/19/2015	0	25,000,000	.2421 / 2.715	0	0	(608,899)	(629,447)		(629,447)	557,941	0	0	0	128,152		PD (Duration)
Interest Rate Swap - 97909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2012	10/11/2015	0	50,000,000	.2456 / .9125	0	0	(315,804)	(426,189)		(426,189)	201,611	0	0	0	333,501		PD (Duration)
Interest Rate Swap - 95366CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	03/04/2016	0	60,000,000	.2389 / 1.6988	0	0	(850,434)	(1,501,645)		(1,501,645)	755,527	0	0	0	442,682		PD (Duration)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2006	09/29/2036	0	35,000,000	5.25 / .2469	0	0	1,738,514	7,734,121		7,734,121	(8,720,753)	0	0	0	834,598		PD (Duration)
Interest Rate Swap - 94598CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2011	10/17/2018	0	42,000,000	4.65 / .2436	4,970,668	0	1,835,231	5,784,406		5,784,406	(2,215,429)	0	(639,911)	0	459,881		LD (Liability Cashflow)
Interest Rate Swap - 97502CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2012	02/07/2022	0	130,000,000	1.864 / .1679	0	0	2,172,326	(7,840,456)		(7,840,456)	(10,598,707)	0	0	0	1,850,178		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 97514CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2012	02/09/2017	0	3,000,000	1679 / 1.01	0	0	(24,506)	(14,130)		(14,130)	38,184	0	0	0	26,442		PD (Duration)
Interest Rate Swap - 88586PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	72,000,000	242 / 4.1313	0	0	(2,772,832)	(4,636,440)		(4,636,440)	12,542,986	0	0	0	1,421,617		PD (Duration)
Interest Rate Swap - 102537CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2023	0	1,900,000	1645 / 2.637	0	0	(20,474)	50,768		50,768	50,768	0	0	0	29,376		PD (Duration)
Interest Rate Swap - 94423CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2016	0	46,000,000	2.4288 / .2376	0	0	988,333	1,860,286		1,860,286	(907,454)	0	0	0	337,077		PD (Duration)
Interest Rate Swap - 87059CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2009	04/01/2014	0	140,000,000	2.25 / .2484	0	0	2,754,654	700,258		700,258	(2,636,901)	0	0	0	351,877		LD (Liability Cashflow)
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2035	0	84,000,000	3.8863 / .2385	0	0	3,029,516	739,731		739,731	(17,649,398)	0	0	0	1,964,551		PD (Duration)
Interest Rate Swap - 86134CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2019	0	60,000,000	2381 / 2.845	0	0	(1,539,725)	(3,043,855)		(3,043,855)	3,221,367	0	0	0	675,851		PD (Duration)
Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2012	07/27/2042	0	400,000,000	2.2575 / .2381	0	0	7,914,832	(117,220,406)		(117,220,406)	(73,465,486)	0	0	0	10,690,665		PD (Duration)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	0	5,128,068	2.4995 / 6.85	0	0	(225,006)	(645,733)		(645,733)	274,874	0	0	0	50,831		SD (Asset Cashflow)
Interest Rate Swap - 83382PR - Receive: Floating 3 Month Libor +281.6 BPS Pay: Fixed	80852#AG2 - The Schwan Food Company Series H Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2008	08/11/2018	0	27,328,571	3.0549 / 7.35	0	0	(1,157,590)	(2,401,065)		(2,401,065)	804,101	0	0	0	293,477		SD (Asset Cashflow)
Interest Rate Swap - 102580CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	01/25/2016	0	20,000,000	2384 / .6113	0	0	(30,380)	(42,294)		(42,294)	(42,294)	0	0	0	143,778		PD (Duration)
Interest Rate Swap - 102882CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2013	03/06/2017	0	43,000,000	2419 / 1.2363	0	0	(134,150)	(379,358)		(379,358)	(379,358)	0	0	0	383,568		PD (Duration)
Interest Rate Swap - 101055CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/05/2020	0	370,000,000	1.476 / .2378	0	0	4,026,006	(15,382,033)		(15,382,033)	(15,382,033)	0	0	0	4,567,955		PD (Duration)
Interest Rate Swap - 94787CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2011	04/20/2021	0	150,000,000	2421 / 3.5013	0	0	(4,832,497)	(9,777,224)		(9,777,224)	13,650,993	0	0	0	2,026,911		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 76941CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2007	06/25/2017	0	175,000,000	5.7395 / .2459	0	0	9,550,745	27,908,871		27,908,871	(10,881,019)	0	0	0	1,633,199		PD (Duration)
Interest Rate Swap - 75533PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514C#7 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	0	63,558,000	.7882 / 5.79	0	0	(3,147,389)	(8,145,677)		(8,145,677)	3,805,333	0	0	0	733,905		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	0	22,892,572	3.3145 / 7.89	0	0	(958,062)	(3,257,719)		(3,257,719)	2,916,856	0	0	0	404,905		SD (Asset Cashflow)
Interest Rate Swap - 101070CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2013	02/07/2043	0	25,000,000	3.0475 / .2377	0	0	623,941	(3,881,002)		(3,881,002)	(3,881,002)	0	0	0	674,330		PD (Duration)
Interest Rate Swap - 98805CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2012	11/30/2016	0	600,000,000	.2376 / .9153	0	0	(3,812,685)	(1,360,532)		(1,360,532)	5,460,402	0	0	0	5,123,475		PD (Duration)
Interest Rate Swap - 98235CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2012	05/11/2019	0	370,000,000	1.505 / .2389	0	0	4,534,417	(8,047,339)		(8,047,339)	(16,270,135)	0	0	0	4,284,219		PD (Duration)
Interest Rate Swap - 69608PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106331 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2005	03/05/2016	0	14,700,000	.44 / 5.37	0	0	(720,404)	(1,471,720)		(1,471,720)	694,868	0	0	0	108,524		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2013	07/05/2026	0	2,794	3.3145 / 7.89	0	0	(11)	0		0	0	0	0	0	49		SD (Asset Cashflow)
Interest Rate Swap - 103961CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2013	06/13/2014	0	150,000,000	.2439 / .254	0	0	255	5,308		5,308	5,308	0	0	0	504,016		PD (Duration)
Interest Rate Swap - 88598PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	130,000,000	.242 / 4.0963	0	0	(4,961,002)	(11,254,106)		(11,254,106)	17,332,598	0	0	0	2,115,656		PD (Duration)
Interest Rate Swap - 93161PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2017	0	192,000,000	.2439 / 2.1763	0	0	(3,640,807)	(6,795,007)		(6,795,007)	5,650,402	0	0	0	1,849,680		LD (Liability Cashflow)
Interest Rate Swap - 87782CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2009	06/03/2019	0	15,000,000	3.9163 / .2391	0	0	545,274	1,542,565		1,542,565	(1,043,526)	0	0	0	174,683		PD (Duration)
Interest Rate Swap - 101477CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	1,183,349	0 / 2.6075	0	0	0	76,182		76,182	76,182	0	0	0	17,239		SD (Asset Cashflow)
Interest Rate Swap - 101918CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2018	0	50,000,000	.9825 / .2376	0	0	216,027	(1,148,017)		(1,148,017)	(1,148,017)	0	0	0	524,116		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 80914PR - Receive: Fixed Pay: Floating 3 Month Libor +132.8 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2008	03/17/2014	0	13,317,000	.5 / 1.5704	0	0	449,355	96,854		96,854	(437,956)	0	0	0	30,684		LD (Liability Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	0	17,813,330	.763 / 5.62	0	0	(859,176)	(1,813,988)		(1,813,988)	790,407	0	0	0	136,443		SD (Asset Cashflow)
Interest Rate Swap - 97893CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2012	04/10/2015	0	30,000,000	.2436 / .8025	0	0	(156,619)	(176,007)		(176,007)	91,388	0	0	0	169,499		PD (Duration)
Interest Rate Swap - 101984CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2013	05/30/2043	0	67,500,000	3.23 / .2376	0	0	1,171,670	(8,333,526)		(8,333,526)	(8,333,526)	0	0	0	1,830,420		PD (Duration)
Interest Rate Swap - 97938CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2012	04/11/2015	0	30,000,000	.2456 / .74	0	0	(137,732)	(152,601)		(152,601)	72,657	0	0	0	169,677		PD (Duration)
Interest Rate Swap - 102579CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	06/21/2023	0	160,000,000	.2451 / 4.0725	0	0	0	2,961,959		2,961,959	2,961,959	0	0	0	2,462,275		PD (Duration)
Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2006	04/26/2036	0	65,000,000	5.607 / .2381	0	0	3,463,400	17,889,856		17,889,856	(16,620,299)	0	0	0	1,535,428		PD (Duration)
Interest Rate Swap - 80613CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2008	02/15/2018	0	27,000,000	4.3775 / .2406	0	0	1,106,405	3,246,845		3,246,845	(1,518,458)	0	0	0	274,142		PD (Duration)
Interest Rate Swap - 70686PR - Receive: Floating 3 Month Libor +71.3 BPS Pay: Fixed	10920@AB0 - Bright House Networks, LLC Series A Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	02/17/2016	0	25,100,000	951 / 5.79	0	0	(1,201,768)	(2,410,096)		(2,410,096)	1,148,091	0	0	0	183,120		SD (Asset Cashflow)
Interest Rate Swap - 100131CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2012	11/13/2017	0	30,000,000	,778 / .2393	0	0	149,399	(571,788)		(571,788)	(518,457)	0	0	0	295,019		PD (Duration)
Interest Rate Swap - 95376PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2026	0	13,000,000	.2484 / 3.6	0	0	(431,398)	(294,717)		(294,717)	1,850,704	0	0	0	229,637		PD (Duration)
Interest Rate Swap - 91771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/15/2040	0	17,000,000	4.0113 / .2429	0	0	634,353	348,416		348,416	(3,946,448)	0	0	0	437,209		PD (Duration)
Interest Rate Swap - 102430CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2013	07/12/2015	0	40,000,000	.2431 / .5313	0	0	(50,283)	(91,633)		(91,633)	(91,633)	0	0	0	247,569		PD (Duration)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2006	09/11/2036	0	30,000,000	5.435 / .2426	0	0	1,546,445	7,493,206		7,493,206	(7,608,847)	0	0	0	714,609		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 102480CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	07/17/2016	0	57,100,000	.2436 / .8263	0	0	(146,519)	(216,084)		(216,084)	(216,084)	0	0	0	455,522		PD (Duration)
Interest Rate Swap - 98161CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2012	05/07/2015	0	160,000,000	.2377 / .67	0	0	(625,557)	(683,558)		(683,558)	270,437	0	0	0	930,256		PD (Duration)
Interest Rate Swap - 101298CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	03/12/2043	0	25,000,000	3.07 / .2419	0	0	561,191	(3,785,612)		(3,785,612)	(3,785,612)	0	0	0	675,450		PD (Duration)
Interest Rate Swap - 100688PR - Receive: Floating 3 Month Libor +412.6 BPS Pay: Floating CPISP +275 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	05/23/2018	0	20,000,000	4.3632 / 3.71	0	0	19,878	894,863		894,863	912,942	0	0	0	209,646		LD (Liability Cashflow)
Interest Rate Swap - 102282CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/01/2015	0	16,000,000	.2484 / .523	0	0	(20,482)	(35,414)		(35,414)	(35,414)	0	0	0	98,067		PD (Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	06/11/2037	0	20,000,000	5.8585 / .2426	0	0	1,115,663	6,405,395		6,405,395	(5,386,768)	0	0	0	484,213		PD (Duration)
Interest Rate Swap - 87820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2009	06/05/2014	0	7,100,000	2.8888 / .2413	0	0	185,188	79,735		79,735	(177,134)	0	0	0	23,282		PD (Duration)
Interest Rate Swap - 79045CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2007	11/15/2014	0	150,000,000	.2406 / 4.2725	0	0	(5,989,197)	(5,219,245)		(5,219,245)	5,708,086	0	0	0	701,022		PD (Duration)
Interest Rate Swap - 89820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2009	11/05/2029	0	47,000,000	4.1413 / .2378	0	0	1,815,306	3,047,506		3,047,506	(8,276,990)	0	0	0	935,488		PD (Duration)
Interest Rate Swap - 83058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	07/23/2038	0	30,000,000	5.1463 / .2386	0	0	1,460,259	6,281,703		6,281,703	(7,690,259)	0	0	0	743,398		PD (Duration)
Interest Rate Swap - 101850CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/17/2023	0	60,000,000	2.0755 / .2385	0	0	674,506	(4,573,364)		(4,573,364)	(4,573,364)	0	0	0	918,756		PD (Duration)
Interest Rate Swap - 88585PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	5,000,000	4.1313 / .242	0	0	192,558	321,975		321,975	(871,041)	0	0	0	98,723		LD (Liability Cashflow)
Interest Rate Swap - 94428PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2018	0	18,000,000	.2376 / 3.085	0	0	(504,864)	(1,223,950)		(1,223,950)	786,931	0	0	0	183,296		PD (Duration)
Interest Rate Swap - 102114CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2013	06/11/2043	0	54,700,000	3.231 / .2426	0	0	900,278	(6,752,160)		(6,752,160)	(6,752,160)	0	0	0	1,484,131		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101734CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	1,577,057	.5172 / 2.755	0	0	0	56,613		56,613	56,613	0	0	0	14,389		SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	0	24,843,684	.9965 / 5.8	0	0	(1,184,168)	(2,397,022)		(2,397,022)	1,051,296	0	0	0	186,883		SD (Asset Cashflow)
Interest Rate Swap - 100800CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	01/04/2043	0	25,000,000	2.852 / .2444	0	0	637,562	(4,743,363)		(4,743,363)	(4,743,363)	0	0	0	673,270		PD (Duration)
Interest Rate Swap - 97534CM - Receive: Fixed Pay: Floating SF6M 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2012	02/14/2017	0	1,090,156	.45 / .078	0	0	6,067	4,735		4,735	(7,973)	0	0	0	8,833		PD (Duration)
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	03/04/2040	0	54,300,000	4.4321 / .2389	0	0	2,253,852	5,011,361		5,011,361	(13,224,183)	0	0	0	1,389,099		PD (Duration)
Interest Rate Swap - 102440CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2013	07/15/2023	0	1,850,000	.1666 / 2.7375	0	0	(21,792)	32,935		32,935	32,935	0	0	0	28,571		PD (Duration)
Interest Rate Swap - 92120LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2010	06/29/2040	0	120,500,000	3.8865 / .2469	0	0	4,342,314	(76,340)		(76,340)	(27,542,202)	0	0	0	3,101,244		PD (Duration)
Interest Rate Swap - 102810CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	08/30/2015	0	23,500,000	.2376 / .5625	0	0	(23,837)	(60,566)		(60,566)	(60,566)	0	0	0	151,569		PD (Duration)
Interest Rate Swap - 79902CM - Receive: Floating 3 Month Libor -.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2008	08/15/2021	0	91,980,000	.2381 / 4.79	0	0	(8,018,815)	(12,961,630)		(12,961,630)	17,984,476	0	0	0	1,269,828		PD (Duration)
Interest Rate Swap - 98143CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	148,748,000	2.7725 / .242	0	0	3,708,010	(25,633,825)		(25,633,825)	(27,814,110)	0	0	0	3,593,019		PD (Duration)
Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2005	12/29/2035	0	16,000,000	5.076 / .2469	0	0	766,909	3,074,646		3,074,646	(3,845,801)	0	0	0	375,187		PD (Duration)
Interest Rate Swap - 103318CM - Receive: Fixed Pay: Floating SF6M 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2023	0	442,233	1.53 / .0794	0	0	1,602	(3,349)		(3,349)	(3,349)	0	0	0	6,246		PD (Duration)
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	20,750,000	3.9613 / .2385	0	0	763,925	234,282		234,282	(4,819,597)	0	0	0	537,892		PD (Duration)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	8,000,000	3.9962 / .2381	0	0	297,307	138,430		138,430	(1,867,003)	0	0	0	207,432		PD (Duration)
Interest Rate Swap - 103320CM - Receive: Fixed Pay: Floating MXTIE 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	09/18/2023	0	380,575	6.67 / 3.7859	0	0	2,782	(3,817)		(3,817)	(3,817)	0	0	0	77,922		PD (Duration)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 71171CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2006	03/27/2016	0	5,000,000	.2459 / 5.265	0	0	(249,139)	(524,658)		(524,658)	239,945	0	0	0	37,410		PD (Duration)
Interest Rate Swap - 102689CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2013	08/06/2023	0	145,000,000	4.2263 / .2381	0	0	0	(1,932,867)		(1,932,867)	(1,932,867)	0	0	0	2,246,267		PD (Duration)
Interest Rate Swap - 94284CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2011	02/08/2041	0	12,000,000	.2387 / 4.4575	0	0	(501,357)	(1,158,614)		(1,158,614)	2,980,280	0	0	0	312,374		PD (Duration)
Interest Rate Swap - 71601PR - Receive: Floating 1 Month Libor +41.6 BPS Pay: Fixed	706106658 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2006	08/05/2016	0	4,084,700	.5835 / 6.04	0	0	(221,604)	(525,536)		(525,536)	221,822	0	0	0	32,911		SD (Asset Cashflow)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2036	0	20,000,000	5.795 / .2413	0	0	1,102,907	6,098,419		6,098,419	(5,223,125)	0	0	0	473,604		PD (Duration)
Interest Rate Swap - 81052CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2018	0	13,000,000	4.435 / .2416	0	0	540,119	1,604,021		1,604,021	(747,734)	0	0	0	132,980		LD (Liability Cashflow)
Interest Rate Swap - 101784CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/09/2043	0	68,300,000	2.9175 / .2389	0	0	1,165,459	(12,257,061)		(12,257,061)	(12,257,061)	0	0	0	1,850,335		PD (Duration)
Interest Rate Swap - 97001CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2011	12/07/2016	0	569,200,000	1.3588 / .2416	0	0	6,138,887	8,490,623		8,490,623	(7,765,384)	0	0	0	4,876,124		PD (Duration)
Interest Rate Swap - 101849CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/17/2023	0	320,000,000	2.0755 / .2385	0	0	3,597,365	(24,391,272)		(24,391,272)	(24,391,272)	0	0	0	4,900,033		PD (Duration)
Interest Rate Swap - 103644PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	4,520,000	4.08 / 1.3918	0	0	20,239	(92,910)		(92,910)	(92,910)	0	0	0	70,860		SD (Asset Cashflow)
Interest Rate Swap - 95888CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	139,000,000	3.3338 / .2385	0	0	4,245,530	(13,788,552)		(13,788,552)	(29,952,971)	0	0	0	3,652,973		PD (Duration)
Interest Rate Swap - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2007	12/15/2030	0	5,000,000	3.3659 / 8.6	0	0	(257,693)	(1,142,625)		(1,142,625)	1,048,250	0	0	0	102,947		SD (Asset Cashflow)
Interest Rate Swap - 90325PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	02/01/2018	0	36,915,000	5.175 / 1.7419	0	0	1,245,763	3,350,050		3,350,050	(1,792,610)	0	0	0	373,098		SD (Asset Cashflow)
Interest Rate Swap - 98453CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2012	11/29/2015	0	100,000,000	.2376 / .81	0	0	(530,390)	(655,093)		(655,093)	321,238	0	0	0	691,247		PD (Duration)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 101478CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	5,321,442	0 / 2.6075	0	0	0	342,585		342,585	342,585	0	0	0	77,524		SD (Asset Cashflow)
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2030	0	89,200,000	3.415 / .2459	0	0	2,796,002	(2,891,989)		(2,891,989)	(15,041,572)	0	0	0	1,823,868		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2013	07/05/2026	0	2,613	3.3145 / 7.89	0	0	(88)	0		0	0	0	0	0	46		SD (Asset Cashflow)
Interest Rate Swap - 103085CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	07/23/2015	0	25,000,000	.2386 / .4563	0	0	(15,717)	(26,918)		(26,918)	(26,918)	0	0	0	156,216		PD (Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2007	11/08/2037	0	15,000,000	5.3025 / .2387	0	0	753,446	3,490,146		3,490,146	(3,852,576)	0	0	0	366,311		PD (Duration)
Interest Rate Swap - 91583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2010	05/26/2040	0	15,500,000	.2366 / 3.9238	0	0	(564,760)	(88,296)		(88,296)	3,554,687	0	0	0	398,227		PD (Duration)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2008	08/08/2038	0	10,000,000	5.1365 / .2387	0	0	485,698	2,077,987		2,077,987	(2,563,164)	0	0	0	248,016		PD (Duration)
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	740,000,000	3.107 / .2366	0	0	12,426,140	(107,615,629)		(107,615,629)	(107,615,629)	0	0	0	20,064,989		PD (Duration)
Interest Rate Swap - 103666PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2025	0	15,250,000	4.24 / 1.2893	0	0	75,154	(386,209)		(386,209)	(386,209)	0	0	0	262,267		PD (Duration)
Interest Rate Swap - 75528PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514D*0 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	0	23,112,000	.7882 / 5.79	0	0	(1,144,505)	(2,962,064)		(2,962,064)	1,383,757	0	0	0	266,874		SD (Asset Cashflow)
Interest Rate Swap - 100956CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2013	01/15/2043	0	25,000,000	2.8975 / .2436	0	0	629,370	(4,542,979)		(4,542,979)	(4,542,979)	0	0	0	673,613		PD (Duration)
Interest Rate Swap - 90762CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	70,000,000	4.4385 / .2389	0	0	2,909,998	6,536,306		6,536,306	(17,061,043)	0	0	0	1,790,736		PD (Duration)
Interest Rate Swap - 97783CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2012	03/22/2016	0	30,000,000	.2459 / 1.1625	0	0	(264,343)	(402,250)		(402,250)	223,149	0	0	0	223,787		PD (Duration)
Interest Rate Swap - 73603CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2006	11/14/2036	0	42,000,000	5.2405 / .2393	0	0	2,083,430	9,229,391		9,229,391	(10,484,673)	0	0	0	1,004,296		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 101802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2013	05/13/2043	0	41,000,000	2.92 / .2393	0	0	688,316	(7,340,133)		(7,340,133)	(7,340,133)	0	0	0	1,110,946		PD (Duration)
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2010	04/01/2035	0	66,000,000	4.4913 / .2484	0	0	2,777,848	6,734,827		6,734,827	(14,627,086)	0	0	0	1,521,321		PD (Duration)
Interest Rate Swap - 90700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2010	02/24/2040	0	150,000,000	4.583 / .2376	0	0	6,454,201	17,666,650		17,666,650	(37,182,184)	0	0	0	3,835,123		PD (Duration)
Interest Rate Swap - 103282CM - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2016	0	4,071,040	.2788 / .2225	0	0	546	3,512		3,512	3,512	0	0	0	3,318,245		PD (Duration)
Interest Rate Swap - 102276CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	01/01/2016	0	37,000,000	.2484 / .666	0	0	(73,819)	(130,893)		(130,893)	(130,893)	0	0	0	261,805		PD (Duration)
Interest Rate Swap - 97798CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2012	02/29/2016	0	100,000,000	.2376 / 1.0725	0	0	(791,901)	(1,146,796)		(1,146,796)	637,066	0	0	0	735,980		PD (Duration)
Interest Rate Swap - 81928PR - Receive: Floating 3 Month Libor +218.5 BPS Pay: Fixed	10575VAC9 - Brazil Foreign Diversified Pay Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2008	03/20/2015	0	8,748,807	2.4301 / 6.218	0	0	(325,680)	(235,605)		(235,605)	161,024	0	0	0	48,325		SD (Asset Cashflow)
Interest Rate Swap - 75247CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2017	0	10,000,000	.2469 / 5.1415	0	0	(485,868)	(1,332,733)		(1,332,733)	536,858	0	0	0	90,064		PD (Duration)
Interest Rate Swap - 82039PR - Receive: Floating 3 Month Libor +183.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2008	05/31/2015	0	5,300,000	2.0771 / 5.97	0	0	(4,279)	(279,501)		(279,501)	(279,501)	0	0	0	31,541		PD (Duration)
Interest Rate Swap - 92545CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2010	07/30/2015	0	1,650,000	.167 / 1.835	0	0	(27,091)	(39,339)		(39,339)	23,432	0	0	0	10,372		PD (Duration)
Interest Rate Swap - 93153PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2015	0	213,000,000	1.6313 / .2439	0	0	2,878,170	4,404,749		4,404,749	(2,375,301)	0	0	0	1,393,631		PD (Duration)
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2030	0	112,000,000	3.7688 / .2385	0	0	3,907,754	1,428,506		1,428,506	(19,764,245)	0	0	0	2,300,710		PD (Duration)
Interest Rate Swap - 103088CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	09/23/2015	0	25,000,000	.2459 / .4888	0	0	(15,914)	(29,235)		(29,235)	(29,235)	0	0	0	164,340		PD (Duration)
Interest Rate Swap - 97538CM - Receive: Fixed Pay: Floating MXTIE 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2012	02/01/2022	0	156,969	6.49 / 3.7859	0	0	3,443	(67)		(67)	(8,356)	0	0	0	28,436		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2042	0	25,000,000	2.6338 / .2439	0	0	588,594	(5,677,155)		(5,677,155)	(4,903,668)	0	0	0	669,674		PD (Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2006	09/05/2036	0	20,000,000	5.4215 / .2413	0	0	1,028,207	4,951,658		4,951,658	(5,063,552)	0	0	0	476,236		PD (Duration)
Interest Rate Swap - 101481CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	1,771,394	0 / 2.6075	0	0	0	114,039		114,039	114,039	0	0	0	25,806		SD (Asset Cashflow)
Interest Rate Swap - 101686CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2043	0	31,100,000	2.8425 / .2369	0	0	538,529	(5,988,942)		(5,988,942)	(5,988,942)	0	0	0	842,115		PD (Duration)
Interest Rate Swap - 100464PR - Receive: Floating 3 Month Libor +97 BPS Pay: Fixed	96329*KR2 - Wheels Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2012	12/20/2014	0	27,000,000	1.2151 / 1.38	0	0	(31,438)	(21,488)		(21,488)	(15,919)	0	0	0	132,989		SD (Asset Cashflow)
Interest Rate Swap - 101675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	04/25/2043	0	30,600,000	2.8188 / .2384	0	0	533,513	(6,028,561)		(6,028,561)	(6,028,561)	0	0	0	828,424		PD (Duration)
Interest Rate Swap - 101879CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/21/2043	0	55,000,000	3.078 / .2391	0	0	944,137	(8,289,287)		(8,289,287)	(8,289,287)	0	0	0	1,490,840		PD (Duration)
Interest Rate Swap - 101916CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2017	0	30,000,000	.2376 / .7405	0	0	(85,653)	316,601		316,601	316,601	0	0	0	276,389		PD (Duration)
Interest Rate Swap - 951158CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2011	06/03/2016	0	250,000,000	1.8575 / .2391	0	0	3,941,019	7,378,615		7,378,615	(3,794,771)	0	0	0	1,946,444		PD (Duration)
Interest Rate Swap - 87538CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2009	05/18/2019	0	14,000,000	3.2013 / .2385	0	0	409,001	922,279		922,279	(863,318)	0	0	0	162,390		PD (Duration)
Interest Rate Swap - 94427PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2018	0	38,000,000	.2376 / 3.085	0	0	(1,065,824)	(2,583,894)		(2,583,894)	1,661,299	0	0	0	386,959		LD (Liability Cashflow)
Interest Rate Swap - 84358CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2008	10/14/2018	0	25,000,000	4.3085 / .2431	0	0	1,006,971	3,044,727		3,044,727	(1,611,298)	0	0	0	273,508		PD (Duration)
Interest Rate Swap - 101910CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2015	0	78,000,000	.2376 / .3875	0	0	(55,963)	(29,928)		(29,928)	(29,928)	0	0	0	460,656		PD (Duration)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	24715@AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	0	32,454,545	2.0549 / 6.73	0	0	(1,495,275)	(4,166,607)		(4,166,607)	2,085,457	0	0	0	503,754		SD (Asset Cashflow)
Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2031	0	23,800,000	3.9113 / .2376	0	0	864,190	694,019		694,019	(4,355,475)	0	0	0	496,358		PD (Duration)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	0	8,848,878	2.1225 / 6.47	0	0	(387,997)	(1,118,115)		(1,118,115)	478,141	0	0	0	87,712		SD (Asset Cashflow)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2008	02/19/2038	0	20,000,000	5.105 / .2381	0	0	965,031	4,028,397		4,028,397	(5,059,397)	0	0	0	491,268		PD (Duration)
Interest Rate Swap - 100697PR - Receive: Floating 1 Month Libor +391.2 BPS Pay: Floating CPISP +250 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	06/11/2018	0	5,000,000	4.083 / 3.46	0	0	1,104	230,930		230,930	236,469	0	0	0	52,715		LD (Liability Cashflow)
Interest Rate Swap - 76942CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2007	06/25/2017	0	25,000,000	5.7395 / .2459	0	0	1,364,392	3,986,982		3,986,982	(1,554,431)	0	0	0	233,314		PD (Duration)
Interest Rate Swap - 93570CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	42,000,000	.2381 / 3.9813	0	0	(1,554,607)	(618,401)		(618,401)	9,782,566	0	0	0	1,089,017		PD (Duration)
Interest Rate Swap - 99539CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2012	08/15/2028	0	193,000,000	.2406 / 2.36	0	0	(4,033,093)	27,516,696		27,516,696	26,587,266	0	0	0	3,690,246		PD (Duration)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2037	0	5,100,000	5.32 / .2359	0	0	257,049	1,189,077		1,189,077	(1,292,124)	0	0	0	122,708		PD (Duration)
Interest Rate Swap - 101974CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2013	05/29/2016	0	64,400,000	.2376 / .5688	0	0	(114,089)	90,790		90,790	90,790	0	0	0	500,012		PD (Duration)
Interest Rate Swap - 71847CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	35,000,000	5.794 / .2413	0	0	1,929,737	8,898,997		8,898,997	(6,114,724)	0	0	0	616,986		LD (Liability Cashflow)
Interest Rate Swap - 95595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2011	07/20/2021	0	200,000,000	3.0338 / .2421	0	0	5,508,330	5,981,296		5,981,296	(17,760,039)	0	0	0	2,748,411		PD (Duration)
Interest Rate Swap - 103304CM - Receive: Floating SF6M 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2015	0	2,487,562	.0794 / .175	0	0	(584)	(2,070)		(2,070)	(2,070)	0	0	0	14,894		PD (Duration)
Interest Rate Swap - 103960CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2013	12/13/2023	0	200,000,000	.2439 / 2.8863	0	0	(262,885)	3,527,246		3,527,246	3,527,246	0	0	0	3,154,618		PD (Duration)
Interest Rate Swap - 101009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2013	01/29/2043	0	25,000,000	2.9463 / .2369	0	0	615,696	(4,324,476)		(4,324,476)	(4,324,476)	0	0	0	674,050		PD (Duration)
Interest Rate Swap - 101392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2043	0	15,000,000	3.025 / .2459	0	0	319,786	(2,393,979)		(2,393,979)	(2,393,979)	0	0	0	405,457		PD (Duration)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 94004CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2011	01/24/2041	0	18,000,000	2384 / 4.3363	0	0	(730,388)	(1,363,009)		(1,363,009)	4,400,227	0	0	0	468,212		PD (Duration)
Interest Rate Swap - 101035CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2013	02/01/2043	0	15,000,000	3.0238 / .2419	0	0	377,882	(2,391,343)		(2,391,343)	(2,391,343)	0	0	0	404,486		PD (Duration)
Interest Rate Swap - 101919CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2018	0	8,000,000	2376 / .9875	0	0	(34,806)	181,966		181,966	181,966	0	0	0	83,859		PD (Duration)
Interest Rate Swap - 100395PR - Receive: Floating 3 Month Libor +133 BPS Pay: Fixed	02112#AE7 - Alsco Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	12/17/2016	0	30,000,000	1.5739 / 1.86	0	0	(69,459)	77,036		77,036	64,704	0	0	0	258,173		SD (Asset Cashflow)
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	5,900,000	3.9288 / .2484	0	0	215,185	28,350		28,350	(1,378,008)	0	0	0	154,646		PD (Duration)
Interest Rate Swap - 101088CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	05/15/2038	0	61,000,000	2.98 / .2406	0	0	1,256,935	(8,836,364)		(8,836,364)	(8,836,364)	0	0	0	1,505,775		PD (Duration)
Interest Rate Swap - 103643PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,740,000	4.08 / 1.3918	0	0	25,702	(117,988)		(117,988)	(117,988)	0	0	0	89,986		SD (Asset Cashflow)
Interest Rate Swap - 100976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2013	01/22/2043	0	25,000,000	2.86 / .2406	0	0	608,101	(4,712,428)		(4,712,428)	(4,712,428)	0	0	0	673,832		PD (Duration)
Interest Rate Swap - 85211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2008	11/24/2038	0	35,000,000	2376 / 3.0475	0	0	(968,555)	4,776,154		4,776,154	6,959,238	0	0	0	873,211		PD (Duration)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	0	59,722,861	615 / 5.57	0	0	(2,940,320)	(7,930,583)		(7,930,583)	2,966,050	0	0	0	572,850		SD (Asset Cashflow)
Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2007	09/18/2037	0	50,000,000	5.36 / .2429	0	0	2,540,294	12,075,659		12,075,659	(12,880,184)	0	0	0	1,217,453		PD (Duration)
Interest Rate Swap - 97501CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2012	02/07/2022	0	100,000,000	1.864 / .1679	0	0	1,671,020	(6,031,120)		(6,031,120)	(8,152,852)	0	0	0	1,423,214		PD (Duration)
Interest Rate Swap - 93158PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	0	127,000,000	2439 / 2.6853	0	0	(3,054,672)	(2,414,020)		(2,414,020)	9,464,751	0	0	0	1,645,173		LD (Liability Cashflow)
Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	12/14/2042	0	25,000,000	2.643 / .2429	0	0	590,704	(5,668,435)		(5,668,435)	(4,926,182)	0	0	0	672,615		PD (Duration)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap - 103962CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2013	12/13/2015	0	100,000,000	.2439 / .4	0	0	(7,130)	147,371		147,371	147,371	0	0	0	698,501		PD (Duration)
Interest Rate Swap - 97590CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	550,000,000	2.0634 / .164	0	0	10,285,952	(25,512,549)		(25,512,549)	(46,374,432)	0	0	0	7,849,720		PD (Duration)
Interest Rate Swap - 70825PR - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2006	03/20/2017	0	15,592,500	6651 / 5.55	0	0	(755,313)	(1,191,680)		(1,191,680)	393,924	0	0	0	139,908		PD (Duration)
Interest Rate Swap - 101071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2013	05/15/2038	0	61,000,000	3.01 / .2406	0	0	1,270,813	(8,537,508)		(8,537,508)	(8,537,508)	0	0	0	1,505,775		PD (Duration)
Interest Rate Swap - 96978CM - Receive: Fixed Pay: Floating 6 Month British Pound Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2011	12/01/2016	0	784,150	1.75 / .6	0	0	8,812	8,275		8,275	(19,225)	0	0	0	4,272		PD (Duration)
Interest Rate Swap - 101934CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	100,000,000	3.128 / .2376	0	0	1,723,304	(14,176,147)		(14,176,147)	(14,176,147)	0	0	0	2,710,989		PD (Duration)
Interest Rate Swap - 103132CM - Receive: Fixed Pay: Floating NZD3M 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	09/25/2018	0	585,970	4.43 / 2.79	0	0	2,706	(5,783)		(5,783)	(5,783)	0	0	0	7,615		PD (Duration)
Interest Rate Swap - 102185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2013	08/31/2017	0	560,000,000	1.248 / .2376	0	0	2,756,187	1,281,278		1,281,278	1,281,278	0	0	0	5,361,592		PD (Duration)
Interest Rate Swap - 84356CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2008	10/14/2038	0	25,000,000	2431 / 4.2175	0	0	(984,221)	(1,422,339)		(1,422,339)	5,785,064	0	0	0	622,340		PD (Duration)
Interest Rate Swap - 95372PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2018	0	9,000,000	2.4825 / .2484	0	0	198,085	363,965		363,965	(377,074)	0	0	0	95,260		LD (Liability Cashflow)
Interest Rate Swap - 85107CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2008	11/17/2038	0	15,000,000	2385 / 4.1375	0	0	(578,672)	(653,907)		(653,907)	3,443,032	0	0	0	374,092		PD (Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	12/04/2042	0	25,000,000	2.5725 / .2389	0	0	572,785	(5,979,013)		(5,979,013)	(4,866,504)	0	0	0	672,303		PD (Duration)
Interest Rate Swap - 93395CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	68,000,000	3.5488 / .2421	0	0	2,223,032	(4,039,190)		(4,039,190)	(14,922,543)	0	0	0	1,760,260		PD (Duration)
Interest Rate Swap - 101274CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	03/08/2043	0	30,000,000	2.98 / .2416	0	0	660,714	(5,025,590)		(5,025,590)	(5,025,590)	0	0	0	810,391		PD (Duration)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	0	4,125,092	.4775 / 5.53	0	0	(207,190)	(586,570)		(586,570)	246,758	0	0	0	59,290		SD (Asset Cashflow)

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Interest Rate Swap - 97464CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	25,000,000	1.91 / .242	0	0	407,546	(1,536,704)		(1,536,704)	(2,048,844)	0	0	0	355,567		PD (Duration)
Interest Rate Swap - 95306CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2011	06/20/2016	0	40,000,000	.2451 / 1.8295	0	0	(619,764)	(1,159,444)		(1,159,444)	605,141	0	0	0	314,352		PD (Duration)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2038	0	13,500,000	5.1175 / .2416	0	0	653,030	2,750,499		2,750,499	(3,423,432)	0	0	0	331,956		PD (Duration)
Interest Rate Swap - 87739CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2009	06/01/2019	0	58,000,000	3.8463 / .2391	0	0	2,067,937	5,752,287		5,752,287	(3,993,259)	0	0	0	675,106		PD (Duration)
Interest Rate Swap - 101744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/02/2043	0	69,100,000	2.8138 / .242	0	0	1,167,711	(13,683,077)		(13,683,077)	(13,683,077)	0	0	0	1,871,408		PD (Duration)
Interest Rate Swap - 79519CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2008	08/15/2023	0	132,000,000	.2406 / 4.8225	0	0	(5,996,493)	(20,510,683)		(20,510,683)	17,559,132	0	0	0	2,047,453		PD (Duration)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2007	10/15/2037	0	25,000,000	5.46 / .2436	0	0	1,294,857	6,447,228		6,447,228	(6,517,632)	0	0	0	609,692		PD (Duration)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2005	11/23/2035	0	32,000,000	5.178 / .2376	0	0	1,567,322	6,636,625		6,636,625	(7,751,504)	0	0	0	748,676		PD (Duration)
Interest Rate Swap - 84666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2008	10/27/2038	0	25,000,000	.2381 / 3.93	0	0	(912,802)	(236,880)		(236,880)	5,586,628	0	0	0	622,778		PD (Duration)
Interest Rate Swap - 80118CM - Receive: Floating 3 Month Libor -.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2008	11/15/2022	0	99,510,000	.2381 / 4.7675	0	0	(5,682,343)	(22,274,697)		(22,274,697)	19,287,519	0	0	0	1,482,136		PD (Duration)
Interest Rate Swap - 101403CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2013	03/27/2043	0	25,000,000	3.036 / .2459	0	0	525,456	(3,941,551)		(3,941,551)	(3,941,551)	0	0	0	675,917		PD (Duration)
Interest Rate Swap - 103321CM - Receive: Fixed Pay: Floating BR0IS 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	01/02/2017	0	2,820,697	11.27 / .037	0	0	83,346	(92,245)		(92,245)	(92,245)	0	0	0	55,112		PD (Duration)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	0	7,228,979	.8975 / 5.66	0	0	(341,703)	(873,372)		(873,372)	339,103	0	0	0	64,457		SD (Asset Cashflow)
Interest Rate Swap - 84514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2008	10/17/2018	0	30,000,000	4.65 / .2436	0	0	1,310,880	4,131,718		4,131,718	(2,039,528)	0	0	0	328,486		LD (Liability Cashflow)
Interest Rate Swap - 98147CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2012	05/03/2015	0	78,000,000	.242 / .67	0	0	(304,342)	(332,379)		(332,379)	132,399	0	0	0	451,693		PD (Duration)

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Interest Rate Swap - 89000CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2009	09/02/2014	0	270,000,000	2.745 / .2391	0	0	6,652,703	4,447,351		4,447,351	(6,254,072)	0	0	0	1,106,706		PD (Duration)
Interest Rate Swap - 96667CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	336,400,000	2.923 / .242	0	0	8,892,107	(57,802,658)		(57,802,658)	(68,361,277)	0	0	0	8,874,636		PD (Duration)
Interest Rate Swap - 92541CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2010	07/30/2017	0	6,405,000	.167 / 2.405	0	0	(141,672)	(300,295)		(300,295)	199,565	0	0	0	60,600		PD (Duration)
Interest Rate Swap - 103300CM - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2038	0	305,328	1.78 / .2225	0	0	1,196	(3,036)		(3,036)	(3,036)	0	0	0	746,281		PD (Duration)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed	81683RAC8 - The Seminole Tribe of Florida Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2005	10/01/2020	0	15,000,000	1.8084 / 6.535	0	0	(700,652)	(1,867,388)		(1,867,388)	997,630	0	0	0	194,895		SD (Asset Cashflow)
Interest Rate Swap - 92882CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2015	0	3,500,000	.1646 / 1.4975	0	0	(45,657)	(67,003)		(67,003)	38,076	0	0	0	22,519		PD (Duration)
Interest Rate Swap - 97466CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	15,000,000	1.91 / .242	0	0	244,527	(922,022)		(922,022)	(1,229,306)	0	0	0	213,340		PD (Duration)
Interest Rate Swap - 73429PR - Receive: Floating 1 Month Libor +45.8 BPS Pay: Fixed	706106977 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2006	02/05/2017	0	12,500,000	.625 / 5.69	0	0	(629,142)	(1,676,294)		(1,676,294)	678,440	0	0	0	109,985		SD (Asset Cashflow)
Interest Rate Swap - 103291CM - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2018	0	5,597,679	.3925 / .2225	0	0	2,355	3,482		3,482	3,482	0	0	0	5,995,182		PD (Duration)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2008	06/02/2038	0	30,000,000	5.1665 / .2391	0	0	1,465,639	6,368,391		6,368,391	(7,685,069)	0	0	0	741,280		PD (Duration)
Interest Rate Swap - 101025CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2013	01/31/2018	0	32,000,000	1.0075 / .2375	0	0	215,279	(476,419)		(476,419)	(476,419)	0	0	0	323,316		PD (Duration)
Interest Rate Swap - 90591PR - Receive: Floating 3 Month Libor +167.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2010	03/04/2017	0	4,550,000	1.9164 / 5.01	0	0	(137,767)	(335,257)		(335,257)	159,450	0	0	0	40,553		PD (Duration)
Interest Rate Swap - 97465CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	60,000,000	1.91 / .242	0	0	978,109	(3,688,089)		(3,688,089)	(4,917,225)	0	0	0	853,361		PD (Duration)
Interest Rate Swap - 87297CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2009	04/20/2024	0	26,000,000	3.245 / .2421	0	0	771,008	283,102		283,102	(3,104,276)	0	0	0	417,293		PD (Duration)

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Interest Rate Swap - 65734CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	039483AT9 - ARCHER DANIELS MIDLAND C DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	10/01/2031	0	7,500,000	7834 / 5.935	0	0	(383,269)	(1,705,269)		(1,705,269)	1,616,462	0	0	0	158,002		SD (Asset Cashflow)
Interest Rate Swap - 103319CM - Receive: Fixed Pay: Floating BUB6M 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2023	0	363,128	5.24 / 3.55	0	0	1,502	33,089		33,089	33,089	0	0	0	1,249,172		PD (Duration)
Interest Rate Swap - 103087CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	06/23/2014	0	100,000,000	2459 / 2913	0	0	(9,893)	(13,116)		(13,116)	(13,116)	0	0	0	345,867		PD (Duration)
Interest Rate Swap - 945050CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2011	03/04/2016	0	60,000,000	2.3475 / .2389	0	0	1,239,684	2,343,432		2,343,432	(1,140,062)	0	0	0	442,682		PD (Duration)
Interest Rate Swap - 86131CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2014	0	230,000,000	2.315 / .2381	0	0	4,683,278	357,785		357,785	(4,536,069)	0	0	0	315,504		PD (Duration)
Interest Rate Swap - 92121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	06/29/2020	0	22,500,000	3.164 / .2469	0	0	648,266	1,173,370		1,173,370	(1,726,865)	0	0	0	286,701		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2013	07/05/2026	0	2,747	3.3145 / 7.89	0	0	(31)	0		0	0	0	0	0	49		SD (Asset Cashflow)
Interest Rate Swap - 103650CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	10/29/2023	0	150,000,000	4.0138 / .2369	0	0	0	(3,626,392)		(3,626,392)	(3,626,392)	0	0	0	2,351,218		PD (Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2007	03/02/2037	0	20,000,000	5.2395 / .2391	0	0	991,693	4,410,989		4,410,989	(5,026,463)	0	0	0	481,373		PD (Duration)
Interest Rate Swap - 84576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2008	10/21/2038	0	25,000,000	4.615 / .2421	0	0	1,083,854	3,060,530		3,060,530	(6,066,742)	0	0	0	622,576		PD (Duration)
Interest Rate Swap - 70832CM - Receive: Floating 3 Month Libor +233.3 BPS Pay: Fixed	40621PAB5 - HALLIBURTON CO CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2006	05/12/2017	0	10,000,000	2.5744 / 7.53	0	0	(488,562)	(1,368,549)		(1,368,549)	551,761	0	0	0	91,728		SD (Asset Cashflow)
Interest Rate Swap - 97532CM - Receive: Fixed Pay: Floating KWCDC 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2012	02/13/2017	0	1,112,248	3.49 / 2.65	0	0	8,643	19,247		19,247	(9,177)	0	0	0	11,036,657		PD (Duration)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2005	08/02/2035	0	114,000,000	4.9575 / .242	0	0	5,332,708	19,713,763		19,713,763	(26,782,107)	0	0	0	2,648,428		PD (Duration)
Interest Rate Swap - 102520CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2013	01/22/2016	0	15,000,000	2406 / .608	0	0	(22,959)	(31,423)		(31,423)	(31,423)	0	0	0	107,623		PD (Duration)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 92295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2010	06/29/2016	0	50,000,000	2.4537 / .2469	323,000	0	1,085,466	2,226,180		2,226,180	(1,014,571)	0	(54,277)	0	394,859		LD (Liability Cashflow)
Interest Rate Swap - 95134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2025	0	7,150,000	3.6338 / .2359	0	0	239,805	257,151		257,151	(959,458)	0	0	0	120,737		PD (Duration)
Interest Rate Swap - 101483CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	2,976,523	0 / 2.6075	0	0	0	191,623		191,623	191,623	0	0	0	43,362		SD (Asset Cashflow)
Interest Rate Swap - 68668CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2005	08/02/2015	0	57,000,000	.242 / 4.735	0	0	(2,539,529)	(3,916,999)		(3,916,999)	2,385,907	0	0	0	359,225		PD (Duration)
Interest Rate Swap - 101683CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2013	08/31/2017	0	280,000,000	.2376 / .7355	0	0	(668,566)	4,527,787		4,527,787	4,527,787	0	0	0	2,680,796		PD (Duration)
Interest Rate Swap - 103134CM - Receive: Fixed Pay: Floating STIB3 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	09/25/2016	0	1,409,686	1.88 / .924	0	0	2,472	12,170		12,170	12,170	0	0	0	74,405		PD (Duration)
Interest Rate Swap - 94372CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2011	02/18/2041	0	11,000,000	2385 / 4.4413	0	0	(457,758)	(1,031,437)		(1,031,437)	2,727,885	0	0	0	286,485		PD (Duration)
Interest Rate Swap - 84630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2018	0	15,000,000	4.05 / .2384	0	0	565,719	1,647,021		1,647,021	(932,990)	0	0	0	164,565		PD (Duration)
Interest Rate Swap - 71848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	10,000,000	5.794 / .2413	0	0	551,354	2,542,571		2,542,571	(1,747,064)	0	0	0	176,282		LD (Liability Cashflow)
Interest Rate Swap - 101750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/03/2043	0	41,000,000	2.7738 / .242	0	0	679,092	(8,413,218)		(8,413,218)	(8,413,218)	0	0	0	1,110,438		PD (Duration)
Interest Rate Swap - 101935CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	37,500,000	3.13 / .2376	0	0	646,691	(5,302,574)		(5,302,574)	(5,302,574)	0	0	0	1,016,621		PD (Duration)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2006	02/27/2036	0	40,000,000	5.079 / .2359	0	0	1,919,669	7,706,437		7,706,437	(9,653,740)	0	0	0	941,401		PD (Duration)
Interest Rate Swap - 75895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2007	05/11/2037	0	15,000,000	5.3825 / .2389	0	0	765,453	3,658,857		3,658,857	(3,842,901)	0	0	0	362,514		PD (Duration)
Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2012	12/11/2042	0	25,000,000	2.595 / .2426	0	0	578,704	(5,881,182)		(5,881,182)	(4,886,224)	0	0	0	672,521		PD (Duration)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2006	08/01/2036	0	40,000,000	5.6595 / .2419	0	0	2,152,006	11,377,160		11,377,160	(10,348,520)	0	0	0	950,495		PD (Duration)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 100318CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2012	12/10/2022	0	3,800,000	1695 / 1.5925	0	0	(53,173)	385,308		385,308	327,950	0	0	0	56,821		PD (Duration)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2028	0	22,500,000	4.155 / .2384	0	0	872,203	1,568,484		1,568,484	(3,811,629)	0	0	0	433,008		LD (Liability Cashflow)
Interest Rate Swap - 82696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2008	06/26/2018	0	10,000,000	4.8255 / .2459	0	0	454,236	1,429,616		1,429,616	(654,484)	0	0	0	105,908		PD (Duration)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										8,117,950	62,000	239,955,965	(71,224,536)	XXX	(71,224,536)	(1,170,380,242)	0	(1,067,094)	0	538,332,561	XXX	XXX
Credit Default Swap - 86474CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	0	1,500,000	Credit Event / 6.16	0	0	(93,683)	(409,830)		(409,830)	12,621	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87688CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2009	06/20/2014	0	4,680,000	Credit Event / 5	(129,533)	0	(237,250)	(106,969)		(106,969)	154,576	0	25,778	0	0	3	CR (Credit Risk)
Credit Default Swap - 91848CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	0	420,000	Credit Event / 5	25,200	0	(21,292)	(29,756)		(29,756)	18,857	0	(5,179)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92032CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	0	305,000	Credit Event / 5	12,963	0	(15,462)	(21,152)		(21,152)	11,677	0	(2,665)	0	0	2	CR (Credit Risk)
Credit Default Swap - 79005CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2007	12/20/2015	0	2,000,000	Credit Event / .93	0	0	(18,858)	(34,435)		(34,435)	14,205	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 92022CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	0	1,330,000	Credit Event / 5	56,525	0	(67,424)	(92,237)		(92,237)	50,919	0	(11,620)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91802CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	905,000	Credit Event / 5	65,613	0	(45,878)	(64,117)		(64,117)	42,955	0	(13,481)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91792CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	4,800,000	Credit Event / 5	348,000	0	(243,333)	(340,067)		(340,067)	227,826	0	(71,503)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92033CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	0	2,265,000	Credit Event / 5	96,263	0	(114,823)	(157,080)		(157,080)	86,716	0	(19,789)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87698CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2009	06/20/2014	0	2,520,000	Credit Event / 5	(74,953)	0	(127,750)	(57,599)		(57,599)	82,187	0	14,926	0	0	3	CR (Credit Risk)
Credit Default Swap - 74692CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2007	03/20/2014	0	2,000,000	Credit Event / .27	0	0	(5,475)	572		572	(12,852)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 93404CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	12/20/2015	0	9,600,000	Credit Event / 1	32,765	0	(97,333)	(148,977)		(148,977)	10,448	0	(6,339)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86911CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2009	06/20/2016	0	590,000	Credit Event / 5.01	135,700	0	(29,970)	(66,250)		(66,250)	33,415	0	(19,541)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86814CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2009	03/20/2014	0	500,000	Credit Event / 7.96	0	0	(40,353)	(8,672)		(8,672)	38,613	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87619CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2009	06/20/2014	0	5,000,000	Credit Event / 1	206,082	0	(50,694)	(22,427)		(22,427)	71,338	0	(41,697)	0	0	2	CR (Credit Risk)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 87624CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2009	06/20/2014	0	4,350,000	Credit Event / 1	188,716	0	(44,104)	(19,511)		(19,511)	63,998	0	(38,210)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86461CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	5,000,000	Credit Event / 6.06	0	0	(307,208)	(1,340,932)		(1,340,932)	37,865	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 88031CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2009	09/20/2014	0	6,000,000	Credit Event / 1	42,332	0	(60,833)	(40,137)		(40,137)	37,041	0	(8,199)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87665CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/22/2009	06/20/2014	0	6,600,000	Credit Event / 1	139,859	0	(66,917)	(29,953)		(29,953)	80,301	0	(28,161)	0	0	2	CR (Credit Risk)
Credit Default Swap - 88032CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2009	09/20/2014	0	10,000,000	Credit Event / 1	70,553	0	(101,389)	(66,895)		(66,895)	61,735	0	(13,665)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91931CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	1,015,000	Credit Event / 5	71,050	0	(51,455)	(70,391)		(70,391)	44,615	0	(14,624)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87101CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2009	06/20/2014	0	1,700,000	Credit Event / 5.01	374,000	0	(86,353)	(39,439)		(39,439)	159,846	0	(84,082)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92029CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2010	06/20/2015	0	675,000	Credit Event / 5	28,688	0	(34,219)	(46,812)		(46,812)	25,842	0	(5,897)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86436CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	3,000,000	Credit Event / 5.86	0	0	(178,242)	(774,356)		(774,356)	17,673	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86889CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/20/2009	03/20/2019	0	4,700,000	Credit Event / 5.01	564,000	0	(238,740)	(730,212)		(730,212)	(274,857)	0	(52,790)	0	0	3	CR (Credit Risk)
Credit Default Swap - 91795CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	915,000	Credit Event / 5	75,488	0	(46,385)	(63,456)		(63,456)	42,563	0	(15,526)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92015CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2010	06/20/2015	0	1,130,000	Credit Event / 5	48,025	0	(57,285)	(78,367)		(78,367)	43,262	0	(9,872)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87037CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/30/2009	03/20/2019	0	1,500,000	Credit Event / 5.01	247,500	0	(76,194)	(233,046)		(233,046)	(81,581)	0	(22,987)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87689CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/26/2009	06/20/2014	0	2,894,000	Credit Event / 5	(80,100)	0	(146,710)	(66,147)		(66,147)	95,586	0	15,941	0	0	3	CR (Credit Risk)
Credit Default Swap - 86838CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2009	03/20/2019	0	2,350,000	Credit Event / 5.01	405,375	0	(119,370)	(365,106)		(365,106)	(126,335)	0	(37,489)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87783CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2009	06/20/2014	0	9,100,000	Credit Event / 1	(10,251)	0	(92,264)	(38,985)		(38,985)	9,603	0	2,030	0	0	4	CR (Credit Risk)
Credit Default Swap - 78626CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2007	12/20/2017	0	12,800,000	Credit Event / 51	0	0	(66,187)	(17,068)		(17,068)	(399,530)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87717CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2009	06/20/2014	0	4,445,000	Credit Event / 1	265,479	0	(45,067)	(19,665)		(19,665)	83,269	0	(54,265)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91768CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	2,000,000	Credit Event / 5	90,000	0	(101,389)	(132,676)		(132,676)	82,271	0	(18,439)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91762CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2010	06/20/2015	0	370,000	Credit Event / 5	24,050	0	(18,757)	(26,214)		(26,214)	16,985	0	(4,935)	0	0	2	CR (Credit Risk)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 93772CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2010	03/20/2019	0	2,200,000	Credit Event / 5.01	(391,584)	0	(111,751)	(341,801)		(341,801)	(198,709)	0	45,342	0	0	3	CR (Credit Risk)
Credit Default Swap - 87715CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2009	06/20/2014	0	4,450,000	Credit Event / 5	(541,273)	0	(225,590)	(104,134)		(104,134)	97,059	0	111,145	0	0	2	CR (Credit Risk)
Credit Default Swap - 87621CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2009	06/20/2014	0	411,000	Credit Event / 1	17,475	0	(4,167)	(1,843)		(1,843)	5,974	0	(3,537)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91761CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2010	06/20/2015	0	3,200,000	Credit Event / 5	208,000	0	(162,222)	(226,711)		(226,711)	146,899	0	(42,683)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91880CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	1,217,500	Credit Event / 5	82,181	0	(61,720)	(86,257)		(86,257)	56,561	0	(16,910)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86950CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2009	06/20/2016	0	1,500,000	Credit Event / 5.01	345,000	0	(76,194)	(168,433)		(168,433)	84,966	0	(49,695)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91965CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/17/2010	06/20/2015	0	2,500,000	Credit Event / 5	131,250	0	(126,736)	(173,378)		(173,378)	100,865	0	(26,994)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87718CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2009	06/20/2014	0	885,000	Credit Event / 1	52,857	0	(8,973)	(3,915)		(3,915)	16,579	0	(10,804)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86447CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	1,500,000	Credit Event / 6.06	0	0	(92,163)	(402,280)		(402,280)	11,360	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86837CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2009	03/20/2019	0	100,000	Credit Event / 5.01	17,250	0	(5,080)	(15,536)		(15,536)	(5,376)	0	(1,595)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87781CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/29/2009	06/20/2014	0	15,000,000	Credit Event / 1	32,854	0	(152,083)	(64,262)		(64,262)	25,775	0	(6,600)	0	0	4	CR (Credit Risk)
Credit Default Swap - 74391CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/16/2007	03/20/2017	0	20,000,000	Credit Event / 24	0	0	(48,667)	357,621		357,621	(866,951)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86915CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2009	06/20/2016	0	2,060,000	Credit Event / 5.01	473,800	0	(104,639)	(231,315)		(231,315)	116,668	0	(68,229)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91853CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2010	06/20/2015	0	980,000	Credit Event / 5	73,500	0	(49,681)	(67,964)		(67,964)	44,085	0	(15,128)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86809CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2009	03/20/2014	0	561,000	Credit Event / 7.96	0	0	(45,276)	(9,730)		(9,730)	43,324	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87867CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/08/2009	06/20/2014	0	5,900,000	Credit Event / 5	(511,485)	0	(299,097)	(135,696)		(135,696)	(23,546)	0	104,472	0	0	3	CR (Credit Risk)
Credit Default Swap - 86913CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2009	06/20/2016	0	880,000	Credit Event / 5.01	202,400	0	(44,700)	(98,814)		(98,814)	49,839	0	(29,147)	0	0	2	CR (Credit Risk)
Credit Default Swap - 78078CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/12/2006	12/20/2016	0	750,000	Credit Event / 1.21	0	0	(9,201)	(21,556)		(21,556)	3,540	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87697CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/26/2009	06/20/2014	0	2,898,000	Credit Event / 5	(86,196)	0	(146,913)	(66,239)		(66,239)	94,516	0	17,165	0	0	3	CR (Credit Risk)
Credit Default Swap - 87636CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2009	06/20/2014	0	5,000,000	Credit Event / 1	206,082	0	(50,694)	(22,427)		(22,427)	71,338	0	(41,697)	0	0	2	CR (Credit Risk)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 88033CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2009	09/20/2014	0	6,000,000	Credit Event / 1	42,332	0	(60,833)	(40,137)		(40,137)	37,041	0	(8,199)	0	0	2	CR (Credit Risk)
Credit Default Swap - 79006CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2007	12/20/2015	0	3,000,000	Credit Event / 93	0	0	(28,288)	(51,653)		(51,653)	21,308	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 88034CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2009	09/20/2014	0	12,310,000	Credit Event / 1	86,851	0	(124,810)	(82,348)		(82,348)	75,995	0	(16,821)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86446CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	2,500,000	Credit Event / 6.06	0	0	(153,604)	(670,466)		(670,466)	18,933	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91770CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	10,000,000	Credit Event / 5	450,000	0	(506,944)	(663,379)		(663,379)	411,353	0	(92,197)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86840CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2009	03/20/2019	0	2,800,000	Credit Event / 5.01	483,000	0	(142,228)	(435,020)		(435,020)	(150,527)	0	(44,667)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87620CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2009	06/20/2014	0	12,804,000	Credit Event / 1	544,393	0	(129,818)	(57,430)		(57,430)	186,100	0	(110,194)	0	0	2	CR (Credit Risk)
Credit Default Swap - 78077CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/12/2006	12/20/2016	0	4,250,000	Credit Event / 1.21	0	0	(52,139)	(122,148)		(122,148)	20,059	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86841CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2009	03/20/2019	0	2,100,000	Credit Event / 5.01	362,250	0	(106,671)	(326,265)		(326,265)	(112,895)	0	(33,500)	0	0	3	CR (Credit Risk)
Credit Default Swap - 91933CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	1,875,000	Credit Event / 5	131,250	0	(95,052)	(130,033)		(130,033)	82,417	0	(27,014)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91980CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/17/2010	06/20/2015	0	4,525,000	Credit Event / 5	237,563	0	(229,392)	(313,814)		(313,814)	182,565	0	(48,859)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91847CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2010	06/20/2015	0	2,390,000	Credit Event / 5	143,400	0	(121,160)	(169,325)		(169,325)	107,306	0	(29,470)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91856CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2010	06/20/2015	0	505,000	Credit Event / 5	37,875	0	(25,601)	(35,022)		(35,022)	22,717	0	(7,796)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86450CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	1,500,000	Credit Event / 6.06	0	0	(92,163)	(402,280)		(402,280)	11,360	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 88143CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/29/2012	03/20/2017	0	6,000,000	Credit Event / 5	712,728	0	(304,167)	(604,170)		(604,170)	178,979	0	(138,263)	0	0	3	CR (Credit Risk)
Credit Default Swap - 86815CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2009	03/20/2014	0	350,000	Credit Event / 7.96	0	0	(28,247)	(6,070)		(6,070)	27,029	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 92020CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2010	06/20/2015	0	720,000	Credit Event / 5	30,600	0	(36,500)	(49,933)		(49,933)	27,565	0	(6,290)	0	0	2	CR (Credit Risk)
Credit Default Swap - 93771CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2010	03/20/2019	0	1,000,000	Credit Event / 5.01	(177,993)	0	(50,796)	(155,364)		(155,364)	(90,322)	0	20,610	0	0	3	CR (Credit Risk)
Credit Default Swap - 87719CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2009	06/20/2014	0	2,225,000	Credit Event / 1	132,889	0	(22,559)	(9,844)		(9,844)	41,681	0	(27,163)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86813CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2009	03/20/2014	0	250,000	Credit Event / 7.96	0	0	(20,176)	(4,336)		(4,336)	19,306	0	0	0	0	2	CR (Credit Risk)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 87282CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/15/2009	06/20/2019	0	13,000,000	Credit Event / 2.06	0	0	(271,519)	(954,160)		(954,160)	(209,644)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91857CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	3,765,000	Credit Event / 5	282,375	0	(190,865)	(261,107)		(261,107)	169,369	0	(58,119)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91855CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2010	06/20/2015	0	2,080,000	Credit Event / 5	156,000	0	(105,444)	(144,250)		(144,250)	93,569	0	(32,108)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87100CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2009	06/20/2014	0	400,000	Credit Event / 5.01	88,000	0	(20,318)	(9,280)		(9,280)	37,611	0	(19,784)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86808CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2009	03/20/2014	0	10,000,000	Credit Event / 7.96	0	0	(807,056)	(173,441)		(173,441)	772,259	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91934CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	455,000	Credit Event / 5	31,850	0	(23,066)	(31,555)		(31,555)	20,000	0	(6,555)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91843CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2010	06/20/2015	0	2,240,000	Credit Event / 5	134,400	0	(113,556)	(158,698)		(158,698)	100,572	0	(27,621)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87712CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2009	06/20/2014	0	10,000,000	Credit Event / 1	617,986	0	(101,389)	(44,241)		(44,241)	191,656	0	(126,404)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86807CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2009	03/20/2014	0	1,679,000	Credit Event / 7.96	0	0	(135,505)	(29,121)		(29,121)	129,662	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86839CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/12/2009	03/20/2019	0	2,000,000	Credit Event / 5.01	345,000	0	(101,592)	(310,729)		(310,729)	(107,519)	0	(31,905)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87281CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/15/2009	06/20/2019	0	10,000,000	Credit Event / 2.06	0	0	(208,861)	(733,969)		(733,969)	(161,264)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 93773CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/15/2010	03/20/2019	0	1,800,000	Credit Event / 5.01	(320,387)	0	(91,433)	(279,656)		(279,656)	(162,580)	0	37,098	0	0	3	CR (Credit Risk)
Credit Default Swap - 74396CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/16/2007	03/20/2017	0	5,000,000	Credit Event / .24	0	0	(12,167)	89,405		89,405	(216,738)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86470CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	2,500,000	Credit Event / 6.16	0	0	(156,139)	(683,051)		(683,051)	21,036	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87162CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/06/2009	06/20/2014	0	1,060,000	Credit Event / 5.01	206,700	0	(53,844)	(24,591)		(24,591)	93,371	0	(46,130)	0	0	2	CR (Credit Risk)
Credit Default Swap - 78627CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/26/2007	12/20/2017	0	2,200,000	Credit Event / .51	0	0	(11,376)	(2,934)		(2,934)	(68,669)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86818CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2009	03/20/2014	0	4,029,000	Credit Event / 7.96	0	0	(325,163)	(69,879)		(69,879)	311,143	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91801CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	5,120,000	Credit Event / 5	371,200	0	(259,556)	(362,738)		(362,738)	243,015	0	(76,270)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87161CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/06/2009	06/20/2014	0	185,000	Credit Event / 5.01	36,075	0	(9,397)	(4,292)		(4,292)	16,296	0	(8,051)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91935CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	3,395,000	Credit Event / 5	237,650	0	(172,108)	(235,447)		(235,447)	149,230	0	(48,914)	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 87160CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/06/2009	06/20/2014	0	670,000	Credit Event / 5.01	130,650	0	(34,033)	(15,543)		(15,543)	59,018	0	(29,157)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92023CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2010	06/20/2015	0	325,000	Credit Event / 5	13,813	0	(16,476)	(22,539)		(22,539)	12,443	0	(2,839)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86449CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	1,000,000	Credit Event / 6.06	0	0	(61,442)	(268,186)		(268,186)	7,573	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91879CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	7,010,000	Credit Event / 5	473,175	0	(355,368)	(496,640)		(496,640)	325,663	0	(97,365)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91963CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/17/2010	06/20/2015	0	1,355,000	Credit Event / 5	71,138	0	(68,691)	(93,971)		(93,971)	54,669	0	(14,631)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91798CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	555,000	Credit Event / 5	40,238	0	(28,135)	(39,320)		(39,320)	26,342	0	(8,268)	0	0	2	CR (Credit Risk)
Credit Default Swap - 102901CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/05/2013	09/20/2018	0	25,000,000	Credit Event / 1	0	(77,285)	(81,250)	(652,271)		(652,271)	(579,789)	0	4,803	0	0	2	CR (Credit Risk)
Credit Default Swap - 87837CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/03/2009	06/20/2014	0	6,500,000	Credit Event / 1	261,176	0	(65,903)	(26,098)		(26,098)	57,015	0	(53,243)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87713CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2009	06/20/2014	0	13,325,000	Credit Event / 1	823,467	0	(135,101)	(58,952)		(58,952)	255,382	0	(168,434)	0	0	2	CR (Credit Risk)
Credit Default Swap - 88035CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/22/2009	09/20/2014	0	4,270,000	Credit Event / 1	30,126	0	(43,293)	(28,564)		(28,564)	26,361	0	(5,835)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92010CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2010	06/20/2015	0	340,000	Credit Event / 5	14,450	0	(17,236)	(23,579)		(23,579)	13,017	0	(2,970)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91769CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	500,000	Credit Event / 5	22,500	0	(25,347)	(33,169)		(33,169)	20,568	0	(4,610)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91844CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2010	06/20/2015	0	390,000	Credit Event / 5	23,400	0	(19,771)	(27,630)		(27,630)	17,510	0	(4,809)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91763CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2010	06/20/2015	0	557,500	Credit Event / 5	36,238	0	(28,262)	(39,497)		(39,497)	25,593	0	(7,436)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91846CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2010	06/20/2015	0	260,000	Credit Event / 5	15,600	0	(13,181)	(18,420)		(18,420)	11,674	0	(3,206)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91845CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/14/2010	06/20/2015	0	650,000	Credit Event / 5	39,000	0	(32,951)	(46,051)		(46,051)	29,184	0	(8,015)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91767CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2010	06/20/2015	0	602,500	Credit Event / 5	39,163	0	(30,543)	(42,685)		(42,685)	27,658	0	(8,036)	0	0	2	CR (Credit Risk)
Credit Default Swap - 88145CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/30/2009	12/20/2015	0	2,500,000	Credit Event / 5	434,375	0	(126,736)	(183,545)		(183,545)	120,904	0	(70,757)	0	0	3	CR (Credit Risk)
Credit Default Swap - 93405CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2010	12/20/2015	0	11,500,000	Credit Event / 1	735,164	0	(116,597)	(62,878)		(62,878)	(38,964)	0	(142,427)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87098CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2009	06/20/2014	0	1,200,000	Credit Event / 5.01	264,000	0	(60,955)	(27,839)		(27,839)	112,833	0	(59,352)	0	0	2	CR (Credit Risk)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 93386CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2010	12/20/2014	0	10,000,000	Credit Event / 1	429,626	0	(101,389)	(77,452)		(77,452)	121,637	0	(104,064)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86914CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2009	06/20/2016	0	295,000	Credit Event / 5.01	67,850	0	(14,985)	(33,125)		(33,125)	16,707	0	(9,771)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91796CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	1,392,500	Credit Event / 5	100,956	0	(70,592)	(98,655)		(98,655)	66,093	0	(20,743)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91882CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	815,000	Credit Event / 5	55,012	0	(41,316)	(57,741)		(57,741)	37,862	0	(11,320)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86469CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	7,000,000	Credit Event / 6.16	0	0	(437,189)	(1,912,542)		(1,912,542)	58,899	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 92024CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2010	06/20/2015	0	2,405,000	Credit Event / 5	102,213	0	(121,920)	(166,790)		(166,790)	92,076	0	(21,012)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86951CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2009	06/20/2016	0	500,000	Credit Event / 5.01	115,000	0	(25,398)	(56,144)		(56,144)	28,322	0	(16,565)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86811CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2009	03/20/2019	0	3,500,000	Credit Event / 5.01	577,500	0	(177,785)	(543,775)		(543,775)	(190,513)	0	(53,480)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87714CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2009	06/20/2014	0	10,225,000	Credit Event / 5	(1,243,711)	0	(518,351)	(239,273)		(239,273)	223,018	0	255,383	0	0	2	CR (Credit Risk)
Credit Default Swap - 91881CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	2,027,500	Credit Event / 5	136,856	0	(102,783)	(143,643)		(143,643)	94,191	0	(28,161)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87696CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/26/2009	06/20/2014	0	3,950,000	Credit Event / 5	(117,487)	0	(200,243)	(90,284)		(90,284)	128,826	0	23,396	0	0	3	CR (Credit Risk)
Credit Default Swap - 87950CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2009	06/20/2014	0	6,000,000	Credit Event / 1	223,343	0	(60,833)	(27,012)		(27,012)	74,441	0	(45,776)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86810CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/11/2009	03/20/2014	0	1,000,000	Credit Event / 7.96	0	0	(80,706)	(17,344)		(17,344)	77,226	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86759CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/05/2009	03/20/2019	0	11,284,000	Credit Event / 2.56	0	0	(292,883)	(1,143,000)		(1,143,000)	132,718	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87663CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/22/2009	06/20/2014	0	5,000,000	Credit Event / 1	(13,582)	0	(50,694)	(22,302)		(22,302)	38,684	0	2,676	0	0	2	CR (Credit Risk)
Credit Default Swap - 87687CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/26/2009	06/20/2014	0	2,860,000	Credit Event / 1	63,873	0	(28,997)	(12,980)		(12,980)	35,487	0	(12,893)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86944CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2009	03/20/2019	0	3,842,000	Credit Event / 5.01	461,040	0	(195,158)	(596,910)		(596,910)	(224,661)	0	(43,173)	0	0	3	CR (Credit Risk)
Credit Default Swap - 92801CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/18/2010	09/20/2015	0	2,000,000	Credit Event / 5	(116,183)	0	(101,389)	(148,224)		(148,224)	(96,431)	0	22,908	0	0	5	CR (Credit Risk)
Credit Default Swap - 86912CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/23/2009	06/20/2016	0	1,175,000	Credit Event / 5.01	270,250	0	(59,685)	(131,939)		(131,939)	66,546	0	(38,917)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87643CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/20/2009	06/20/2014	0	12,000,000	Credit Event / 1	(60,227)	0	(121,667)	(53,526)		(53,526)	87,403	0	11,863	0	0	2	CR (Credit Risk)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 91799CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	1,940,000	Credit Event / 5	160,050	0	(98,347)	(134,541)		(134,541)	90,242	0	(32,919)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87099CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2009	06/20/2014	0	1,000,000	Credit Event / 5.01	220,000	0	(50,796)	(23,199)		(23,199)	94,027	0	(49,460)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87159CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/06/2009	06/20/2014	0	675,000	Credit Event / 5.01	131,625	0	(34,287)	(15,659)		(15,659)	59,458	0	(29,375)	0	0	2	CR (Credit Risk)
Credit Default Swap - 88139CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/29/2012	09/20/2014	0	13,000,000	Credit Event / 5	71,195	0	(659,028)	(454,509)		(454,509)	568,453	0	(34,000)	0	0	3	CR (Credit Risk)
Credit Default Swap - 74691CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/02/2007	03/20/2014	0	12,000,000	Credit Event / 27	0	0	(32,850)	3,430		3,430	(77,110)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87690CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/26/2009	06/20/2014	0	4,000,000	Credit Event / 5	(110,712)	0	(202,778)	(90,872)		(90,872)	132,126	0	22,033	0	0	3	CR (Credit Risk)
Credit Default Swap - 93385CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2010	12/20/2014	0	11,000,000	Credit Event / 1	472,588	0	(111,528)	(85,198)		(85,198)	133,801	0	(114,470)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87097CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/31/2009	06/20/2014	0	700,000	Credit Event / 5.01	154,000	0	(35,557)	(16,239)		(16,239)	65,819	0	(34,622)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91883CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	7,465,000	Credit Event / 5	503,887	0	(378,434)	(528,875)		(528,875)	346,801	0	(103,685)	0	0	2	CR (Credit Risk)
Credit Default Swap - 93406CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2010	12/20/2015	0	11,000,000	Credit Event / 1	599,141	0	(111,528)	(142,274)		(142,274)	30,972	0	(116,058)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86473CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	650,000	Credit Event / 6.16	0	0	(40,596)	(177,593)		(177,593)	5,469	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87635CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2009	06/20/2014	0	3,000,000	Credit Event / 1	130,149	0	(30,417)	(13,456)		(13,456)	44,137	0	(26,352)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86471CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/05/2009	03/20/2019	0	1,500,000	Credit Event / 6.16	0	0	(93,683)	(409,830)		(409,830)	12,621	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91765CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2010	06/20/2015	0	930,000	Credit Event / 5	60,450	0	(47,146)	(65,888)		(65,888)	42,693	0	(12,405)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87868CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/08/2009	06/20/2014	0	1,650,000	Credit Event / 5	(143,042)	0	(83,646)	(37,949)		(37,949)	(6,585)	0	29,217	0	0	3	CR (Credit Risk)
Credit Default Swap - 87664CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/22/2009	06/20/2014	0	1,716,000	Credit Event / 1	36,363	0	(17,398)	(7,788)		(7,788)	20,878	0	(7,322)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91800CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	475,000	Credit Event / 5	39,188	0	(24,080)	(32,942)		(32,942)	22,095	0	(8,060)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92800CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/18/2010	09/20/2015	0	1,800,000	Credit Event / 5	(104,564)	0	(91,250)	(133,402)		(133,402)	(86,788)	0	20,617	0	0	5	CR (Credit Risk)
Credit Default Swap - 87699CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/26/2009	06/20/2014	0	404,000	Credit Event / 5	(12,016)	0	(20,481)	(9,234)		(9,234)	13,176	0	2,393	0	0	3	CR (Credit Risk)
Credit Default Swap - 86943CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/24/2009	03/20/2019	0	1,858,000	Credit Event / 5.01	222,960	0	(94,379)	(288,667)		(288,667)	(108,647)	0	(20,879)	0	0	3	CR (Credit Risk)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 91884CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/15/2010	06/20/2015	0	1,322,500	Credit Event / 5	89,269	0	(67,043)	(93,696)		(93,696)	61,439	0	(18,369)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92014CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2010	06/20/2015	0	150,000	Credit Event / 5	6,375	0	(7,604)	(10,403)		(10,403)	5,743	0	(1,311)	0	0	2	CR (Credit Risk)
Credit Default Swap - 74394CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/16/2007	03/20/2017	0	6,500,000	Credit Event / 24	0	0	(15,817)	116,227		116,227	(281,759)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87622CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2009	06/20/2014	0	10,000,000	Credit Event / 1	433,830	0	(101,389)	(44,853)		(44,853)	147,122	0	(87,839)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91864CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	3,515,000	Credit Event / 5	289,988	0	(178,191)	(243,769)		(243,769)	163,506	0	(59,644)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92013CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2010	06/20/2015	0	625,000	Credit Event / 5	26,562	0	(31,684)	(43,344)		(43,344)	23,928	0	(5,460)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87158CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/06/2009	06/20/2014	0	410,000	Credit Event / 5.01	79,950	0	(20,826)	(9,512)		(9,512)	36,115	0	(17,843)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91766CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2010	06/20/2015	0	3,410,000	Credit Event / 5	221,650	0	(172,868)	(241,589)		(241,589)	156,539	0	(45,484)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91976CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/17/2010	06/20/2015	0	610,000	Credit Event / 5	32,025	0	(30,924)	(42,304)		(42,304)	24,611	0	(6,587)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92031CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/18/2010	06/20/2015	0	1,250,000	Credit Event / 5	53,125	0	(63,368)	(86,689)		(86,689)	47,856	0	(10,921)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87623CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/19/2009	06/20/2014	0	1,000,000	Credit Event / 1	43,383	0	(10,139)	(4,485)		(4,485)	14,712	0	(8,784)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91793CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/11/2010	06/20/2015	0	835,000	Credit Event / 5	60,538	0	(42,330)	(59,157)		(59,157)	39,632	0	(12,439)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87716CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/27/2009	06/20/2014	0	4,445,000	Credit Event / 1	265,479	0	(45,067)	(19,665)		(19,665)	83,269	0	(54,265)	0	0	2	CR (Credit Risk)
0929999. Subtotal - Swaps - Hedging Other - Credit Default										17,588,918	(77,285)	(17,686,384)	(27,623,775)	XXX	(27,623,775)	6,658,303	0	(3,212,285)	0	0	XXX	XXX
Currency Swap - 100753PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	182,047	5.728 / 6.3	0	0	(388)	5,939		5,939	(634)	11,322	0	0	4,019		FX (Foreign Exchange)
Currency Swap - 100804PR - Receive: Fixed USD Pay: Fixed EUR	54401PA#3 - Lord Corporation Sr. Unsecured Notes	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/02/2013	07/12/2016	0	10,455,807	5.85 / 4.7625	0	0	(125,688)	(306,808)		(306,808)	160,097	(466,904)	0	0	83,192		FX (Foreign Exchange)
Currency Swap - 77836PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2007	08/16/2019	0	8,734,445	6.5225 / 5.7025	0	0	89,125	(233,896)		(233,896)	(265,609)	(382,977)	0	0	103,590		FX (Foreign Exchange)
Currency Swap - 77837PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/14/2007	08/16/2019	0	18,569,331	6.5225 / 5.7025	0	0	189,479	(497,260)		(497,260)	(564,681)	(814,204)	0	0	220,231		FX (Foreign Exchange)
Currency Swap - 101136PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AA6 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/06/2013	03/06/2028	0	3,000,000	4.29 / 4.13	0	0	4,087	(299,087)		(299,087)	(123,056)	(176,031)	0	0	56,490		FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 101567CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	654,250	2.605 / 2.295	0	0	1,190	(33,969)		(33,969)	731	(34,700)	0	0	3,927		FX (Foreign Exchange)
Currency Swap - 100779PR - Receive: Fixed USD Pay: Fixed CAD	C29696\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	(1,449)	15,113		15,113	(19,082)	34,195	0	0	10,351		FX (Foreign Exchange)
Currency Swap - 72985PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	2,895,018	6.53 / 7.1675	0	0	(70,313)	(620,139)		(620,139)	40,256	230,416	0	0	34,823		FX (Foreign Exchange)
Currency Swap - 101574CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	5,234,000	2.605 / 2.295	0	0	9,516	(271,759)		(271,759)	5,841	(277,600)	0	0	31,413		FX (Foreign Exchange)
Currency Swap - 102339PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2013	03/26/2026	0	49,888,000	4.35 / 3.81	0	0	0	445,675		445,675	5,109,398	(4,663,723)	0	0	872,561		FX (Foreign Exchange)
Currency Swap - 103770PR - Receive: Fixed USD Pay: Fixed GBP	G3646#AB9 - Forth Ports Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2013	12/05/2023	0	21,579,750	5.02 / 4.8	0	0	3,429	(973,539)		(973,539)	(193,239)	(780,300)	0	0	340,011		FX (Foreign Exchange)
Currency Swap - 77835PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2007	08/16/2019	0	29,690,224	6.5225 / 5.7025	0	0	302,955	(795,063)		(795,063)	(902,859)	(1,301,819)	0	0	352,125		FX (Foreign Exchange)
Currency Swap - 101133PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	1,650	(522,117)		(522,117)	(346,086)	(176,031)	0	0	73,760		FX (Foreign Exchange)
Currency Swap - 67635PR - Receive: Fixed USD Pay: Floating BBSW6 +67 BPS AUD	Q7160#AD1 - Orica Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2005	05/05/2017	0	12,500,000	5.57 / 3.3	0	0	107,778	(359,738)		(359,738)	(616,310)	2,327,732	0	0	114,339		FX (Foreign Exchange)
Currency Swap - 73068PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	0	49,000,000	5.71 / 4.38	0	0	503,824	(5,366,908)		(5,366,908)	(137,730)	(2,376,121)	0	0	359,734		FX (Foreign Exchange)
Currency Swap - 75062PR - Receive: Fixed USD Pay: Fixed EUR	G26248AD5 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2007	04/04/2014	0	13,496,000	5.58 / 4.735	0	0	116,363	(656,143)		(656,143)	(47,709)	(612,052)	0	0	34,458		FX (Foreign Exchange)
Currency Swap - 76603PR - Receive: Fixed CAD Pay: Floating 3 Month Libor +18.1 BPS USD	U7410C\A6 - PRICOA Global Funding I Global Fanip	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2007	05/29/2014	0	369,003,690	4.95 / .4186	(302,583)	0	17,683,665	13,026,017		13,026,017	(13,980,876)	(25,250,283)	32,761	0	1,282,638		FX (Foreign Exchange)
Currency Swap - 101979PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +225 BPS GBP	G29568AB7 - ABP Acquisitions UK Limited Debt in Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2013	06/26/2030	0	35,160,000	5.255 / 2.8703	0	0	472,502	(6,936,841)		(6,936,841)	(3,530,280)	(3,406,562)	0	0	713,812		FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 101870CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating BPL3M -11.3 BPS GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	05/20/2018	0	14,517,015	.2374 / .4116	0	0	(12,714)	(1,163,464)		(1,163,464)	70,934	(1,234,398)	0	0	152,032		FX (Foreign Exchange)
Currency Swap - 104085PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	10,200,000	5.4825 / 2.3393	0	0	0	(207,207)		(207,207)	(99,544)	(107,663)	0	0	210,212		FX (Foreign Exchange)
Currency Swap - 73064PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	0	6,400,000	5.71 / 4.38	0	0	65,806	(700,984)		(700,984)	(17,989)	(310,350)	0	0	46,986		FX (Foreign Exchange)
Currency Swap - 67633PR - Receive: Fixed USD Pay: Floating BBSW6 +65 BPS AUD	Q7160#AC3 - Orica Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2005	05/05/2015	0	5,000,000	5.47 / 3.28	0	0	39,426	(500,198)		(500,198)	(205,691)	931,093	0	0	29,013		FX (Foreign Exchange)
Currency Swap - 101869CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -21.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	05/20/2018	0	148,595,100	.2374 / .003	0	0	245,773	(9,350,926)		(9,350,926)	774,275	(10,125,201)	0	0	1,556,192		FX (Foreign Exchange)
Currency Swap - 73072PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2006	03/28/2016	0	13,732,286	7.4 / 5.77	0	0	157,039	(1,905,226)		(1,905,226)	(28,720)	(680,042)	0	0	102,807		FX (Foreign Exchange)
Currency Swap - 100268PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AC0 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2012	12/10/2027	0	16,323,000	5.67 / 5.68	0	0	19,490	(1,341,547)		(1,341,547)	14,454	(315,896)	0	0	304,759		FX (Foreign Exchange)
Currency Swap - 74208PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	0	452,797	7.12 / 6.23	0	0	4,029	(20,474)		(20,474)	(3,778)	(20,480)	0	0	5,058		FX (Foreign Exchange)
Currency Swap - 75063PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2007	04/04/2017	0	3,143,868	5.7 / 4.849	0	0	27,308	(138,679)		(138,679)	(16,511)	(142,576)	0	0	28,385		FX (Foreign Exchange)
Currency Swap - 78550PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2017	0	3,572,500	6.035 / 4.27	0	0	27,567	(1,251,521)		(1,251,521)	45,883	(133,745)	0	0	35,314		FX (Foreign Exchange)
Currency Swap - 77760PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AC8 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2007	08/16/2014	0	6,807,750	6.2225 / 5.4925	0	0	64,042	(54,871)		(54,871)	(24,615)	(297,500)	0	0	26,939		FX (Foreign Exchange)
Currency Swap - 74800PR - Receive: Fixed USD Pay: Fixed EUR	N2962#AD5 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2007	03/28/2022	0	28,897,000	5.78 / 4.905	0	0	264,407	(2,565,498)		(2,565,498)	(1,464,234)	(1,309,000)	0	0	414,799		FX (Foreign Exchange)
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/31/2015	0	10,500,000	2375 / 0	(17,438)	0	31,691	(491,554)		(491,554)	87,463	(476,451)	5,752	0	71,085		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 101579CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	18,319,000	2.605 / 2.295	0	0	33,308	(951,157)		(951,157)	20,443	(971,600)	0	0	109,947		FX (Foreign Exchange)
Currency Swap - 101134PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	12,050,000	5.07 / 5.01	0	0	6,629	(2,097,168)		(2,097,168)	(1,390,111)	(707,057)	0	0	296,269		FX (Foreign Exchange)
Currency Swap - 75401PR - Receive: Fixed USD Pay: Fixed AUD	Q0455#AG3 - APT Pipelines, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2007	05/15/2017	0	12,800,000	5.92 / 7.38	0	0	(411,105)	(1,069,334)		(1,069,334)	95,639	2,276,649	0	0	117,552		FX (Foreign Exchange)
Currency Swap - 100755PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\C3 - Des Moulins Wind Power, L.P. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	(228)	3,493		3,493	(373)	6,660	0	0	2,364		FX (Foreign Exchange)
Currency Swap - 101576CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	8,505,250	2.605 / 2.295	0	0	15,464	(441,609)		(441,609)	9,491	(451,100)	0	0	51,047		FX (Foreign Exchange)
Currency Swap - 104087PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	2,200,000	5.4825 / 2.3393	0	0	0	(44,692)		(44,692)	(21,470)	(23,221)	0	0	45,340		FX (Foreign Exchange)
Currency Swap - 102453PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AT5 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2013	09/12/2030	0	31,683,750	4.49 / 4.07	0	0	40,291	(2,988,659)		(2,988,659)	(629,077)	(2,359,581)	0	0	647,367		FX (Foreign Exchange)
Currency Swap - 104086PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	17,200,000	5.4825 / 2.3393	0	0	0	(349,409)		(349,409)	(167,859)	(181,550)	0	0	354,475		FX (Foreign Exchange)
Currency Swap - 99678CM - Receive: Floating 3 Month Libor +32.8 BPS USD Pay: Floating 90 Day Euribor 0 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2012	11/20/2014	0	163,218,750	.5649 / .218	0	0	640,785	(8,646,331)		(8,646,331)	683,771	(7,437,500)	0	0	768,645		FX (Foreign Exchange)
Currency Swap - 75065PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2007	04/04/2017	0	1,749,944	5.7 / 4.849	0	0	15,200	(77,188)		(77,188)	(9,186)	(79,361)	0	0	15,800		FX (Foreign Exchange)
Currency Swap - 101571CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	1,635,625	2.605 / 2.295	0	0	2,974	(84,921)		(84,921)	1,829	(86,750)	0	0	9,817		FX (Foreign Exchange)
Currency Swap - 102398PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	0	29,183,174	1.85 / 1.75	0	0	14,400	(280,094)		(280,094)	(280,094)	0	0	0	399,392		FX (Foreign Exchange)
Currency Swap - 78549PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2017	0	5,950,000	6.035 / 4.27	0	0	45,912	(2,084,409)		(2,084,409)	76,418	(222,752)	0	0	58,816		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 78548PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2017	0	11,905,000	6.035 / 4.27	0	0	91,863	(4,170,570)		(4,170,570)	152,901	(445,691)	0	0	117,682		FX (Foreign Exchange)
Currency Swap - 79779PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	0	448,179	6.16 / 3.275	0	0	10,602	(729)		(729)	3,116	99,739	0	0	3,916		FX (Foreign Exchange)
Currency Swap - 75064PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2007	04/04/2017	0	3,518,732	5.7 / 4.849	0	0	30,564	(155,215)		(155,215)	(18,480)	(159,577)	0	0	31,770		FX (Foreign Exchange)
Currency Swap - 73041PR - Receive: Fixed USD Pay: Floating NZD3M +69.4 BPS NZD	68618RB89 - Origin Energy Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2005	06/28/2014	0	6,400,000	4.91 / 3.514	0	0	67,475	(883,168)		(883,168)	(266,389)	17,098	0	0	22,444		FX (Foreign Exchange)
Currency Swap - 101130PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	1,650	(522,117)		(522,117)	(346,086)	(176,031)	0	0	73,760		FX (Foreign Exchange)
Currency Swap - 95249PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AA9 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,133,426	4.52 / 4.55	0	0	24,727	(190,421)		(190,421)	(284,702)	(293,729)	0	0	97,380		FX (Foreign Exchange)
Currency Swap - 102403PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2019	0	10,108,696	1.85 / 1.75	0	0	4,988	(58,942)		(58,942)	(58,942)	0	0	0	118,448		FX (Foreign Exchange)
Currency Swap - 73042PR - Receive: Fixed USD Pay: Floating NZD3M +69.4 BPS NZD	68618RB89 - Origin Energy Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2005	06/28/2014	0	28,600,000	4.91 / 3.514	0	0	301,529	(3,946,659)		(3,946,659)	(1,190,424)	76,406	0	0	100,298		FX (Foreign Exchange)
Currency Swap - 71189PR - Receive: Fixed USD Pay: Fixed CAD	C0439#AB0 - A. O. Smith Enterprises, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2006	04/03/2018	0	12,847,966	5.85 / 5.305	0	0	(28,629)	(986,810)		(986,810)	(113,055)	947,131	0	0	132,559		FX (Foreign Exchange)
Currency Swap - 101569CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	981,375	2.605 / 2.295	0	0	1,784	(50,953)		(50,953)	1,097	(52,050)	0	0	5,890		FX (Foreign Exchange)
Currency Swap - 102402PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2019	0	13,141,304	1.85 / 1.75	0	0	6,485	(76,624)		(76,624)	(76,624)	0	0	0	153,982		FX (Foreign Exchange)
Currency Swap - 78551PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2017	0	3,572,500	6.035 / 4.27	0	0	27,567	(1,251,521)		(1,251,521)	45,883	(133,745)	0	0	35,314		FX (Foreign Exchange)
Currency Swap - 74799PR - Receive: Fixed USD Pay: Fixed EUR	N2962#AC7 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2007	03/28/2019	0	18,389,000	5.68 / 4.817	0	0	165,920	(1,086,679)		(1,086,679)	(414,247)	(833,000)	0	0	210,511		FX (Foreign Exchange)
Currency Swap - 73047PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2015	0	23,268,166	5.27 / 1.1138	0	0	982,854	3,221,039		3,221,039	(883,839)	(404,892)	0	0	153,549		FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AB0 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/07/2033	0	1,910,000	4.73 / 4.61	0	0	1,984	(258,169)		(258,169)	(146,096)	(112,073)	0	0	41,830		FX (Foreign Exchange)
Currency Swap - 75402PR - Receive: Fixed USD Pay: Fixed AUD	Q0455#AG3 - APT Pipelines, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2007	05/15/2017	0	12,200,000	5.92 / 7.38	0	0	(391,835)	(1,019,209)		(1,019,209)	91,156	2,169,931	0	0	112,042		FX (Foreign Exchange)
Currency Swap - 88278PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	2,469,830	6.3435 / 5.44	0	0	25,759	(32,202)		(32,202)	(77,136)	(107,423)	0	0	36,174		FX (Foreign Exchange)
Currency Swap - 72981PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	1,469,227	6.53 / 7.1675	0	0	(35,684)	(314,722)		(314,722)	20,430	116,937	0	0	17,673		FX (Foreign Exchange)
Currency Swap - 100756PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	(228)	3,493		3,493	(373)	6,660	0	0	2,364		FX (Foreign Exchange)
Currency Swap - 74796PR - Receive: Fixed USD Pay: Fixed EUR	N2962#AA1 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2007	03/28/2014	0	14,448,500	5.48 / 4.62	0	0	129,700	(685,699)		(685,699)	(54,883)	(654,500)	0	0	35,534		FX (Foreign Exchange)
Currency Swap - 100777PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	(1,449)	15,113		15,113	(19,082)	34,195	0	0	10,351		FX (Foreign Exchange)
Currency Swap - 73045PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2015	0	2,997,500	5.27 / 1.1138	0	0	126,615	414,947		414,947	(113,860)	(52,160)	0	0	19,781		FX (Foreign Exchange)
Currency Swap - 95248PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AC7 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,068,238	4.52 / 4.55	0	0	24,501	(188,681)		(188,681)	(282,101)	(291,045)	0	0	96,491		FX (Foreign Exchange)
Currency Swap - 95250PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AA9 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	89,640,702	4.52 / 4.55	0	0	310,726	(2,392,891)		(2,392,891)	(3,577,651)	(3,691,088)	0	0	1,223,711		FX (Foreign Exchange)
Currency Swap - 72983PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	10,856,340	6.53 / 7.1675	0	0	(263,673)	(2,325,525)		(2,325,525)	150,959	864,063	0	0	130,588		FX (Foreign Exchange)
Currency Swap - 101132PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AC8 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	4,150,000	5.07 / 5.01	0	0	2,283	(722,261)		(722,261)	(478,752)	(243,509)	0	0	102,035		FX (Foreign Exchange)
Currency Swap - 101137PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AA4 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/06/2028	0	11,700,000	4.29 / 4.13	0	0	15,939	(1,166,439)		(1,166,439)	(479,920)	(686,520)	0	0	220,311		FX (Foreign Exchange)
Currency Swap - 79780PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	0	1,389,355	6.16 / 3.275	0	0	32,867	(2,260)		(2,260)	9,659	309,190	0	0	12,140		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 101131PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	1,650	(522,117)		(522,117)	(346,086)	(176,031)	0	0	73,760		FX (Foreign Exchange)
Currency Swap - 78557PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AC5 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2019	0	36,900,000	6.19 / 4.42	0	0	273,700	(14,417,810)		(14,417,810)	267,117	(1,381,435)	0	0	448,476		FX (Foreign Exchange)
Currency Swap - 73046PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2015	0	1,686,100	5.27 / 1.1138	0	0	71,221	233,409		233,409	(64,046)	(29,340)	0	0	11,127		FX (Foreign Exchange)
Currency Swap - 78556PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AA8 - Franke Holding AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2019	0	8,150,000	6.19 / 4.42	0	0	60,451	(3,184,421)		(3,184,421)	58,997	(305,114)	0	0	99,054		FX (Foreign Exchange)
Currency Swap - 74207PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	0	1,984,266	7.12 / 6.23	0	0	17,656	(89,722)		(89,722)	(16,557)	(89,748)	0	0	22,167		FX (Foreign Exchange)
Currency Swap - 102397PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	0	5,012,937	1.85 / 1.75	0	0	2,474	(48,112)		(48,112)	(48,112)	0	0	0	68,606		FX (Foreign Exchange)
Currency Swap - 88279PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	13,471,799	6.3435 / 5.44	0	0	140,505	(175,647)		(175,647)	(420,741)	(585,944)	0	0	197,313		FX (Foreign Exchange)
Currency Swap - 72982PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	2,895,018	6.53 / 7.1675	0	0	(70,313)	(620,139)		(620,139)	40,256	230,416	0	0	34,823		FX (Foreign Exchange)
Currency Swap - 78558PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AC5 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2019	0	29,950,000	6.19 / 4.42	0	0	222,150	(11,702,260)		(11,702,260)	216,806	(1,121,246)	0	0	364,007		FX (Foreign Exchange)
Currency Swap - 102396PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	0	24,225,825	1.85 / 1.75	0	0	11,954	(232,514)		(232,514)	(232,514)	0	0	0	331,547		FX (Foreign Exchange)
Currency Swap - 104031PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	23,800,000	5.04 / 4.45	0	0	0	(482,127)		(482,127)	(57,989)	(424,138)	0	0	652,724		FX (Foreign Exchange)
Currency Swap - 72986PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	1,605,647	6.53 / 7.1675	0	0	(38,997)	(343,944)		(343,944)	22,327	127,794	0	0	19,314		FX (Foreign Exchange)
Currency Swap - 75061PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AD5 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2007	04/04/2014	0	3,035,200	5.58 / 4.735	0	0	26,170	(147,564)		(147,564)	(10,730)	(137,648)	0	0	7,749		FX (Foreign Exchange)
Currency Swap - 89324PR - Receive: Fixed USD Pay: Fixed CAD	763169A@8 - Richardson International Ltd. Senior Secured Note 2009-3	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2009	09/25/2019	0	10,000,000	6.352 / 6.335	0	0	(35,208)	173,257		173,257	(125,659)	676,883	0	0	119,728		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 100805PR - Receive: Fixed USD Pay: Floating BBSW6 +65 BPS AUD	Q7160#\A6 - Orica Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	05/05/2015	0	13,607,579	1.205 / 3.28	0	0	(388,086)	2,076,717		2,076,717	79,572	1,997,145	0	0	78,958		FX (Foreign Exchange)
Currency Swap - 88282PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	7,787,108	6.3435 / 5.44	0	0	81,216	(101,529)		(101,529)	(243,201)	(338,694)	0	0	114,053		FX (Foreign Exchange)
Currency Swap - 73067PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	0	6,450,000	5.71 / 4.38	0	0	66,320	(706,460)		(706,460)	(18,130)	(312,775)	0	0	47,353		FX (Foreign Exchange)
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	19,280,000	5.04 / 4.45	0	0	0	(390,564)		(390,564)	(46,976)	(343,588)	0	0	528,761		FX (Foreign Exchange)
Currency Swap - 79777PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	0	4,638,656	6.16 / 3.275	0	0	109,733	(7,545)		(7,545)	32,247	1,032,296	0	0	40,530		FX (Foreign Exchange)
Currency Swap - 72984PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	7,419,582	6.53 / 7.1675	0	0	(180,203)	(1,589,341)		(1,589,341)	103,171	590,529	0	0	89,248		FX (Foreign Exchange)
Currency Swap - 102395PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	0	4,078,064	1.85 / 1.75	0	0	2,012	(39,139)		(39,139)	(39,139)	0	0	0	55,811		FX (Foreign Exchange)
Currency Swap - 73065PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	0	1,400,000	5.71 / 4.38	0	0	14,395	(153,337)		(153,337)	(3,932)	(67,889)	0	0	10,278		FX (Foreign Exchange)
Currency Swap - 101135PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AA4 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/06/2028	0	3,000,000	4.29 / 4.13	0	0	4,087	(299,087)		(299,087)	(123,056)	(176,031)	0	0	56,490		FX (Foreign Exchange)
Currency Swap - 73043PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2015	0	7,855,267	5.27 / 1.1138	0	0	331,809	1,087,414		1,087,414	(298,382)	(136,691)	0	0	51,838		FX (Foreign Exchange)
Currency Swap - 88281PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	72,584,423	6.3435 / 5.44	0	0	757,026	(946,366)		(946,366)	(2,266,900)	(3,156,998)	0	0	1,063,098		FX (Foreign Exchange)
Currency Swap - 88277PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	47,401,076	6.3435 / 5.44	0	0	494,374	(618,022)		(618,022)	(1,480,393)	(2,061,670)	0	0	694,254		FX (Foreign Exchange)
Currency Swap - 100776PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	796,973	5.725 / 6.3	0	0	(2,464)	25,692		25,692	(32,440)	58,132	0	0	17,597		FX (Foreign Exchange)
Currency Swap - 101578QM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	15,702,000	2.605 / 2.295	0	0	28,549	(815,278)		(815,278)	17,522	(832,800)	0	0	94,240		FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 104088PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2013	12/27/2030	0	1,900,000	5.4825 / 2.3393	0	0	0	(38,597)		(38,597)	(18,543)	(20,055)	0	0	39,157		FX (Foreign Exchange)
Currency Swap - 100754PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	(228)	3,493		3,493	(373)	6,660	0	0	2,364		FX (Foreign Exchange)
Currency Swap - 73066PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/23/2006	02/27/2016	0	10,100,000	5.71 / 4.38	0	0	103,850	(1,106,240)		(1,106,240)	(28,389)	(489,772)	0	0	74,149		FX (Foreign Exchange)
Currency Swap - 100803CM - Receive: Fixed USD Pay: Fixed EUR	W9801LCS7 - VATTENFALL TREASURY GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/02/2013	04/29/2024	0	19,785,000	6.46 / 5.375	0	0	(505,976)	(1,684,735)		(1,684,735)	(801,235)	(883,500)	0	0	317,917		FX (Foreign Exchange)
Currency Swap - 74209PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/21/2006	12/28/2018	0	2,108,392	7.12 / 6.23	0	0	18,761	(95,339)		(95,339)	(17,598)	(95,362)	0	0	23,554		FX (Foreign Exchange)
Currency Swap - 95247PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AA9 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/10/2011	06/14/2021	0	11,757,633	4.52 / 4.55	0	0	40,756	(313,861)		(313,861)	(469,259)	(484,138)	0	0	160,507		FX (Foreign Exchange)
Currency Swap - 104032PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/13/2013	02/01/2044	0	5,935,000	5.04 / 4.45	0	0	0	(120,228)		(120,228)	(14,461)	(105,767)	0	0	162,770		FX (Foreign Exchange)
Currency Swap - 88280PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/30/2007	07/30/2022	0	6,899,194	6.3435 / 5.44	0	0	71,956	(89,953)		(89,953)	(215,470)	(300,075)	0	0	101,048		FX (Foreign Exchange)
Currency Swap - 100030CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -28.9 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/17/2012	10/19/2015	0	18,900,000	.2421 / 0	0	0	68,104	(862,589)		(862,589)	156,081	(856,800)	0	0	126,823		FX (Foreign Exchange)
Currency Swap - 73071PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/06/2006	03/28/2016	0	685,714	7.4 / 5.77	0	0	7,842	(95,135)		(95,135)	(1,432)	(33,958)	0	0	5,134		FX (Foreign Exchange)
Currency Swap - 79778PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/04/2008	01/20/2017	0	4,952,381	6.16 / 3.275	0	0	117,154	(8,055)		(8,055)	34,428	1,102,112	0	0	43,271		FX (Foreign Exchange)
Currency Swap - 73044PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/02/2005	09/28/2015	0	3,072,433	5.27 / 1.1138	0	0	129,780	425,320		425,320	(116,706)	(53,464)	0	0	20,275		FX (Foreign Exchange)
Currency Swap - 101575CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/09/2013	06/09/2015	0	8,505,250	2.605 / 2.295	0	0	15,464	(441,609)		(441,609)	9,491	(451,100)	0	0	51,047		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 100778PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	(1,449)	15,113		15,113	(19,082)	34,195	0	0	10,351		FX (Foreign Exchange)
Currency Swap - 103713CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2013	06/09/2016	0	1,376,500	2.452 / 2.295	0	0	367	(4,902)		(4,902)	(3,502)	(1,400)	0	0	10,753		FX (Foreign Exchange)
Currency Swap - 103712CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2013	06/09/2016	0	1,348,970	2.452 / 2.295	0	0	359	(4,804)		(4,804)	(3,432)	(1,372)	0	0	10,538		FX (Foreign Exchange)
Currency Swap - 101572CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	1,962,750	2.605 / 2.295	0	0	3,569	(101,906)		(101,906)	2,194	(104,100)	0	0	11,780		FX (Foreign Exchange)
Interest Rate Swap - 103317CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2018	0	1,280,000	8.45 / .2484	0	0	26,829	(100,154)		(100,154)	(30,301)	(69,853)	0	0	28,341		FX (Foreign Exchange)
Currency Swap - 101868CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -23 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	05/20/2016	0	258,000,000	2374 / 0	0	0	448,264	(16,700,087)		(16,700,087)	879,913	(17,580,000)	0	0	1,993,080		FX (Foreign Exchange)
Currency Swap - 98865PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	0	29,183,174	4.72 / 4.24	0	0	87,242	(4,959,485)		(4,959,485)	(1,973,463)	(1,389,119)	0	0	399,392		FX (Foreign Exchange)
Currency Swap - 98862PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	0	4,078,064	4.72 / 4.24	0	0	11,073	(693,040)		(693,040)	(275,772)	(194,116)	0	0	55,811		FX (Foreign Exchange)
Currency Swap - 98864PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	0	5,012,937	4.72 / 4.24	0	0	13,611	(851,915)		(851,915)	(338,991)	(238,616)	0	0	68,606		FX (Foreign Exchange)
Currency Swap - 98858PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AF3 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2019	0	13,141,304	4.3 / 3.8125	0	0	39,531	(1,826,028)		(1,826,028)	(484,230)	(625,404)	0	0	153,982		FX (Foreign Exchange)
Currency Swap - 98863PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	0	24,225,825	4.72 / 4.24	0	0	65,776	(4,117,017)		(4,117,017)	(1,638,230)	(1,153,149)	0	0	331,547		FX (Foreign Exchange)
Currency Swap - 98859PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AF3 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2019	0	10,108,696	4.3 / 3.8125	0	0	30,408	(1,404,637)		(1,404,637)	(372,485)	(481,080)	0	0	118,448		FX (Foreign Exchange)
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(320,021)	0	25,087,327	(131,230,971)	XXX	(131,230,971)	(37,075,744)	(97,704,510)	38,513	0	23,583,964	XXX	XXX
Total Return Swap - 102409CM - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2013	06/19/2014	0	1,241,469	7594 / Total Return	0	0	19,402	0		0	0	0	0	0	4,245		EL (Equity Risk Liability)
Total Return Swap - 103029CM - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2013	09/24/2014	0	84,853,495	5151 / Total Return	0	0	104,301	(3,212,490)		(3,212,490)	(3,212,490)	0	0	0	362,788		EL (Equity Risk Liability)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 103029CM - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2013	09/24/2014	0	3,527,804	5151 / Total Return	0	0	15,175	0		0	0	0	0	0	15,083		EL (Equity Risk Liability)
Total Return Swap - 102409CM - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	06/19/2014	0	4,889,102	7594 / Total Return	0	0	9,478	0		0	0	0	0	0	16,719		EL (Equity Risk Liability)
Total Return Swap - 102409CM - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/19/2014	0	64,624,461	7594 / Total Return	0	0	255,467	(3,310,123)		(3,310,123)	(3,310,123)	0	0	0	220,989		EL (Equity Risk Liability)
0949999. Subtotal - Swaps - Hedging Other - Total Return										0	0	403,823	(6,522,613)	XXX	(6,522,613)	(6,522,613)	0	0	0	619,824	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										25,386,847	(15,285)	247,760,731	(236,601,895)	XXX	(236,601,895)	(1,207,320,296)	(97,704,510)	(4,240,866)	0	562,536,348	XXX	XXX
Credit Default Swap - 69155CM Sell Protection, Receive Fixed	020039E#9 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2005	12/20/2015	0	3,000,000	65 / Credit Event	0	0	19,771	0		34,959	0	0	0	0	3,000,000	2	RC (Credit Replications)
Credit Default Swap - 69156CM Sell Protection, Receive Fixed	020039E#9 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2005	12/20/2015	0	2,000,000	65 / Credit Event	0	0	13,181	0		23,306	0	0	0	0	2,000,000	2	RC (Credit Replications)
0989999. Subtotal - Swaps - Replication - Credit Default										0	0	32,951	0	XXX	58,266	0	0	0	0	5,000,000	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
0999999. Subtotal - Swaps - Replication - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1009999. Subtotal - Swaps - Replication - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1019999. Subtotal - Swaps - Replication - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	32,951	0	XXX	58,266	0	0	0	0	5,000,000	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1039999. Subtotal - Swaps - Income Generation - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1049999. Subtotal - Swaps - Income Generation - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1059999. Subtotal - Swaps - Income Generation - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1069999. Subtotal - Swaps - Income Generation - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1079999. Subtotal - Swaps - Income Generation - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
							0	0		0	0	0	0		0	0	0	0	0	0		
1099999. Subtotal - Swaps - Other - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										8,117,950	62,000	189,818,779	(71,224,536)	XXX	(236,617,967)	(1,170,380,242)	0	(1,067,094)	0	555,647,119	XXX	XXX
1169999. Total Swaps - Credit Default										17,588,918	(77,285)	(17,653,433)	(27,623,775)	XXX	(27,565,509)	6,658,303	0	(3,212,285)	0	5,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										(1,093,541)	0	29,940,625	(290,195,387)	XXX	(479,898,039)	(37,075,744)	(196,788,020)	50,546	0	104,811,161	XXX	XXX
1189999. Total Swaps - Total Return										0	0	403,823	(6,522,613)	XXX	(6,522,613)	(6,522,613)	0	0	0	619,824	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1209999. Total Swaps										24,613,326	(15,285)	202,509,794	(395,566,311)	XXX	(750,604,128)	(1,207,320,296)	(196,788,020)	(4,228,833)	0	666,078,103	XXX	XXX
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79WW0QKCC0R4P04	12/10/2013	01/13/2044	0	68,000,000	.4	0	0	0	510,000		510,000	510,000	0	0	0	1,863,957		AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	12/10/2013	01/13/2044	0	41,000,000	.4	0	0	0	318,711		318,711	318,711	0	0	0	1,123,856		AN (Anticipatory)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/24/2013	01/30/2014	0	936,233	.12895	0	0	0	(166)		(166)	0	(166)	0	0	1,329		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2013	01/17/2014	0	414,056	1.380185	0	0	0	(689)		(689)	0	(689)	0	0	443		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/03/2011	03/31/2014	0	539,433	1.4339	0	0	0	(21,061)		(21,061)	0	19,774	0	0	1,349		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2012	03/31/2014	0	741,999	1.3408	0	0	0	20,509		20,509	0	29,273	0	0	1,855		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/29/2012	03/31/2015	0	567,219	1.33778	0	0	0	17,682		17,682	0	20,286	0	0	3,171		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2012	12/31/2014	0	528,806	1.2846	0	0	0	38,726		38,726	0	20,230	0	0	2,644		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/29/2012	06/30/2014	0	691,365	1.33494	0	0	0	22,272		22,272	0	26,637	0	0	2,444		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/29/2012	09/30/2014	0	644,524	1.3358	0	0	0	20,493		20,493	0	24,162	0	0	2,791		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2012	12/31/2015	0	546,833	1.2897	0	0	0	39,159		39,159	0	19,479	0	0	3,867		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2011	03/31/2014	0	528,260	1.4042	0	0	0	(9,894)		(9,894)	0	19,815	0	0	1,321		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2012	06/30/2014	0	694,918	1.3418	0	0	0	18,724		18,724	0	26,623	0	0	2,457		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/03/2012	06/30/2015	0	531,442	1.2534	0	0	0	53,595		53,595	0	20,080	0	0	3,254		LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2013	03/17/2014	0	1,358,699	1.3753	0	0	0	(2,551)		(2,551)	0	(2,551)	0	0	3,131		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2013	03/17/2014	0	865,115	1.6342	0	0	0	(11,241)		(11,241)	0	(11,241)	0	0	1,993		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/24/2013	01/30/2014	0	702,175	.12895	0	0	0	(125)		(125)	0	(125)	0	0	997		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2013	03/17/2014	0	638,946	1.3753	0	0	0	(1,200)		(1,200)	0	(1,200)	0	0	1,472		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2013	03/17/2014	0	2,094,165	1.6342	0	0	0	(27,210)		(27,210)	0	(27,210)	0	0	4,825		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/29/2013	01/17/2014	0	149,437	1.36156	0	0	0	(1,792)		(1,792)	0	(1,792)	0	0	160		FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/15/2013	01/17/2014	0	213,401	.804567	0	0	0	3,329		3,329	0	3,329	0	0	228		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/31/2013	01/17/2014	0	237,484	.010198	0	0	0	15,903		15,903	0	15,903	0	0	254		FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/28/2013	01/17/2014	0	313,139	.100347	0	0	0	15,751		15,751	0	15,751	0	0	335		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/31/2013	02/04/2014	0	607,862	1.37794	0	0	0	(28)		(28)	0	(28)	0	0	932		FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/24/2013	01/17/2014	0	58,800	.010277	0	0	0	(4,362)		(4,362)	0	(4,362)	0	0	63		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/06/2013	01/17/2014	0	210,100	1.35152	0	0	0	(4,099)		(4,099)	0	(4,099)	0	0	225		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/29/2013	01/17/2014	0	200,647	1.36156	0	0	0	(2,406)		(2,406)	0	(2,406)	0	0	214		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/09/2013	01/17/2014	0	93,366	.009687	0	0	0	1,659		1,659	0	1,659	0	0	100		FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/21/2013	01/17/2014	0	365,694	1.109422	0	0	0	(4,953)		(4,953)	0	(4,953)	0	0	391		FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/21/2013	01/17/2014	0	141,762	.05306	0	0	0	(7,267)		(7,267)	0	(7,267)	0	0	152		FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/12/2013	01/17/2014	0	303,637	.283006	0	0	0	(5,151)		(5,151)	0	(5,151)	0	0	325		FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/21/2013	01/17/2014	0	355,102	.325786	0	0	0	5,792		5,792	0	5,792	0	0	380		FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/17/2013	01/21/2044	0	24,000,000	4	0	0	0	(201,563)		(201,563)	(201,563)	0	0	0	658,107		AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	12/06/2013	01/21/2044	0	24,000,000	4	0	0	0	(40,313)		(40,313)	(40,313)	0	0	0	658,107		AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A1PCJG0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/25/2013	01/16/2029	0	8,500,000	3.5	0	0	0	(80,352)		(80,352)	(80,352)	0	0	0	164,902		AN (Anticipatory)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/24/2013	01/30/2014	0	5,060,341	.12895	0	0	0	(898)		(898)	0	(898)	0	0	7,185		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/27/2013	01/13/2014	0	384,887	1.38203	0	0	0	1,153		1,153	0	1,153	0	0	360		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/03/2013	01/17/2014	0	376,773	1.3597	0	0	0	(5,039)		(5,039)	0	(5,039)	0	0	403		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	0	141,459	1.359635	0	0	0	(1,899)		(1,899)	0	(1,899)	0	0	151		FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	0	3,719,061	.010283	0	0	0	(277,816)		(277,816)	0	(277,816)	0	0	3,975		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2011	03/31/2014	0	529,414	1.4071	0	0	0	(10,986)		(10,986)	0	19,813	0	0	1,324		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2011	06/30/2014	0	538,982	1.4327	0	0	0	(20,550)		(20,550)	0	19,205	0	0	1,906		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	12/31/2014	0	550,544	1.33757	0	0	0	16,986		16,986	0	20,128	0	0	2,753		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2011	06/30/2014	0	511,088	1.3585	0	0	0	7,327		7,327	0	19,315	0	0	1,807		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	03/31/2015	0	569,983	1.3443	0	0	0	14,929		14,929	0	20,273	0	0	3,186		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	03/31/2015	0	552,726	1.3037	0	0	0	32,068		32,068	0	20,355	0	0	3,090		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	12/31/2014	0	544,160	1.3219	0	0	0	23,419		23,419	0	20,160	0	0	2,721		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	09/30/2014	0	647,901	1.3428	0	0	0	17,123		17,123	0	24,147	0	0	2,805		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	03/31/2015	0	560,994	1.3231	0	0	0	23,880		23,880	0	20,317	0	0	3,136		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	06/30/2014	0	529,092	1.4063	0	0	0	(10,633)		(10,633)	0	19,246	0	0	1,871		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	03/31/2015	0	560,613	1.3222	0	0	0	24,260		24,260	0	20,318	0	0	3,134		LD (Liability Cashflow)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	0	21,941,825	.010283	0	0	0	1,639,066		1,639,066	0	1,639,066	0	0	23,453		FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	0	8,475	.004633	0	0	0	0		0	0	0	0	0	9		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	0	148,300	1.61993	0	0	0	3,315		3,315	0	3,315	0	0	159		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	0	657,300	1.38065	0	0	0	(1,314)		(1,314)	0	(1,314)	0	0	703		FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	0	200,706	.168523	0	0	0	4,501		4,501	0	4,501	0	0	215		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	0	8,716,965	1.61542	0	0	0	(219,752)		(219,752)	0	(219,752)	0	0	9,317		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2013	02/20/2014	0	1,367,510	1.36751	0	0	0	(10,368)		(10,368)	0	(10,368)	0	0	2,532		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/18/2013	02/20/2014	0	2,164,180	.93083	0	0	0	90,516		90,516	0	90,516	0	0	4,007		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/21/2013	01/17/2014	0	653,826	.129012	0	0	0	209		209	0	209	0	0	699		FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79WWOQKCCOR4P04	12/05/2013	01/13/2044	0	300,000,000	3.5	0	0	0	(832,031)		(832,031)	(832,031)	0	0	0	8,223,338		AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A1PCJG0	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities 2J5703FH5U5M97R11237	12/16/2013	01/16/2029	0	2,000,000	3.5	0	0	0	4,375		4,375	4,375	0	0	0	38,801		AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 15YR TBA(REG B) - B8A1PLHE7	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities 2J5703FH5U5M97R11237	12/16/2013	01/16/2029	0	2,000,000	3.5	0	0	0	(4,375)		(4,375)	(4,375)	0	0	0	38,801		AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MVSE6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79WWOQKCCOR4P04	11/18/2013	01/16/2029	0	2,000,000	3	0	0	0	(31,719)		(31,719)	(31,719)	0	0	0	38,801		AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/04/2013	01/13/2044	0	2,000,000	3	0	0	0	(7,813)		(7,813)	(7,813)	0	0	0	54,822		AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/23/2013	01/17/2014	0	752,624	.95771	0	0	0	(50,154)		(50,154)	0	(50,154)	0	0	804		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/24/2013	01/17/2014	0	572,117	1.61894	0	0	0	13,148		13,148	0	13,148	0	0	612		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/11/2013	01/17/2014	0	30,267	1.596375	0	0	0	(1,133)		(1,133)	0	(1,133)	0	0	32		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/13/2013	01/17/2014	0	203,651	1.62921	0	0	0	3,367		3,367	0	3,367	0	0	218		FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/15/2013	01/17/2014	0	116,919	.804567	0	0	0	(1,824)		(1,824)	0	(1,824)	0	0	125		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/29/2013	01/17/2014	0	47,551	1.36101	0	0	0	(590)		(590)	0	(590)	0	0	51		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/03/2012	12/31/2014	0	514,892	1.2508	0	0	0	52,596		52,596	0	20,293	0	0	2,574		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	08/03/2012	03/31/2014	0	513,039	1.2463	0	0	0	54,133		54,133	0	21,915	0	0	1,283		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/29/2011	09/30/2014	0	528,469	1.4047	0	0	0	(9,887)		(9,887)	0	18,729	0	0	2,288		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/31/2011	12/31/2014	0	523,859	1.3925	0	0	0	(5,075)		(5,075)	0	18,303	0	0	2,619		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/05/2012	09/30/2014	0	524,657	1.2746	0	0	0	42,620		42,620	0	20,720	0	0	2,272		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/01/2011	03/31/2014	0	511,895	1.3607	0	0	0	6,460		6,460	0	19,873	0	0	1,280		LD (Liability Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/03/2012	09/30/2014	0	514,274	1.2493	0	0	0	53,015		53,015	0	20,765	0	0	2,227		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2012	06/30/2014	0	542,884	1.3188	0	0	0	24,338		24,338	0	21,198	0	0	1,919		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/29/2012	12/31/2014	0	597,795	1.33675	0	0	0	18,821		18,821	0	21,871	0	0	2,989		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/05/2012	06/30/2014	0	523,999	1.273	0	0	0	43,164		43,164	0	21,271	0	0	1,853		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2012	12/31/2014	0	536,308	1.3029	0	0	0	31,214		31,214	0	20,194	0	0	2,682		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2012	12/31/2014	0	600,724	1.3436	0	0	0	15,764		15,764	0	21,852	0	0	3,004		LD (Liability Cashflow)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/24/2013	01/30/2014	0	1,694,582	12895	0	0	0	(301)		(301)	0	(301)	0	0	2,406		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2013	03/17/2014	0	524,312	1.6342	0	0	0	(6,812)		(6,812)	0	(6,812)	0	0	1,208		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/24/2013	01/30/2014	0	12,924,701	12895	0	0	0	(2,293)		(2,293)	0	(2,293)	0	0	18,352		FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2013	01/17/2014	0	433,700	010277	0	0	0	(32,171)		(32,171)	0	(32,171)	0	0	464		FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2013	01/17/2014	0	353,590	325786	0	0	0	(5,768)		(5,768)	0	(5,768)	0	0	378		FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2013	01/17/2014	0	115,720	804567	0	0	0	1,805		1,805	0	1,805	0	0	124		FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2013	02/20/2014	0	3,064,387	1628	0	0	0	(32,462)		(32,462)	0	(32,462)	0	0	5,673		FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/18/2013	01/17/2014	0	650,983	970327	0	0	0	(19,778)		(19,778)	0	(19,778)	0	0	696		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2013	01/17/2014	0	6,564,900	1.37919	0	0	0	6,194		6,194	0	6,194	0	0	7,017		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2013	01/17/2014	0	1,227,485	83264	0	0	0	15,009		15,009	0	15,009	0	0	1,312		FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/26/2013	01/17/2014	0	441,115	076363	0	0	0	516		516	0	516	0	0	471		FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2013	01/17/2014	0	789,242	155874	0	0	0	1,069		1,069	0	1,069	0	0	844		FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - BBA1PP550	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/26/2013	01/16/2029	0	3,000,000	2.5	0	0	0	(33,164)		(33,164)	(33,164)	0	0	0	58,201		AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2013	01/13/2014	0	3,671,423	1.38203	0	0	0	10,994		10,994	0	10,994	0	0	3,432		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2013	01/17/2014	0	137,900	1.61993	0	0	0	(3,083)		(3,083)	0	(3,083)	0	0	147		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2013	01/17/2014	0	141,218	1.377945	0	0	0	(6)		(6)	0	(6)	0	0	151		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2013	01/17/2014	0	58,800	.010277	0	0	0	4,362		4,362	0	4,362	0	0	63		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2013	03/17/2014	0	4,654,042	1.6342	0	0	0	(60,471)		(60,471)	0	(60,471)	0	0	10,724		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/01/2011	09/30/2014	0	528,319	1.4043	0	0	0	(9,737)		(9,737)	0	18,730	0	0	2,288		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2011	09/30/2014	0	509,149	1.3534	0	0	0	9,371		9,371	0	18,811	0	0	2,205		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/30/2012	06/30/2015	0	568,012	1.33965	0	0	0	17,229		17,229	0	19,895	0	0	3,478		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2012	09/30/2015	0	561,970	1.3254	0	0	0	23,650		23,650	0	19,620	0	0	3,717		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2012	09/30/2014	0	528,270	1.2833	0	0	0	39,049		39,049	0	20,706	0	0	2,287		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/30/2012	06/30/2014	0	549,652	1.33524	0	0	0	17,580		17,580	0	21,172	0	0	1,943		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2011	09/30/2014	0	499,397	1.3273	0	0	0	19,172		19,172	0	18,855	0	0	2,162		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2011	09/30/2014	0	524,047	1.393	0	0	0	(5,494)		(5,494)	0	18,747	0	0	2,269		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2012	12/31/2015	0	562,521	1.3267	0	0	0	23,623		23,623	0	19,405	0	0	3,978		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2012	09/30/2014	0	535,919	1.3019	0	0	0	31,408		31,408	0	20,673	0	0	2,321		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	06/30/2015	0	1,073,869	1.2664	0	0	0	96,223		96,223	0	40,102	0	0	6,576		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2012	06/30/2014	0	535,321	1.3005	0	0	0	31,860		31,860	0	21,227	0	0	1,893		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	03/31/2014	0	1,036,096	1.25862	0	0	0	98,117		98,117	0	43,788	0	0	2,590		LD (Liability Cashflow)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/09/2013	01/17/2014	0	1,280,802	.000924	0	0	0	(31,898)		(31,898)	0	(31,898)	0	0	1,369		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2013	01/17/2014	0	7,409,157	1.61542	0	0	0	(186,783)		(186,783)	0	(186,783)	0	0	7,919		FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/09/2013	01/22/2014	0	246,564	.310299	0	0	0	3,900		3,900	0	3,900	0	0	300		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/25/2013	02/04/2014	0	178,304,502	1.351025	0	0	0	(3,543,081)		(3,543,081)	0	(3,543,081)	0	0	273,461		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2013	01/17/2014	0	141,445	1.65611	0	0	0	3		3	0	3	0	0	151		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2013	01/17/2014	0	137,900	1.61993	0	0	0	3,083		3,083	0	3,083	0	0	147		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2013	01/17/2014	0	117,871	1.377945	0	0	0	5		5	0	5	0	0	126		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2013	01/17/2014	0	29,042,243	1.37919	0	0	0	27,400		27,400	0	27,400	0	0	31,042		FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2013	02/20/2014	0	3,098,031	.15077	0	0	0	(98,673)		(98,673)	0	(98,673)	0	0	5,735		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2013	02/20/2014	0	29,034,641	1.35026	0	0	0	(593,743)		(593,743)	0	(593,743)	0	0	53,753		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2013	02/20/2014	0	1,902,785	1.36109	0	0	0	(23,466)		(23,466)	0	(23,466)	0	0	3,523		FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2013	01/17/2014	0	479,410	1.109385	0	0	0	6,509		6,509	0	6,509	0	0	512		FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2013	01/17/2014	0	111,007	.183483	0	0	0	743		743	0	743	0	0	119		FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2013	01/17/2014	0	402,748	.805497	0	0	0	6,740		6,740	0	6,740	0	0	430		FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2013	01/17/2014	0	21,577,852	.010283	0	0	0	(1,611,877)		(1,611,877)	0	(1,611,877)	0	0	23,064		FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2013	01/17/2014	0	19,968	.155874	0	0	0	27		27	0	27	0	0	21		FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/28/2013	01/17/2014	0	102,272	.28301	0	0	0	(1,733)		(1,733)	0	(1,733)	0	0	109		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/24/2013	01/17/2014	0	657,300	1.38065	0	0	0	1,314		1,314	0	1,314	0	0	703		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2013	01/17/2014	0	153,471	1.60569	0	0	0	(4,822)		(4,822)	0	(4,822)	0	0	164		FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	12/05/2013	01/13/2044	0	93,000,000	3.5	0	0	0	(261,563)		(261,563)	(261,563)	0	0	0	2,549,235		AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1Q3PX5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79WWI0QKCC0R4P04	12/09/2013	01/13/2044	0	500,000	3.5	0	0	0	(3,770)		(3,770)	(3,770)	0	0	0	13,706		AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2013	03/17/2014	0	1,114,934	1.6342	0	0	0	(14,487)		(14,487)	0	(14,487)	0	0	2,569		FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/09/2013	01/17/2014	0	155,707	.000924	0	0	0	3,878		3,878	0	3,878	0	0	166		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/12/2013	01/17/2014	0	270,358	1.3438	0	0	0	(4,340)		(4,340)	0	(4,340)	0	0	289		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/29/2013	01/17/2014	0	140,772	1.36156	0	0	0	1,688		1,688	0	1,688	0	0	150		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/18/2013	03/20/2014	0	47,269,798	1.3758	0	0	0	(71,554)		(71,554)	0	(71,554)	0	0	110,966		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/01/2011	06/30/2014	0	527,959	1.4034	0	0	0	(9,542)		(9,542)	0	19,248	0	0	1,867		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2011	12/31/2014	0	509,149	1.3534	0	0	0	9,589		9,589	0	18,370	0	0	2,546		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2012	09/30/2015	0	546,324	1.2885	0	0	0	39,180		39,180	0	19,698	0	0	3,614		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2011	03/31/2014	0	498,456	1.3248	0	0	0	19,960		19,960	0	19,924	0	0	1,246		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/05/2012	06/30/2015	0	542,169	1.2787	0	0	0	42,927		42,927	0	20,025	0	0	3,320		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/27/2011	12/31/2014	0	499,886	1.3286	0	0	0	18,892		18,892	0	18,415	0	0	2,499		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/01/2011	03/31/2014	0	511,971	1.3609	0	0	0	6,385		6,385	0	19,873	0	0	1,280		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/03/2012	09/30/2015	0	532,035	1.2548	0	0	0	53,364		53,364	0	19,769	0	0	3,519		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/05/2012	03/31/2015	0	541,575	1.2773	0	0	0	43,217		43,217	0	20,411	0	0	3,028		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2012	03/31/2015	0	545,264	1.286	0	0	0	39,544		39,544	0	20,393	0	0	3,048		LD (Liability Cashflow)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/24/2013	01/30/2014	0	1,441,799	12895	0	0	0	(256)		(256)	0	(256)	0	0	2,047		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/23/2013	03/31/2014	0	1,066,670	1.6329	0	0	0	(14,604)		(14,604)	0	(14,604)	0	0	2,667		FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2013	01/17/2014	0	1,079,191	1.109385	0	0	0	(14,652)		(14,652)	0	(14,652)	0	0	1,154		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2013	01/17/2014	0	337,784	1.359635	0	0	0	(4,534)		(4,534)	0	(4,534)	0	0	361		FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/28/2013	01/17/2014	0	160,310	28301	0	0	0	(2,717)		(2,717)	0	(2,717)	0	0	171		FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/14/2013	01/17/2014	0	326,038	031516	0	0	0	10,070		10,070	0	10,070	0	0	348		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2013	01/17/2014	0	33,289,578	1.37919	0	0	0	31,407		31,407	0	31,407	0	0	35,582		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/29/2013	02/04/2014	0	538,152	1.3616	0	0	0	(6,432)		(6,432)	0	(6,432)	0	0	825		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/25/2013	02/04/2014	0	361,519	1.613925	0	0	0	(9,411)		(9,411)	0	(9,411)	0	0	554		FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/21/2013	01/17/2014	0	1,184,112	1.109385	0	0	0	(16,077)		(16,077)	0	(16,077)	0	0	1,266		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/29/2013	01/17/2014	0	177,042	1.637525	0	0	0	2,013		2,013	0	2,013	0	0	189		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/24/2013	01/17/2014	0	433,700	.010277	0	0	0	32,171		32,171	0	32,171	0	0	464		FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/21/2013	01/17/2014	0	339,501	.168523	0	0	0	7,614		7,614	0	7,614	0	0	363		FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/14/2013	01/17/2014	0	325,395	.031516	0	0	0	(10,050)		(10,050)	0	(10,050)	0	0	348		FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/09/2013	01/17/2014	0	1,287,196	.000924	0	0	0	32,057		32,057	0	32,057	0	0	1,376		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/26/2013	01/17/2014	0	712,556	1.35725	0	0	0	(10,834)		(10,834)	0	(10,834)	0	0	762		FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	12/06/2013	01/13/2044	0	24,000,000	4	0	0	0	48,750		48,750	48,750	0	0	0	657,867		AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	11/15/2013	01/13/2044	0	20,000,000	4	0	0	0	(318,750)		(318,750)	(318,750)	0	0	0	548,223		AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XWWI3WBK2824319	12/12/2013	01/13/2044	0	2,000,000	3	0	0	0	313		313	313	0	0	0	54,822		AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/23/2013	01/17/2014	0	911,099	1.61542	0	0	0	(22,969)		(22,969)	0	(22,969)	0	0	974		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/29/2013	01/17/2014	0	164,234	1.637525	0	0	0	(1,868)		(1,868)	0	(1,868)	0	0	176		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/29/2011	03/31/2014	0	528,824	1.4057	0	0	0	(10,458)		(10,458)	0	19,812	0	0	1,322		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/27/2012	12/31/2014	0	1,039,990	1.26335	0	0	0	94,880		94,880	0	40,535	0	0	5,200		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	06/27/2012	06/30/2014	0	1,037,605	1.2603	0	0	0	96,776		96,776	0	42,585	0	0	3,668		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/01/2011	03/31/2014	0	509,149	1.3534	0	0	0	9,205		9,205	0	19,883	0	0	1,273		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/27/2011	06/30/2014	0	498,908	1.326	0	0	0	19,540		19,540	0	19,365	0	0	1,764		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/31/2011	06/30/2014	0	524,348	1.3938	0	0	0	(5,935)		(5,935)	0	19,262	0	0	1,854		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2011	06/30/2014	0	528,222	1.4041	0	0	0	(9,805)		(9,805)	0	19,247	0	0	1,868		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	12/31/2014	0	590,934	1.322	0	0	0	25,385		25,385	0	21,891	0	0	2,955		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	09/30/2014	0	550,083	1.33645	0	0	0	17,215		17,215	0	20,610	0	0	2,382		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	03/31/2014	0	534,494	1.2985	0	0	0	32,656		32,656	0	21,836	0	0	1,336		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	09/30/2015	0	553,503	1.3055	0	0	0	32,024		32,024	0	19,661	0	0	3,661		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	03/31/2014	0	526,933	1.28005	0	0	0	40,248		40,248	0	21,865	0	0	1,317		LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	0	2,552,024	1.3753	0	0	0	(4,792)		(4,792)	0	(4,792)	0	0	5,880		FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	01/17/2014	0	425,676	.077561	0	0	0	7,066		7,066	0	7,066	0	0	455		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	0	192,839	.83264	0	0	0	2,358		2,358	0	2,358	0	0	206		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	01/17/2014	0	3,530,038	.970327	0	0	0	107,249		107,249	0	107,249	0	0	3,773		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	0	1,688,352	.95771	0	0	0	112,510		112,510	0	112,510	0	0	1,805		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	0	237,484	1.60569	0	0	0	(7,462)		(7,462)	0	(7,462)	0	0	254		FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	01/17/2014	0	155,707	.000924	0	0	0	(3,878)		(3,878)	0	(3,878)	0	0	166		FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2013	01/17/2014	0	116,700	1.097695	0	0	0	(2,844)		(2,844)	0	(2,844)	0	0	125		FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	0	235,938	1.104972	0	0	0	4,158		4,158	0	4,158	0	0	252		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2013	01/17/2014	0	755,480	1.3736	0	0	0	(2,359)		(2,359)	0	(2,359)	0	0	808		FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	0	1,295,789	.49838	0	0	0	89,075		89,075	0	89,075	0	0	1,385		FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	01/17/2014	0	601,494	.077561	0	0	0	9,984		9,984	0	9,984	0	0	643		FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	01/17/2014	0	246,048	.804567	0	0	0	3,838		3,838	0	3,838	0	0	263		FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	01/17/2014	0	122,796	.009772	0	0	0	(3,238)		(3,238)	0	(3,238)	0	0	131		FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/31/2013	01/17/2014	0	124,686	1.359635	0	0	0	(1,674)		(1,674)	0	(1,674)	0	0	133		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/24/2013	01/17/2014	0	911,128	1.380145	0	0	0	1,489		1,489	0	1,489	0	0	974		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/29/2013	01/17/2014	0	149,437	1.637525	0	0	0	1,699		1,699	0	1,699	0	0	160		FX (Foreign Exchange)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A106DT0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc C5R58MBFXJNHDOPELJ15	12/05/2013	01/13/2044	0	12,000,000	4	0	0	0	(40,313)		(40,313)	(40,313)	0	0	0	328,934		AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MBO007BECTDTUZW19	12/11/2013	01/13/2044	0	150,000,000	4	0	0	0	890,625		890,625	890,625	0	0	0	4,111,669		AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79WWOQKCCOR4P04	12/04/2013	01/13/2044	0	25,000,000	3	0	0	0	(95,703)		(95,703)	(95,703)	0	0	0	685,278		AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XWWI3WBK2824319	11/18/2013	01/13/2044	0	125,000,000	4	0	0	0	(2,275,391)		(2,275,391)	(2,275,391)	0	0	0	3,426,391		AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1PP3B9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79WWOQKCCOR4P04	12/10/2013	01/13/2044	0	82,000,000	4.5	0	0	0	(538,125)		(538,125)	(538,125)	0	0	0	2,247,712		AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1PP550	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79WWOQKCCOR4P04	11/26/2013	01/16/2029	0	5,500,000	2.5	0	0	0	(60,801)		(60,801)	(60,801)	0	0	0	106,701		AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/27/2013	01/13/2014	0	246,379	1.38203	0	0	0	738		738	0	738	0	0	230		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/05/2013	01/17/2014	0	163,358	1.633575	0	0	0	(2,257)		(2,257)	0	(2,257)	0	0	175		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/25/2013	01/17/2014	0	455,591	1.38016	0	0	0	750		750	0	750	0	0	487		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/13/2013	01/17/2014	0	315,806	1.37307	0	0	0	1,108		1,108	0	1,108	0	0	338		FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/18/2013	01/17/2014	0	3,943,464	.970327	0	0	0	(119,809)		(119,809)	0	(119,809)	0	0	4,215		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/23/2013	01/17/2014	0	131,193	1.37919	0	0	0	124		124	0	124	0	0	140		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/24/2013	01/17/2014	0	453,100	1.38065	0	0	0	906		906	0	906	0	0	484		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/30/2012	03/31/2014	0	549,058	1.33396	0	0	0	18,068		18,068	0	21,783	0	0	1,373		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/02/2012	06/30/2014	0	684,457	1.3216	0	0	0	29,172		29,172	0	26,664	0	0	2,420		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/01/2011	03/31/2014	0	529,866	1.4083	0	0	0	(11,437)		(11,437)	0	19,811	0	0	1,325		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/13/2012	06/30/2014	0	527,612	1.2817	0	0	0	39,590		39,590	0	21,258	0	0	1,865		LD (Liability Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/05/2012	03/31/2014	0	523,217	1.2711	0	0	0	43,928		43,928	0	21,877	0	0	1,308		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/29/2011	06/30/2014	0	528,791	1.4055	0	0	0	(10,332)		(10,332)	0	19,247	0	0	1,870		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/31/2011	03/31/2014	0	524,686	1.3947	0	0	0	(6,323)		(6,323)	0	19,827	0	0	1,312		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/04/2012	06/30/2015	0	561,461	1.3242	0	0	0	23,743		23,743	0	19,928	0	0	3,438		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/01/2011	06/30/2014	0	509,149	1.3534	0	0	0	9,243		9,243	0	19,322	0	0	1,800		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/05/2012	09/30/2015	0	542,720	1.28	0	0	0	42,758		42,758	0	19,716	0	0	3,590		LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/18/2013	01/17/2014	0	4,077,856	.970327	0	0	0	123,892		123,892	0	123,892	0	0	4,359		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/23/2013	01/17/2014	0	3,767,717	.010283	0	0	0	281,450		281,450	0	281,450	0	0	4,027		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/24/2013	01/17/2014	0	453,100	1.38065	0	0	0	(906)		(906)	0	(906)	0	0	484		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/23/2013	01/17/2014	0	1,130,902	1.61542	0	0	0	(28,510)		(28,510)	0	(28,510)	0	0	1,209		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/24/2013	01/17/2014	0	148,300	1.61993	0	0	0	(3,315)		(3,315)	0	(3,315)	0	0	159		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/22/2013	01/17/2014	0	2,032,530	1.35502	0	0	0	(34,299)		(34,299)	0	(34,299)	0	0	2,173		FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/05/2013	01/13/2044	0	17,250,000	3.5	0	0	0	(45,146)		(45,146)	(45,146)	0	0	0	472,842		AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	12/17/2013	01/21/2044	0	20,500,000	4	0	0	0	(184,980)		(184,980)	(184,980)	0	0	0	562,133		AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A10JQ19	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	12/17/2013	01/21/2044	0	21,750,000	3.5	0	0	0	(146,133)		(146,133)	(146,133)	0	0	0	596,409		AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/21/2013	01/13/2044	0	150,000,000	4	0	0	0	(1,312,500)		(1,312,500)	(1,312,500)	0	0	0	4,111,669		AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1PP3B9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	12/10/2013	01/13/2044	0	54,500,000	4.5	0	0	0	(357,656)		(357,656)	(357,656)	0	0	0	1,493,906		AN (Anticipatory)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/24/2013	01/30/2014	0	2,490,381	.12895	0	0	0	(442)		(442)	0	(442)	0	0	3,536		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/24/2013	01/30/2014	0	1,263,915	.12895	0	0	0	(224)		(224)	0	(224)	0	0	1,795		FX (Foreign Exchange)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2013	01/17/2014	0	117,883	1.104972	0	0	0	(2,078)		(2,078)	0	(2,078)	0	0	126		FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2013	01/17/2014	0	1,182,374	1.109385	0	0	0	16,053		16,053	0	16,053	0	0	1,264		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2013	03/17/2014	0	5,671,583	1.3753	0	0	0	(10,650)		(10,650)	0	(10,650)	0	0	13,068		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/29/2012	03/31/2014	0	738,236	1.334	0	0	0	24,270		24,270	0	29,287	0	0	1,846		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	03/30/2011	03/31/2014	0	519,043	1.3797	0	0	0	(683)		(683)	0	19,848	0	0	1,298		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/29/2011	03/31/2014	0	511,550	1.3596	0	0	0	6,875		6,875	0	19,877	0	0	1,279		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/02/2012	09/30/2014	0	637,769	1.3218	0	0	0	27,234		27,234	0	24,190	0	0	2,762		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/02/2012	03/31/2014	0	731,131	1.3214	0	0	0	31,233		31,233	0	29,307	0	0	1,828		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2012	09/30/2014	0	543,543	1.3204	0	0	0	23,810		23,810	0	20,641	0	0	2,354		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/30/2012	03/31/2015	0	567,566	1.3386	0	0	0	17,336		17,336	0	20,285	0	0	3,173		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2012	06/30/2015	0	545,815	1.2873	0	0	0	39,301		39,301	0	20,007	0	0	3,342		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/27/2012	06/30/2015	0	553,074	1.3045	0	0	0	32,047		32,047	0	19,969	0	0	3,387		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/03/2012	03/31/2015	0	530,933	1.2522	0	0	0	53,815		53,815	0	20,463	0	0	2,968		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	09/30/2014	0	1,038,818	1.26185	0	0	0	95,714		95,714	0	41,484	0	0	4,498		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/03/2012	06/30/2014	0	513,780	1.2481	0	0	0	53,404		53,404	0	21,312	0	0	1,816		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2012	03/31/2015	0	1,072,572	1.2649	0	0	0	96,900		96,900	0	40,871	0	0	5,996		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2012	03/31/2014	0	542,225	1.3172	0	0	0	24,965		24,965	0	21,810	0	0	1,356		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/29/2011	09/30/2014	0	510,712	1.3575	0	0	0	7,832		7,832	0	18,805	0	0	2,211		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/05/2012	12/31/2014	0	525,234	1.276	0	0	0	42,252		42,252	0	20,245	0	0	2,626		LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/23/2013	03/31/2014	0	1,135,588	1.6329	0	0	0	(15,547)		(15,547)	0	(15,547)	0	0	2,839		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/12/2013	03/17/2014	0	1,054,260	1.3753	0	0	0	(1,980)		(1,980)	0	(1,980)	0	0	2,429		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/24/2013	01/30/2014	0	4,381,572	.12895	0	0	0	(777)		(777)	0	(777)	0	0	6,221		FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/21/2013	01/17/2014	0	429,877	.183483	0	0	0	(2,879)		(2,879)	0	(2,879)	0	0	459		FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/21/2013	01/17/2014	0	144,519	.05306	0	0	0	7,408		7,408	0	7,408	0	0	154		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/31/2013	01/17/2014	0	82,844	1.359635	0	0	0	(1,112)		(1,112)	0	(1,112)	0	0	89		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/23/2013	01/17/2014	0	752,624	.95771	0	0	0	50,154		50,154	0	50,154	0	0	804		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/18/2013	02/20/2014	0	18,908,542	1.60869	0	0	0	(552,995)		(552,995)	0	(552,995)	0	0	35,006		FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/28/2013	01/17/2014	0	50,776	100347	0	0	0	(2,554)		(2,554)	0	(2,554)	0	0	54		FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/09/2013	01/22/2014	0	246,038	.310299	0	0	0	(3,892)		(3,892)	0	(3,892)	0	0	299		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	12/18/2013	01/17/2014	0	39,724	.93762	0	0	0	(137)		(137)	0	(137)	0	0	42		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/23/2013	01/17/2014	0	420,926	.95771	0	0	0	28,050		28,050	0	28,050	0	0	450		FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1NFTF6	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	12/04/2013	01/21/2044	0	18,500,000	4.5	0	0	0	(60,703)		(60,703)	(60,703)	0	0	0	507,291		AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	12/11/2013	01/21/2044	0	150,000,000	4	0	0	0	(867,188)		(867,188)	(867,188)	0	0	0	4,113,168		AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A106DT0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	12/05/2013	01/13/2044	0	3,000,000	4	0	0	0	(10,313)		(10,313)	(10,313)	0	0	0	82,233		AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MVSE6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79WW0QKCC0R4P04	12/13/2013	01/16/2029	0	500,000	3	0	0	0	(2,148)		(2,148)	(2,148)	0	0	0	9,700		AN (Anticipatory)
1229999. Subtotal - Forwards - Hedging Other										0	0	0	(8,702,828)	XXX	(8,702,828)	(6,039,736)	(2,981,437)	0	0	40,634,127	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	(8,702,828)	XXX	(8,702,828)	(6,039,736)	(2,981,437)	0	0	40,634,127	XXX	XXX
1399999. Subtotal - Hedging Effective										(773,521)	0	(45,283,888)	(158,964,416)	XXX	(514,060,499)	0	(99,083,510)	12,033	0	98,541,755	XXX	XXX
1409999. Subtotal - Hedging Other										53,073,698	6,794,104	248,223,001	(226,669,559)	XXX	(226,669,559)	(1,215,306,562)	(100,685,946)	(4,240,866)	0	603,170,476	XXX	XXX
1419999. Subtotal - Replication										0	0	32,951	0	XXX	58,266	0	0	0	0	5,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										52,300,178	6,794,104	202,972,064	(385,633,975)	XXX	(740,671,793)	(1,215,306,562)	(199,769,456)	(4,228,833)	0	706,712,231	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	AN (Anticipatory) Hedges to capture market value change netted cumulative loss of $1.6 million.
0002	CR (Credit Risk) Hedges to offset change in value of related credits captured cumulative net market value loss of $27.6 million.
0003	EL (Equity Risk Liability) Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value gain of $7.6 million.
0004	FX (Foreign Exchange) Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value loss of $162.5 million.
0005	LD (Liability Cashflow) Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.02 years to general account portfolio duration.
0006	PD (Duration) Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.6 years to general account portfolio duration.
0007	RC (Credit Replications) Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value gain of $0.058 million.
0008	SD (Asset Cashflow) Hedges against impact of changes in interest rates on value of specific assets contributed approximately -0.01 years to general account portfolio duration.
0009	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($159.0B) as of 12/31/2012

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
JAN14 TYH4 C Option @ 126	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/11/2013	12/27/2013	12/13/2013	Option Closing Purchase	493	493	126	0	(45,366)	(24,135)	0	0		0	0	0	21,231	0	0	PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	03/15/2013	03/15/2013	Option Closing Sale	4,685	6,570,506	1402.5999999999 99	0	350,000	740,622	0	0		0	0	0	390,622	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	12/03/2013	12/03/2013	Option Closing Sale	640	901,986	1409.46	0	57,000	246,823	0	0		0	0	0	189,823	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	02/15/2013	02/15/2013	Option Closing Purchase	1,519	2,285,295	1504.4200000000 01	0	0	(26,150)	0	0		0	0	0	(26,150)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	02/04/2013	02/04/2013	Option Closing Sale	673	905,608	1344.9000000000 01	0	78,000	101,550	0	0		0	0	0	23,550	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	02/15/2013	02/15/2013	Option Closing Sale	1,701	2,285,295	1343.23	0	197,000	300,389	0	0		0	0	0	103,389	0	0	EL (Equity Risk Liability)
IBERDROLA SA RTS IBERDROLA SA	Equity Portfolio Hedge	D2.2	Equity/Index	IBERDROLA SA RTS	07/03/2013	07/17/2013	07/08/2013	Option Closing Sale	423,327	423,327	.000001	0	1	70,778	0	0		0	0	0	70,778	0	0	AN (Anticipatory)
YELLOW MEDIA LTD WARRANTS/RIGHTS	Bond Portfolio Hedge	D1	Equity/Index	YELLOW MEDIA LTD	12/21/2012	12/20/2022	01/15/2013	Option Closing Sale	0	0	6.791667	2	0	2	0	0		0	0	0	0	0	0	AN (Anticipatory)
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd	06/15/2012	06/15/2019	09/30/2013	Option Closing Sale	568	568	63.263703	35,907	0	0	0	0		0	0	0	(35,907)	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	11/04/2013	11/06/2013	Option Closing Sale	594	841,415	1417.26	0	51,000	208,190	0	0		0	0	0	157,190	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	08/15/2013	08/15/2013	Option Closing Sale	2,365	3,323,929	1405.53	0	206,000	604,916	0	0		0	0	0	398,916	0	0	EL (Equity Risk Liability)
Ironbound Film and Television Warrants	Bond Portfolio Hedge	D1	Equity/Index	Ironbound Film and Television	12/29/2010	12/31/2013	01/04/2013	Option Closing Sale	1	1	1	1	0	0	0	0		0	0	0	(1)	0	0	AN (Anticipatory)
BANCO BILBAO VISCAYA ARG Rights & Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO BILBAO VISCAYA ARG	09/30/2013	10/14/2013	10/07/2013	Option Closing Sale	16,004	16,004	.000014	0	0	2,280	0	0		0	0	0	2,280	0	0	AN (Anticipatory)
JAN14 TYH4 C Option @ 124	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/11/2013	12/27/2013	12/20/2013	Option Closing Sale	1,825	1,825	124	0	1,852,558	314,130	0	0		0	0	0	(1,538,428)	0	0	PD (Duration)
JAN14 TYH4 C Option @ 122	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/06/2013	12/27/2013	12/10/2013	Option Closing Sale	598	598	122	0	1,459,186	1,718,006	0	0		0	0	0	258,820	0	0	PD (Duration)
BANCO SANTANDER SA Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA	06/20/2013	07/09/2013	07/09/2013	Option Closing Sale	111,423	111,423	.000001	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
JAN14 TYH4 C Option @ 126	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/11/2013	12/27/2013	12/13/2013	Option Closing Purchase	3,711	3,711	126	0	(398,172)	(181,672)	0	0		0	0	0	216,500	0	0	PD (Duration)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	07/25/2007	12/31/2015	08/01/2013	Option Closing Sale	32	32	01	0	0	62	0	0		(74)	0	0	61	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	11/15/2013	11/15/2013	Option Closing Sale	2,964	4,010,729	1353.3299999999 99	0	305,000	1,318,358	0	0		0	0	0	1,013,358	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	08/15/2013	08/15/2013	Option Closing Purchase	2,112	3,323,929	1574.1900000000 01	0	0	(206,053)	0	0		0	0	0	(206,053)	0	0	EL (Equity Risk Liability)
REPSOL SPAIN	Equity Portfolio Hedge	D2.2	Equity/Index	REPSOL SPAIN	12/23/2013	01/09/2014	12/27/2013	Option Closing Sale	96,208	96,208	0.674075129	0	0	47,498	0	0		0	0	0	47,498	0	0	AN (Anticipatory)
Swiss Life Holding Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	Swiss Life Holding	11/13/2013	11/22/2013	11/22/2013	Expiration-Purchased Option	5,197	5,197	.000002	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
JAN14 USH4 C Option @ 137	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	11/06/2013	12/27/2013	12/27/2013	Expiration-Purchased Option	1,781	1,781	137	0	255,102	0	0	0		0	0	0	(255,102)	0	0	PD (Duration)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	12/13/2005	12/31/2015	08/01/2013	Option Closing Sale	34	34	00116	0	0	67	0	0		(80)	0	0	66	0	0	AN (Anticipatory)
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd	06/15/2012	06/15/2019	09/30/2013	Option Closing Sale	541	541	63.264069	34,197	0	0	0	0		0	0	0	(34,197)	0	0	AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	01/01/2008	12/31/2015	08/01/2013	Option Closing Sale	31	31	00097	0	0	60	0	0		(72)	0	0	60	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	06/03/2013	06/03/2013	Option Closing Sale	314	401,119	1278.1800000000 01	0	39,000	113,678	0	0		0	0	0	74,678	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	07/03/2013	07/03/2013	Option Closing Sale	522	717,478	1374.02	0	51,000	126,048	0	0		0	0	0	75,048	0	0	EL (Equity Risk Liability)
JAN14 TYH4 C Option @ 128	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/11/2013	12/27/2013	12/27/2013	Expiration-Purchased Option	247	247	128	0	4,287	0	0	0		0	0	0	(4,287)	0	0	PD (Duration)
JAN14 TYH4 C Option @ 122	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/06/2013	12/27/2013	12/09/2013	Option Closing Sale	1,342	1,342	122	0	3,274,628	3,457,187	0	0		0	0	0	182,559	0	0	PD (Duration)
NEW WORLD DEV CO HONG KONG Rights	Equity Portfolio Hedge	D2.2	Equity/Index	NEW WORLD DEV CO HONG KONG	06/11/2013	07/11/2013	10/04/2013	Expiration-Purchased Option	4,362	4,362	.000002	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JAN14 TYH4 C Option @ 124	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/20/2013	12/27/2013	12/27/2013	Expiration-Purchased Option	2,084	2,084	124	0	461,252	0	0	0		0	0	0	(461,252)	0	0	PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	12/16/2013	12/16/2013	Option Closing Purchase	4,474	7,167,676	1602	0	0	(924,748)	0	0		0	0	0	(924,748)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	09/03/2013	09/03/2013	Option Closing Purchase	421	662,037	1573.53	0	0	(31,214)	0	0		0	0	0	(31,214)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	07/03/2013	07/03/2013	Option Closing Purchase	466	717,478	1538.9000000000 01	0	0	(39,952)	0	0		0	0	0	(39,952)	0	0	EL (Equity Risk Liability)
Johnston Press plc Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	01/01/2013	09/30/2015	01/01/2013	Option Closing Sale	352,307	352,307	.000001	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	03/15/2013	03/15/2013	Option Expiration-Written	4,183	6,570,506	1570.9100000000 01	0	0	0	0	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	03/04/2013	03/04/2013	Option Closing Sale	1,300	1,774,283	1364.3299999999 99	0	126,500	209,208	0	0		0	0	0	82,708	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	07/15/2013	07/15/2013	Option Closing Sale	2,512	3,400,337	1353.6400000000 01	0	263,000	826,095	0	0		0	0	0	563,095	0	0	EL (Equity Risk Liability)
BIGLARI HOLDINGS INC Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	BIGLARI HOLDINGS INC	08/23/2013	09/16/2013	09/04/2013	Option Closing Sale	500	500	.0001	0	0	15,386	0	0		0	0	0	15,386	0	0	AN (Anticipatory)
BANCO SANTANDER SA Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA	01/15/2013	01/29/2013	01/29/2013	Option Closing Sale	27,727	27,727	.000013	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	04/03/2013	04/03/2013	Option Expiration-Written	819	1,296,504	1582.99	0	0	0	0	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	12/13/2005	12/31/2015	08/01/2013	Option Closing Sale	351	351	.000912	0	0	677	0	0		(814)	0	0	677	0	0	AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	12/13/2005	12/31/2015	08/01/2013	Option Closing Sale	46	46	.000879	0	0	88	0	0		(106)	0	0	88	0	0	AN (Anticipatory)
REPSOL SPAIN RIGHTS AND Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	REPSOL SPAIN	12/27/2012	01/10/2013	01/10/2013	Option Closing Sale	48,864	48,864	.000001	0	0	0	0	0		(29,763)	0	0	0	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	03/04/2013	03/04/2013	Option Expiration-Written	1,161	1,774,283	1528.05	0	0	0	0	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	06/17/2013	06/17/2013	Option Closing Sale	3,409	4,577,219	1342.8399999999 99	0	371,000	1,009,631	0	0		0	0	0	638,631	0	0	EL (Equity Risk Liability)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	07/25/2007	12/31/2015	08/01/2013	Option Closing Sale	17	17	.009412	0	0	33	0	0		(39)	0	0	33	0	0	AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	12/13/2005	12/31/2015	08/01/2013	Option Closing Sale	188	188	.000904	0	0	363	0	0		(436)	0	0	363	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	08/05/2013	08/05/2013	Option Closing Purchase	261	406,071	1557.9100000000 01	0	0	(43,565)	0	0		0	0	0	(43,565)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	05/03/2013	05/03/2013	Option Closing Purchase	721	1,123,242	1558.5599999999 99	0	0	(45,089)	0	0		0	0	0	(45,089)	0	0	EL (Equity Risk Liability)
BANCO SANTANDER SA Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA	10/16/2013	10/30/2013	10/23/2013	Option Closing Sale	28,398	28,398	.000001	0	0	6,338	0	0		0	0	0	6,338	0	0	AN (Anticipatory)
JAN14 TYH4 C Option @ 126	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/06/2013	12/27/2013	12/09/2013	Option Closing Purchase	1,342	1,342	126	0	(122,310)	(128,470)	0	0		0	0	0	(6,160)	0	0	PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	01/15/2013	01/15/2013	Option Closing Purchase	3,012	4,363,737	1448.9100000000 01	0	0	(79,033)	0	0		0	0	0	(79,033)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	06/17/2013	06/17/2013	Option Closing Purchase	3,043	4,577,219	1503.98	0	0	(460,367)	0	0		0	0	0	(460,367)	0	0	EL (Equity Risk Liability)
FIAT SPA RIGHTS/WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	FIAT SPA	08/12/2013	09/10/2013	09/10/2013	Expiration-Purchased Option	24,499	24,499	.000001	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	05/15/2013	05/15/2013	Option Closing Purchase	2,486	3,704,376	1490.3399999999 99	0	0	(468,913)	0	0		0	0	0	(468,913)	0	0	EL (Equity Risk Liability)
JAN14 TYH4 C Option @ 124	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/20/2013	12/27/2013	12/27/2013	Expiration-Purchased Option	2,072	2,072	124	0	197,835	0	0	0		0	0	0	(197,835)	0	0	PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	11/15/2013	11/15/2013	Option Closing Purchase	2,646	4,010,729	1515.73	0	0	(837,069)	0	0		0	0	0	(837,069)	0	0	EL (Equity Risk Liability)
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd	06/15/2012	06/15/2019	09/30/2013	Option Closing Sale	1,892	1,892	63.264069	119,689	0	0	0	0		0	0	0	(119,688)	0	0	AN (Anticipatory)
JAN14 USH4 C Option @ 137	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	11/07/2013	12/27/2013	12/27/2013	Expiration-Purchased Option	1,781	1,781	137	0	282,930	0	0	0		0	0	0	(282,930)	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	09/03/2013	09/03/2013	Option Closing Sale	471	662,037	1404.9400000000 01	0	42,000	110,657	0	0		0	0	0	68,657	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	07/15/2013	07/15/2013	Option Closing Purchase	2,243	3,400,337	1516.0799999999 99	0	0	(418,046)	0	0		0	0	0	(418,046)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	05/03/2013	05/03/2013	Option Closing Sale	807	1,123,242	1391.5699999999 99	0	71,000	179,879	0	0		0	0	0	108,879	0	0	EL (Equity Risk Liability)
JAN14 TYH4 C Option @ 126	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/06/2013	12/27/2013	12/10/2013	Option Closing Purchase	598	598	126	0	(54,502)	(94,681)	0	0		0	0	0	(40,180)	0	0	PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	01/15/2013	01/15/2013	Option Closing Sale	3,373	4,363,737	1293.6700000000 01	0	496,000	602,680	0	0		0	0	0	106,680	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	10/15/2013	10/15/2013	Option Closing Purchase	1,555	2,507,700	1612.95	0	0	(148,202)	0	0		0	0	0	(148,202)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	11/04/2013	11/06/2013	Option Closing Purchase	530	841,415	1587.3299999999 99	0	0	(107,221)	0	0		0	0	0	(107,221)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	09/16/2013	09/16/2013	Option Closing Sale	1,936	2,828,444	1461.1900000000 01	0	130,000	457,622	0	0		0	0	0	327,622	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	09/16/2013	09/16/2013	Option Closing Purchase	1,728	2,828,444	1636.53	0	0	(118,214)	0	0		0	0	0	(118,214)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	12/16/2013	12/16/2013	Option Closing Sale	5,011	7,167,676	1430.3599999999 99	0	417,000	1,784,853	0	0		0	0	0	1,367,853	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	05/15/2013	05/15/2013	Option Closing Sale	2,784	3,704,376	1330.6600000000 01	0	318,000	913,440	0	0		0	0	0	595,440	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	04/15/2013	04/15/2013	Option Closing Purchase	2,833	4,344,860	1533.9200000000 01	0	0	(58,500)	0	0		0	0	0	(58,500)	0	0	EL (Equity Risk Liability)
Ironbound Film and Television Warrants	Bond Portfolio Hedge	D1	Equity/Index	Ironbound Film and Television	12/30/2010	12/31/2013	01/04/2013	Option Closing Sale	1	1	1	1	0	0	0	0		0	0	0	(1)	0	0	AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	07/25/2007	12/31/2015	08/01/2013	Option Closing Sale	40	40	01	0	0	77	0	0		(92)	0	0	77	0	0	AN (Anticipatory)
Iberdrola SA WARRANTS/RIGHTS	Equity Portfolio Hedge	D2.2	Equity/Index	Iberdrola SA	01/03/2013	01/17/2013	01/09/2013	Option Closing Sale	87,730	87,730	000001	0	0	16,623	0	0		0	0	0	16,623	0	0	AN (Anticipatory)
JAN14 TYH4 C Option @ 128	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/11/2013	12/27/2013	12/27/2013	Expiration-Purchased Option	1,853	1,853	128	0	32,807	0	0	0		0	0	0	(32,807)	0	0	PD (Duration)
JAN14 TYH4 C Option @ 124	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/11/2013	12/27/2013	12/20/2013	Option Closing Sale	247	247	124	0	239,709	42,515	0	0		0	0	0	(197,193)	0	0	PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	12/03/2013	12/03/2013	Option Closing Purchase	571	901,986	1578.5999999999 99	0	0	(138,581)	0	0		0	0	0	(138,581)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	10/03/2013	10/03/2013	Option Closing Sale	370	537,527	1450.99	0	27,000	84,342	0	0		0	0	0	57,342	0	0	EL (Equity Risk Liability)
JAN14 TYH4 C Option @ 124	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE	12/11/2013	12/27/2013	12/27/2013	Expiration-Purchased Option	28	28	124	0	28,423	0	0	0		0	0	0	(28,423)	0	0	PD (Duration)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	04/03/2013	04/03/2013	Option Closing Sale	917	1,296,504	1413.3800000000 01	0	80,000	128,707	0	0		0	0	0	48,707	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	10/03/2013	10/03/2013	Option Closing Purchase	331	537,527	1625.1099999999 99	0	0	(19,838)	0	0		0	0	0	(19,838)	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	10/15/2013	10/15/2013	Option Closing Sale	1,741	2,507,700	1440.1300000000 01	0	135,000	449,134	0	0		0	0	0	314,134	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	02/04/2013	02/04/2013	Option Expiration-Written	601	905,608	1506.29	0	0	0	0	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	08/05/2013	08/05/2013	Option Closing Sale	292	406,071	1390.99	0	27,000	92,293	0	0		0	0	0	65,293	0	0	EL (Equity Risk Liability)
AUTOPISTAS CESA SPAIN Rights & Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	AUTOPISTAS CESA SPAIN	09/25/2013	10/09/2013	10/07/2013	Option Closing Sale	103,116	103,116	000001	0	0	103,811	0	0		0	0	0	103,811	0	0	AN (Anticipatory)
BANCO SANTANDER SA Right/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA	04/12/2013	05/08/2013	05/02/2013	Option Closing Sale	28,403	28,403	000001	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Pru Global Fund OPTION	Bond Portfolio Hedge	D1	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	06/03/2013	06/03/2013	Option Closing Purchase	280	401,119	1431.5599999999 99	0	0	(65,545)	0	0		0	0	0	(65,545)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Pru Global Fund OPTION YELLOW MEDIA LTD WARRANTS/RIGHTS	Bond Portfolio Hedge	D1	Equity/Index...	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2013	04/15/2013	04/15/2013	Option Closing Sale	3,172	4,344,860	1369.5699999999999	0	315,000	579,888	0	0		0	0	0	264,888	0	0	EL (Equity Risk Liability)
YELLOW MEDIA LTD WARRANTS/RIGHTS	Bond Portfolio Hedge	D1	Equity/Index...	YELLOW MEDIA LTD	12/21/2012	12/20/2022	11/27/2013	Option Closing Sale	2,000	2,000	6.776265	13,553	0	32,447	0	0		356	0	0	18,868	0	0	AN (Anticipatory)
YELLOW MEDIA LTD WARRANTS/RIGHTS	Bond Portfolio Hedge	D1	Equity/Index...	YELLOW MEDIA LTD	12/21/2012	12/20/2022	11/25/2013	Option Closing Sale	200	200	6.77625	1,355	0	3,217	0	0		36	0	0	1,859	0	0	AN (Anticipatory)
YELLOW MEDIA LTD WARRANTS/RIGHTS	Bond Portfolio Hedge	D1	Equity/Index...	YELLOW MEDIA LTD	12/21/2012	12/20/2022	11/20/2013	Option Closing Sale	1,300	1,300	6.776269	8,809	0	21,475	0	0		231	0	0	12,648	0	0	AN (Anticipatory)
YELLOW MEDIA LTD WARRANTS/RIGHTS	Bond Portfolio Hedge	D1	Equity/Index...	YELLOW MEDIA LTD	12/21/2012	12/20/2022	11/29/2013	Option Closing Sale	200	200	6.77625	1,355	0	3,223	0	0		36	0	0	1,865	0	0	AN (Anticipatory)
YELLOW MEDIA LTD WARRANTS/RIGHTS	Bond Portfolio Hedge	D1	Equity/Index...	YELLOW MEDIA LTD	12/21/2012	12/20/2022	11/26/2013	Option Closing Sale	200	200	6.77625	1,355	0	3,267	0	0		36	0	0	1,909	0	0	AN (Anticipatory)
YELLOW MEDIA LTD WARRANTS/RIGHTS	Bond Portfolio Hedge	D1	Equity/Index...	YELLOW MEDIA LTD	12/21/2012	12/20/2022	12/03/2013	Option Closing Sale	368	368	6.776267	2,492	0	5,983	0	0		65	0	0	3,486	0	0	AN (Anticipatory)
YELLOW MEDIA LTD WARRANTS/RIGHTS	Bond Portfolio Hedge	D1	Equity/Index...	YELLOW MEDIA LTD	12/21/2012	12/20/2022	11/22/2013	Option Closing Sale	300	300	6.776267	2,033	0	4,837	0	0		53	0	0	2,800	0	0	AN (Anticipatory)
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												220,750	11,620,866	12,394,176	0	0	XXX	(30,664)	0	0	552,499	0	0	XXX
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index...	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2009	03/28/2013	03/28/2013	Expiration-Purchased Option	70,377	55,000,001	781.5	13,997,430	0	0	0	0		13,989,891	0	0	(13,997,430)	0	0	EL (Equity Risk Liability)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index...	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2008	07/29/2013	07/29/2013	Expiration-Purchased Option	2,356	3,000,000	1273.0899999999999	549,201	0	0	0	0		467,361	0	0	(549,201)	0	0	EL (Equity Risk Liability)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index...	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2008	07/22/2013	07/22/2013	Expiration-Purchased Option	2,386	3,000,634	1257.5999999999999	540,534	0	0	0	0		467,782	0	0	(540,534)	0	0	EL (Equity Risk Liability)
S&P 500 STOCK INDEX SPX EURO PUT OPTION	Liability Hedge	N/A	Equity/Index...	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/03/2013	06/03/2013	Expiration-Purchased Option	31,306	40,000,000	1277.7	3,945,804	0	0	0	0		3,153,009	0	0	(3,945,804)	0	0	EL (Equity Risk Liability)
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												19,032,970	0	0	0	0	XXX	18,078,043	0	0	(19,032,970)	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												19,253,719	11,620,866	12,394,176	0	0	XXX	18,047,380	0	0	(18,480,470)	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												220,750	11,620,866	12,394,176	0	0	XXX	(30,664)	0	0	552,499	0	0	XXX
0379999. Total Purchased Options - Put Options												19,032,970	0	0	0	0	XXX	18,078,043	0	0	(19,032,970)	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												19,253,719	11,620,866	12,394,176	0	0	XXX	18,047,380	0	0	(18,480,470)	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap - 80475PRD - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	04/05/2013	Maturity	0	26,259	1.9287 / 5.25	0	0	0	(228)	0		0	0	0	0	0	0	99.95% \ 98.51%
Interest Rate Swap - 80475PRD - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	01/07/2013	Maturity	0	25,918	1.94 / 5.25	0	0	0	8	0		0	0	0	0	0	0	99.95% \ 98.51%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	04/05/2013	Maturity	0	20,819	4762 / 5.4	0	0	0	(268)	0		0	0	0	0	0	0	99.98% \ 99.14%

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Interest Rate Swap - 81893PR - Receive: Floating 3 Month Libor +220.8 BPS Pay: Fixed	458068AL3 - Insurance Services Office Inc Series I Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2008	04/29/2015	04/29/2013	Maturity	0	450,000	2.508 / 6.28	0	0	0	(5,559)	0		0	0	0	0	0	0	99.93% \ 99.96%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	06/17/2013	Maturity	0	22,159	.8717 / 6.4	0	0	0	90	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	06/15/2013	Maturity	0	0	.8717 / 6.4	0	0	0	(646)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	08/05/2013	Maturity	0	34,896	.7163 / 6.08	0	0	0	(1,110)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	05/06/2013	Maturity	0	34,371	.7232 / 6.08	0	0	0	87	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 92378CM - Receive: Floating 3 Month Libor +387 BPS Pay: Fixed	07385TAJ5 - BEAR STEARNS CO INC NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2010	11/15/2014	04/15/2013	Sale	0	15,000,000	4.1601 / 5.7	0	0	(330,735)	(67,639)	0		0	0	0	(330,735)	0	0	100.00% \ 100.00%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	08/05/2013	Maturity	0	32,162	.8998 / 6.21	0	0	0	(1,013)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	01/07/2013	Maturity	0	31,021	.92 / 6.21	0	0	0	5	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 80718PR0 - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	05/06/2013	Maturity	0	9,350	2.4817 / 6.79	0	0	0	81	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	04/05/2013	Maturity	0	27,496	.7337 / 6.21	0	0	0	(393)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 80718PR0 - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	10/05/2013	Maturity	0	0	2.4621 / 6.79	0	0	0	(501)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 80718PR0 - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	06/05/2013	Maturity	0	7,784	2.4782 / 6.79	0	0	0	(144)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	08/12/2013	Maturity	0	58,524	.5038 / 5.62	0	0	0	185	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	01/05/2013	Maturity	0	0	.7345 / 5.53	0	0	0	(84)	0		0	0	0	0	0	0	99.99% \ 99.59%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	09/05/2013	Maturity	0	20,321	.9059 / 5.73	0	0	0	(661)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	12/09/2013	Maturity	0	20,613	.8885 / 5.73	0	0	0	(919)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	11/05/2013	Maturity	0	20,515	.8943 / 5.73	0	0	0	(832)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	06/05/2013	Maturity	0	20,032	.9182 / 5.73	0	0	0	(411)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 81621PR - Receive: Floating 3 Month Libor +260.8 BPS Pay: Fixed	88162FB*5 - Tetra Technologies Inc Del Senior Note Series 2008-A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2008	04/30/2013	04/30/2013	Maturity	0	22,200,000	2.908 / 6.3	0	0	0	(248,690)	0		0	0	0	0	0	0	99.96% \ 99.87%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	04/05/2013	Maturity	0	32,463	2.8762 / 6.58	0	0	0	(314)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	10/05/2013	Maturity	0	0	2.8546 / 6.58	0	0	0	(1,971)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	06/05/2013	Maturity	0	32,862	2.8707 / 6.58	0	0	0	(524)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	01/05/2013	Maturity	0	0	.7345 / 5.53	0	0	0	(7)	0		0	0	0	0	0	0	99.99% \ 99.56%

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Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	01/05/2013	Maturity	0	0	2.2625 / 6.26	0	0	0	(82)	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	02/05/2013	Maturity	0	10,987	7272 / 5.53	0	0	0	(50)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	10/07/2013	Maturity	0	11,399	7016 / 5.53	0	0	0	63	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	04/05/2013	Maturity	0	11,089	7232 / 5.53	0	0	0	(139)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	01/07/2013	Maturity	0	10,937	7345 / 5.53	0	0	0	1	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	06/05/2013	Maturity	0	120,364	2.2457 / 6.26	0	0	0	(2,057)	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	06/17/2013	Maturity	0	45,260	6454 / 6.03	0	0	0	136	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	09/03/2013	Maturity	0	9,732	4672 / 5.5	0	0	0	32	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	12/10/2013	Maturity	0	59,628	4785 / 5.62	0	0	0	(2,870)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 92292CM - Receive: Floating 3 Month Libor +356.5 BPS Pay: Fixed	054303AT9 - Avon Products Inc CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2010	03/01/2013	03/01/2013	Maturity	0	10,000,000	3.8755 / 4.8	0	0	0	(16,485)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	09/05/2013	Maturity	0	28,914	1.1634 / 6.4	0	0	0	(1,021)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	11/05/2013	Maturity	0	5,393	2.3143 / 6.67	0	0	0	(200)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	06/05/2013	Maturity	0	5,228	2.3382 / 6.67	0	0	0	(97)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 72553PR - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	74951#AD2 - RE Rich Family Holding Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2006	09/22/2016	09/23/2013	Maturity	0	3,240,000	7276 / 5.95	0	0	0	17,719	0		0	0	0	0	0	0	100.00% \ 99.86%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	01/21/2013	Maturity	0	0	7682 / 5.81	0	0	0	(577)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	12/21/2013	Maturity	0	0	7245 / 5.81	0	0	0	(10,642)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	07/05/2013	Maturity	0	6,398	2.334 / 6.67	0	0	0	(142)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	12/05/2013	Maturity	0	6,558	2.3085 / 6.67	0	0	0	(267)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 81142PRD - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2008	07/11/2013	02/11/2013	Maturity	0	134,322	2.2517 / 5.6	0	0	0	(491)	0		0	0	0	0	0	0	99.95% \ 98.5%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	10/05/2013	Maturity	0	0	1.9646 / 6.56	0	0	0	(456)	0		0	0	0	0	0	0	99.85% \ 99.61%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	04/05/2013	Maturity	0	50,013	8537 / 5.79	0	0	0	(645)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 80475PRD - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	05/05/2013	Maturity	0	0	1.9267 / 5.25	0	0	0	(477)	0		0	0	0	0	0	0	99.95% \ 98.51%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	02/05/2013	Maturity	0	20,633	4802 / 5.4	0	0	0	(96)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	12/05/2013	Maturity	0	21,580	441 / 5.4	0	0	0	(987)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 82204PR - Receive: Floating 3 Month Libor +262.9 BPS Pay: Fixed	539481B*1 - Loblaw Companies Limited Series 2008-B	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2008	05/28/2015	07/10/2013	Sale	0	3,000,000	2.9018 / 6.86	0	0	(207,728)	(62,470)	0		0	0	0	(207,728)	0	0	99.91% \ 99.98%
Interest Rate Swap - 80475PRD - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	03/05/2013	Maturity	0	26,145	1.9242 / 5.25	0	0	0	(156)	0		0	0	0	0	0	0	99.95% \ 98.51%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	08/15/2013	Maturity	0	22,396	8635 / 6.4	0	0	0	(769)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	10/15/2013	Maturity	0	22,635	8548 / 6.4	0	0	0	(986)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 81429PR - Receive: Floating 3 Month Libor +303.3 BPS Pay: Fixed	76169#AF0 - Reyes Holdings, LLC Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2008	04/30/2017	04/30/2013	Maturity	0	12,000,000	3.334 / 6.95	0	0	0	(143,321)	0		0	0	0	0	0	0	99.87% \ 99.95%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	03/05/2013	Maturity	0	31,343	9042 / 6.21	0	0	0	(296)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	04/05/2013	Maturity	0	31,505	9087 / 6.21	0	0	0	(436)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	05/06/2013	Maturity	0	20,778	5997 / 5.47	0	0	0	43	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	09/05/2013	Maturity	0	7,931	2.4659 / 6.79	0	0	0	(235)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	03/05/2013	Maturity	0	27,355	7292 / 6.21	0	0	0	(267)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	01/02/2013	Maturity	0	9,382	4935 / 5.5	0	0	0	0	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	12/02/2013	Maturity	0	9,866	448 / 5.5	0	0	0	43	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	06/01/2013	Maturity	0	0	4782 / 5.5	0	0	0	(220)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	06/10/2013	Maturity	0	57,980	5102 / 5.62	0	0	0	(1,307)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	05/06/2013	Maturity	0	37,967	2.8742 / 6.58	0	0	0	379	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	08/15/2013	Maturity	0	45,716	6372 / 6.03	0	0	0	(1,530)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	07/05/2013	Maturity	0	120,992	2.2415 / 6.26	0	0	0	(2,473)	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	09/05/2013	Maturity	0	11,346	7054 / 5.53	0	0	0	(369)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 82050PR - Receive: Floating 3 Month Libor +225.7 BPS Pay: Fixed	761655A*0 - Rexam plc Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2008	06/16/2013	01/04/2013	Sale	0	100,000,000	2.565 / 6.1	0	0	(1,538,972)	(68,736)	0		0	0	0	(1,538,972)	0	0	99.97% \ 99.94%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	08/05/2013	Maturity	0	121,623	2.2423 / 6.26	0	0	0	(2,886)	0		0	0	0	0	0	0	99.81% \ 99.43%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	11/15/2013	Maturity	0	46,409	6202 / 6.03	0	0	0	(2,178)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	03/15/2013	Maturity	0	1,176,000	1.6305 / 5.25	0	0	0	(8,803)	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	05/05/2013	Maturity	0	0	7212 / 5.53	0	0	0	(2,648)	0		0	0	0	0	0	0	99.99% \ 99.59%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	08/10/2013	Maturity	0	0	5038 / 5.62	0	0	0	(2,001)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	03/10/2013	Maturity	0	0	5102 / 5.62	0	0	0	(616)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	04/05/2013	Maturity	0	19,842	9237 / 5.73	0	0	0	(249)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	03/05/2013	Maturity	0	8,546	2.3392 / 6.67	0	0	0	(65)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	06/05/2013	Maturity	0	55,925	6582 / 6.27	0	0	0	(1,340)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	07/05/2013	Maturity	0	56,217	654 / 6.27	0	0	0	(1,611)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	05/05/2013	Maturity	0	0	1.1792 / 6.4	0	0	0	(624)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	08/21/2013	Maturity	0	184,792	749 / 5.81	0	0	0	(5,958)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	10/07/2013	Maturity	0	6,492	2.3221 / 6.67	0	0	0	118	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/07/2013	Maturity	0	5,055	2.355 / 6.67	0	0	0	2	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	07/15/2013	Maturity	0	45,488	6387 / 6.03	0	0	0	(1,319)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 92510CM - Receive: Floating 3 Month Libor +89 BPS Pay: Fixed	961214BM4 - WESTPAC BANKING CORP CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2010	08/02/2013	08/02/2013	Maturity	0	23,335,000	1.1631 / 2.1	0	0	0	(124,353)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2008	05/05/2013	04/05/2013	Maturity	0	32,678	2.7587 / 6	0	0	0	(277)	0		0	0	0	0	0	0	99.94% \ 98.46%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	01/07/2013	Maturity	0	49,296	865 / 5.79	0	0	0	7	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2008	05/05/2013	01/05/2013	Maturity	0	0	2.77 / 6	0	0	0	(21)	0		0	0	0	0	0	0	99.94% \ 98.46%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	04/01/2013	Maturity	0	39,249	573 / 5.58	0	0	0	(491)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	05/01/2013	Maturity	0	39,432	573 / 5.58	0	0	0	(658)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 81142PRD - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2008	07/11/2013	03/11/2013	Maturity	0	134,949	2.2442 / 5.6	0	0	0	(888)	0		0	0	0	0	0	0	99.95% \ 98.5%
Interest Rate Swap - 81142PRD - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2008	07/11/2013	06/11/2013	Maturity	0	136,847	2.2442 / 5.6	0	0	0	(2,031)	0		0	0	0	0	0	0	99.95% \ 98.5%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	12/16/2013	Maturity	0	21,980	4751 / 5.58	0	0	0	106	0		0	0	0	0	0	0	99.99% \ 99.89%

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Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	12/15/2013	Maturity	0	0	4751 / 5.58	0	0	0	(1,172)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	02/15/2013	Maturity	0	20,983	5131 / 5.58	0	0	0	(130)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 80475PRD - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	02/05/2013	Maturity	0	26,031	1.9327 / 5.25	0	0	0	(80)	0		0	0	0	0	0	0	99.95% \ 98.51%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	10/07/2013	Maturity	0	21,387	4546 / 5.4	0	0	0	78	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 81145PR - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	372460A#2 - Genuine Parts Company Series C Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2008	11/30/2013	11/30/2013	Maturity	0	4,600,000	1.098 / 4.67	0	0	0	(148,503)	0		0	0	0	0	0	0	99.95% \ 99.93%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	07/15/2013	Maturity	0	22,277	865 / 6.4	0	0	0	(663)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	09/05/2013	Maturity	0	35,073	7074 / 6.08	0	0	0	(1,272)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	10/07/2013	Maturity	0	35,251	7036 / 6.08	0	0	0	196	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	09/16/2013	Maturity	0	22,515	8566 / 6.4	0	0	0	140	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	01/07/2013	Maturity	0	20,403	613 / 5.47	0	0	0	2	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	10/31/2013	Sale	0	8,539,208	2.4621 / 6.79	0	0	0	(310,138)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	06/05/2013	Maturity	0	27,781	7282 / 6.21	0	0	0	(650)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	02/05/2013	Maturity	0	27,214	7377 / 6.21	0	0	0	(140)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	01/05/2013	Maturity	0	0	745 / 6.21	0	0	0	(19)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	09/15/2013	Maturity	0	0	1.5958 / 5.25	0	0	0	(43,561)	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	01/01/2013	Maturity	0	0	4935 / 5.5	0	0	0	0	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	11/10/2013	Maturity	0	0	485 / 5.62	0	0	0	(2,863)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	09/10/2013	Maturity	0	58,798	496 / 5.62	0	0	0	(2,076)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	06/05/2013	Maturity	0	139,663	7177 / 5.53	0	0	0	(2,870)	0		0	0	0	0	0	0	99.99% \ 99.59%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	08/05/2013	Maturity	0	20,224	9148 / 5.73	0	0	0	(577)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	03/05/2013	Maturity	0	19,748	9192 / 5.73	0	0	0	(169)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	10/10/2013	Maturity	0	20,418	9021 / 5.73	0	0	0	(745)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	12/15/2013	Maturity	0	0	1.5769 / 5.25	0	0	0	(58,996)	0		0	0	0	0	0	0	99.98% \ 99.98%

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Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	09/16/2013	Maturity	0	1,176,000	1.5958 / 5.25	0	0	0	13,553	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	06/15/2013	Maturity	0	0	1.6026 / 5.25	0	0	0	(28,126)	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	01/05/2013	Maturity	0	0	2.8875 / 6.58	0	0	0	(23)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	07/05/2013	Maturity	0	38,356	2.8665 / 6.58	0	0	0	(731)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	06/05/2013	Maturity	0	11,191	7177 / 5.53	0	0	0	(230)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	10/05/2013	Maturity	0	0	2.2296 / 6.26	0	0	0	(5,855)	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	10/15/2013	Maturity	0	46,177	6285 / 6.03	0	0	0	(1,960)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	12/15/2013	Maturity	0	0	6139 / 6.03	0	0	0	(2,688)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	12/01/2013	Maturity	0	0	448 / 5.5	0	0	0	(497)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	04/05/2013	Maturity	0	28,155	1.1812 / 6.4	0	0	0	(384)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	02/05/2013	Maturity	0	5,084	2.3477 / 6.67	0	0	0	(21)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	02/21/2013	Maturity	0	179,514	7622 / 5.81	0	0	0	(1,254)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	11/21/2013	Maturity	0	187,489	73 / 5.81	0	0	0	(8,415)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	05/05/2013	Maturity	0	0	6617 / 6.27	0	0	0	(1,202)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	09/05/2013	Maturity	0	56,806	6459 / 6.27	0	0	0	(2,157)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	01/07/2013	Maturity	0	54,486	675 / 6.27	0	0	0	6	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	01/07/2013	Maturity	0	27,710	1.1925 / 6.4	0	0	0	6	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 75097PR - Receive: Floating 3 Month Libor +35.4 BPS Pay: Fixed	N3382#AC7 - Friesland Coberco Dairy Foods Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2007	12/17/2013	12/17/2013	Maturity	0	16,000,000	6079 / 5.35	0	0	0	(724,471)	0		0	0	0	0	0	0	100% \ 99.91%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2008	05/05/2013	01/07/2013	Maturity	0	32,193	2.77 / 6	0	0	0	15	0		0	0	0	0	0	0	99.94% \ 98.46%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	06/05/2013	Maturity	0	8,939	1.9807 / 6.56	0	0	0	(174)	0		0	0	0	0	0	0	99.85% \ 99.61%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	11/01/2013	Maturity	0	40,545	549 / 5.58	0	0	0	(1,692)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	06/05/2013	Maturity	0	50,497	8482 / 5.79	0	0	0	(1,065)	0		0	0	0	0	0	0	99.94% \ 99.92%

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Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	07/05/2013	Maturity	0	50,741	844 / 5.79	0	0	0	(1,280)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	03/05/2013	Maturity	0	49,773	8492 / 5.79	0	0	0	(438)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	05/15/2013	Maturity	0	21,277	5061 / 5.58	0	0	0	(402)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	09/15/2013	Maturity	0	0	4915 / 5.58	0	0	0	(853)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	06/17/2013	Maturity	0	21,376	5066 / 5.58	0	0	0	51	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 80475PRD - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	05/22/2013	Sale	0	16,475,173	1.9267 / 5.25	0	0	0	(214,357)	0		0	0	0	0	0	0	99.95% \ 98.51%
Interest Rate Swap - 77307PR - Receive: Floating 3 Month Libor +44.8 BPS Pay: Fixed	44565#AE1 - JB Hunt Transport Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2007	07/26/2014	07/26/2013	Maturity	0	1,262,500	7231 / 6.08	0	0	0	(38,373)	0		0	0	0	0	0	0	100.00% \ 99.91%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	09/05/2013	Maturity	0	21,292	4584 / 5.4	0	0	0	(710)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	05/06/2013	Maturity	0	20,913	4742 / 5.4	0	0	0	35	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	01/07/2013	Maturity	0	20,540	4875 / 5.4	0	0	0	2	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	07/05/2013	Maturity	0	21,101	4665 / 5.4	0	0	0	(531)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	05/15/2013	Maturity	0	22,041	8712 / 6.4	0	0	0	(453)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	02/15/2013	Maturity	0	21,692	8782 / 6.4	0	0	0	(146)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	07/05/2013	Maturity	0	31,996	899 / 6.21	0	0	0	(867)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	10/05/2013	Maturity	0	0	8871 / 6.21	0	0	0	(1,536)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	10/05/2013	Maturity	0	0	5801 / 5.47	0	0	0	(885)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	05/05/2013	Maturity	0	0	7317 / 6.21	0	0	0	(591)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	01/05/2013	Maturity	0	0	2.495 / 6.79	0	0	0	(6)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	10/05/2013	Maturity	0	0	7121 / 6.21	0	0	0	(1,341)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	05/06/2013	Maturity	0	27,638	7317 / 6.21	0	0	0	70	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	10/07/2013	Maturity	0	9,590	2.4621 / 6.79	0	0	0	184	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	07/01/2013	Maturity	0	9,643	4738 / 5.5	0	0	0	(242)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	11/12/2013	Maturity	0	0	485 / 5.62	0	0	0	262	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	02/10/2013	Maturity	0	0	5187 / 5.62	0	0	0	(346)	0		0	0	0	0	0	0	99.98% \ 99.70%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	07/05/2013	Maturity	0	140,307	7135 / 5.53	0	0	0	(3,446)	0		0	0	0	0	0	0	99.99% \ 99.59%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	05/06/2013	Maturity	0	139,022	7212 / 5.53	0	0	0	349	0		0	0	0	0	0	0	99.99% \ 99.59%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	06/17/2013	Maturity	0	1,176,000	1.6026 / 5.25	0	0	0	8,809	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	09/05/2013	Maturity	0	32,329	8909 / 6.21	0	0	0	(1,160)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 71579QM - Receive: Floating 3 Month Libor +105.8 BPS Pay: Fixed	020002AH4 - ALLSTATE CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2006	05/15/2018	06/28/2013	Sale	0	6,000,000	1.3326 / 6.75	0	0	(1,119,203)	(157,301)	0		0	0	0	(1,119,203)	0	0	100.00% \ 100.00%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	11/05/2013	Maturity	0	123,537	2.2218 / 6.26	0	0	0	(4,161)	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	12/05/2013	Maturity	0	11,504	688 / 5.53	0	0	0	(513)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	07/05/2013	Maturity	0	11,243	7135 / 5.53	0	0	0	(276)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	01/07/2013	Maturity	0	117,273	2.2625 / 6.26	0	0	0	44	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	05/05/2013	Maturity	0	0	2.2492 / 6.26	0	0	0	(2,582)	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	12/16/2013	Maturity	0	46,642	6139 / 6.03	0	0	0	288	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/16/2013	Maturity	0	45,946	6303 / 6.03	0	0	0	212	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	04/15/2013	Maturity	0	44,809	6494 / 6.03	0	0	0	(696)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	02/11/2013	Maturity	0	56,906	5187 / 5.62	0	0	0	34	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	01/10/2013	Maturity	0	56,641	524 / 5.62	0	0	0	(72)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	09/05/2013	Maturity	0	5,325	2.3259 / 6.67	0	0	0	(158)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	12/05/2013	Maturity	0	29,379	1.146 / 6.4	0	0	0	(1,422)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	10/05/2013	Maturity	0	0	6421 / 6.27	0	0	0	(2,725)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	01/05/2013	Maturity	0	0	675 / 6.27	0	0	0	(38)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	01/05/2013	Maturity	0	0	1.1925 / 6.4	0	0	0	(20)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	09/23/2013	Maturity	0	185,687	7411 / 5.81	0	0	0	1,032	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	09/21/2013	Maturity	0	0	7411 / 5.81	0	0	0	(7,792)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	12/05/2013	Maturity	0	57,701	6285 / 6.27	0	0	0	(3,003)	0		0	0	0	0	0	0	99.83% \ 99.61%

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Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	07/05/2013	Maturity	0	28,608	1.1715 / 6.4	0	0	0	(763)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	02/05/2013	Maturity	0	27,857	1.1852 / 6.4	0	0	0	(136)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	06/15/2013	Maturity	0	0	6454 / 6.03	0	0	0	(1,243)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	05/06/2013	Maturity	0	119,740	2.2492 / 6.26	0	0	0	936	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	12/01/2013	Maturity	0	0	5373 / 5.58	0	0	0	(2,084)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 81142PRD - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2008	07/11/2013	05/11/2013	Maturity	0	0	2.2443 / 5.6	0	0	0	(2,754)	0		0	0	0	0	0	0	99.95% \ 98.5%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	09/05/2013	Maturity	0	9,087	1.9684 / 6.56	0	0	0	(280)	0		0	0	0	0	0	0	99.85% \ 99.61%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	02/01/2013	Maturity	0	38,887	579 / 5.58	0	0	0	(161)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	06/03/2013	Maturity	0	39,615	5675 / 5.58	0	0	0	96	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	08/01/2013	Maturity	0	39,984	5644 / 5.58	0	0	0	(1,167)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	09/05/2013	Maturity	0	51,232	8359 / 5.79	0	0	0	(1,712)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 81142PRD - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2008	07/11/2013	06/11/2013	Sale	0	112,008,226	2.2442 / 5.6	0	0	0	(1,662,162)	0		0	0	0	0	0	0	99.95% \ 98.5%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	10/15/2013	Maturity	0	21,777	4897 / 5.58	0	0	0	(871)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	12/31/2013	Maturity	0	447,436	1.1291 / 6.01	0	0	0	(21,568)	0		0	0	0	0	0	0	99.98% \ 99.97%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	07/01/2013	Maturity	0	447,436	1.1646 / 6.01	0	0	0	2,651	0		0	0	0	0	0	0	99.98% \ 99.97%
Interest Rate Swap - 82203PR - Receive: Floating 3 Month Libor +262.9 BPS Pay: Fixed	539481B*1 - Loblaw Companies Limited Series 2008-B	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2008	05/28/2015	07/10/2013	Sale	0	72,850,000	2.9018 / 6.86	0	0	(5,013,434)	(1,516,988)	0		0	0	0	(5,013,434)	0	0	99.91% \ 99.98%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	10/05/2013	Maturity	0	0	4546 / 5.4	0	0	0	(879)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	04/15/2013	Maturity	0	21,924	8757 / 6.4	0	0	0	(350)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	03/15/2013	Maturity	0	21,808	8737 / 6.4	0	0	0	(248)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	12/15/2013	Maturity	0	0	8402 / 6.4	0	0	0	(1,399)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	01/07/2013	Maturity	0	33,683	7365 / 6.08	0	0	0	4	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	04/05/2013	Maturity	0	34,198	7252 / 6.08	0	0	0	(478)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	10/07/2013	Maturity	0	32,496	8871 / 6.21	0	0	0	227	0		0	0	0	0	0	0	99.98% \ 99.32%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	05/06/2013	Maturity	0	31,668	9067 / 6.21	0	0	0	100	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	10/07/2013	Maturity	0	21,255	5801 / 5.47	0	0	0	98	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	07/05/2013	Maturity	0	20,967	592 / 5.47	0	0	0	(522)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 81894PR - Receive: Floating 3 Month Libor +220.8 BPS Pay: Fixed	458068AL3 - Insurance Services Office Inc Series I Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2008	04/29/2015	04/29/2013	Maturity	0	8,002,500	2.508 / 6.28	0	0	0	(98,862)	0		0	0	0	0	0	0	99.93% \ 99.96%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	01/07/2013	Maturity	0	27,074	745 / 6.21	0	0	0	3	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	01/07/2013	Maturity	0	7,524	2.495 / 6.79	0	0	0	3	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	04/05/2013	Maturity	0	7,685	2.4837 / 6.79	0	0	0	(86)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	03/05/2013	Maturity	0	12,484	2.4792 / 6.79	0	0	0	(94)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	09/05/2013	Maturity	0	141,603	7054 / 5.53	0	0	0	(4,610)	0		0	0	0	0	0	0	99.99% \ 99.59%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	11/01/2013	Maturity	0	9,821	4597 / 5.5	0	0	0	(411)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	04/01/2013	Maturity	0	9,512	4837 / 5.5	0	0	0	(119)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	09/01/2013	Maturity	0	0	4672 / 5.5	0	0	0	(357)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	05/01/2013	Maturity	0	9,555	4837 / 5.5	0	0	0	(160)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	04/10/2013	Maturity	0	57,441	5132 / 5.62	0	0	0	(806)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	09/13/2013	Sale	0	83,578,258	7054 / 5.53	0	0	(11,145,482)	(2,855,403)	0		0	0	0	(11,145,482)	0	0	99.99% \ 99.59%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	02/05/2013	Maturity	0	19,654	9277 / 5.73	0	0	0	(89)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	05/06/2013	Maturity	0	19,937	9217 / 5.73	0	0	0	(330)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	12/05/2013	Maturity	0	39,331	2.841 / 6.58	0	0	0	(1,372)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	03/05/2013	Maturity	0	48,195	2.8717 / 6.58	0	0	0	(312)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	09/05/2013	Maturity	0	33,454	2.8584 / 6.58	0	0	0	(851)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	10/07/2013	Maturity	0	38,932	2.8546 / 6.58	0	0	0	866	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	03/05/2013	Maturity	0	118,500	2.2467 / 6.26	0	0	0	(852)	0		0	0	0	0	0	0	99.81% \ 99.43%

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Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	01/15/2013	Maturity	0	44,140	6552 / 6.03	0	0	0	(92)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	10/05/2013	Maturity	0	0	7016 / 5.53	0	0	0	(480)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	04/05/2013	Maturity	0	119,118	2.2512 / 6.26	0	0	0	(1,247)	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	03/15/2013	Maturity	0	44,585	6474 / 6.03	0	0	0	(494)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	03/05/2013	Maturity	0	137,750	7187 / 5.53	0	0	0	(1,180)	0		0	0	0	0	0	0	99.99% \ 99.59%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	06/21/2013	Maturity	0	183,016	7543 / 5.81	0	0	0	(4,361)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	07/22/2013	Maturity	0	183,902	7491 / 5.81	0	0	0	782	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	05/06/2013	Maturity	0	55,634	6617 / 6.27	0	0	0	128	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	02/05/2013	Maturity	0	54,771	6677 / 6.27	0	0	0	(289)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	10/05/2013	Maturity	0	0	1.1596 / 6.4	0	0	0	(1,416)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	10/07/2013	Maturity	0	29,069	1.1596 / 6.4	0	0	0	265	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/15/2013	Maturity	0	44,362	6519 / 6.03	0	0	0	(291)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 81142PRD - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2008	07/11/2013	04/11/2013	Maturity	0	135,579	2.2472 / 5.6	0	0	0	(1,262)	0		0	0	0	0	0	0	99.95% \ 98.5%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	08/05/2013	Maturity	0	9,037	1.9773 / 6.56	0	0	0	(245)	0		0	0	0	0	0	0	99.85% \ 99.61%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2008	05/05/2013	03/05/2013	Maturity	0	32,516	2.7542 / 6	0	0	0	(190)	0		0	0	0	0	0	0	99.94% \ 98.46%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	05/05/2013	Maturity	0	0	1.9842 / 6.56	0	0	0	(201)	0		0	0	0	0	0	0	99.85% \ 99.61%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	05/06/2013	Maturity	0	8,891	1.9842 / 6.56	0	0	0	61	0		0	0	0	0	0	0	99.85% \ 99.61%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	10/07/2013	Maturity	0	9,136	1.9646 / 6.56	0	0	0	140	0		0	0	0	0	0	0	99.85% \ 99.61%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	01/02/2013	Maturity	0	38,707	5828 / 5.58	0	0	0	1	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	12/02/2013	Maturity	0	40,733	5373 / 5.58	0	0	0	213	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 81146PR - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	372460A#2 - Genuine Parts Company Series C Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2008	11/30/2013	11/30/2013	Maturity	0	33,350,000	1.098 / 4.67	0	0	0	(1,076,647)	0		0	0	0	0	0	0	99.95% \ 99.93%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	06/15/2013	Maturity	0	0	5066 / 5.58	0	0	0	(543)	0		0	0	0	0	0	0	99.99% \ 99.89%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	11/15/2013	Maturity	0	21,878	4814 / 5.58	0	0	0	(968)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	03/15/2013	Maturity	0	21,081	5086 / 5.58	0	0	0	(220)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/15/2013	Maturity	0	20,886	5164 / 5.58	0	0	0	(41)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	04/15/2013	Maturity	0	21,179	5106 / 5.58	0	0	0	(310)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	01/05/2013	Maturity	0	0	4875 / 5.4	0	0	0	(12)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	05/05/2013	Maturity	0	0	4742 / 5.4	0	0	0	(389)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	11/05/2013	Maturity	0	21,484	4468 / 5.4	0	0	0	(894)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	03/05/2013	Maturity	0	20,726	4717 / 5.4	0	0	0	(182)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 73165PR - Receive: Fixed Pay: Floating 3 Month Libor +20.3 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2006	09/27/2013	09/27/2013	Maturity	0	250,000,000	5.3 / .4501	0	0	0	8,871,744	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	02/05/2013	Maturity	0	33,854	7292 / 6.08	0	0	0	(170)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	10/05/2013	Maturity	0	0	7036 / 6.08	0	0	0	(1,631)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	07/05/2013	Maturity	0	34,720	7155 / 6.08	0	0	0	(950)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	05/05/2013	Maturity	0	0	7232 / 6.08	0	0	0	(720)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	11/05/2013	Maturity	0	21,352	5723 / 5.47	0	0	0	(878)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	04/05/2013	Maturity	0	20,683	6017 / 5.47	0	0	0	(263)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	09/05/2013	Maturity	0	21,159	5839 / 5.47	0	0	0	(698)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	08/05/2013	Maturity	0	21,063	5928 / 5.47	0	0	0	(609)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	12/05/2013	Maturity	0	28,655	6985 / 6.21	0	0	0	(1,457)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	05/05/2013	Maturity	0	0	2.4817 / 6.79	0	0	0	(219)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	03/01/2013	Maturity	0	9,468	4817 / 5.5	0	0	0	(79)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	06/03/2013	Maturity	0	9,599	4782 / 5.5	0	0	0	20	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	10/01/2013	Maturity	0	9,776	4626 / 5.5	0	0	0	(368)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	05/10/2013	Maturity	0	57,710	5113 / 5.62	0	0	0	(1,056)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	02/05/2013	Maturity	0	137,118	7272 / 5.53	0	0	0	(619)	0		0	0	0	0	0	0	99.99% \ 99.59%

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Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	12/16/2013	Maturity	0	1,176,000	1.5769 / 5.25	0	0	0	18,240	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	11/05/2013	Maturity	0	33,864	2.8468 / 6.58	0	0	0	(1,076)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	11/05/2013	Maturity	0	11,451	6938 / 5.53	0	0	0	(465)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	05/06/2013	Maturity	0	11,140	7212 / 5.53	0	0	0	28	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	12/05/2013	Maturity	0	124,181	2.216 / 6.26	0	0	0	(4,601)	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	08/05/2013	Maturity	0	140,953	7143 / 5.53	0	0	0	(4,025)	0		0	0	0	0	0	0	99.99% \ 99.59%
Interest Rate Swap - 69080PR - Receive: Floating 3 Month Libor +76.5 BPS Pay: Fixed	012348A87 - Albany Intl Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2005	10/25/2017	10/25/2013	Maturity	0	5,000,000	1.0309 / 5.34	0	0	0	(174,800)	0		0	0	0	0	0	0	99.60% \ 99.89%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/05/2013	Maturity	0	0	2.355 / 6.67	0	0	0	(4)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 72553PR - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	74951#AD2 - RE Rich Family Holding Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2006	09/22/2016	09/22/2013	Maturity	0	0	7276 / 5.95	0	0	0	(139,766)	0		0	0	0	0	0	0	100.00% \ 99.86%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	03/05/2013	Maturity	0	28,006	1.1767 / 6.4	0	0	0	(261)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	10/07/2013	Maturity	0	57,103	6421 / 6.27	0	0	0	291	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	10/21/2013	Maturity	0	186,586	7368 / 5.81	0	0	0	(7,589)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	04/22/2013	Maturity	0	181,256	7612 / 5.81	0	0	0	426	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 80478PR - Receive: Floating 1 Month Libor +208.2 BPS Pay: Fixed	706107926 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	04/09/2013	Sale	0	44,000,000	2.2857 / 5.66	0	0	0	(404,105)	0		0	0	0	0	0	0	99.93% \ 97.83%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	04/05/2013	Maturity	0	55,345	6637 / 6.27	0	0	0	(810)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	08/05/2013	Maturity	0	5,295	2.3348 / 6.67	0	0	0	(138)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	04/05/2013	Maturity	0	5,162	2.3437 / 6.67	0	0	0	(58)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	02/05/2013	Maturity	0	49,534	8577 / 5.79	0	0	0	(230)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	10/05/2013	Maturity	0	0	8321 / 5.79	0	0	0	(2,269)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	01/05/2013	Maturity	0	0	865 / 5.79	0	0	0	(32)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2008	05/05/2013	04/23/2013	Sale	0	22,905,602	2.7587 / 6	0	0	(19,728)	(235,094)	0		0	0	0	(19,728)	0	0	99.94% \ 98.46%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2008	05/05/2013	02/05/2013	Maturity	0	32,354	2.7627 / 6	0	0	0	(96)	0		0	0	0	0	0	0	99.94% \ 98.46%

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Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	01/01/2013	Maturity	0	0	5828 / 5.58	0	0	0	0	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 80475PRD - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	01/05/2013	Maturity	0	0	1.94 / 5.25	0	0	0	(15)	0		0	0	0	0	0	0	99.95% \ 98.51%
Interest Rate Swap - 82039PRD - Receive: Floating 3 Month Libor +183.8 BPS Pay: Fixed	714290A@2 - Perrigo Co Series 2008-A SR NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2008	05/31/2015	12/23/2013	Sale	0	5,300,000	2.0992 / 5.97	0	0	0	(198,480)	0		0	0	0	0	0	0	99.95% \ 99.94%
Interest Rate Swap - 86554PR - Receive: Fixed Pay: Floating 1 Month Libor +122.8 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2009	03/06/2013	03/06/2013	Maturity	0	100,000,000	3.3 / 1.4327	0	0	0	332,544	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 74006CM - Receive: Floating 3 Month Libor +167.8 BPS Pay: Fixed	020002AH4 - ALLSTATE CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2006	05/15/2018	06/28/2013	Sale	0	10,000,000	1.9526 / 6.75	0	0	(1,591,905)	(231,857)	0		0	0	0	(1,591,905)	0	0	100.00% \ 100.00%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	12/16/2013	Maturity	0	22,877	8402 / 6.4	0	0	0	192	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 75573PR - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	832696C*7 - Smucker Company J M Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2007	04/01/2022	04/01/2013	Maturity	0	1,741,250	628 / 5.55	0	0	0	(21,424)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	01/05/2013	Maturity	0	0	7365 / 6.08	0	0	0	(23)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	03/05/2013	Maturity	0	34,026	7207 / 6.08	0	0	0	(325)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	06/05/2013	Maturity	0	31,832	9032 / 6.21	0	0	0	(721)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	01/05/2013	Maturity	0	0	92 / 6.21	0	0	0	(21)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	05/05/2013	Maturity	0	0	9067 / 6.21	0	0	0	(677)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	05/05/2013	Maturity	0	0	5997 / 5.47	0	0	0	(391)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	12/05/2013	Maturity	0	21,450	5665 / 5.47	0	0	0	(970)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	06/05/2013	Maturity	0	20,872	5962 / 5.47	0	0	0	(434)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	07/05/2013	Maturity	0	9,447	2.474 / 6.79	0	0	0	(209)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	08/05/2013	Maturity	0	7,885	2.4748 / 6.79	0	0	0	(204)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	07/05/2013	Maturity	0	27,925	724 / 6.21	0	0	0	(781)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	10/07/2013	Maturity	0	28,361	7121 / 6.21	0	0	0	160	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 74451CM - Receive: Floating 3 Month Libor +40.3 BPS Pay: Fixed	72650RAB8 - PLAINS ALL AMER PIPELINE PLAINS ALL AMERN PIPELINE LP	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2007	12/15/2013	12/15/2013	Maturity	0	5,000,000	6569 / 5.625	0	0	0	(235,791)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	07/05/2013	Maturity	0	20,128	914 / 5.73	0	0	0	(494)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	02/01/2013	Maturity	0	9,425	4897 / 5.5	0	0	0	(39)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	10/10/2013	Maturity	0	59,074	4929 / 5.62	0	0	0	(2,338)	0		0	0	0	0	0	0	99.98% \ 99.70%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	04/05/2013	Maturity	0	138,385	7232 / 5.53	0	0	0	(1,737)	0		0	0	0	0	0	0	99.99% \ 99.59%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	03/05/2013	Maturity	0	20,589	5972 / 5.47	0	0	0	(179)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	08/05/2013	Maturity	0	33,266	2.8673 / 6.58	0	0	0	(740)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	05/05/2013	Maturity	0	0	2.8742 / 6.58	0	0	0	(861)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	02/05/2013	Maturity	0	32,009	2.8802 / 6.58	0	0	0	(115)	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	03/05/2013	Maturity	0	11,038	7187 / 5.53	0	0	0	(95)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	08/05/2013	Maturity	0	11,294	7143 / 5.53	0	0	0	(323)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	09/05/2013	Maturity	0	122,258	2.2334 / 6.26	0	0	0	(3,303)	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/15/2013	Maturity	0	0	6303 / 6.03	0	0	0	(1,955)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	03/11/2013	Maturity	0	57,173	5102 / 0	0	0	0	57	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	07/21/2013	Maturity	0	0	7491 / 5.81	0	0	0	(5,936)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	12/23/2013	Maturity	0	188,397	7245 / 5.81	0	0	0	1,395	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	03/21/2013	Maturity	0	180,383	7592 / 5.81	0	0	0	(2,027)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	05/21/2013	Maturity	0	182,134	7567 / 5.81	0	0	0	(3,576)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	03/05/2013	Maturity	0	55,057	6592 / 6.27	0	0	0	(550)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	08/05/2013	Maturity	0	56,511	6548 / 6.27	0	0	0	(1,882)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	06/05/2013	Maturity	0	28,457	1.1757 / 6.4	0	0	0	(635)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	08/05/2013	Maturity	0	28,761	1.1723 / 6.4	0	0	0	(891)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	11/05/2013	Maturity	0	29,224	1.1518 / 6.4	0	0	0	(1,286)	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	05/05/2013	Maturity	0	0	2.3417 / 6.67	0	0	0	(146)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	10/05/2013	Maturity	0	0	2.3221 / 6.67	0	0	0	(333)	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	03/01/2013	Maturity	0	39,068	571 / 5.58	0	0	0	(326)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	07/05/2013	Maturity	0	8,988	1.9765 / 6.56	0	0	0	(210)	0		0	0	0	0	0	0	99.85% \ 99.61%

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Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	12/05/2013	Maturity	0	9,236	1.951 / 6.56	0	0	0	(391)	0		0	0	0	0	0	0	99.85% \ 99.61%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	05/05/2013	Maturity	0	0	8517 / 5.79	0	0	0	(1,002)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	07/01/2013	Maturity	0	39,799	5631 / 5.58	0	0	0	(996)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	09/01/2013	Maturity	0	0	5565 / 5.58	0	0	0	(1,494)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	08/05/2013	Maturity	0	50,986	8448 / 5.79	0	0	0	(1,495)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	09/16/2013	Maturity	0	21,676	4915 / 5.58	0	0	0	78	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	07/15/2013	Maturity	0	21,476	4999 / 5.58	0	0	0	(587)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	08/05/2013	Maturity	0	21,196	4673 / 5.4	0	0	0	(620)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	06/05/2013	Maturity	0	21,007	4707 / 5.4	0	0	0	(442)	0		0	0	0	0	0	0	99.98% \ 99.14%
Interest Rate Swap - 80475PRD - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	05/06/2013	Maturity	0	26,374	1.9267 / 5.25	0	0	0	177	0		0	0	0	0	0	0	99.95% \ 98.51%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	09/15/2013	Maturity	0	0	8566 / 6.4	0	0	0	(1,017)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	01/15/2013	Maturity	0	21,577	8815 / 6.4	0	0	0	(46)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	11/05/2013	Maturity	0	35,429	6958 / 6.08	0	0	0	(1,602)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	06/05/2013	Maturity	0	34,545	7197 / 6.08	0	0	0	(791)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	12/05/2013	Maturity	0	35,609	69 / 6.08	0	0	0	(1,770)	0		0	0	0	0	0	0	99.99% \ 99.34%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	11/15/2013	Maturity	0	22,756	8465 / 6.4	0	0	0	(1,096)	0		0	0	0	0	0	0	99.93% \ 99.60%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	02/05/2013	Maturity	0	20,496	6057 / 5.47	0	0	0	(94)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	01/05/2013	Maturity	0	0	613 / 5.47	0	0	0	(12)	0		0	0	0	0	0	0	99.98% \ 99.78%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	09/05/2013	Maturity	0	28,215	7159 / 6.21	0	0	0	(1,047)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	11/05/2013	Maturity	0	28,508	7043 / 6.21	0	0	0	(1,318)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	08/05/2013	Maturity	0	28,070	7248 / 6.21	0	0	0	(913)	0		0	0	0	0	0	0	99.98% \ 99.48%
Interest Rate Swap - 80718PRD - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	02/05/2013	Maturity	0	7,568	2.4877 / 6.79	0	0	0	(32)	0		0	0	0	0	0	0	99.78% \ 99.54%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	07/10/2013	Maturity	0	58,251	5039 / 5.62	0	0	0	(1,561)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	01/07/2013	Maturity	0	136,489	7345 / 5.53	0	0	0	17	0		0	0	0	0	0	0	99.99% \ 99.59%

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	01/07/2013	Maturity	0	19,561	.935 / 5.73	0	0	0	(9)	0		0	0	0	0	0	0	99.99% \ 99.53%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	12/05/2013	Maturity	0	32,833	.8735 / 6.21	0	0	0	(1,615)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	11/05/2013	Maturity	0	32,664	.8793 / 6.21	0	0	0	(1,462)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	01/07/2013	Maturity	0	31,828	2.8875 / 6.58	0	0	0	15	0		0	0	0	0	0	0	99.45% \ 99.53%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	02/05/2013	Maturity	0	31,181	.9127 / 6.21	0	0	0	(155)	0		0	0	0	0	0	0	99.98% \ 99.32%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	05/05/2013	Maturity	0	0	7212 / 5.53	0	0	0	(212)	0		0	0	0	0	0	0	99.99% \ 99.56%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	10/07/2013	Maturity	0	122,896	2.2296 / 6.26	0	0	0	2,137	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	02/05/2013	Maturity	0	117,885	2.2552 / 6.26	0	0	0	(438)	0		0	0	0	0	0	0	99.81% \ 99.43%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	05/15/2013	Maturity	0	45,034	6449 / 6.03	0	0	0	(902)	0		0	0	0	0	0	0	99.97% \ 99.87%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	08/01/2013	Maturity	0	9,687	4751 / 5.5	0	0	0	(283)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	05/06/2013	Maturity	0	28,306	1.1792 / 6.4	0	0	0	116	0		0	0	0	0	0	0	99.95% \ 99.50%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	11/05/2013	Maturity	0	57,401	6343 / 6.27	0	0	0	(2,718)	0		0	0	0	0	0	0	99.83% \ 99.61%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	05/06/2013	Maturity	0	6,334	2.3417 / 6.67	0	0	0	52	0		0	0	0	0	0	0	99.80% \ 99.56%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	01/22/2013	Maturity	0	178,649	7682 / 5.81	0	0	0	80	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	04/21/2013	Maturity	0	0	7612 / 5.81	0	0	0	(3,218)	0		0	0	0	0	0	0	99.98% \ 99.85%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	11/05/2013	Maturity	0	51,727	8243 / 5.79	0	0	0	(2,155)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	10/01/2013	Maturity	0	40,357	5519 / 5.58	0	0	0	(1,516)	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	09/03/2013	Maturity	0	40,170	5565 / 5.58	0	0	0	155	0		0	0	0	0	0	0	99.99% \ 99.37%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	05/06/2013	Maturity	0	50,255	8517 / 5.79	0	0	0	149	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	12/05/2013	Maturity	0	51,977	8185 / 5.79	0	0	0	(2,381)	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 81142PRD - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2008	07/11/2013	05/13/2013	Maturity	0	136,212	2.2443 / 5.6	0	0	0	1,123	0		0	0	0	0	0	0	99.95% \ 98.5%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	11/05/2013	Maturity	0	9,186	1.9568 / 6.56	0	0	0	(354)	0		0	0	0	0	0	0	99.85% \ 99.61%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	06/01/2013	Maturity	0	0	5675 / 5.58	0	0	0	(921)	0		0	0	0	0	0	0	99.99% \ 99.37%

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	10/07/2013	Maturity	0	51,479	8321 / 5.79	0	0	0	338	0		0	0	0	0	0	0	99.94% \ 99.92%
Interest Rate Swap - 81142PRD - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2008	07/11/2013	01/11/2013	Maturity	0	133,698	2.257 / 5.6	0	0	0	(124)	0		0	0	0	0	0	0	99.95% \ 98.5%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	08/15/2013	Maturity	0	21,575	4984 / 5.58	0	0	0	(680)	0		0	0	0	0	0	0	99.99% \ 99.89%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	06/30/2013	Maturity	0	0	1.1646 / 6.01	0	0	0	(13,371)	0		0	0	0	0	0	0	99.98% \ 99.97%
Interest Rate Swap - 100875CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	04/01/2013	Sale	0	72,598,113	.2037 / .8775	0	0	0	(121,741)	0		0	0	0	0	0	0	100.00% \ 100.00%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	(20,967,188)	(2,488,440)	0	XXX	0	0	0	(20,967,188)	0	0	XXX
									0	0		0	0	0	0	0		0	0	0	0	0	0	
0869999. Subtotal - Swaps - Hedging Effective - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Currency Swap - 73018PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2013	Maturity	0	2,624,000	5.01 / 4.15	0	0	(85,240)	2,959	0		0	45,353	0	(85,240)	0	0	100.00% \ 100.00%
Currency Swap - 72962PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AC6 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2001	09/13/2013	09/13/2013	Maturity	0	10,257,260	7.35 / 6.98	0	0	(4,705,476)	(185,574)	0		0	4,619,716	0	(4,705,476)	0	0	100.00% \ 100.00%
Currency Swap - 73008PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	04/30/2013	Maturity	0	307,571	5.04 / 1.7225	0	0	(20,808)	2,877	0		0	62,375	0	(20,808)	0	0	100.00% \ 100.00%
Currency Swap - 73011PR - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2003	08/20/2015	08/20/2013	Maturity	0	13,931,310	5.97 / 5.89	0	0	290,580	29,980	0		0	210,540	0	290,580	0	0	100.00% \ 100.00%
Currency Swap - 73056PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AA6 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2005	12/16/2015	12/16/2013	Maturity	0	4,283,333	7.08 / 5.5	0	0	(751,963)	35,499	0		0	543,288	0	(751,963)	0	0	100.00% \ 100.00%
Currency Swap - 72964PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AC6 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2001	09/13/2013	09/13/2013	Maturity	0	1,230,871	7.35 / 6.98	0	0	(564,657)	(22,269)	0		0	554,366	0	(564,657)	0	0	100.00% \ 100.00%
Currency Swap - 88392PR - Receive: Fixed USD Pay: Fixed EUR	576395AD9 - Masterfoods Holdings S.A.S. Senior Note - Series D	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2002	10/30/2013	10/30/2013	Maturity	0	1,218,750	5.68 / 5.635	0	0	(502,625)	(18,429)	0		0	429,250	0	(502,625)	0	0	100.00% \ 100.00%
Currency Swap - 72477PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AB2 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2006	06/30/2016	06/28/2013	Maturity	0	1,578,860	6.4835 / 4.99	0	0	(30,834)	10,278	0		0	53,743	0	(30,834)	0	0	100.00% \ 100.00%
Currency Swap - 73017PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2013	Maturity	0	733,000	5.01 / 4.15	0	0	(23,811)	827	0		0	12,669	0	(23,811)	0	0	100.00% \ 100.00%
Currency Swap - 82408PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2013	Maturity	0	17,165	5.755 / 6.6	0	0	(4,869)	(524)	0		0	6,246	0	(4,869)	0	0	100.00% \ 100.00%
Currency Swap - 73007PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	04/30/2013	Maturity	0	1,171,571	5.04 / 1.7225	0	0	(79,259)	10,958	0		0	237,593	0	(79,259)	0	0	100.00% \ 100.00%
Currency Swap - 101528PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	09/30/2013	Maturity	0	893,060	4.07 / 4.6	0	0	12,511	(1,844)	0		0	0	0	12,511	0	0	100.00% \ 100.00%
Currency Swap - 73030PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2013	Maturity	0	3,274,600	5.75 / 5.03	0	0	(266,819)	5,279	0		0	278,678	0	(266,819)	0	0	100.00% \ 100.00%
Currency Swap - 88393PR - Receive: Fixed USD Pay: Fixed EUR	576395AD9 - Masterfoods Holdings S.A.S. Senior Note - Series D	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2002	10/30/2013	10/30/2013	Maturity	0	2,437,500	5.68 / 5.635	0	0	(1,005,250)	(36,858)	0		0	858,500	0	(1,005,250)	0	0	100.00% \ 100.00%
Currency Swap - 72999PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/16/2013	Maturity	0	37,763	5.755 / 6.6	0	0	(10,713)	(1,154)	0		0	13,741	0	(10,713)	0	0	100.00% \ 100.00%
Currency Swap - 73055PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AA6 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2005	12/16/2015	12/16/2013	Maturity	0	4,083,333	7.08 / 5.5	0	0	(716,852)	33,841	0		0	517,920	0	(716,852)	0	0	100.00% \ 100.00%
Currency Swap - 73021PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2013	Maturity	0	5,574,000	5.01 / 4.15	0	0	(181,069)	6,286	0		0	96,341	0	(181,069)	0	0	100.00% \ 100.00%
Currency Swap - 73012PR - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2003	08/20/2015	08/20/2013	Maturity	0	2,081,690	5.97 / 5.89	0	0	43,420	4,480	0		0	31,460	0	43,420	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 73006PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	04/30/2013	Maturity	0	416,571	5.04 / 1.7225	0	0	(28,182)	3,896	0		0	84,480	0	(28,182)	0	0	100.00% \ 100.00%
Currency Swap - 72961PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AC6 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2001	09/13/2013	09/13/2013	Maturity	0	4,102,904	7.35 / 6.98	0	0	(1,882,190)	(74,230)	0		0	1,847,887	0	(1,882,190)	0	0	100.00% \ 100.00%
Currency Swap - 73029PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2013	Maturity	0	1,205,200	5.75 / 5.03	0	0	(98,201)	1,943	0		0	102,566	0	(98,201)	0	0	100.00% \ 100.00%
Currency Swap - 73005PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	04/30/2013	Maturity	0	452,143	5.04 / 1.7225	0	0	(30,588)	4,229	0		0	91,694	0	(30,588)	0	0	100.00% \ 100.00%
Currency Swap - 73020PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2013	Maturity	0	899,000	5.01 / 4.15	0	0	(29,204)	1,014	0		0	15,538	0	(29,204)	0	0	100.00% \ 100.00%
Currency Swap - 72963PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AC6 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2001	09/13/2013	09/13/2013	Maturity	0	820,581	7.35 / 6.98	0	0	(376,438)	(14,846)	0		0	369,577	0	(376,438)	0	0	100.00% \ 100.00%
Currency Swap - 72998PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes Pllr LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/16/2013	Maturity	0	179,376	5.755 / 6.6	0	0	(50,884)	(5,480)	0		0	65,269	0	(50,884)	0	0	100.00% \ 100.00%
Currency Swap - 72997PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes Pllr LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/16/2013	Maturity	0	254,902	5.755 / 6.6	0	0	(72,309)	(7,787)	0		0	92,750	0	(72,309)	0	0	100.00% \ 100.00%
Currency Swap - 88390PR - Receive: Fixed USD Pay: Fixed EUR	576395AD9 - Masterfoods Holdings S.A.S. Senior Note - Series D	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2002	10/30/2013	10/30/2013	Maturity	0	7,556,250	5.68 / 5.635	0	0	(3,116,275)	(114,260)	0		0	2,661,350	0	(3,116,275)	0	0	100.00% \ 100.00%
Currency Swap - 73031PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2013	Maturity	0	360,200	5.75 / 5.03	0	0	(29,350)	581	0		0	30,654	0	(29,350)	0	0	100.00% \ 100.00%
Currency Swap - 73022PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2013	Maturity	0	1,123,000	5.01 / 4.15	0	0	(36,480)	1,267	0		0	19,410	0	(36,480)	0	0	100.00% \ 100.00%
Currency Swap - 73023PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2013	Maturity	0	1,371,000	5.01 / 4.15	0	0	(44,536)	1,546	0		0	23,696	0	(44,536)	0	0	100.00% \ 100.00%
Currency Swap - 73004PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	04/30/2013	Maturity	0	379,429	5.04 / 1.7225	0	0	(25,669)	3,549	0		0	76,948	0	(25,669)	0	0	100.00% \ 100.00%
Currency Swap - 73028PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2013	Maturity	0	534,000	5.75 / 5.03	0	0	(43,511)	861	0		0	45,445	0	(43,511)	0	0	100.00% \ 100.00%
Currency Swap - 78380PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2007	09/28/2017	09/28/2013	Maturity	0	469,779	6.1275 / 2.59	0	0	(81,735)	9,574	0		0	156,937	0	(81,735)	0	0	100.00% \ 100.00%
Currency Swap - 101527PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	09/30/2013	Maturity	0	69,697	4.07 / 4.6	0	0	976	(144)	0		0	0	0	976	0	0	100.00% \ 100.00%
Currency Swap - 78381PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2007	09/28/2017	09/28/2013	Maturity	0	1,141,092	6.1275 / 2.59	0	0	(198,534)	23,255	0		0	381,200	0	(198,534)	0	0	100.00% \ 100.00%
Currency Swap - 103618PR - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	12/02/2013	Maturity	0	142,396	6.6 / 6.25	0	0	1,177	44	0		0	0	0	1,177	0	0	100.00% \ 100.00%
Currency Swap - 88391PR - Receive: Fixed USD Pay: Fixed EUR	576395AD9 - Masterfoods Holdings S.A.S. Senior Note - Series D	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2002	10/30/2013	10/30/2013	Maturity	0	13,162,500	5.68 / 5.635	0	0	(5,428,350)	(199,033)	0		0	4,635,900	0	(5,428,350)	0	0	100.00% \ 100.00%
Currency Swap - 82407PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2013	Maturity	0	81,534	5.755 / 6.6	0	0	(23,129)	(2,491)	0		0	29,668	0	(23,129)	0	0	100.00% \ 100.00%
Currency Swap - 73032PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2013	Maturity	0	701,000	5.75 / 5.03	0	0	(57,119)	1,130	0		0	59,657	0	(57,119)	0	0	100.00% \ 100.00%
Currency Swap - 73019PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2013	Maturity	0	7,116,000	5.01 / 4.15	0	0	(231,160)	8,026	0		0	122,993	0	(231,160)	0	0	100.00% \ 100.00%
Currency Swap - 82406PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2013	Maturity	0	115,865	5.755 / 6.6	0	0	(32,868)	(3,540)	0		0	42,159	0	(32,868)	0	0	100.00% \ 100.00%
Currency Swap - 102573PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2013	Maturity	0	5,127	4.8455 / 4.3	0	0	0	7	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 101354PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	03/16/2020	09/16/2013	Maturity	0	97,033	4.4075 / 3.75	0	0	0	240	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 101354PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	03/16/2020	06/17/2013	Maturity	0	97,033	4.4075 / 3.75	0	0	0	119	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 102578PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	07/24/2023	10/25/2013	Maturity	0	49,725	4.8455 / 4.3	0	0	0	63	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 102574PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	07/24/2023	10/25/2013	Maturity	0	7,530	4.8455 / 4.3	0	0	0	10	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 103559PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/11/2013	10/16/2018	12/20/2013	Maturity	0	142,606	3.84 / 3.29	0	0	0	126	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 101355PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	03/16/2020	06/17/2013	Maturity	0	45,031	4.4075 / 3.75	0	0	0	55	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 103557PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/11/2013	10/16/2018	12/20/2013	Maturity	0	47,535	3.84 / 3.29	0	0	0	42	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 103558PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/11/2013	10/16/2018	12/20/2013	Maturity	0	327,994	3.84 / 3.29	0	0	0	291	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 101354PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	03/16/2020	12/16/2013	Maturity	0	97,033	4.4075 / 3.75	0	0	0	361	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 102576PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	07/24/2023	10/25/2013	Maturity	0	162,438	4.8455 / 4.3	0	0	0	207	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 102575PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	07/24/2023	10/25/2013	Maturity	0	12,351	4.8455 / 4.3	0	0	0	16	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 101355PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	03/16/2020	12/16/2013	Maturity	0	45,031	4.4075 / 3.75	0	0	0	168	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 102577PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	07/24/2023	10/25/2013	Maturity	0	7,530	4.8455 / 4.3	0	0	0	10	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 101355PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	03/16/2020	09/16/2013	Maturity	0	45,031	4.4075 / 3.75	0	0	0	111	0		0	0	0	0	0	0	100.00% \ 100.00%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												0	0	(20,518,294)	(482,461)	0	XXX	0	19,527,556	0	(20,518,294)	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	(41,485,483)	(2,970,901)	0	XXX	0	19,527,556	0	(41,485,483)	0	0	XXX
Interest Rate Swap - 82206PR - Receive: Floating CPISP +195 BPS Pay: Floating 1 Month Libor +121 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	05/16/2008	06/10/2013	06/10/2013	Maturity	0	100,000,000	3.42 / 1.4029	0	0	0	1,084,969	0		(1,187,648)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 96247CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	09/19/2011	03/04/2040	02/21/2013	Sale	0	305,000,000	3105 / 2.9325	0	0	3,324,118	(1,196,934)	0		11,277,143	0	0	3,324,118	0	0	PD (Duration)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	04/11/2006	08/05/2016	12/05/2013	Maturity	0	87,865	4685 / 5.73	0	0	0	(4,265)	0		12,856	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	04/11/2006	08/05/2016	06/05/2013	Maturity	0	85,389	4982 / 5.73	0	0	0	(1,908)	0		12,493	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93645CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	12/01/2010	12/03/2040	10/10/2013	Sale	0	5,000,000	2595 / 3.9738	0	0	(308,662)	(145,417)	0		1,230,908	0	0	(308,662)	0	0	PD (Duration)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	12/04/2006	03/15/2017	04/15/2013	Maturity	0	8,617	6242 / 5.27	0	0	0	(116)	0		1,456	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	12/04/2006	03/15/2017	07/15/2013	Maturity	0	8,731	6135 / 5.27	0	0	0	(219)	0		1,475	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	12/04/2006	03/15/2017	02/15/2013	Maturity	0	8,542	6267 / 5.27	0	0	0	(48)	0		1,443	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	06/20/2008	06/10/2015	11/12/2013	Maturity	0	473,801	2.159 / 6.349	0	0	0	(16,787)	0		24,828	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	06/20/2008	06/10/2015	01/10/2013	Maturity	0	428,926	2.198 / 6.349	0	0	0	(445)	0		22,476	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	06/20/2008	06/10/2015	03/14/2013	Maturity	0	437,547	2.1842 / 6.349	0	0	0	(3,488)	0		22,928	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	11/29/2006	03/05/2017	10/05/2013	Maturity	0	0	9121 / 5.66	0	0	0	(803)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	11/29/2006	03/05/2017	05/05/2013	Maturity	0	0	9317 / 5.66	0	0	0	(355)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	02/10/2006	05/05/2016	08/05/2013	Maturity	0	32,413	7903 / 5.62	0	0	0	(928)	0		4,739	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 92633CM - Receive: Floating 3 Month Libor +118.7 BPS Pay: Fixed	90261XGF3 - UBS AG STAMFORD CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	08/05/2010	08/12/2013	08/12/2013	Maturity	0	7,000,000	1.4616 / 2.25	0	0	0	(32,730)	0		31,729	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 90967CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/24/2010	03/26/2013	03/26/2013	Maturity	0	900,000,000	31 / 1.77	0	0	0	(3,110,250)	0		3,104,965	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	02/20/2008	12/05/2017	09/05/2013	Maturity	0	5,645	2.5179 / 6.85	0	0	0	(167)	0		1,013	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	02/20/2008	12/05/2017	01/07/2013	Maturity	0	5,357	2.547 / 6.85	0	0	0	(2)	0		962	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	04/11/2006	08/05/2016	10/07/2013	Maturity	0	12,485	6196 / 5.89	0	0	0	61	0		2,126	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	04/11/2006	08/05/2016	03/05/2013	Maturity	0	12,065	6367 / 5.89	0	0	0	(113)	0		2,054	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	11/06/2006	04/05/2022	01/07/2013	Maturity	0	30,819	525 / 5.53	0	0	0	3	0		6,226	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	12/07/2006	04/05/2019	09/05/2013	Maturity	0	20,497	6799 / 5.46	0	0	0	(661)	0		4,657	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	12/07/2006	04/05/2019	12/05/2013	Maturity	0	20,778	6625 / 5.46	0	0	0	(919)	0		4,721	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	12/07/2006	04/05/2019	08/05/2013	Maturity	0	20,405	6888 / 5.46	0	0	0	(577)	0		4,636	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	11/06/2006	04/05/2022	05/06/2013	Maturity	0	31,391	5117 / 5.53	0	0	0	56	0		6,341	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	11/06/2006	04/05/2022	04/05/2013	Maturity	0	31,247	5137 / 5.53	0	0	0	(409)	0		6,312	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	09/25/2006	01/05/2017	03/05/2013	Maturity	0	25,613	6652 / 5.52	0	0	0	(221)	0		4,116	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	09/25/2006	01/05/2017	10/05/2013	Maturity	0	0	6481 / 5.52	0	0	0	(1,111)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	03/10/2008	07/11/2013	07/11/2013	Maturity	0	112,008,226	2.2374 / 5.6	0	0	0	(313,868)	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	12/07/2006	04/05/2019	01/07/2013	Maturity	0	13,900	7065 / 5.46	0	0	0	2	0		3,160	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVO2CZP30M085	12/07/2006	04/05/2019	07/05/2013	Maturity	0	14,284	6855 / 5.46	0	0	0	(348)	0		3,247	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/05/2013	Maturity	0	14,027	6907 / 5.46	0	0	0	(119)	0		3,189	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	12/31/2013	Maturity	0	188,786	1.9811 / 6.45	0	0	0	(8,302)	0		39,701	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	07/05/2013	Maturity	0	24,256	7115 / 6.19	0	0	0	(678)	0		9,216	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	10/07/2013	Maturity	0	68,563	1.0111 / 5.8	0	0	0	545	0		9,517	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	05/05/2013	Maturity	0	0	1.0307 / 5.8	0	0	0	(1,337)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/05/2013	Maturity	0	0	7325 / 6.19	0	0	0	(16)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	12/05/2013	Maturity	0	24,888	686 / 6.19	0	0	0	(1,263)	0		9,457	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/05/2013	Maturity	0	0	6932 / 5.46	0	0	0	(266)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	10/07/2013	Maturity	0	26,449	6481 / 5.52	0	0	0	136	0		4,250	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 97301CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/05/2012	05/31/2016	06/20/2013	Sale	0	500,000,000	2758 / 1.14	0	0	(5,154,217)	(2,030,914)	0		10,168,999	0	0	(5,154,217)	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	03/05/2013	Maturity	0	12,661	2.1542 / 6.47	0	0	0	(96)	0		2,284	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82953PR - Receive: Floating 3 Month Libor +194.6 BPS Pay: Fixed	48660PA#1 - Kayne Anderson Energy Tot Ret. Series C Senior Unsecured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2008	08/13/2013	08/13/2013	Maturity	0	25,000,000	2.2207 / 6.06	0	0	0	(586,653)	0		582,187	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	06/05/2013	Maturity	0	99,060	5042 / 5.57	0	0	0	(2,143)	0		13,743	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	03/05/2013	Maturity	0	230,735	6467 / 5.57	0	0	0	(2,021)	0		42,098	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	09/05/2013	Maturity	0	8,152	2.1409 / 6.47	0	0	0	(241)	0		1,471	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	12/05/2013	Maturity	0	101,851	4745 / 5.57	0	0	0	(4,787)	0		14,131	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	08/05/2013	Maturity	0	99,981	5008 / 5.57	0	0	0	(3,007)	0		13,871	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	05/05/2013	Maturity	0	0	6492 / 5.57	0	0	0	(4,468)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	09/05/2013	Maturity	0	237,236	6334 / 5.57	0	0	0	(7,905)	0		43,285	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	10/07/2013	Maturity	0	24,633	6996 / 6.19	0	0	0	136	0		9,360	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	04/05/2013	Maturity	0	57,823	4137 / 5.32	0	0	0	(741)	0		7,016	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	03/05/2013	Maturity	0	57,567	4092 / 5.32	0	0	0	(503)	0		6,985	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	06/05/2013	Maturity	0	37,603	1.9352 / 6.25	0	0	0	(698)	0		6,877	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 96248CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2011	06/24/2041	02/21/2013	Sale	0	48,060,000	.31 / 2.958	0	0	478,312	(190,480)	0		1,891,243	0	0	478,312	0	0	PD (Duration)
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	06/05/2013	Maturity	0	16,475,173	1.9232 / 5.25	0	0	0	(18,914)	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 94429PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2013	02/24/2013	Maturity	0	463,000,000	3115 / .945	0	0	0	(435,960)	0		435,081	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92974CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2010	09/03/2013	09/03/2013	Maturity	0	3,750,000	1859 / .915	0	0	0	(17,990)	0		17,471	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 96249CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2011	06/24/2041	02/21/2013	Sale	0	6,740,000	.31 / 2.958	0	0	67,126	(26,713)	0		265,231	0	0	67,126	0	0	PD (Duration)
Interest Rate Swap - 82401PR - Receive: Floating CPILV 0 BPS Pay: Floating 3 Month Libor +85 BPS	Liability Hedge	N/A	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/10/2013	06/10/2013	Maturity	0	8,260,000	2.28 / 1.1243	0	0	0	57,455	0		(73,587)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 80897PR - Receive: Floating CPISP +170 BPS Pay: Floating 1 Month Libor +130 BPS	Liability Hedge	N/A	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/29/2008	03/05/2013	03/05/2013	Maturity	0	90,000,000	3.46 / 1.4992	0	0	0	332,680	0		(331,424)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	03/05/2013	Maturity	0	40,488	3.3462 / 7.89	0	0	0	(330)	0		10,920	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	02/05/2013	Maturity	0	40,219	3.3547 / 7.89	0	0	0	(168)	0		10,848	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	01/07/2013	Maturity	0	39,952	3.362 / 7.89	0	0	0	22	0		10,776	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	11/05/2013	Maturity	0	42,707	3.3213 / 7.89	0	0	0	(1,625)	0		11,519	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84943CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2008	11/10/2013	11/10/2013	Maturity	0	16,000,000	3.5305 / .2389	0	0	0	448,608	0		(442,526)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	02/05/2013	Maturity	0	83,778	5077 / 5.73	0	0	0	(412)	0		12,258	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	05/05/2013	Maturity	0	0	5017 / 5.73	0	0	0	(1,677)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	09/05/2013	Maturity	0	86,618	4859 / 5.73	0	0	0	(3,068)	0		12,673	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80478PR - Receive: Floating 1 Month Libor +208.2 BPS Pay: Fixed	706107926 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2008	06/05/2013	04/09/2013	Sale	0	44,000,000	2.2837 / 5.66	0	0	(220,240)	(8,253)	0		0	0	0	(220,240)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	10/05/2013	Maturity	0	0	4821 / 5.73	0	0	0	(3,796)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	09/05/2013	Maturity	0	42,141	3.3329 / 7.89	0	0	0	(1,286)	0		11,366	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	05/06/2013	Maturity	0	84,983	5017 / 5.73	0	0	0	149	0		12,434	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	12/05/2013	Maturity	0	12,608	606 / 5.89	0	0	0	(614)	0		2,147	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	08/15/2013	Maturity	0	8,769	612 / 5.27	0	0	0	(253)	0		1,482	0	0	0	0	0	SD (Asset Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	02/05/2013	Maturity	0	31,517	8032 / 5.62	0	0	0	(143)	0		4,608	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/10/2015	07/10/2013	Maturity	0	455,313	2.1779 / 6.349	0	0	0	(9,924)	0		23,859	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	01/07/2013	Maturity	0	17,878	945 / 5.66	0	0	0	3	0		2,998	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	06/05/2013	Maturity	0	32,111	7937 / 5.62	0	0	0	(662)	0		4,695	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	11/05/2013	Maturity	0	32,870	7698 / 5.62	0	0	0	(1,338)	0		4,806	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2008	05/07/2013	05/07/2013	Maturity	0	20,000,000	3.9125 / .2731	0	0	0	252,856	0		(252,008)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 84264CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2008	10/08/2013	10/08/2013	Maturity	0	20,000,000	3.6075 / .2429	0	0	0	510,563	0		(505,082)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 83205CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2008	08/01/2013	08/01/2013	Maturity	0	150,000,000	4.315 / .265	0	0	0	3,519,463	0		(3,496,162)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 101652CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2013	08/15/2039	05/17/2013	Sale	0	82,000,000	2.7745 / .2186	0	0	(3,483,600)	0	0		0	0	0	(3,483,600)	0	0	PD (Duration)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	04/01/2013	Maturity	0	180,379	2.044 / 6.45	0	0	0	(1,955)	0		37,933	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	08/05/2013	Maturity	0	5,612	2.5268 / 6.85	0	0	0	(145)	0		1,007	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	09/15/2013	Maturity	0	0	6051 / 5.27	0	0	0	(327)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	12/16/2013	Maturity	0	8,924	5887 / 5.27	0	0	0	53	0		1,508	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	10/05/2013	Maturity	0	0	6196 / 5.89	0	0	0	(560)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	05/06/2013	Maturity	0	12,183	6392 / 5.89	0	0	0	27	0		2,075	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	07/05/2013	Maturity	0	26,088	66 / 5.52	0	0	0	(647)	0		4,192	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	06/05/2013	Maturity	0	20,220	6922 / 5.46	0	0	0	(412)	0		4,594	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	01/05/2013	Maturity	0	0	525 / 5.53	0	0	0	(19)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83382PR - Receive: Floating 3 Month Libor +281.6 BPS Pay: Fixed	80852#AG2 - The Schwan Food Company Series H Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2008	08/11/2018	08/12/2013	Maturity	0	5,465,714	3.0911 / 7.35	0	0	0	(142,627)	0		641,033	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	08/05/2013	Maturity	0	67,905	1.0238 / 5.8	0	0	0	(1,922)	0		9,425	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	08/05/2013	Maturity	0	236,140	6423 / 5.57	0	0	0	(6,901)	0		43,085	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	09/05/2013	Maturity	0	100,445	4919 / 5.57	0	0	0	(3,444)	0		13,936	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	03/05/2013	Maturity	0	97,693	5052 / 5.57	0	0	0	(880)	0		13,554	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	01/05/2013	Maturity	0	0	521 / 5.57	0	0	0	(60)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PR - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	706107480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2013	03/05/2018	01/31/2013	Sale	0	201	2.6996 / 6.44	0	0	(29)	(1)	0		0	0	0	(29)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	06/05/2013	Maturity	0	233,963	6457 / 5.57	0	0	0	(4,920)	0		42,687	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	01/07/2013	Maturity	0	228,608	6625 / 5.57	0	0	0	25	0		41,710	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	11/05/2013	Maturity	0	239,444	6218 / 5.57	0	0	0	(9,947)	0		43,687	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	10/05/2013	Maturity	0	0	6296 / 5.57	0	0	0	(10,104)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 98733CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2012	06/15/2013	06/15/2013	Maturity	0	50,000,000	1992 / .3338	0	0	0	(30,045)	0		27,882	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	05/05/2013	Maturity	0	0	4117 / 5.32	0	0	0	(1,064)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 98893PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	04/01/2013	Sale	0	72,598,113	.2037 / 2.6075	0	0	0	0	0		(200,592)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 92918PR - Receive: Fixed Pay: Floating 1 Month Libor +98 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2010	08/30/2013	08/30/2013	Maturity	0	50,000,000	1.85 / 1.1621	0	0	0	219,411	0		(212,445)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2010	01/01/2017	04/01/2013	Maturity	0	20,960	4.22 / 2.1688	0	0	0	106	0		(1,353)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92544CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2010	07/30/2013	07/30/2013	Maturity	0	4,315,000	.1954 / 1.0725	0	0	0	(21,805)	0		21,413	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69449CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/18/2015	10/10/2013	Sale	0	69,620,000	.1793 / 5.057	0	0	(6,726,307)	(2,668,585)	0		9,303,850	0	0	(6,726,307)	0	0	PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	07/05/2013	Maturity	0	41,582	3.341 / 7.89	0	0	0	(961)	0		11,216	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	06/05/2013	Maturity	0	41,306	3.3452 / 7.89	0	0	0	(798)	0		11,141	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	04/05/2013	Maturity	0	38,123	3.3507 / 7.89	0	0	0	(452)	0		10,283	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	04/05/2013	Maturity	0	84,580	5037 / 5.73	0	0	0	(1,154)	0		12,375	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	09/16/2013	Maturity	0	8,808	6051 / 5.27	0	0	0	39	0		1,488	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93128PR - Receive: Floating 3 Month Libor +379.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2010	03/30/2033	08/19/2013	Sale	0	23,961,219	4.0715 / 7	0	0	626,229	(440,093)	0		2,566,629	0	0	626,229	0	0	PD (Duration)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/10/2015	02/11/2013	Maturity	0	433,215	2.1927 / 6.349	0	0	0	(1,897)	0		22,701	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	02/05/2013	Maturity	0	17,962	9377 / 5.66	0	0	0	(80)	0		3,013	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	07/05/2013	Maturity	0	18,389	924 / 5.66	0	0	0	(444)	0		3,084	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	04/05/2013	Maturity	0	31,813	7992 / 5.62	0	0	0	(400)	0		4,651	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	12/09/2013	Maturity	0	6,728	2.5005 / 6.85	0	0	0	(273)	0		1,208	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	07/01/2013	Maturity	0	183,139	2.0166 / 6.45	0	0	0	1,869	0		38,514	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	05/06/2013	Maturity	0	6,487	2.5337 / 6.85	0	0	0	(96)	0		1,165	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	01/07/2013	Maturity	0	11,947	6525 / 5.89	0	0	0	1	0		2,034	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	05/05/2013	Maturity	0	0	6392 / 5.89	0	0	0	(247)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	02/05/2013	Maturity	0	12,006	6452 / 5.89	0	0	0	(59)	0		2,044	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	05/05/2013	Maturity	0	0	6677 / 5.52	0	0	0	(492)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83063PR - Receive: Floating 3 Month Libor +113.5 BPS Pay: Fixed	859152B*0 - Steris Corp Senior Notes, Series A-1	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	08/14/2013	08/14/2013	Maturity	0	8,000,000	1.4101 / 5.63	0	0	0	(207,815)	0		206,343	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/05/2013	Maturity	0	19,947	6932 / 5.46	0	0	0	(169)	0		4,532	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	10/07/2013	Maturity	0	32,121	4921 / 5.53	0	0	0	126	0		6,489	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	11/05/2013	Maturity	0	14,546	6658 / 5.46	0	0	0	(585)	0		3,307	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	06/30/2013	Maturity	0	0	2.0166 / 6.45	0	0	0	(5,873)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 98493CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2012	06/01/2022	10/11/2013	Sale	0	60,000,000	1.8013 / .2612	0	0	(3,630,558)	719,250	0		(412,314)	0	0	(3,630,559)	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	10/05/2013	Maturity	0	0	6996 / 6.19	0	0	0	(1,160)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	04/05/2013	Maturity	0	66,608	1.0327 / 5.8	0	0	0	(829)	0		9,245	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PR - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	706107480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	03/05/2018	01/05/2013	Maturity	0	0	2.7069 / 6.44	0	0	0	(5)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 85318CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2008	12/02/2013	12/02/2013	Maturity	0	596,000,000	2.785 / .2612	0	0	0	13,705,270	0		(13,459,133)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	08/05/2013	Maturity	0	8,107	2.1498 / 6.47	0	0	0	(210)	0		1,462	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	05/06/2013	Maturity	0	98,602	5077 / 5.57	0	0	0	174	0		13,680	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	06/05/2013	Maturity	0	8,009	2.1532 / 6.47	0	0	0	(149)	0		1,445	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	01/07/2013	Maturity	0	7,754	2.17 / 6.47	0	0	0	3	0		1,399	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	10/05/2013	Maturity	0	0	4881 / 5.57	0	0	0	(4,278)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 97036CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2011	05/31/2016	02/04/2013	Sale	0	122,500,000	.3105 / 1.1438	0	0	(2,170,979)	(98,181)	0		2,506,953	0	0	(2,170,979)	0	0	PD (Duration)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	02/05/2013	Maturity	0	36,632	1.9447 / 6.25	0	0	0	(153)	0		6,699	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	08/05/2013	Maturity	0	38,053	1.9318 / 6.25	0	0	0	(985)	0		6,959	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	05/06/2013	Maturity	0	45,489	1.9387 / 6.25	0	0	0	307	0		8,319	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	10/07/2013	Maturity	0	46,558	1.9191 / 6.25	0	0	0	698	0		8,515	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	02/05/2013	Maturity	0	57,313	4177 / 5.32	0	0	0	(265)	0		6,954	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 101903CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2033	10/11/2013	Sale	0	90,000,000	2.8875 / .2621	0	0	(8,289,679)	927,291	0		0	0	0	(8,289,679)	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2010	01/01/2017	06/01/2013	Maturity	0	21,177	4.22 / 2.1688	0	0	0	178	0		(1,368)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2010	01/01/2017	07/01/2013	Maturity	0	21,285	4.22 / 2.1688	0	0	0	215	0		(1,375)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92881CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2015	07/16/2013	Sale	0	4,150,000	.1944 / 1.4775	0	0	(91,955)	(28,964)	0		122,404	0	0	(91,955)	0	0	PD (Duration)
Interest Rate Swap - 85132CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2008	11/19/2013	11/19/2013	Maturity	0	34,000,000	3.3585 / .2381	0	0	0	923,192	0		(909,773)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	10/05/2013	Maturity	0	0	3.3291 / 7.89	0	0	0	(2,548)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	01/07/2013	Maturity	0	83,379	515 / 5.73	0	0	0	7	0		12,199	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	10/15/2013	Maturity	0	8,846	6033 / 5.27	0	0	0	(324)	0		1,495	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	03/15/2013	Maturity	0	8,579	6222 / 5.27	0	0	0	(82)	0		1,450	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	06/15/2013	Maturity	0	0	6202 / 5.27	0	0	0	(209)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	11/15/2013	Maturity	0	8,885	595 / 5.27	0	0	0	(360)	0		1,501	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	12/05/2013	Maturity	0	18,827	8985 / 5.66	0	0	0	(826)	0		3,158	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	08/05/2013	Maturity	0	18,476	9248 / 5.66	0	0	0	(519)	0		3,099	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	10/07/2013	Maturity	0	32,717	7776 / 5.62	0	0	0	201	0		4,783	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	01/07/2013	Maturity	0	31,370	8105 / 5.62	0	0	0	4	0		4,586	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	01/05/2013	Maturity	0	0	8105 / 5.62	0	0	0	(20)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	11/05/2013	Maturity	0	5,717	2.5063 / 6.85	0	0	0	(211)	0		1,026	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	06/05/2013	Maturity	0	5,540	2.5302 / 6.85	0	0	0	(103)	0		995	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84807CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2008	10/31/2013	10/31/2013	Maturity	0	27,400,000	3.7605 / .2375	0	0	0	790,365	0		(780,985)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	02/05/2013	Maturity	0	19,856	7017 / 5.46	0	0	0	(89)	0		4,511	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	03/05/2013	Maturity	0	31,103	5092 / 5.53	0	0	0	(278)	0		6,283	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	11/05/2013	Maturity	0	32,269	4843 / 5.53	0	0	0	(1,368)	0		6,519	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	02/05/2013	Maturity	0	25,496	6737 / 5.52	0	0	0	(116)	0		4,097	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/05/2013	Maturity	0	0	6736 / 5.46	0	0	0	(602)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83056CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	07/23/2013	07/23/2013	Maturity	0	10,000,000	.2761 / 4.4225	0	0	0	(231,683)	0		230,334	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2008	06/02/2013	06/02/2013	Maturity	0	2,706,000,000	4.2855 / .2747	0	0	0	45,552,421	0		(45,380,745)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	03/05/2013	Maturity	0	66,287	1.0282 / 5.8	0	0	0	(564)	0		9,201	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	05/05/2013	Maturity	0	0	7192 / 6.19	0	0	0	(512)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	05/06/2013	Maturity	0	24,007	7192 / 6.19	0	0	0	60	0		9,122	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	09/05/2013	Maturity	0	24,507	7034 / 6.19	0	0	0	(908)	0		9,312	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	02/05/2013	Maturity	0	23,640	7252 / 6.19	0	0	0	(122)	0		8,982	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/05/2013	Maturity	0	0	709 / 5.46	0	0	0	(12)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	11/05/2013	Maturity	0	20,684	6683 / 5.46	0	0	0	(832)	0		4,699	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84228CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2008	10/06/2013	10/06/2013	Maturity	0	150,000,000	3.9175 / .2429	0	0	0	4,172,013	0		(4,130,492)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	10/07/2013	Maturity	0	9,793	2.1371 / 6.47	0	0	0	163	0		1,767	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	10/05/2013	Maturity	0	0	2.1371 / 6.47	0	0	0	(488)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	11/05/2013	Maturity	0	8,252	2.1293 / 6.47	0	0	0	(305)	0		1,489	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	10/07/2013	Maturity	0	238,337	.6296 / 5.57	0	0	0	1,190	0		43,485	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 103420CM - Receive: Fixed Pay: Floating CMS2Y 0 BPS	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	11/14/2013	11/14/2013	Maturity	0	30,000,000	.0 / .43	0	0	0	(27,570)	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	05/05/2013	Maturity	0	0	1.9387 / 6.25	0	0	0	(979)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	01/07/2013	Maturity	0	57,060	.425 / 5.32	0	0	0	4	0		6,923	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	12/05/2013	Maturity	0	59,905	.3785 / 5.32	0	0	0	(2,731)	0		7,268	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 96244CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2011	04/01/2035	02/21/2013	Sale	0	47,000,000	.308 / 2.8813	0	0	143,961	(180,944)	0		1,954,931	0	0	143,961	0	0	PD (Duration)
Interest Rate Swap - 95374PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2013	06/24/2013	Maturity	0	194,000,000	.6275 / .2726	0	0	0	307,029	0		(297,998)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 94430PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2013	02/24/2013	Maturity	0	716,000,000	.945 / .2881	0	0	0	674,184	0		(672,825)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 100700PR - Receive: Floating 3 Month Libor +284.5 BPS Pay: Floating CPISP 0 BPS	Liability Hedge	N/A	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	06/10/2013	06/10/2013	Maturity	0	8,260,000	3.1254 / 1.47	0	0	0	16,247	0		(2,226)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2010	01/01/2017	08/01/2013	Maturity	0	21,396	4.22 / 2.1688	0	0	0	252	0		(1,382)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2010	01/01/2017	02/01/2013	Maturity	0	20,744	4.22 / 2.1688	0	0	0	35	0		(1,340)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 81634PR - Receive: Floating CPISP +200 BPS Pay: Floating 1 Month Libor +133 BPS	Liability Hedge	N/A	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2008	04/10/2013	04/10/2013	Maturity	0	7,582,000	3.59 / 1.5322	0	0	0	46,752	0		(56,956)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 100693PR - Receive: Floating 1 Month Libor +392.1 BPS Pay: Floating CPISP +200 BPS	Liability Hedge	N/A	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	06/10/2013	06/10/2013	Maturity	0	10,000,000	4.1202 / 3.47	0	0	0	9,756	0		615	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	08/05/2013	Maturity	0	86,207	4948 / 5.73	0	0	0	(2,678)	0		12,613	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	10/07/2013	Maturity	0	87,032	4821 / 5.73	0	0	0	335	0		12,734	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	11/01/2013	Sale	0	8,539,208	2.4543 / 6.79	0	0	(1,185,558)	(6,538)	0		0	0	0	(1,185,558)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247158AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	08/20/2013	Maturity	0	3,245,455	2.0916 / 6.73	0	0	0	(95,092)	0		625,206	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 85131CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2008	11/19/2013	11/19/2013	Maturity	0	46,000,000	3.3585 / .2381	0	0	0	1,249,025	0		(1,230,869)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	12/15/2013	Maturity	0	0	5887 / 5.27	0	0	0	(449)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/10/2015	05/10/2013	Maturity	0	446,342	2.1853 / 6.349	0	0	0	(6,655)	0		23,389	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/10/2015	04/10/2013	Maturity	0	441,922	2.1872 / 6.349	0	0	0	(5,055)	0		23,157	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	09/05/2013	Maturity	0	18,563	9159 / 5.66	0	0	0	(594)	0		3,114	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	09/05/2013	Maturity	0	32,565	7814 / 5.62	0	0	0	(1,063)	0		4,761	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	05/05/2013	Maturity	0	0	7972 / 5.62	0	0	0	(619)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 90961CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2010	03/26/2013	03/26/2013	Maturity	0	900,000,000	31 / 1.7663	0	0	0	(3,102,281)	0		3,097,009	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 101425CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2013	04/02/2038	04/17/2013	Sale	0	56,000,000	308 / 2.905	0	0	(1,851,679)	(69,321)	0		0	0	0	(1,851,679)	0	0	PD (Duration)
Interest Rate Swap - 96377CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2011	09/30/2014	02/04/2013	Sale	0	435,000,000	311 / .7225	0	0	(2,442,576)	(170,272)	0		2,691,148	0	0	(2,442,576)	0	0	PD (Duration)
Interest Rate Swap - 103422CM - Receive: Floating CMS2Y 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	11/14/2013	11/14/2013	Maturity	0	15,000,000	48 / 0	0	0	0	(9,450)	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	07/05/2013	Maturity	0	6,556	2.526 / 6.85	0	0	0	(145)	0		1,177	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	02/05/2013	Maturity	0	5,389	2.5397 / 6.85	0	0	0	(23)	0		967	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	03/05/2013	Maturity	0	8,383	2.5312 / 6.85	0	0	0	(63)	0		1,505	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81928PR - Receive: Floating 3 Month Libor +218.5 BPS Pay: Fixed	10575VAC9 - Brazil Foreign Diversified Pay Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2008	03/20/2015	03/20/2013	Maturity	0	2,660,215	2.494 / 6.218	0	0	0	(21,924)	0		120,602	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81928PR - Receive: Floating 3 Month Libor +218.5 BPS Pay: Fixed	10575VAC9 - Brazil Foreign Diversified Pay Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2008	03/20/2015	09/20/2013	Maturity	0	2,742,681	2.4573 / 6.218	0	0	0	(73,372)	0		124,340	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	06/05/2013	Maturity	0	25,968	6642 / 5.52	0	0	0	(538)	0		4,173	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	01/05/2013	Maturity	0	0	681 / 5.52	0	0	0	(16)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	07/05/2013	Maturity	0	20,312	688 / 5.46	0	0	0	(494)	0		4,615	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/05/2013	Maturity	0	20,037	6977 / 5.46	0	0	0	(249)	0		4,552	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	06/05/2013	Maturity	0	31,535	5082 / 5.53	0	0	0	(676)	0		6,371	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	12/05/2013	Maturity	0	32,417	4785 / 5.53	0	0	0	(1,510)	0		6,549	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69687CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2005	11/16/2015	05/31/2013	Sale	0	48,690,000	.1997 / 5.1585	0	0	(5,559,510)	(1,025,212)	0		6,636,308	0	0	(5,559,510)	0	0	PD (Duration)
Interest Rate Swap - 70825PR - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2006	03/20/2017	03/20/2013	Maturity	0	2,227,500	729 / 5.55	0	0	0	(23,611)	0		226,515	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	08/05/2013	Maturity	0	24,381	7123 / 6.19	0	0	0	(792)	0		9,264	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	01/05/2013	Maturity	0	0	1.044 / 5.8	0	0	0	(42)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	12/05/2013	Maturity	0	69,227	.9975 / 5.8	0	0	0	(3,061)	0		9,609	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 81492PR - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	706107480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	03/05/2018	01/31/2013	Sale	0	6,831,977	2.7069 / 6.44	0	0	(1,002,650)	(24,126)	0		1,075,770	0	0	(1,002,650)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/06/2013	Maturity	0	14,155	6932 / 5.46	0	0	0	34	0		3,218	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84527CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2008	10/20/2013	10/20/2013	Maturity	0	290,000,000	3.9395 / .2421	0	0	0	8,532,702	0		(8,438,344)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	11/05/2013	Maturity	0	101,380	4803 / 5.57	0	0	0	(4,334)	0		14,065	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	01/05/2013	Maturity	0	0	2.17 / 6.47	0	0	0	(6)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/23/2018	06/23/2013	Maturity	0	0	2.1621 / 6.5	0	0	0	(396,929)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 102736CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2013	08/15/2023	08/20/2013	Sale	0	250,000,000	4.295 / .2642	0	0	(1,944,000)	0	0		0	0	0	(1,944,000)	0	0	PD (Duration)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	11/05/2013	Maturity	0	38,714	1.9113 / 6.25	0	0	0	(1,430)	0		7,080	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	04/05/2013	Maturity	0	37,159	1.9407 / 6.25	0	0	0	(418)	0		6,796	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/07/2013	Maturity	0	36,436	1.952 / 6.25	0	0	0	12	0		6,663	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	10/07/2013	Maturity	0	59,378	3921 / 5.32	0	0	0	187	0		7,204	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	11/05/2013	Maturity	0	59,641	3843 / 5.32	0	0	0	(2,473)	0		7,236	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	07/05/2013	Maturity	0	58,595	404 / 5.32	0	0	0	(1,469)	0		7,109	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83944CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2008	09/22/2013	09/22/2013	Maturity	0	53,000,000	3.5825 / .2502	0	0	0	1,269,508	0		(1,257,306)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2010	01/01/2017	08/06/2013	Sale	0	19,966,420	4.22 / 2.1872	0	0	910,708	243,064	0		(1,289,362)	0	0	910,708	0	0	PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	12/05/2013	Maturity	0	42,993	3.3155 / 7.89	0	0	0	(1,799)	0		11,596	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82775PR - Receive: Floating 3 Month Libor +206.1 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2008	07/28/2013	02/21/2013	Sale	0	30,750,000	2.361 / 6.39	0	0	(524,155)	(183,527)	0		705,910	0	0	(524,155)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	05/06/2013	Maturity	0	38,374	3.3487 / 7.89	0	0	0	446	0		10,350	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	05/05/2013	Maturity	0	0	3.3487 / 7.89	0	0	0	(1,043)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	06/05/2013	Maturity	0	12,243	6357 / 5.89	0	0	0	(275)	0		2,085	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/10/2015	10/10/2013	Maturity	0	469,110	2.1669 / 6.349	0	0	0	(15,067)	0		24,582	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	07/05/2013	Maturity	0	32,262	7895 / 5.62	0	0	0	(795)	0		4,717	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/10/2015	08/12/2013	Maturity	0	459,866	2.1778 / 6.349	0	0	0	(11,538)	0		24,097	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/10/2015	09/10/2013	Maturity	0	464,465	2.17 / 6.349	0	0	0	(13,299)	0		24,338	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	06/05/2013	Maturity	0	18,303	9282 / 5.66	0	0	0	(370)	0		3,070	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	10/07/2013	Maturity	0	18,651	9121 / 5.66	0	0	0	134	0		3,128	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	05/06/2013	Maturity	0	18,217	9317 / 5.66	0	0	0	59	0		3,055	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 102715CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2013	08/09/2023	12/23/2013	Sale	0	200,000,000	4.215 / .2389	0	0	(1,463,600)	0	0		0	0	0	(1,463,600)	0	0	PD (Duration)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	06/17/2013	Maturity	0	8,693	6202 / 5.27	0	0	0	25	0		1,469	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	02/05/2013	Maturity	0	13,963	6992 / 5.46	0	0	0	(63)	0		3,174	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	05/06/2013	Maturity	0	25,849	6677 / 5.52	0	0	0	60	0		4,154	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	08/05/2013	Maturity	0	31,827	5048 / 5.53	0	0	0	(949)	0		6,429	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	10/05/2013	Maturity	0	0	4921 / 5.53	0	0	0	(1,352)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	02/05/2013	Maturity	0	30,961	5177 / 5.53	0	0	0	(146)	0		6,255	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	01/07/2013	Maturity	0	25,379	681 / 5.52	0	0	0	3	0		4,078	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	08/05/2013	Maturity	0	26,208	6608 / 5.52	0	0	0	(755)	0		4,211	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 103423CM - Receive: Floating CMS2Y 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	11/14/2013	11/14/2013	Maturity	0	15,000,000	48 / 0	0	0	0	10,500	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 84638CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2013	10/24/2013	Maturity	0	39,600,000	3.5225 / .2384	0	0	0	1,043,090	0		(1,030,042)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	02/05/2013	Maturity	0	65,968	1.0367 / 5.8	0	0	0	(295)	0		9,156	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	09/05/2013	Maturity	0	68,233	1.0149 / 5.8	0	0	0	(2,201)	0		9,471	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	11/05/2013	Maturity	0	24,760	6918 / 6.19	0	0	0	(1,143)	0		9,408	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	10/05/2013	Maturity	0	0	1.0111 / 5.8	0	0	0	(3,027)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	06/05/2013	Maturity	0	14,219	6897 / 5.46	0	0	0	(290)	0		3,233	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 98687CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2012	06/11/2019	02/01/2013	Sale	0	370,000,000	.3095 / 1.4063	0	0	(2,537,666)	(380,072)	0		5,628,692	0	0	(2,537,666)	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	12/05/2013	Maturity	0	9,890	2.1235 / 6.47	0	0	0	(401)	0		1,784	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	01/07/2013	Maturity	0	96,792	.521 / 5.57	0	0	0	8	0		13,429	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	02/05/2013	Maturity	0	97,241	.5137 / 5.57	0	0	0	(463)	0		13,491	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	10/07/2013	Maturity	0	100,912	.4881 / 5.57	0	0	0	393	0		14,000	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	02/05/2013	Maturity	0	229,669	.6552 / 5.57	0	0	0	(1,062)	0		41,904	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	09/05/2013	Maturity	0	59,116	.3959 / 5.32	0	0	0	(1,966)	0		7,172	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/05/2013	Maturity	0	0	1.952 / 6.25	0	0	0	(25)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	10/05/2013	Maturity	0	0	3921 / 5.32	0	0	0	(2,404)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82145PR - Receive: Floating CPISP +200 BPS Pay: Floating 1 Month Libor +100 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2008	06/10/2013	06/10/2013	Maturity	0	10,000,000	3.47 / 1.1929	0	0	0	120,039	0		(130,297)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 93984CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2011	01/20/2021	10/11/2013	Sale	0	61,500,000	3.345 / .2662	0	0	4,501,978	1,488,698	0		(8,810,505)	0	0	4,501,978	0	0	PD (Duration)
Interest Rate Swap - 84635CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2013	10/24/2013	Maturity	0	83,000,000	3.5225 / .2384	0	0	0	2,186,275	0		(2,158,926)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 100694PR - Receive: Floating 1 Month Libor +387.2 BPS Pay: Floating CPISP +195 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	06/10/2013	06/10/2013	Maturity	0	100,000,000	4.0708 / 3.42	0	0	0	97,674	0		6,033	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 95373PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2013	06/24/2013	Maturity	0	307,000,000	.2841 / .6275	0	0	0	(485,865)	0		471,573	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2010	01/01/2017	05/01/2013	Maturity	0	21,067	4.22 / 2.1688	0	0	0	142	0		(1,360)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2010	01/01/2017	03/01/2013	Maturity	0	20,851	4.22 / 2.1688	0	0	0	70	0		(1,347)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	01/05/2013	Maturity	0	0	3.362 / 7.89	0	0	0	(35)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	01/05/2013	Maturity	0	0	.515 / 5.73	0	0	0	(53)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	10/07/2013	Maturity	0	42,423	3.3291 / 7.89	0	0	0	1,099	0		11,442	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	08/05/2013	Maturity	0	41,860	3.3418 / 7.89	0	0	0	(1,123)	0		11,291	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 90465CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2010	01/19/2013	01/19/2013	Sale	0	10,000,000	.3208 / 1.765	0	0	0	(8,425)	0		8,410	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	07/05/2013	Maturity	0	85,797	.494 / 5.73	0	0	0	(2,292)	0		12,553	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	11/05/2013	Maturity	0	87,447	.4743 / 5.73	0	0	0	(3,861)	0		12,795	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83354CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2008	08/08/2013	08/08/2013	Maturity	0	15,000,000	.2751 / 4.31	0	0	0	(363,349)	0		360,773	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69454CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/18/2015	08/19/2013	Sale	0	27,070,000	.1905 / 5.057	0	0	(2,724,242)	(839,788)	0		3,617,570	0	0	(2,724,242)	0	0	PD (Duration)
Interest Rate Swap - 95378CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	02/10/2014	05/31/2013	Sale	0	75,000,000	.2751 / .8438	0	0	(265,195)	(174,605)	0		423,755	0	0	(265,195)	0	0	PD (Duration)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	05/15/2013	Maturity	0	8,655	.6197 / 5.27	0	0	0	(150)	0		1,463	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	01/15/2013	Maturity	0	8,504	.63 / 5.27	0	0	0	(15)	0		1,437	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/10/2015	12/10/2013	Maturity	0	478,539	2.1525 / 6.349	0	0	0	(18,685)	0		25,076	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	12/05/2013	Maturity	0	33,024	.764 / 5.62	0	0	0	(1,478)	0		4,828	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	01/05/2013	Maturity	0	0	.945 / 5.66	0	0	0	(11)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/10/2015	06/11/2013	Maturity	0	450,805	2.1842 / 6.349	0	0	0	(8,259)	0		23,623	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	05/06/2013	Maturity	0	31,962	.7972 / 5.62	0	0	0	89	0		4,673	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	04/05/2013	Maturity	0	5,470	2.5357 / 6.85	0	0	0	(62)	0		982	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	11/05/2013	Maturity	0	12,547	.6118 / 5.89	0	0	0	(556)	0		2,137	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	07/05/2013	Maturity	0	12,303	.6315 / 5.89	0	0	0	(330)	0		2,095	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/05/2013	Maturity	0	0	.6957 / 5.46	0	0	0	(379)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	04/05/2013	Maturity	0	25,731	.6697 / 5.52	0	0	0	(326)	0		4,135	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	11/05/2013	Maturity	0	26,571	.6403 / 5.52	0	0	0	(1,088)	0		4,270	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/05/2013	Maturity	0	0	.7065 / 5.46	0	0	0	(8)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	09/05/2013	Maturity	0	14,414	.6774 / 5.46	0	0	0	(465)	0		3,277	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/07/2013	Maturity	0	14,480	.6736 / 5.46	0	0	0	77	0		3,292	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	06/05/2013	Maturity	0	67,253	1.0272 / 5.8	0	0	0	(1,370)	0		9,335	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	11/05/2013	Maturity	0	68,894	1.0033 / 5.8	0	0	0	(2,771)	0		9,563	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	01/07/2013	Maturity	0	65,651	1.044 / 5.8	0	0	0	11	0		9,112	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	06/05/2013	Maturity	0	24,131	7157 / 6.19	0	0	0	(564)	0		9,169	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PR - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	706107480 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	03/05/2018	01/07/2013	Maturity	0	6,623	2.7069 / 6.44	0	0	0	3	0		1,043	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/05/2013	Maturity	0	0	6761 / 5.46	0	0	0	(856)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 90963CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2010	03/26/2013	03/26/2013	Maturity	0	900,000,000	31 / 1.7675	0	0	0	(3,104,938)	0		3,099,661	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	05/06/2013	Maturity	0	232,882	6492 / 5.57	0	0	0	527	0		42,490	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	02/05/2013	Maturity	0	7,797	2.1627 / 6.47	0	0	0	(33)	0		1,407	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	05/05/2013	Maturity	0	0	2.1567 / 6.47	0	0	0	(213)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	05/06/2013	Maturity	0	9,559	2.1567 / 6.47	0	0	0	72	0		1,724	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/23/2018	06/24/2013	Maturity	0	12,781,250	2.1621 / 6.5	0	0	0	134,329	0		1,475,514	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	04/05/2013	Maturity	0	98,146	5097 / 5.57	0	0	0	(1,297)	0		13,617	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	07/05/2013	Maturity	0	235,049	6415 / 5.57	0	0	0	(5,908)	0		42,885	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	04/05/2013	Maturity	0	231,806	6512 / 5.57	0	0	0	(2,977)	0		42,294	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93654CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2010	12/06/2013	12/06/2013	Maturity	0	110,000,000	.259 / 1.1213	0	0	0	(858,395)	0		814,713	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	09/05/2013	Maturity	0	38,258	1.9229 / 6.25	0	0	0	(1,133)	0		6,997	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	07/05/2013	Maturity	0	45,921	1.931 / 6.25	0	0	0	(1,018)	0		8,398	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	12/05/2013	Maturity	0	47,002	1.9055 / 6.25	0	0	0	(1,907)	0		8,596	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	01/05/2013	Maturity	0	0	425 / 5.32	0	0	0	(34)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	08/05/2013	Maturity	0	58,855	4048 / 5.32	0	0	0	(1,716)	0		7,141	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 100665PR - Receive: Floating 1 Month Libor +401 BPS Pay: Floating CPISP +200 BPS	Liability Hedge	N/A	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	04/10/2013	04/10/2013	Maturity	0	7,582,000	4.2122 / 3.59	0	0	0	9,606	0		(719)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 99515PR - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate,	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	04/01/2013	Sale	0	38,464,800	.5113 / 2.755	0	0	0	0	0		229,849	0	0	0	0	0	SD (Asset Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2010	01/01/2017	01/02/2013	Maturity	0	20,637	4.22 / 2.1688	0	0	0	0	0		(1,333)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 101884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2033	10/11/2013	Sale	0	90,000,000	2.8975 / .2621	0	0	(8,199,818)	937,660	0		0	0	0	(8,199,818)	0	0	PD (Duration)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	03/05/2013	Maturity	0	84,178	4992 / 5.73	0	0	0	(783)	0		12,316	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 83222CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2008	08/01/2013	08/01/2013	Maturity	0	15,000,000	2741 / 4.305	0	0	0	(351,071)	0		348,743	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 83660CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2008	09/15/2013	09/15/2013	Maturity	0	35,000,000	3.7513 / .2544	0	0	0	858,365	0		(850,209)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69683CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2005	11/16/2015	10/10/2013	Sale	0	38,780,000	1823 / 5.1585	0	0	(3,827,724)	(1,517,456)	0		5,285,603	0	0	(3,827,724)	0	0	PD (Duration)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	01/05/2013	Maturity	0	0	6525 / 5.89	0	0	0	(8)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	09/05/2013	Maturity	0	12,424	6234 / 5.89	0	0	0	(442)	0		2,116	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	08/05/2013	Maturity	0	12,364	6323 / 5.89	0	0	0	(386)	0		2,105	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	03/05/2013	Maturity	0	18,047	9292 / 5.66	0	0	0	(152)	0		3,027	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	10/05/2013	Maturity	0	0	7776 / 5.62	0	0	0	(1,399)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	11/05/2013	Maturity	0	18,739	9043 / 5.66	0	0	0	(747)	0		3,143	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	04/05/2013	Maturity	0	18,132	9337 / 5.66	0	0	0	(224)	0		3,041	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	03/05/2013	Maturity	0	31,664	7947 / 5.62	0	0	0	(272)	0		4,629	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84573CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2008	10/21/2013	10/21/2013	Maturity	0	10,000,000	2662 / 3.98	0	0	0	(297,494)	0		294,233	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	09/30/2013	Maturity	0	185,941	2.007 / 6.45	0	0	0	(6,120)	0		39,103	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	10/10/2013	Maturity	0	6,658	2.5141 / 6.85	0	0	0	(220)	0		1,195	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	04/05/2013	Maturity	0	12,124	6412 / 5.89	0	0	0	(166)	0		2,065	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	12/05/2013	Maturity	0	14,612	66 / 5.46	0	0	0	(646)	0		3,322	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	12/05/2013	Maturity	0	26,693	6345 / 5.52	0	0	0	(1,202)	0		4,289	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/05/2013	Maturity	0	14,091	6952 / 5.46	0	0	0	(175)	0		3,203	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/07/2013	Maturity	0	20,591	6761 / 5.46	0	0	0	110	0		4,678	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/07/2013	Maturity	0	19,766	709 / 5.46	0	0	0	2	0		4,491	0	0	0	0	0	SD (Asset Cashflow)

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Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/06/2013	Maturity	0	20,129	6957 / 5.46	0	0	0	49	0		4,573	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	09/05/2013	Maturity	0	31,973	4959 / 5.53	0	0	0	(1,087)	0		6,459	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	07/05/2013	Maturity	0	31,681	504 / 5.53	0	0	0	(812)	0		6,400	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	09/05/2013	Maturity	0	26,328	6519 / 5.52	0	0	0	(865)	0		4,231	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	08/05/2013	Maturity	0	14,349	6863 / 5.46	0	0	0	(406)	0		3,262	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70825PR - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2006	03/20/2017	09/20/2013	Maturity	0	2,227,500	6923 / 5.55	0	0	0	(77,498)	0		226,515	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93616CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2010	12/01/2040	08/20/2013	Sale	0	12,000,000	.2747 / 3.8375	0	0	(81,270)	(273,061)	0		2,622,914	0	0	(81,270)	0	0	PD (Duration)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	05/06/2013	Maturity	0	66,929	1.0307 / 5.8	0	0	0	240	0		9,290	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	04/05/2013	Maturity	0	23,884	7212 / 6.19	0	0	0	(341)	0		9,075	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	07/05/2013	Maturity	0	67,578	1.023 / 5.8	0	0	0	(1,646)	0		9,380	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	03/05/2013	Maturity	0	23,762	7167 / 6.19	0	0	0	(231)	0		9,029	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/07/2013	Maturity	0	23,518	7325 / 6.19	0	0	0	3	0		8,936	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	05/05/2013	Maturity	0	0	5117 / 5.53	0	0	0	(598)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93679QM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2010	12/08/2040	10/10/2013	Sale	0	10,000,000	.2581 / 3.9613	0	0	(590,039)	(289,992)	0		2,437,036	0	0	(590,039)	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	07/05/2013	Maturity	0	9,653	2.149 / 6.47	0	0	0	(214)	0		1,741	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	04/05/2013	Maturity	0	7,911	2.1587 / 6.47	0	0	0	(89)	0		1,427	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	05/05/2013	Maturity	0	0	5077 / 5.57	0	0	0	(1,892)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	07/05/2013	Maturity	0	99,519	.5 / 5.57	0	0	0	(2,574)	0		13,807	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	12/05/2013	Maturity	0	240,555	616 / 5.57	0	0	0	(10,987)	0		43,890	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	01/05/2013	Maturity	0	0	6625 / 5.57	0	0	0	(141)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2008	10/23/2013	10/23/2013	Maturity	0	211,000,000	3.6525 / .2386	0	0	0	5,760,845	0		(5,691,631)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	06/05/2013	Maturity	0	58,336	4082 / 5.32	0	0	0	(1,224)	0		7,078	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	05/06/2013	Maturity	0	58,079	4117 / 5.32	0	0	0	83	0		7,047	0	0	0	0	0	SD (Asset Cashflow)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	03/05/2013	Maturity	0	61,270	1.9362 / 6.25	0	0	0	(462)	0		11,205	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	10/05/2013	Maturity	0	0	1.9191 / 6.25	0	0	0	(2,239)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75860PR - Receive: Floating 3 Month Libor +89.3 BPS Pay: Fixed	PPC1	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	08/01/2018	01/04/2013	Sale	0	3,287,500	1.2053 / 6.12	0	0	(653,190)	(2,693)	0		656,690	0	0	(653,190)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75854PR - Receive: Floating 3 Month Libor +88 BPS Pay: Fixed	PPC1	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	08/01/2018	01/04/2013	Sale	0	3,287,500	1.1928 / 6.12	0	0	(653,113)	(2,700)	0		655,937	0	0	(653,113)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75857PR - Receive: Floating 3 Month Libor +88.8 BPS Pay: Fixed	PPC1	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	08/01/2018	01/04/2013	Sale	0	3,287,500	1.2003 / 6.12	0	0	(740,344)	84,489	0		657,820	0	0	(740,344)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75855PR - Receive: Floating 3 Month Libor +88.3 BPS Pay: Fixed	PPC1	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	08/01/2018	01/04/2013	Sale	0	3,287,500	1.1953 / 6.12	0	0	(653,129)	(2,698)	0		657,444	0	0	(653,129)	0	0	SD (Asset Cashflow)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	(56,923,248)	71,508,116	0	XXX	(9,640,541)	0	0	(56,923,248)	0	0	XXX
Credit Default Swap - 84279OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2008	12/20/2013	12/20/2013	Maturity	0	3,150,000	Credit Event / 3.96	0	0	0	(122,661)	0		112,579	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 86319OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2011	03/20/2014	08/20/2013	Sale	0	1,100,000	Credit Event / 6.91	0	0	(43,636)	(49,618)	0		90,496	0	0	(43,636)	0	0	CR (Credit Risk)
Credit Default Swap - 80809OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2008	03/20/2013	03/20/2013	Maturity	0	65,000	Credit Event / 5.01	11,700	0	0	(715)	0		412	0	(618)	0	0	0	CR (Credit Risk)
Credit Default Swap - 93409OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	12/20/2013	12/20/2013	Maturity	0	5,000,000	Credit Event / 1	152,899	0	0	(49,167)	0		69,558	0	(47,649)	0	0	0	CR (Credit Risk)
Credit Default Swap - 87625OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2009	06/20/2014	02/28/2013	Sale	0	2,500,000	Credit Event / 1	108,457	0	(27,037)	(4,375)	0		58,370	0	(3,760)	(55,614)	0	0	CR (Credit Risk)
Credit Default Swap - 73798OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2006	12/20/2013	12/20/2013	Maturity	0	10,000,000	Credit Event / .29	0	0	0	(28,517)	0		15,305	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 80812OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2008	03/20/2013	03/20/2013	Maturity	0	6,552,000	Credit Event / 5.01	1,179,360	0	0	(72,034)	0		41,501	0	(62,291)	0	0	0	CR (Credit Risk)
Credit Default Swap - 94387OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2011	03/20/2013	03/20/2013	Maturity	0	38,313	Credit Event / 5	6,513	0	0	(420)	0		4,422	0	(763)	0	0	0	CR (Credit Risk)
Credit Default Swap - 80808OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2008	03/20/2013	03/20/2013	Maturity	0	265,000	Credit Event / 5.01	47,700	0	0	(2,913)	0		1,679	0	(2,519)	0	0	0	CR (Credit Risk)
Credit Default Swap - 75265OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	06/20/2017	06/24/2013	Sale	0	10,000,000	Credit Event / .24	0	0	90,559	(11,733)	0		178,660	0	0	90,559	0	0	CR (Credit Risk)
Credit Default Swap - 75269OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	06/20/2017	06/26/2013	Sale	0	4,250,000	Credit Event / .23	0	0	34,546	(4,779)	0		77,801	0	0	34,546	0	0	CR (Credit Risk)
Credit Default Swap - 87633OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2009	06/20/2014	02/28/2013	Sale	0	3,150,000	Credit Event / 1	136,656	0	(34,067)	(5,513)	0		73,547	0	(4,737)	(70,074)	0	0	CR (Credit Risk)
Credit Default Swap - 73799OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2006	12/20/2013	12/20/2013	Maturity	0	2,000,000	Credit Event / .29	0	0	0	(5,703)	0		3,061	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 94386OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2011	03/20/2013	03/20/2013	Maturity	0	465,740	Credit Event / 5	79,176	0	0	(5,110)	0		53,754	0	(9,278)	0	0	0	CR (Credit Risk)
Credit Default Swap - 92021OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	02/28/2013	Sale	0	1,955,000	Credit Event / 5	83,088	0	(196,531)	(17,106)	0		237,442	0	(2,866)	(237,758)	0	0	CR (Credit Risk)
Credit Default Swap - 73831OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	12/20/2013	12/20/2013	Maturity	0	9,500,000	Credit Event / .21	0	0	0	(19,617)	0		19,154	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 92030OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	02/28/2013	Sale	0	1,845,000	Credit Event / 5	78,413	0	(185,473)	(16,144)	0		224,082	0	(2,705)	(224,381)	0	0	CR (Credit Risk)
Credit Default Swap - 86328OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2011	03/20/2014	08/20/2013	Sale	0	900,000	Credit Event / 6.86	0	0	(35,441)	(40,303)	0		73,490	0	0	(35,441)	0	0	CR (Credit Risk)
Credit Default Swap - 92012OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	02/28/2013	Sale	0	920,000	Credit Event / 5	39,100	0	(92,715)	(8,050)	0		111,737	0	(1,349)	(112,116)	0	0	CR (Credit Risk)
Credit Default Swap - 87888OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2009	03/20/2013	03/05/2013	Sale	0	6,000,000	Credit Event / 1	162,325	0	(2,116)	(11,000)	0		19,947	0	(8,012)	(3,585)	0	0	CR (Credit Risk)
Credit Default Swap - 84286OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2008	12/20/2013	12/20/2013	Maturity	0	1,275,000	Credit Event / 3.94	0	0	0	(49,398)	0		45,318	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 80811OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2012	03/20/2013	03/20/2013	Maturity	0	671,000	Credit Event / 5.01	16,305	0	0	(7,377)	0		4,250	0	(6,379)	0	0	0	CR (Credit Risk)
Credit Default Swap - 80807OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2008	03/20/2013	03/20/2013	Maturity	0	270,000	Credit Event / 5.01	48,600	0	0	(2,968)	0		1,710	0	(2,567)	0	0	0	CR (Credit Risk)
Credit Default Swap - 87635OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2009	06/20/2014	02/28/2013	Sale	0	1,000,000	Credit Event / 1	43,383	0	(10,815)	(1,750)	0		23,348	0	(1,504)	(22,246)	0	0	CR (Credit Risk)
Credit Default Swap - 80810OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2008	03/20/2013	03/20/2013	Maturity	0	180,000	Credit Event / 5.01	32,400	0	0	(1,979)	0		1,140	0	(1,711)	0	0	0	CR (Credit Risk)
Credit Default Swap - 84270OM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2008	12/20/2013	12/20/2013	Maturity	0	3,150,000	Credit Event / 3.84	0	0	0	(118,944)	0		108,877	0	0	0	0	0	CR (Credit Risk)

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Credit Default Swap - 91964CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2010	06/20/2015	02/28/2013	Sale	0	3,680,000	Credit Event / 5	193,200	0	(370,859)	(32,200)	0		466,696	0	(6,664)	(466,941)	0	0	CR (Credit Risk)
Credit Default Swap - 94385CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2011	03/20/2013	03/20/2013	Maturity	0	495,947	Credit Event / 5	84,311	0	0	(5,442)	0		(57,241)	0	(9,880)	0	0	0	CR (Credit Risk)
Credit Default Swap - 91932CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	02/28/2013	Sale	0	2,760,000	Credit Event / 5	193,200	0	(278,144)	(24,150)	0		376,097	0	(6,660)	(374,618)	0	0	CR (Credit Risk)
Credit Default Swap - 91854CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	02/28/2013	Sale	0	3,060,000	Credit Event / 5	229,500	0	(308,377)	(26,775)	0		425,255	0	(7,909)	(423,091)	0	0	CR (Credit Risk)
Credit Default Swap - 75270CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	06/20/2017	06/26/2013	Sale	0	750,000	Credit Event / 23	0	0	29	(843)	0		(13,730)	0	0	29	0	0	CR (Credit Risk)
Credit Default Swap - 91797CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	02/28/2013	Sale	0	2,855,000	Credit Event / 5	235,538	0	(287,718)	(24,981)	0		408,286	0	(8,106)	(405,540)	0	0	CR (Credit Risk)
Credit Default Swap - 73832CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	12/20/2013	12/20/2013	Maturity	0	500,000	Credit Event / 21	0	0	0	(1,032)	0		(1,008)	0	0	0	0	0	CR (Credit Risk)
0929999. Subtotal - Swaps - Hedging Other - Credit Default												3,161,823	0	(1,747,794)	(773,317)	0	XXX	2,588,413	0	(197,925)	(2,349,906)	0	0	XXX
Currency Swap - 103196PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2013	09/30/2020	09/26/2013	Sale	0	5,209,730	4.05 / 3.73	0	0	35,454	0	0		0	0	0	35,454	0	0	FX (Foreign Exchange)
Currency Swap - 100752PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	04/26/2013	Sale	0	1,054,835	5.729 / 6.3	0	0	(26,745)	0	0		39,075	(11,335)	0	(26,745)	0	0	FX (Foreign Exchange)
Currency Swap - 72982PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2013	Maturity	0	37,926	6.53 / 7.1675	0	0	(8,276)	(734)	0		1,584	10,086	0	(8,276)	0	0	FX (Foreign Exchange)
Currency Swap - 100758PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	02/26/2013	Sale	0	1,455,490	5.727 / 6.3	0	0	(28,830)	0	0		53,558	(15,641)	0	(28,830)	0	0	FX (Foreign Exchange)
Currency Swap - 73049PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AC9 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2013	09/28/2013	Maturity	0	6,144,867	5.2 / 1.1138	0	0	522,834	188,668	0		(183,800)	(501,657)	0	522,834	0	0	FX (Foreign Exchange)
Currency Swap - 101178PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2013	03/22/2023	03/20/2013	Sale	0	7,676,330	3.59 / 3.1125	0	0	(175,000)	0	0		0	0	0	(175,000)	0	0	FX (Foreign Exchange)
Currency Swap - 101286PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2013	11/29/2023	11/26/2013	Sale	0	3,575,000	3.7 / 3.06	0	0	(180,000)	0	0		0	0	0	(180,000)	0	0	FX (Foreign Exchange)
Currency Swap - 100749PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	04/26/2013	Sale	0	1,793,219	5.729 / 6.3	0	0	(45,466)	0	0		66,428	(19,270)	0	(45,466)	0	0	FX (Foreign Exchange)
Currency Swap - 103197PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2013	09/30/2020	09/26/2013	Sale	0	5,209,730	4.05 / 3.73	0	0	35,454	0	0		0	0	0	35,454	0	0	FX (Foreign Exchange)
Currency Swap - 102309PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	08/05/2020	08/01/2013	Sale	0	5,217,300	3.98 / 3.04	0	0	(73,588)	0	0		0	0	0	(73,588)	0	0	FX (Foreign Exchange)
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/31/2015	12/05/2013	Sale	0	0	2375 / 0	0	0	(107,480)	757	0		0	0	0	(107,480)	0	0	FX (Foreign Exchange)
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/31/2015	12/05/2013	Maturity	0	3,281,250	2375 / 0	(5,449)	0	0	8,562	0		13,992	14,773	5,085	0	0	0	FX (Foreign Exchange)
Currency Swap - 72984PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2013	Maturity	0	97,200	6.53 / 7.1675	0	0	(21,212)	(1,881)	0		4,059	25,850	0	(21,212)	0	0	FX (Foreign Exchange)
Currency Swap - 101972PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2013	07/03/2023	06/12/2013	Sale	0	5,900,000	4.14 / 3.36	0	0	(97,600)	0	0		0	0	0	(97,600)	0	0	FX (Foreign Exchange)
Currency Swap - 103198PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2013	09/30/2020	09/26/2013	Sale	0	14,840,000	4.05 / 3.73	0	0	100,992	0	0		0	0	0	100,992	0	0	FX (Foreign Exchange)
Currency Swap - 102900PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/10/2028	10/08/2013	Sale	0	34,279,686	4.94 / 5.09	0	0	311,711	0	0		0	0	0	311,711	0	0	FX (Foreign Exchange)
Currency Swap - 102528PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/26/2028	07/24/2013	Sale	0	261,249,208	4.73 / 4.12	0	0	(105,872)	0	0		0	0	0	(105,872)	0	0	FX (Foreign Exchange)
Currency Swap - 100751PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	04/26/2013	Sale	0	1,054,835	5.729 / 6.3	0	0	(26,745)	0	0		39,075	(11,335)	0	(26,745)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 101841PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2013	12/30/2025	05/30/2013	Sale	0	1,000,000	3.43 / 3.18	0	0	(27,062)	0	0		0	0	0	(27,062)	0	0	FX (Foreign Exchange)
Currency Swap - 102898PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/10/2025	10/08/2013	Sale	0	6,223,212	4.76 / 4.92	0	0	56,568	0	0		0	0	0	56,568	0	0	FX (Foreign Exchange)
Currency Swap - 102128PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2013	07/24/2023	07/23/2013	Sale	0	20,000,000	4.71 / 4.3	0	0	(213,518)	0	0		0	0	0	(213,518)	0	0	FX (Foreign Exchange)
Currency Swap - 101840PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2013	12/30/2025	05/30/2013	Sale	0	3,000,000	3.43 / 3.18	0	0	(81,185)	0	0		0	0	0	(81,185)	0	0	FX (Foreign Exchange)
Currency Swap - 103796PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2013	11/26/2025	11/22/2013	Sale	0	42,900,000	5.08 / 3.98	0	0	(452,200)	0	0		0	0	0	(452,200)	0	0	FX (Foreign Exchange)
Currency Swap - 102126PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2013	07/24/2023	07/23/2013	Sale	0	65,334,666	4.71 / 4.3	0	0	(697,508)	0	0		0	0	0	(697,508)	0	0	FX (Foreign Exchange)
Currency Swap - 104089PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/28/2020	12/27/2013	Sale	0	7,440,000	6.95 / 5.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 103466PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2013	12/03/2025	11/29/2013	Sale	0	5,202,250	4.97 / 3.93	0	0	(119,064)	0	0		0	0	0	(119,064)	0	0	FX (Foreign Exchange)
Currency Swap - 101227PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2013	03/14/2023	03/11/2013	Sale	0	5,783,000	4.47 / 4	0	0	(99,638)	0	0		0	0	0	(99,638)	0	0	FX (Foreign Exchange)
Currency Swap - 102310PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	08/05/2020	08/01/2013	Sale	0	88,000,000	3.98 / 3.04	0	0	(1,241,212)	0	0		0	0	0	(1,241,212)	0	0	FX (Foreign Exchange)
Currency Swap - 101417PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	04/30/2025	04/29/2013	Sale	0	18,943,750	3.99 / 3.51	0	0	177,000	0	0		0	0	0	177,000	0	0	FX (Foreign Exchange)
Currency Swap - 104090PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/28/2020	12/27/2013	Sale	0	20,084,000	6.95 / 5.9	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 100743PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	06/26/2013	Sale	0	2,142,007	5.731 / 6.3	0	0	(79,249)	0	0		80,060	(23,018)	0	(79,249)	0	0	FX (Foreign Exchange)
Currency Swap - 102899PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/10/2028	10/08/2013	Sale	0	2,847,128	4.94 / 5.09	0	0	25,889	0	0		0	0	0	25,889	0	0	FX (Foreign Exchange)
Currency Swap - 103467PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2013	12/03/2025	11/29/2013	Sale	0	10,000,000	4.97 / 3.93	0	0	(228,871)	0	0		0	0	0	(228,871)	0	0	FX (Foreign Exchange)
Currency Swap - 102528PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/26/2028	07/24/2013	Sale	0	20,282,033	4.73 / 4.12	0	0	(8,219)	0	0		0	0	0	(8,219)	0	0	FX (Foreign Exchange)
Currency Swap - 73071PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2006	03/28/2016	03/28/2013	Maturity	0	228,571	7.4 / 5.77	0	0	(14,572)	675	0		(2,324)	22,239	0	(14,572)	0	0	FX (Foreign Exchange)
Currency Swap - 72983PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2013	Maturity	0	142,223	6.53 / 7.1675	0	0	(31,037)	(2,753)	0		5,939	37,823	0	(31,037)	0	0	FX (Foreign Exchange)
Currency Swap - 79777PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#2 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	01/20/2013	Maturity	0	1,159,664	6.16 / 3.275	0	0	(239,152)	1,040	0		(27,510)	295,532	0	(239,152)	0	0	FX (Foreign Exchange)
Currency Swap - 75063PR - Receive: Fixed USD Pay: Fixed EUR	G26248AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2007	04/04/2017	04/17/2013	Sale	0	8,084,232	5.7 / 4.849	0	0	133,002	21,645	0		(91,914)	39,435	0	133,002	0	0	FX (Foreign Exchange)
Currency Swap - 100760PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	02/26/2013	Sale	0	1,455,490	5.727 / 6.3	0	0	(28,830)	0	0		53,558	(15,641)	0	(28,830)	0	0	FX (Foreign Exchange)
Currency Swap - 72981PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2013	Maturity	0	19,248	6.53 / 7.1675	0	0	(4,200)	(373)	0		804	5,119	0	(4,200)	0	0	FX (Foreign Exchange)
Currency Swap - 102897PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/10/2025	10/08/2013	Sale	0	3,008,815	4.76 / 4.92	0	0	27,350	0	0		0	0	0	27,350	0	0	FX (Foreign Exchange)
Currency Swap - 101225PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2013	03/14/2023	03/11/2013	Sale	0	3,380,000	4.47 / 4	0	0	(58,236)	0	0		0	0	0	(58,236)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 102123PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2013	07/24/2023	07/23/2013	Sale	0	2,062,185	4.71 / 4.3	0	0	(22,016)	0	0		0	0	0	(22,016)	0	0	FX (Foreign Exchange)
Currency Swap - 100757PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	02/26/2013	Sale	0	2,474,333	5.727 / 6.3	0	0	(49,011)	0	0		91,049	(26,590)	0	(49,011)	0	0	FX (Foreign Exchange)
Currency Swap - 73050PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AC9 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2013	09/28/2013	Maturity	0	3,372,200	5.2 / 1.1138	0	0	286,923	103,538	0		(100,866)	(275,301)	0	286,923	0	0	FX (Foreign Exchange)
Currency Swap - 102099PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2013	07/03/2023	06/28/2013	Sale	0	33,378,750	5.91 / 5.53	0	0	(20,000)	0	0		0	0	0	(20,000)	0	0	FX (Foreign Exchange)
Currency Swap - 102528PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/26/2028	07/24/2013	Sale	0	8,074,125	4.73 / 4.12	0	0	(3,272)	0	0		0	0	0	(3,272)	0	0	FX (Foreign Exchange)
Currency Swap - 74209PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	12/28/2013	Maturity	0	421,678	7.12 / 6.23	0	0	(19,970)	3,731	0		(4,454)	930	0	(19,970)	0	0	FX (Foreign Exchange)
Currency Swap - 102620PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	09/26/2028	09/24/2013	Sale	0	2,000,000	4.15 / 2.875	0	0	39,651	0	0		0	0	0	39,651	0	0	FX (Foreign Exchange)
Currency Swap - 102127PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2013	07/24/2023	07/23/2013	Sale	0	3,028,542	4.71 / 4.3	0	0	(32,332)	0	0		0	0	0	(32,332)	0	0	FX (Foreign Exchange)
Currency Swap - 101969PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2013	07/05/2022	07/02/2013	Sale	0	20,563,862	4.05 / 4.58	0	0	(169,200)	0	0		0	0	0	(169,200)	0	0	FX (Foreign Exchange)
Currency Swap - 101226PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2013	03/14/2023	03/11/2013	Sale	0	4,071,000	4.47 / 4	0	0	(70,141)	0	0		0	0	0	(70,141)	0	0	FX (Foreign Exchange)
Currency Swap - 75065PR - Receive: Fixed USD Pay: Fixed EUR	G26248AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2007	04/04/2017	04/17/2013	Sale	0	4,499,856	5.7 / 4.849	0	0	74,032	12,048	0		(51,161)	21,951	0	74,032	0	0	FX (Foreign Exchange)
Currency Swap - 100745PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	05/30/2013	Sale	0	3,953,599	5.73 / 6.3	0	0	(161,887)	0	0		147,213	(42,486)	0	(161,887)	0	0	FX (Foreign Exchange)
Currency Swap - 74207PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	12/30/2013	Maturity	0	396,853	7.12 / 6.23	0	0	(18,794)	3,512	0		(4,192)	875	0	(18,794)	0	0	FX (Foreign Exchange)
Currency Swap - 102528PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/26/2028	07/24/2013	Sale	0	8,727,634	4.73 / 4.12	0	0	(3,537)	0	0		0	0	0	(3,537)	0	0	FX (Foreign Exchange)
Currency Swap - 103310PR - Receive: Fixed USD Pay: Fixed SGD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2013	12/04/2020	12/02/2013	Sale	0	7,995,000	3.87 / 3.29	0	0	55,733	0	0		0	0	0	55,733	0	0	FX (Foreign Exchange)
Currency Swap - 103663PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	10/28/2013	Sale	0	5,370,000	4.6475 / 3.88	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/31/2015	02/21/2013	Sale	0	446,250	3005 / 0	(741)	0	315	162	0		1,903	2,009	37	970	0	0	FX (Foreign Exchange)
Currency Swap - 73072PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2006	03/28/2016	03/28/2013	Maturity	0	4,577,429	7.4 / 5.77	0	0	(291,828)	13,516	0		(46,540)	445,361	0	(291,828)	0	0	FX (Foreign Exchange)
Currency Swap - 102621PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	09/26/2028	09/24/2013	Sale	0	49,620,000	4.15 / 2.875	0	0	983,741	0	0		0	0	0	983,741	0	0	FX (Foreign Exchange)
Currency Swap - 100759PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	02/26/2013	Sale	0	1,455,490	5.727 / 6.3	0	0	(28,830)	0	0		53,558	(15,641)	0	(28,830)	0	0	FX (Foreign Exchange)
Currency Swap - 73048PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AC9 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2013	09/28/2013	Maturity	0	15,710,533	5.2 / 1.1138	0	0	1,336,727	482,365	0		(469,919)	(1,282,583)	0	1,336,727	0	0	FX (Foreign Exchange)
Currency Swap - 100747PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	05/30/2013	Sale	0	2,325,647	5.73 / 6.3	0	0	(95,228)	0	0		86,596	(24,992)	0	(95,228)	0	0	FX (Foreign Exchange)
Currency Swap - 101224PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2013	03/14/2023	03/11/2013	Sale	0	5,202,000	4.47 / 4	0	0	(89,628)	0	0		0	0	0	(89,628)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 102125PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2013	07/24/2023	07/23/2013	Sale	0	4,967,817	4.71 / 4.3	0	0	(53,036)	0	0		0	0	0	(53,036)	0	0	FX (Foreign Exchange)
Currency Swap - 73051PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AC9 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2013	09/28/2013	Maturity	0	5,995,000	5.2 / 1.1138	0	0	510,083	184,066	0		(179,317)	(489,422)	0	510,083	0	0	FX (Foreign Exchange)
Currency Swap - 100748PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	05/30/2013	Sale	0	2,325,647	5.73 / 6.3	0	0	(95,228)	0	0		86,596	(24,992)	0	(95,228)	0	0	FX (Foreign Exchange)
Currency Swap - 75064PR - Receive: Fixed USD Pay: Fixed EUR	G26248AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2007	04/04/2017	04/17/2013	Sale	0	9,048,168	5.7 / 4.849	0	0	148,861	24,225	0		(102,874)	44,137	0	148,861	0	0	FX (Foreign Exchange)
Currency Swap - 100742PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	06/26/2013	Sale	0	2,142,007	5.731 / 6.3	0	0	(79,249)	0	0		80,060	(23,018)	0	(79,249)	0	0	FX (Foreign Exchange)
Currency Swap - 100776PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	01/31/2013	Sale	0	796,973	5.725 / 6.3	0	0	0	0	0		29,346	(8,564)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 101228PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2013	03/14/2023	03/11/2013	Sale	0	49,944,000	4.47 / 4	0	0	(860,509)	0	0		0	0	0	(860,509)	0	0	FX (Foreign Exchange)
Currency Swap - 103194PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2013	10/17/2023	10/15/2013	Sale	0	10,699,000	4.64 / 3.64	0	0	106,642	0	0		0	0	0	106,642	0	0	FX (Foreign Exchange)
Currency Swap - 72985PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2013	Maturity	0	37,926	6.53 / 7.1675	0	0	(8,276)	(734)	0		1,584	10,086	0	(8,276)	0	0	FX (Foreign Exchange)
Currency Swap - 75061PR - Receive: Fixed USD Pay: Fixed EUR	G26248AD5 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2007	04/04/2014	04/17/2013	Sale	0	7,804,800	5.58 / 4.735	0	0	39,174	20,730	0		(40,164)	38,072	0	39,174	0	0	FX (Foreign Exchange)
Currency Swap - 79779PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	01/20/2013	Maturity	0	112,045	6.16 / 3.275	0	0	(23,107)	101	0		(2,658)	28,554	0	(23,107)	0	0	FX (Foreign Exchange)
Currency Swap - 79780PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	01/20/2013	Maturity	0	347,339	6.16 / 3.275	0	0	(71,630)	312	0		(8,240)	88,517	0	(71,630)	0	0	FX (Foreign Exchange)
Currency Swap - 79778PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	01/20/2013	Maturity	0	1,238,095	6.16 / 3.275	0	0	(255,327)	1,110	0		(29,371)	315,520	0	(255,327)	0	0	FX (Foreign Exchange)
Currency Swap - 73052PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AC9 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2013	09/28/2013	Maturity	0	46,536,334	5.2 / 1.1138	0	0	3,959,532	1,428,818	0		(1,391,951)	(3,799,153)	0	3,959,532	0	0	FX (Foreign Exchange)
Currency Swap - 103468PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2013	12/03/2025	11/29/2013	Sale	0	5,202,250	4.97 / 3.93	0	0	(119,064)	0	0		0	0	0	(119,064)	0	0	FX (Foreign Exchange)
Currency Swap - 100750PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	04/26/2013	Sale	0	1,054,835	5.729 / 6.3	0	0	(26,745)	0	0		39,075	(11,335)	0	(26,745)	0	0	FX (Foreign Exchange)
Currency Swap - 74957PR - Receive: Fixed CHF Pay: Floating 3 Month Libor +15.5 BPS USD	U7401L\A7 - PRICOA Global Funding I Global Fanip	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2007	07/30/2013	07/30/2013	Maturity	0	163,800,164	2.885 / .42	270,270	0	51,114,945	2,987,324	0		(4,055,100)	(54,681,282)	6,821	51,114,945	0	0	FX (Foreign Exchange)
Currency Swap - 103708PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2013	11/14/2033	11/07/2013	Sale	0	20,693,560	4.68 / 4.22	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 103664PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	10/28/2013	Sale	0	10,750,000	4.6475 / 3.88	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 73069PR - Receive: Fixed USD Pay: Fixed EUR	955306A#2 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2013	02/27/2013	Maturity	0	4,350,000	5.6 / 4.215	0	0	(297,445)	7,975	0		(5,218)	324,034	0	(297,445)	0	0	FX (Foreign Exchange)
Currency Swap - 102896PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/10/2025	10/08/2013	Sale	0	5,014,692	4.76 / 4.92	0	0	45,583	0	0		0	0	0	45,583	0	0	FX (Foreign Exchange)
Currency Swap - 103759PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2013	12/18/2025	12/17/2013	Sale	0	24,112,800	4.82 / 7.19	0	0	(306,000)	0	0		0	0	0	(306,000)	0	0	FX (Foreign Exchange)
Currency Swap - 100744PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	06/26/2013	Sale	0	2,142,007	5.731 / 6.3	0	0	(79,249)	0	0		80,060	(23,018)	0	(79,249)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap - 100746PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	05/30/2013	Sale	0	2,325,647	5.73 / 6.3	0	0	(95,228)	0	0		86,596	(24,992)	0	(95,228)	0	0	FX (Foreign Exchange)
Currency Swap - 103543PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2013	12/03/2021	11/29/2013	Sale	0	13,420,990	4.36 / 3.46	0	0	(193,859)	0	0		0	0	0	(193,859)	0	0	FX (Foreign Exchange)
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/31/2015	08/28/2013	Sale	0	3,281,250	.266 / 0	(5,449)	0	(12,788)	6,253	0		13,992	14,773	1,187	(8,890)	0	0	FX (Foreign Exchange)
Currency Swap - 75062PR - Receive: Fixed USD Pay: Fixed EUR	G26248AD5 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2007	04/04/2014	04/17/2013	Sale	0	34,704,000	5.58 / 4.735	0	0	174,187	92,177	0		(178,590)	169,288	0	174,187	0	0	FX (Foreign Exchange)
Currency Swap - 101973PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2013	07/03/2023	06/27/2013	Sale	0	5,900,000	4.145 / 3.36	0	0	(178,000)	0	0		0	0	0	(178,000)	0	0	FX (Foreign Exchange)
Currency Swap - 100779PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	01/31/2013	Sale	0	468,808	5.725 / 6.3	0	0	0	0	0		17,262	(5,038)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 100778PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	01/31/2013	Sale	0	468,808	5.725 / 6.3	0	0	0	0	0		17,262	(5,038)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 73070PR - Receive: Fixed USD Pay: Fixed EUR	955306A#2 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2013	02/27/2013	Maturity	0	6,700,000	5.6 / 4.215	0	0	(458,134)	12,284	0		(8,037)	499,087	0	(458,134)	0	0	FX (Foreign Exchange)
Currency Swap - 100741PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	06/26/2013	Sale	0	3,641,411	5.731 / 6.3	0	0	(134,722)	0	0		136,102	(39,131)	0	(134,722)	0	0	FX (Foreign Exchange)
Currency Swap - 101842PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2013	12/30/2025	05/30/2013	Sale	0	45,405,840	3.43 / 3.18	0	0	(1,228,754)	0	0		0	0	0	(1,228,754)	0	0	FX (Foreign Exchange)
Currency Swap - 103487PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2013	11/22/2038	11/19/2013	Sale	0	44,880,000	5.09 / 4.48	0	0	231,000	0	0		0	0	0	231,000	0	0	FX (Foreign Exchange)
Currency Swap - 103195PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2013	10/17/2023	10/15/2013	Sale	0	24,089,000	4.64 / 3.64	0	0	240,108	0	0		0	0	0	240,108	0	0	FX (Foreign Exchange)
Currency Swap - 72986PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2013	Maturity	0	21,035	6.53 / 7.1675	0	0	(4,590)	(407)	0		878	5,594	0	(4,590)	0	0	FX (Foreign Exchange)
Currency Swap - 102619PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	09/26/2028	09/24/2013	Sale	0	1,530,000	4.15 / 2.875	0	0	30,333	0	0		0	0	0	30,333	0	0	FX (Foreign Exchange)
Currency Swap - 100777PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	01/31/2013	Sale	0	468,808	5.725 / 6.3	0	0	0	0	0		17,262	(5,038)	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 103311PR - Receive: Fixed USD Pay: Fixed SGD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2013	12/04/2020	12/02/2013	Sale	0	34,965,000	3.87 / 3.29	0	0	243,739	0	0		0	0	0	243,739	0	0	FX (Foreign Exchange)
Currency Swap - 102124PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2013	07/24/2023	07/23/2013	Sale	0	3,028,542	4.71 / 4.3	0	0	(32,332)	0	0		0	0	0	(32,332)	0	0	FX (Foreign Exchange)
Currency Swap - 74208PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	12/28/2013	Maturity	0	90,559	7.12 / 6.23	0	0	(4,289)	801	0		(957)	200	0	(4,289)	0	0	FX (Foreign Exchange)
Currency Swap - 103662PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	10/28/2013	Sale	0	8,060,000	4.6475 / 3.88	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Currency Swap - 103544PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2013	12/03/2021	11/29/2013	Sale	0	1,463,590	4.36 / 3.46	0	0	(21,141)	0	0		0	0	0	(21,141)	0	0	FX (Foreign Exchange)
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												258,631	0	50,812,622	5,599,512	0	XXX	(5,640,628)	(58,945,670)	13,130	50,817,174	0	0	XXX
Total Return Swap - 98815CM - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2012	06/28/2013	03/28/2013	Sale	0	0	.5 / Total Return	0	0	(1,849,558)	0	0		0	0	0	(1,849,558)	0	0	EL (Equity Risk Liability)
Total Return Swap - 98815CM - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	06/28/2013	06/28/2013	Maturity	0	1,849,558	.4736 / Total Return	0	0	0	2,239	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 99729CM - Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/25/2013	03/26/2013	Sale	0	0	.335 / Total Return	0	0	(5,999,412)	0	0		0	0	0	(5,999,412)	0	0	EL (Equity Risk Liability)
Total Return Swap - 98483CM - Receive: Floating 3 Month Libor -9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2012	06/03/2013	03/05/2013	Sale	0	0	.2205 / Total Return	0	0	(2,042,168)	0	0		0	0	0	(2,042,168)	0	0	EL (Equity Risk Liability)

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Total Return Swap ~ 102409CM ~ Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/19/2014	12/19/2013	Sale	0	0	.767 / Total Return	0	0	(1,241,469)	0	0		0	0	0	(1,241,469)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99729CM ~ Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	09/25/2013	09/25/2013	Maturity	0	5,999,412	.3018 / Total Return	0	0	0	9,323	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99729CM ~ Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/25/2013	09/25/2013	Maturity	0	69,284,804	.3018 / Total Return	0	0	0	161,178	0		(106,471)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 98483CM ~ Receive: Floating 3 Month Libor -9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2013	06/03/2013	06/03/2013	Sale	0	2,042,168	.1971 / Total Return	0	0	(191,424)	991	0		0	0	0	(191,424)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 102409CM ~ Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/19/2014	09/19/2013	Sale	0	0	.7883 / Total Return	0	0	(4,889,102)	0	0		0	0	0	(4,889,102)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 103029CM ~ Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2013	09/24/2014	12/19/2013	Sale	0	0	.5225 / Total Return	0	0	(3,527,804)	0	0		0	0	0	(3,527,804)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99080CM ~ Receive: Floating 3 Month Libor -102 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2012	07/24/2013	04/24/2013	Sale	0	0	0 / Total Return	0	0	(587,885)	0	0		0	0	0	(587,885)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99080CM ~ Receive: Floating 3 Month Libor -102 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2013	07/24/2013	07/24/2013	Maturity	0	3,198,229	0 / Total Return	0	0	0	(10,445)	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99729CM ~ Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/25/2013	06/26/2013	Sale	0	0	.3096 / Total Return	0	0	(2,684,818)	0	0		0	0	0	(2,684,818)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 98483CM ~ Receive: Floating 3 Month Libor -9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2012	06/03/2013	06/03/2013	Sale	0	26,883,467	.1971 / Total Return	0	0	(2,519,933)	23,254	0		276,718	0	0	(2,519,933)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99729CM ~ Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	09/25/2013	09/25/2013	Maturity	0	2,684,818	.3018 / Total Return	0	0	0	2,048	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 98731CM ~ Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2012	06/19/2013	06/19/2013	Sale	0	0	.5001 / Total Return	0	0	(670,674)	0	0		0	0	0	(670,674)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99080CM ~ Receive: Floating 3 Month Libor -102 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2012	07/24/2013	07/24/2013	Maturity	0	32,056,290	0 / Total Return	0	0	0	(163,010)	0		1,344,616	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 98731CM ~ Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2013	06/19/2013	06/19/2013	Maturity	0	4,594,786	.5001 / Total Return	0	0	0	5,872	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99729CM ~ Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/25/2013	09/25/2013	Sale	0	0	.3018 / Total Return	0	0	(6,884,461)	0	0		0	0	0	(6,884,461)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99080CM ~ Receive: Floating 3 Month Libor -102 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2013	07/24/2013	07/24/2013	Maturity	0	640,354	0 / Total Return	0	0	0	0	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 98731CM ~ Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2012	06/19/2013	03/19/2013	Sale	0	0	.529 / Total Return	0	0	(4,594,786)	0	0		0	0	0	(4,594,786)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99080CM ~ Receive: Floating 3 Month Libor -102 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2012	07/24/2013	07/24/2013	Sale	0	0	0 / Total Return	0	0	(5,638,288)	0	0		0	0	0	(5,638,288)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 99080CM ~ Receive: Floating 3 Month Libor -102 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2012	07/24/2013	01/25/2013	Sale	0	0	0 / Total Return	0	0	(3,198,229)	0	0		0	0	0	(3,198,229)	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 98815CM ~ Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2012	06/28/2013	06/28/2013	Sale	0	0	.4736 / Total Return	0	0	1,034,315	0	0		0	0	0	1,034,315	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 98815CM ~ Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2012	06/28/2013	06/28/2013	Maturity	0	35,822,405	.4736 / Total Return	0	0	0	84,738	0		(51,344)	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap ~ 98731CM ~ Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2012	06/19/2013	06/19/2013	Maturity	0	59,359,000	.5001 / Total Return	0	0	0	143,026	0		712,718	0	0	0	0	0	EL (Equity Risk Liability)
0949999. Subtotal - Swaps - Hedging Other - Total Return												0	0	(45,485,698)	259,214	0	XXX	2,176,237	0	0	(45,485,698)	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												3,420,454	0	(53,344,119)	76,593,525	0	XXX	(10,516,519)	(58,945,670)	(184,795)	(53,941,679)	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	(77,890,437)	69,019,676	0	XXX	(9,640,541)	0	0	(77,890,437)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1169999. Total Swaps - Credit Default												3,161,823	0	(1,747,794)	(773,317)	0	XXX	2,588,413	0	(197,925)	(2,349,906)	0	0	XXX
1179999. Total Swaps - Foreign Exchange												258,631	0	30,294,327	5,117,051	0	XXX	(5,640,628)	(39,418,114)	13,130	30,298,880	0	0	XXX
1189999. Total Swaps - Total Return												0	0	(45,485,698)	259,214	0	XXX	2,176,237	0	0	(45,485,698)	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												3,420,454	0	(94,829,602)	73,622,624	0	XXX	(10,516,519)	(39,418,114)	(184,795)	(95,427,161)	0	0	XXX
Canadian CTA Liquidation	Net Investment in Foreign Operations	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2011	09/18/2013	09/18/2013	Sale	0	0	0	0	0	0	0	0		4,008,164	0	0	(4,008,164)	0	0	FX (Foreign Exchange)
1219999. Subtotal - Forwards - Hedging Effective												0	0	0	0	0	XXX	4,008,164	0	0	(4,008,164)	0	0	XXX
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	07/31/2013	07/31/2013	Sale	0	365,414	1.3043	0	0	(6,612)	0	0		0	0	0	(6,612)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	12/16/2013	12/16/2013	Sale	0	1,100,277	1.60589	0	0	(16,382)	0	0		0	0	0	(16,382)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	12/16/2013	12/16/2013	Sale	0	1,334,718	1.34555	0	0	(29,610)	0	0		0	0	0	(29,610)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	12/16/2013	12/16/2013	Sale	0	1,331,962	1.3755	0	0	(97)	0	0		0	0	0	(97)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	03/15/2013	03/15/2013	Sale	0	1,144,413	1.61259	0	0	70,605	0	0		8,828	0	0	70,605	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	2,487,830	128818	0	0	(2,085)	0	0		0	0	0	(2,085)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	4,912,016	1.3595	0	0	7,588	0	0		0	0	0	7,588	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	5,409,626	1.29615	0	0	(15,651)	0	0		0	0	0	(15,651)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2012	04/30/2013	04/30/2013	Sale	0	5,065,534	129082	0	0	8,877	0	0		(5,064)	0	0	8,877	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	18,473	1.566	0	0	(51)	0	0		0	0	0	(51)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/15/2013	04/15/2013	Sale	0	3,281,398	988533	0	0	(31,166)	0	0		0	0	0	(31,166)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	5,060,504	128954	0	0	(196)	0	0		0	0	0	(196)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	06/28/2013	06/28/2013	Sale	0	1,693,916	128899	0	0	349	0	0		0	0	0	349	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	01/15/2013	01/15/2013	Sale	0	1,747,094	1.013644	0	0	(5,044)	0	0		(16,517)	0	0	(5,044)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	936,336	128964	0	0	(121)	0	0		0	0	0	(121)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2013	01/28/2013	01/28/2013	Sale	0	763,373	1.3367	0	0	5,368	0	0		0	0	0	5,368	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	06/28/2013	06/28/2013	Sale	0	935,865	128899	0	0	193	0	0		0	0	0	193	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	100,000	1.31896	0	0	(2,370)	0	0		0	0	0	(2,370)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	657,056	1.5334	0	0	(35,694)	0	0		0	0	0	(35,694)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/06/2013	10/25/2013	10/25/2013	Sale	0	197,490	1.3166	0	0	(9,420)	0	0		0	0	0	(9,420)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	07/25/2013	07/25/2013	Sale	0	672,553	1.29097	0	0	(16,999)	0	0		0	0	0	(16,999)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	114,790	010068	0	0	338	0	0		0	0	0	338	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	657,485	1.5344	0	0	(1,328)	0	0		0	0	0	(1,328)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	125,900	1.52478	0	0	538	0	0		0	0	0	538	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	194,674	1.334	0	0	248	0	0		0	0	0	248	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/17/2013	06/17/2013	Sale	0	4,416,041	1.57	0	0	3,657	0	0		0	0	0	3,657	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	5,890,236	1.56525	0	0	19,004	0	0		0	0	0	19,004	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	06/17/2013	06/17/2013	Sale	0	5,570,052	1.29711	0	0	(161,848)	0	0		0	0	0	(161,848)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/04/2013	06/04/2013	Sale	0	156,374	965251	0	0	(227)	0	0		0	0	0	(227)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2012	12/31/2013	12/31/2013	Sale	0	507,236	1.2692	0	0	43,442	0	0		(21,600)	0	0	43,442	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2011	09/30/2013	09/30/2013	Sale	0	499,880	1.3617	0	0	(2,937)	0	0		14,536	0	0	(2,937)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2011	03/28/2013	03/28/2013	Sale	0	519,410	1.4149	0	0	(48,017)	0	0		35,032	0	0	(48,017)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2010	03/28/2013	03/28/2013	Sale	0	510,614	1.3591	0	0	(28,178)	0	0		14,904	0	0	(28,178)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2011	03/28/2013	03/28/2013	Sale	0	529,946	1.4436	0	0	(58,552)	0	0		45,560	0	0	(58,552)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	03/28/2013	03/28/2013	Sale	0	475,485	1.2956	0	0	(4,221)	0	0		(8,728)	0	0	(4,221)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2011	06/28/2013	06/28/2013	Sale	0	507,267	1.3822	0	0	(30,204)	0	0		22,572	0	0	(30,204)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2011	12/31/2013	12/31/2013	Sale	0	506,644	1.3805	0	0	(954)	0	0		20,878	0	0	(954)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2011	09/30/2013	09/30/2013	Sale	0	517,317	1.4092	0	0	(20,374)	0	0		31,932	0	0	(20,374)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	03/15/2013	03/15/2013	Sale	0	1,344,145	1.30821	0	0	1,654	0	0		11,329	0	0	1,654	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/31/2013	07/31/2013	Sale	0	2,489,626	128911	0	0	(610)	0	0		0	0	0	(610)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/28/2013	06/28/2013	Sale	0	5,434,709	1.3042	0	0	(17,918)	0	0		0	0	0	(17,918)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	1,264,021	128961	0	0	(147)	0	0		0	0	0	(147)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2013	12/04/2013	12/04/2013	Sale	0	38,889	937383	0	0	84	0	0		0	0	0	84	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/15/2013	02/15/2013	Sale	0	1,711,767	993147	0	0	1,702	0	0		0	0	0	1,702	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	04/15/2013	04/15/2013	Sale	0	1,571,803	977087	0	0	(3,309)	0	0		0	0	0	(3,309)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	12/31/2013	12/31/2013	Sale	0	1,694,571	128949	0	0	262	0	0		0	0	0	262	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	522,782	1.3802	0	0	(7,841)	0	0		0	0	0	(7,841)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	880,578	1.083424	0	0	953	0	0		0	0	0	953	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	405,400	1.28869	0	0	10,982	0	0		0	0	0	10,982	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/19/2013	02/19/2013	Sale	0	117,200	8065	0	0	163	0	0		0	0	0	163	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	11/15/2013	11/15/2013	Sale	0	5,562,660	1.3663	0	0	76,541	0	0		0	0	0	76,541	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/22/2013	04/22/2013	Sale	0	16,352,141	988269	0	0	239,335	0	0		0	0	0	239,335	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/15/2013	03/15/2013	Sale	0	4,344,267	1.493	0	0	58,486	0	0		0	0	0	58,486	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	09/30/2013	09/30/2013	Sale	0	517,467	1.2948	0	0	23,539	0	0		(10,848)	0	0	23,539	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	06/28/2013	06/28/2013	Sale	0	828,577	1.3196	0	0	(12,370)	0	0		(629)	0	0	(12,370)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2012	12/31/2013	12/31/2013	Sale	0	750,047	1.33318	0	0	25,159	0	0		5,470	0	0	25,159	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/15/2013	11/15/2013	Sale	0	1,325,537	1.3455	0	0	1,970	0	0		0	0	0	1,970	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2013	10/22/2013	10/22/2013	Sale	0	3,789,547	957974	0	0	56,631	0	0		0	0	0	56,631	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	09/16/2013	09/16/2013	Sale	0	622,899	1.3328	0	0	(1,122)	0	0		0	0	0	(1,122)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/31/2013	05/31/2013	Sale	0	701,384	128805	0	0	(81)	0	0		0	0	0	(81)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2013	09/30/2013	09/30/2013	Sale	0	1,042,587	1.5139	0	0	(72,655)	0	0		0	0	0	(72,655)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2013	12/23/2013	12/23/2013	Sale	0	58,879	1.3653	0	0	(233)	0	0		0	0	0	(233)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/23/2013	07/23/2013	Sale	0	1,696,879	97517	0	0	87,474	0	0		0	0	0	87,474	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	335,589	110184	0	0	(7,779)	0	0		21,186	0	0	(7,779)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	61,000	080235	0	0	(646)	0	0		0	0	0	(646)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	61,500	1.005328	0	0	(1,045)	0	0		124	0	0	(1,045)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	122,100	1.2961	0	0	791	0	0		0	0	0	791	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/17/2013	10/17/2013	Sale	0	213,385	804505	0	0	430	0	0		0	0	0	430	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2013	10/22/2013	10/22/2013	Sale	0	3,554,030	960246	0	0	(44,577)	0	0		0	0	0	(44,577)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	05/22/2013	05/22/2013	Sale	0	123,000	004357	0	0	2,676	0	0		0	0	0	2,676	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	20,877,308	010002	0	0	75,445	0	0		0	0	0	75,445	0	0	FX (Foreign Exchange)
Long: Indonesian Rupiah - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	147,727	000103	0	0	(197)	0	0		0	0	0	(197)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	121,700	8161	0	0	(1,238)	0	0		0	0	0	(1,238)	0	0	FX (Foreign Exchange)
Long: Romanian Leu (New) - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	317,818	295858	0	0	292	0	0		0	0	0	292	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/03/2013	05/03/2013	Sale	0	169,947,812	1.3184	0	0	(863,661)	0	0		0	0	0	(863,661)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	03/04/2013	03/04/2013	Sale	0	359,849	1.3342	0	0	344	0	0		0	0	0	344	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2013	12/03/2013	12/03/2013	Sale	0	361,693	1.6147	0	0	5,981	0	0		0	0	0	5,981	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	607,344	1.29997	0	0	11,040	0	0		0	0	0	11,040	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/22/2013	07/22/2013	Sale	0	114,790	947463	0	0	(2,381)	0	0		0	0	0	(2,381)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	125,900	1.52478	0	0	(538)	0	0		0	0	0	(538)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2013	07/25/2013	07/25/2013	Sale	0	149,741	1.539	0	0	(1,898)	0	0		0	0	0	(1,898)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	10/17/2013	10/17/2013	Sale	0	156,676	000929	0	0	1,837	0	0		0	0	0	1,837	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2013	11/20/2013	11/20/2013	Sale	0	17,796,196	1.56072	0	0	(641,736)	0	0		0	0	0	(641,736)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2013	05/22/2013	05/22/2013	Sale	0	87,000	1.02358	0	0	4,733	0	0		0	0	0	4,733	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	343,000	034188	0	0	6,669	0	0		0	0	0	6,669	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	183,100	1.29557	0	0	(1,112)	0	0		0	0	0	(1,112)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2013	02/19/2013	02/19/2013	Sale	0	73,000	153131	0	0	2,395	0	0		0	0	0	2,395	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/22/2013	05/22/2013	Sale	0	184,000	1.54826	0	0	5,212	0	0		0	0	0	5,212	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2013	05/22/2013	05/22/2013	Sale	0	366,300	1.30055	0	0	(3,619)	0	0		0	0	0	(3,619)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	124,000	004417	0	0	958	0	0		0	0	0	958	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	371,766	078033	0	0	(14,536)	0	0		0	0	0	(14,536)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2012	02/19/2013	02/19/2013	Sale	0	61,700	004583	0	0	126	0	0		1,182	0	0	126	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	85,566	252634	0	0	(6,483)	0	0		4,928	0	0	(6,483)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	07/23/2013	07/23/2013	Sale	0	74,800	954287	0	0	(2,303)	0	0		0	0	0	(2,303)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	04/15/2013	04/15/2013	Sale	0	872,721	977087	0	0	(1,837)	0	0		0	0	0	(1,837)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/15/2013	04/15/2013	Sale	0	1,009,661	988533	0	0	(9,589)	0	0		0	0	0	(9,589)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	12/16/2013	12/16/2013	Sale	0	853,742	1.60589	0	0	(12,711)	0	0		0	0	0	(12,711)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	11/15/2013	11/15/2013	Sale	0	511,949	1.6156	0	0	2,060	0	0		0	0	0	2,060	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	12/16/2013	12/16/2013	Sale	0	626,372	1.3755	0	0	(46)	0	0		0	0	0	(46)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	04/04/2013	04/04/2013	Sale	0	1,051,325	1.5144	0	0	2,569	0	0		0	0	0	2,569	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	4,382,561	128979	0	0	283	0	0		0	0	0	283	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	4,382,052	128964	0	0	(565)	0	0		0	0	0	(565)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	4,382,589	12898	0	0	(254)	0	0		0	0	0	(254)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	122,900	01043	0	0	(9,062)	0	0		0	0	0	(9,062)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/22/2013	05/22/2013	Sale	0	50,000	010254	0	0	(2,891)	0	0		0	0	0	(2,891)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/20/2013	05/20/2013	Sale	0	145,156	002098	0	0	2,104	0	0		0	0	0	2,104	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/03/2013	05/03/2013	Sale	0	164,388,514	1.284335	0	0	(3,502,584)	0	0		0	0	0	(3,502,584)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	04/03/2013	04/03/2013	Sale	0	164,358,435	1.2841	0	0	89,597	0	0		0	0	0	89,597	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2013	10/02/2013	10/02/2013	Sale	0	362,746	1.6194	0	0	784	0	0		0	0	0	784	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	3,395,694	998801	0	0	(35,907)	0	0		0	0	0	(35,907)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	104,600	010845	0	0	(11,417)	0	0		0	0	0	(11,417)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	05/20/2013	05/20/2013	Sale	0	2,963,144	157908	0	0	145,873	0	0		0	0	0	145,873	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2013	02/20/2013	02/20/2013	Sale	0	15,525,942	1.35697	0	0	(228,489)	0	0		0	0	0	(228,489)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2013	08/20/2013	08/20/2013	Sale	0	14,636,050	1.33055	0	0	133,650	0	0		0	0	0	133,650	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	61,594	1.52187	0	0	382	0	0		0	0	0	382	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	122,900	01043	0	0	9,062	0	0		0	0	0	9,062	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	1,023,396	1.065757	0	0	53,362	0	0		0	0	0	53,362	0	0	FX (Foreign Exchange)
Long: Indonesian Rupiah - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	07/11/2013	07/11/2013	Sale	0	147,123	000102	0	0	(2,612)	0	0		0	0	0	(2,612)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2013	05/20/2013	05/20/2013	Sale	0	144,844	002094	0	0	(1,845)	0	0		0	0	0	(1,845)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	267,220	809363	0	0	6,203	0	0		0	0	0	6,203	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	05/22/2013	05/22/2013	Sale	0	109,000	800352	0	0	1,331	0	0		0	0	0	1,331	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	10/25/2013	10/25/2013	Sale	0	49,200	8957	0	0	(3,461)	0	0		0	0	0	(3,461)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	07/22/2013	07/22/2013	Sale	0	1,166,690	000889	0	0	6,329	0	0		0	0	0	6,329	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	124,000	1.55801	0	0	(4,267)	0	0		0	0	0	(4,267)	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	10/17/2013	10/17/2013	Sale	0	247,474	31211	0	0	4,282	0	0		0	0	0	4,282	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	1,441,920	128961	0	0	(167)	0	0		0	0	0	(167)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	04/04/2013	04/04/2013	Sale	0	1,119,252	1.5144	0	0	2,735	0	0		0	0	0	2,735	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	702,152	128946	0	0	(18)	0	0		0	0	0	(18)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	11/15/2013	11/15/2013	Sale	0	2,044,786	1.6156	0	0	8,227	0	0		0	0	0	8,227	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	12/16/2013	12/16/2013	Sale	0	2,066,634	1.60589	0	0	(30,770)	0	0		0	0	0	(30,770)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	03/15/2013	03/15/2013	Sale	0	3,021,665	977995	0	0	9,784	0	0		0	0	0	9,784	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	269,100	010634	0	0	24,608	0	0		0	0	0	24,608	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	122,300	1.28702	0	0	65	0	0		0	0	0	65	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	913,300	1.282807	0	0	3,484	0	0		0	0	0	3,484	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/30/2013	10/30/2013	Sale	0	158,276	279419	0	0	(2,898)	0	0		0	0	0	(2,898)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2013	07/25/2013	07/25/2013	Sale	0	424,000	009905	0	0	(5,700)	0	0		0	0	0	(5,700)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	07/25/2013	07/25/2013	Sale	0	621,700	00991	0	0	(8,031)	0	0		0	0	0	(8,031)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	17,871,037	009759	0	0	(511,267)	0	0		0	0	0	(511,267)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	32,055,189	1.31895	0	0	(1,469,151)	0	0		0	0	0	(1,469,151)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	98,000	85016	0	0	4,883	0	0		0	0	0	4,883	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	7,186,108	1.52187	0	0	(44,527)	0	0		0	0	0	(44,527)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	05/22/2013	05/22/2013	Sale	0	121,400	800032	0	0	(1,435)	0	0		0	0	0	(1,435)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2013	05/22/2013	05/22/2013	Sale	0	122,100	034048	0	0	1,883	0	0		0	0	0	1,883	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	305,000	1.32245	0	0	13,135	0	0		0	0	0	13,135	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	184,400	.004259	0	0	(8,355)	0	0		0	0	0	(8,355)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	1,058,522	.150195	0	0	4,102	0	0		0	0	0	4,102	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	257,155	.312598	0	0	4,028	0	0		0	0	0	4,028	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	02/04/2013	02/04/2013	Sale	0	169,114,005	1.32411	0	0	(4,060,187)	0	0		(683,246)	0	0	(4,060,187)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	03/04/2013	03/04/2013	Sale	0	165,031,383	1.30735	0	0	(801,583)	0	0		0	0	0	(801,583)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	181,700	1.32245	0	0	7,825	0	0		0	0	0	7,825	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	10/17/2013	10/17/2013	Sale	0	113,707	.790573	0	0	(2,237)	0	0		0	0	0	(2,237)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1KDV12	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZQ078	10/02/2013	10/21/2043	10/02/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A195YL5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/08/2013	04/11/2043	04/09/2013	Sale	0	14,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	66,724	.171306	0	0	(288)	0	0		0	0	0	(288)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	5,327,184	.010754	0	0	(541,442)	0	0		0	0	0	(541,442)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	07/22/2013	07/22/2013	Sale	0	248,560	.31348	0	0	(742)	0	0		0	0	0	(742)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	208,000	.010071	0	0	685	0	0		0	0	0	685	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	10/17/2013	10/17/2013	Sale	0	1,295,211	.000929	0	0	(15,187)	0	0		0	0	0	(15,187)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	05/22/2013	05/22/2013	Sale	0	123,000	.171721	0	0	233	0	0		0	0	0	233	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	61,500	.85018	0	0	(3,066)	0	0		0	0	0	(3,066)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	62,000	.171268	0	0	282	0	0		0	0	0	282	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	05/22/2013	05/22/2013	Sale	0	85,700	.8239	0	0	(1,675)	0	0		0	0	0	(1,675)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2012	02/19/2013	02/19/2013	Sale	0	369,000	1.30518	0	0	8,629	0	0		(3,890)	0	0	8,629	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2013	04/22/2013	04/22/2013	Sale	0	255,700	.000912	0	0	5,080	0	0		0	0	0	5,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	429,926	.150195	0	0	(1,666)	0	0		0	0	0	(1,666)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2013	02/19/2013	02/19/2013	Sale	0	60,300	.15498	0	0	(1,235)	0	0		0	0	0	(1,235)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	455,249	.996691	0	0	(13,337)	0	0		0	0	0	(13,337)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	05/22/2013	05/22/2013	Sale	0	123,000	.050974	0	0	(3,969)	0	0		0	0	0	(3,969)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	1,441,734	.128944	0	0	167	0	0		0	0	0	167	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	10/15/2013	10/15/2013	Sale	0	827,673	1.583	0	0	(7,320)	0	0		0	0	0	(7,320)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2013	04/29/2013	Sale	0	1,000,106	.979178	0	0	7,165	0	0		0	0	0	7,165	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	11/15/2013	11/15/2013	Sale	0	844,716	1.6156	0	0	3,399	0	0		0	0	0	3,399	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	10/15/2013	10/15/2013	Sale	0	501,620	1.583	0	0	(4,436)	0	0		0	0	0	(4,436)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	12,925,785	.128961	0	0	(1,500)	0	0		0	0	0	(1,500)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	01/22/2013	01/22/2013	Sale	0	1,217,464	.000945	0	0	(4,871)	0	0		0	0	0	(4,871)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	122,300	.806172	0	0	2,366	0	0		0	0	0	2,366	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	1,726,732	1.0342	0	0	1,336	0	0		0	0	0	1,336	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	123,000	.050896	0	0	3,787	0	0		0	0	0	3,787	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	07/22/2013	07/22/2013	Sale	0	123,000	.000918	0	0	3,218	0	0		0	0	0	3,218	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/08/2013	05/22/2013	05/22/2013	Sale	0	210,000	11013	0	0	11,066	0	0		0	0	0	11,066	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	124,000	1.55801	0	0	4,267	0	0		0	0	0	4,267	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Taiwan Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	08/19/2013	08/19/2013	Sale	0	182,385	.033419	0	0	274	0	0		0	0	0	274	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	123,000	.081195	0	0	(169)	0	0		0	0	0	(169)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/08/2013	04/22/2013	04/22/2013	Sale	0	124,491	.320883	0	0	(2,773)	0	0		0	0	0	(2,773)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/31/2013	12/03/2013	12/03/2013	Sale	0	1,881,737	1.35958	0	0	1,080	0	0		0	0	0	1,080	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/28/2013	03/04/2013	03/04/2013	Sale	0	353,074	1.51795	0	0	(2,524)	0	0		0	0	0	(2,524)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/28/2013	08/02/2013	08/02/2013	Sale	0	339,665	1.51636	0	0	(2,451)	0	0		0	0	0	(2,451)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	4,982,539	.01232	0	0	658,034	0	0		(303,413)	0	0	658,034	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	3,725,466	.010002	0	0	13,463	0	0		0	0	0	13,463	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	27,494,563	1.31895	0	0	(1,260,128)	0	0		0	0	0	(1,260,128)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	150,791	.000894	0	0	558	0	0		0	0	0	558	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	3,727,106	.010006	0	0	(99,400)	0	0		0	0	0	(99,400)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/16/2013	08/20/2013	08/20/2013	Sale	0	37,903,167	1.29208	0	0	(1,484,938)	0	0		0	0	0	(1,484,938)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1MAMX6	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	11/04/2013	12/19/2043	12/19/2043	Sale	0	0	4.5	0	0	50,586	0	0		0	0	0	50,586	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1A21M4	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	03/28/2013	05/13/2043	05/09/2013	Sale	0	11,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1MAMX6	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	11/04/2013	12/19/2043	12/16/2013	Sale	0	18,500,000	4.5	0	0	(247,148)	0	0		0	0	0	(247,148)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1FTFG8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79HWIOQKCCOR4P04	08/12/2013	09/17/2028	09/17/2013	Sale	0	0	2.5	0	0	26,250	0	0		0	0	0	26,250	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79HWIOQKCCOR4P04	06/11/2013	06/13/2043	06/11/2013	Sale	0	38,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A191VA1	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	03/01/2013	04/11/2043	04/11/2013	Sale	0	0	3.5	0	0	15,313	0	0		0	0	0	15,313	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A19ZP21	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y00P81	03/20/2013	05/21/2043	05/21/2013	Sale	0	0	3	0	0	262,305	0	0		0	0	0	262,305	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XWM3WBK2824319	03/13/2013	05/13/2043	05/13/2013	Sale	0	0	3.5	0	0	371,875	0	0		0	0	0	371,875	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	121,035	.998901	0	0	564	0	0		0	0	0	564	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	63,518	1.04465	0	0	4,667	0	0		0	0	0	4,667	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	493,763	15769	0	0	(21,646)	0	0		0	0	0	(21,646)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/23/2013	10/25/2013	10/25/2013	Sale	0	95,084	1.60439	0	0	(730)	0	0		0	0	0	(730)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/07/2013	05/22/2013	05/22/2013	Sale	0	146,400	1.30915	0	0	(2,399)	0	0		0	0	0	(2,399)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/07/2012	02/19/2013	02/19/2013	Sale	0	184,900	1.29492	0	0	(5,823)	0	0		3,429	0	0	(5,823)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	120,823	.809454	0	0	1,340	0	0		0	0	0	1,340	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/27/2013	05/22/2013	05/22/2013	Sale	0	110,000	.051078	0	0	3,767	0	0		0	0	0	3,767	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/26/2013	09/30/2013	09/30/2013	Sale	0	322,196	.031206	0	0	8,017	0	0		0	0	0	8,017	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/20/2013	10/21/2043	10/16/2013	Sale	0	1,000,000	4	0	0	22,344	0	0		0	0	0	22,344	0	0	AN (Anticipatory)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/28/2013	10/30/2013	10/30/2013	Sale	0	51,379	.101538	0	0	114	0	0		0	0	0	114	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	122,700	1.2824	0	0	(507)	0	0		0	0	0	(507)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/08/2013	05/22/2013	05/22/2013	Sale	0	123,000	110781	0	0	7,167	0	0		0	0	0	7,167	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1D3495	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	07/09/2013	07/22/2043	07/09/2013	Sale	0	2,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/08/2013	05/22/2013	05/22/2013	Sale	0	124,963	1.3017	0	0	4,279	0	0		0	0	0	4,279	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/16/2013	07/22/2013	07/22/2013	Sale	0	148,000	327869	0	0	(6,073)	0	0		0	0	0	(6,073)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indian Rupee	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/15/2013	04/22/2013	04/22/2013	Sale	0	119,428	018369	0	0	(562)	0	0		0	0	0	(562)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/19/2013	05/22/2013	05/22/2013	Sale	0	61,200	317985	0	0	(1,979)	0	0		0	0	0	(1,979)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/26/2013	07/30/2013	07/30/2013	Sale	0	318,521	102072	0	0	(312)	0	0		0	0	0	(312)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A180ED7	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	03/06/2013	03/19/2043	03/06/2013	Sale	0	20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A166D13	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	02/05/2013	02/12/2043	02/08/2013	Sale	0	45,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co FOR8UP27PHTHYVLBNG30	04/16/2013	05/13/2043	05/09/2013	Sale	0	50,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1D5B68	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	06/06/2013	07/18/2028	07/16/2013	Sale	0	7,000,000	2.5	0	0	(114,844)	0	0		0	0	0	(114,844)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1E5YP0	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3WBK2824319	07/02/2013	07/22/2043	07/18/2013	Sale	0	38,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA - B8A1KVQN0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	11/04/2013	11/13/2043	11/04/2013	Sale	0	12,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSIU4	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	11/04/2013	11/13/2043	11/04/2013	Sale	0	37,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA - B8A1L2060	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/25/2013	11/18/2028	10/25/2013	Sale	0	3,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	06/27/2013	07/15/2043	07/11/2013	Sale	0	52,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Philipines Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/11/2013	06/18/2013	06/18/2013	Sale	0	70,555	023164	0	0	(74)	0	0		0	0	0	(74)	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	10/09/2013	10/09/2013	Sale	0	122,386	031006	0	0	(382)	0	0		0	0	0	(382)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	123,000	032002	0	0	167	0	0		0	0	0	167	0	0	FX (Foreign Exchange)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1KE238	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	10/01/2013	10/21/2043	10/01/2013	Sale	0	64,750,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/13/2013	03/12/2043	02/28/2013	Sale	0	25,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1JEP43	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities 2J5703FH5U5M97R11237	09/24/2013	10/16/2028	10/11/2013	Sale	0	5,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	05/22/2013	07/15/2043	07/10/2013	Sale	0	17,000,000	3.5	0	0	(912,422)	0	0		0	0	0	(912,422)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1684X9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	01/09/2013	02/19/2043	02/13/2013	Sale	0	20,500,000	4	0	0	(126,523)	0	0		0	0	0	(126,523)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y00P81	10/29/2013	12/11/2043	12/09/2013	Sale	0	46,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1NFVG1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	12/04/2013	12/11/2043	12/09/2013	Sale	0	25,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1CX292	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3WBK2824319	07/09/2013	08/12/2043	08/12/2013	Sale	0	0	3	0	0	24,219	0	0		0	0	0	24,219	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1DJXH0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	07/17/2013	07/22/2043	07/17/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1D54M1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	07/17/2013	07/22/2043	07/17/2013	Sale	0	24,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KRPX8	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	10/29/2013	11/13/2043	10/29/2013	Sale	0	10,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1D3495	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	07/09/2013	07/22/2043	07/09/2013	Sale	0	20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1CWQH0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	05/17/2013	06/20/2043	06/18/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1NFVG1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/05/2013	12/11/2043	12/09/2013	Sale	0	3,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1CWQH0	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	05/17/2013	06/20/2043	06/20/2013	Sale	0	0	3.5	0	0	977	0	0		0	0	0	977	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1BLTU3	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	05/08/2013	06/20/2043	06/20/2013	Sale	0	0	4	0	0	2,031	0	0		0	0	0	2,031	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1BSUT9	Bond Portfolio Hedge	D1	Interest Rate,	BPN Paribas Securities 2J5703FH5U5M97R11237	05/29/2013	06/20/2043	06/18/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1AP4K4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/05/2013	05/21/2043	05/17/2013	Sale	0	500,000	3.5	0	0	(4,590)	0	0		0	0	0	(4,590)	0	0	AN (Anticipatory)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/14/2013	05/22/2013	05/22/2013	Sale	0	86,000	.81791	0	0	(1,063)	0	0		0	0	0	(1,063)	0	0	FX (Foreign Exchange)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1CM8M1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	06/05/2013	07/15/2043	07/15/2013	Sale	0	0	4.5	0	0	43,828	0	0		0	0	0	43,828	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA - B8A1L2060	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/07/2013	11/18/2028	11/12/2013	Sale	0	5,500,000	2.5	0	0	36,094	0	0		0	0	0	36,094	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A16FMT2	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	02/04/2013	03/19/2043	03/19/2013	Sale	0	0	3	0	0	317,383	0	0		0	0	0	317,383	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEW4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	01/10/2013	02/12/2043	02/08/2013	Sale	0	34,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A19Y1T1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/24/2013	05/13/2043	04/24/2013	Sale	0	14,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1BYZK0	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	07/02/2013	07/15/2043	07/11/2013	Sale	0	28,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1ESXL0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/06/2013	08/12/2043	08/06/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A1MXJN2	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/25/2013	12/17/2028	11/25/2013	Sale	0	8,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA - B8A1KV0N0	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	11/04/2013	11/13/2043	11/04/2013	Sale	0	3,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1BYZK0	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	07/09/2013	07/15/2043	07/10/2013	Sale	0	10,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA - B8A1KTGH9	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/26/2013	11/18/2028	11/12/2013	Sale	0	8,500,000	3.5	0	0	35,527	0	0		0	0	0	35,527	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	02/27/2013	03/12/2043	03/07/2013	Sale	0	130,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	02/27/2013	04/11/2043	04/11/2013	Sale	0	0	3	0	0	253,271	0	0		0	0	0	253,271	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	05/07/2013	06/13/2043	06/11/2013	Sale	0	38,000,000	3.5	0	0	(1,184,531)	0	0		0	0	0	(1,184,531)	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1LF1G6	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/07/2013	11/13/2043	11/04/2013	Sale	0	7,000,000	3.5	0	0	10,391	0	0		0	0	0	10,391	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSWU4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	11/04/2013	11/13/2043	11/04/2013	Sale	0	61,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1EVJF2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/09/2013	08/20/2043	08/16/2013	Sale	0	38,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A18OED7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	03/06/2013	03/19/2043	03/06/2013	Sale	0	2,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1D54M1	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	06/17/2013	07/22/2043	07/17/2013	Sale	0	500,000	3.5	0	0	(10,391)	0	0		0	0	0	(10,391)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A16FGD4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/05/2013	03/12/2043	03/08/2013	Sale	0	45,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	03/19/2013	05/13/2043	05/09/2013	Sale	0	135,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1C1M22	Bond Portfolio Hedge	D1	Interest Rate,	Nomura Securities Intl 0XTKY6G8X53C9LVV871	06/12/2013	06/20/2043	06/18/2013	Sale	0	27,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A15ZDE2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	01/14/2013	02/19/2043	02/19/2013	Sale	0	0	3	0	0	114,902	0	0		0	0	0	114,902	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1E5YP0	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26G87Y0OP81	06/14/2013	07/22/2043	07/16/2013	Sale	0	25,500,000	3	0	0	(928,359)	0	0		0	0	0	(928,359)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A16FGD4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/05/2013	03/12/2043	03/12/2013	Sale	0	0	4	0	0	42,188	0	0		0	0	0	42,188	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	03/26/2013	05/13/2043	05/08/2013	Sale	0	30,000,000	3.5	0	0	337,500	0	0		0	0	0	337,500	0	0	AN (Anticipatory)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEW4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	01/10/2013	02/12/2043	02/08/2013	Sale	0	108,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1A2B43	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	05/02/2013	05/13/2043	05/09/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	01/10/2013	01/14/2043	01/10/2013	Sale	0	110,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/16/2012	02/20/2013	02/20/2013	Sale	0	2,409,963	1.02508	0	0	(9,451)	0	0		22,133	0	0	(9,451)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1GJYL7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/06/2013	09/19/2043	09/16/2013	Sale	0	10,000,000	4	0	0	(52,734)	0	0		0	0	0	(52,734)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	03/19/2013	04/11/2043	04/01/2013	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A18VCG4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/05/2013	04/18/2043	04/16/2013	Sale	0	62,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A18ZWT1	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	04/30/2013	06/20/2043	06/20/2013	Sale	0	0	4.5	0	0	7,227	0	0		0	0	0	7,227	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1BZX45	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	05/09/2013	06/20/2043	06/18/2013	Sale	0	12,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1BZX45	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	05/09/2013	06/20/2043	06/20/2013	Sale	0	0	3	0	0	33,281	0	0		0	0	0	33,281	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1K0PP4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	10/07/2013	10/10/2043	10/07/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/27/2013	04/11/2043	04/11/2013	Sale	0	0	3.5	0	0	112,500	0	0		0	0	0	112,500	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWM3WBK2824319	03/13/2013	04/11/2043	04/09/2013	Sale	0	10,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A16KSW3	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/12/2013	02/19/2043	02/14/2013	Sale	0	52,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	123,000	275141	0	0	(2,305)	0	0		0	0	0	(2,305)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	11/04/2013	12/11/2043	12/11/2013	Sale	0	0	4	0	0	105,508	0	0		0	0	0	105,508	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	02/20/2013	03/12/2043	03/08/2013	Sale	0	100,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWM3WBK2824319	08/07/2013	09/12/2043	09/10/2013	Sale	0	120,000,000	3.5	0	0	(2,446,875)	0	0		0	0	0	(2,446,875)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A14EK28	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	01/03/2013	01/14/2043	01/10/2013	Sale	0	157,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/05/2013	01/13/2044	12/31/2013	Sale	0	0	3.5	0	0	36,853	0	0		0	0	0	36,853	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/29/2013	11/13/2043	10/29/2013	Sale	0	17,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	05/07/2013	05/13/2043	05/08/2013	Sale	0	12,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/26/2013	10/21/2043	10/03/2013	Sale	0	10,000,000	4	0	0	172,266	0	0		0	0	0	172,266	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWM3WBK2824319	10/30/2013	12/11/2043	12/11/2013	Sale	0	0	4	0	0	361,328	0	0		0	0	0	361,328	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	03/26/2013	05/13/2043	05/13/2013	Sale	0	0	3.5	0	0	106,641	0	0		0	0	0	106,641	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	11/04/2013	12/11/2043	12/11/2013	Sale	0	0	3.5	0	0	122,188	0	0		0	0	0	122,188	0	0	AN (Anticipatory)
Long: Peruvian New Sol - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	02/27/2013	03/18/2043	03/18/2013	Sale	0	122,000	387898	0	0	(1,009)	0	0		0	0	0	(1,009)	0	0	FX (Foreign Exchange)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A18VN49	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	03/12/2013	04/18/2043	04/18/2013	Sale	0	0	3.5	0	0	1,094	0	0		0	0	0	1,094	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A14TGV6	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	12/17/2012	01/22/2043	01/22/2013	Sale	0	0	4	0	0	729	0	0		0	0	0	729	0	0	AN (Anticipatory)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/10/2012	02/19/2013	02/19/2013	Sale	0	222,300	1.010611	0	0	(4,921)	0	0		1,607	0	0	(4,921)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	06/11/2013	07/15/2043	07/11/2013	Sale	0	26,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	02/20/2013	03/12/2043	03/07/2013	Sale	0	1,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZQ078	03/21/2013	04/11/2043	04/04/2013	Sale	0	119,000,000	3	0	0	130,156	0	0		0	0	0	130,156	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/09/2013	10/10/2043	09/24/2013	Sale	0	53,250,000	3.5	0	0	1,198,125	0	0		0	0	0	1,198,125	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1CWQH0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	05/17/2013	06/20/2043	06/18/2013	Sale	0	70,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	03/19/2013	04/11/2043	04/01/2013	Sale	0	38,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1ADT16	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	05/09/2013	05/21/2043	05/17/2013	Sale	0	500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1BLTU3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	06/17/2013	06/20/2043	06/17/2013	Sale	0	20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	09/09/2013	09/12/2043	09/09/2013	Sale	0	11,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1P2L04	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	11/15/2013	12/19/2043	12/17/2013	Sale	0	21,750,000	3.5	0	0	(245,537)	0	0		0	0	0	(245,537)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	08/21/2013	10/10/2043	10/08/2013	Sale	0	26,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1CX2S0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/17/2013	11/13/2043	11/05/2013	Sale	0	3,000,000	3	0	0	1,641	0	0		0	0	0	1,641	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/11/2013	02/19/2013	02/19/2013	Sale	0	244,600	1.32838	0	0	1,348	0	0		0	0	0	1,348	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	335,211	1.38023	0	0	4,525	0	0		0	0	0	4,525	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	362,414	1.296	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	03/15/2013	03/15/2013	Sale	0	1,040,724	1.493	0	0	14,011	0	0		0	0	0	14,011	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/13/2013	06/17/2013	06/17/2013	Sale	0	1,057,918	1.57	0	0	876	0	0		0	0	0	876	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/17/2013	11/15/2013	11/15/2013	Sale	0	1,332,606	1.3663	0	0	18,336	0	0		0	0	0	18,336	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	2,490,589	128961	0	0	(289)	0	0		0	0	0	(289)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	5,293,178	1.3315	0	0	(51,282)	0	0		0	0	0	(51,282)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	4,886,496	1.35005	0	0	(34,204)	0	0		0	0	0	(34,204)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	4,986,807	1.3802	0	0	(74,791)	0	0		0	0	0	(74,791)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	4,877,691	1.35	0	0	13,368	0	0		0	0	0	13,368	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/26/2013	04/30/2013	04/30/2013	Sale	0	5,430,542	1.3032	0	0	63,340	0	0		0	0	0	63,340	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/27/2013	07/31/2013	07/31/2013	Sale	0	1,263,532	128911	0	0	(310)	0	0		0	0	0	(310)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	9,555	1.566	0	0	(26)	0	0		0	0	0	(26)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/22/2013	04/22/2013	04/22/2013	Sale	0	3,229,363	972857	0	0	3,145	0	0		0	0	0	3,145	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/12/2013	04/15/2013	04/15/2013	Sale	0	1,590,216	988533	0	0	(15,103)	0	0		0	0	0	(15,103)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	1,694,965	128979	0	0	109	0	0		0	0	0	109	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/03/2013	06/04/2013	06/04/2013	Sale	0	15,203	965251	0	0	(22)	0	0		0	0	0	(22)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	580,285	1.3261	0	0	3,282	0	0		0	0	0	3,282	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	566,155	1.296	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/31/2013	05/31/2013	Sale	0	935,178	128805	0	0	(108)	0	0		0	0	0	(108)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	115,700	796178	0	0	814	0	0		0	0	0	814	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	150,791	000894	0	0	(558)	0	0		0	0	0	(558)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	181,700	1.32245	0	0	(7,825)	0	0		0	0	0	(7,825)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	194,787	1.33478	0	0	6,870	0	0		0	0	0	6,870	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	1,069,560	1.062022	0	0	20,373	0	0		(31,491)	0	0	20,373	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	357,784	1.54866	0	0	10,225	0	0		0	0	0	10,225	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	10/17/2013	10/17/2013	Sale	0	114,885	790573	0	0	2,260	0	0		0	0	0	2,260	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	3,439,882	998801	0	0	36,374	0	0		0	0	0	36,374	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	54,900	1.5365	0	0	(2,866)	0	0		0	0	0	(2,866)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	117,620	809389	0	0	256	0	0		0	0	0	256	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	09/16/2013	09/16/2013	Sale	0	5,421,385	1.3316	0	0	14,657	0	0		0	0	0	14,657	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	12/16/2013	12/16/2013	Sale	0	4,592,859	1.60589	0	0	(68,383)	0	0		0	0	0	(68,383)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	04/15/2013	04/15/2013	Sale	0	16,167,121	977087	0	0	(34,034)	0	0		0	0	0	(34,034)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	176,792	1.566	0	0	(485)	0	0		0	0	0	(485)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/16/2013	10/16/2013	Sale	0	46,030,456	1.3491	0	0	3,412	0	0		0	0	0	3,412	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/20/2013	12/20/2013	Sale	0	46,948,267	1.376	0	0	(303,662)	0	0		0	0	0	(303,662)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	03/28/2013	03/28/2013	Sale	0	519,562	1.4157	0	0	(48,297)	0	0		35,316	0	0	(48,297)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	03/28/2013	03/28/2013	Sale	0	486,958	1.3265	0	0	(15,565)	0	0		2,604	0	0	(15,565)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2011	09/30/2013	09/30/2013	Sale	0	517,464	1.4096	0	0	(20,521)	0	0		32,079	0	0	(20,521)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2011	09/30/2013	09/30/2013	Sale	0	499,340	1.3606	0	0	(2,532)	0	0		14,129	0	0	(2,532)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2011	09/30/2013	09/30/2013	Sale	0	485,269	1.3219	0	0	11,674	0	0		(40)	0	0	11,674	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	371,460	1.3261	0	0	2,101	0	0		0	0	0	2,101	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2013	12/05/2013	12/05/2013	Sale	0	181,273	934405	0	0	(936)	0	0		0	0	0	(936)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	12/31/2013	12/31/2013	Sale	0	2,490,991	128981	0	0	241	0	0		0	0	0	241	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/04/2013	06/04/2013	Sale	0	31,371	965251	0	0	(45)	0	0		0	0	0	(45)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/31/2013	07/31/2013	Sale	0	5,058,808	128911	0	0	(1,239)	0	0		0	0	0	(1,239)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	5,060,178	128946	0	0	(131)	0	0		0	0	0	(131)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	1,692,673	128805	0	0	196	0	0		0	0	0	196	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	567,108	1.29615	0	0	(1,641)	0	0		0	0	0	(1,641)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	555,896	1.33158	0	0	(9,234)	0	0		0	0	0	(9,234)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	935,275	128818	0	0	(784)	0	0		0	0	0	(784)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	05/22/2013	05/22/2013	Sale	0	128,094	1.5074	0	0	255	0	0		0	0	0	255	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	92,954	1.58567	0	0	2,425	0	0		2,315	0	0	2,425	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/19/2013	02/19/2013	Sale	0	468,700	1.36531	0	0	10,165	0	0		0	0	0	10,165	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	1,101,025	1.033058	0	0	13,038	0	0		0	0	0	13,038	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	81,700	1.60231	0	0	2,958	0	0		1,166	0	0	2,958	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	04/22/2013	04/22/2013	Sale	0	16,097,130	972857	0	0	15,675	0	0		0	0	0	15,675	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2012	09/30/2013	09/30/2013	Sale	0	793,118	1.3323	0	0	12,739	0	0		6,112	0	0	12,739	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2012	06/28/2013	06/28/2013	Sale	0	836,017	1.33145	0	0	(19,810)	0	0		6,800	0	0	(19,810)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2011	06/28/2013	06/28/2013	Sale	0	517,978	1.411	0	0	(40,785)	0	0		33,134	0	0	(40,785)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2010	09/30/2013	09/30/2013	Sale	0	489,011	1.3016	0	0	19,574	0	0		(7,649)	0	0	19,574	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	750,000	1.301	0	0	(7,667)	0	0		0	0	0	(7,667)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	12,910,135	128805	0	0	1,497	0	0		0	0	0	1,497	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2013	12/04/2013	12/04/2013	Sale	0	36,196	937383	0	0	78	0	0		0	0	0	78	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/15/2013	03/15/2013	Sale	0	1,954,776	1.493	0	0	26,317	0	0		0	0	0	26,317	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/15/2013	02/15/2013	Sale	0	3,287,679	993147	0	0	3,268	0	0		0	0	0	3,268	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	329,172	105485	0	0	(3,616)	0	0		0	0	0	(3,616)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	32,044,252	1.3185	0	0	123,948	0	0		0	0	0	123,948	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	158,157	173118	0	0	(6,333)	0	0		5,682	0	0	(6,333)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/22/2013	05/22/2013	Sale	0	184,000	1.54826	0	0	(5,212)	0	0		0	0	0	(5,212)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	135,185	049171	0	0	(5,477)	0	0		0	0	0	(5,477)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	124,000	004417	0	0	(958)	0	0		0	0	0	(958)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2013	10/30/2013	10/30/2013	Sale	0	314,334	10073	0	0	(1,818)	0	0		0	0	0	(1,818)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	1,078,473	1.108647	0	0	12,335	0	0		0	0	0	12,335	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	304,042	033535	0	0	(611)	0	0		0	0	0	(611)	0	0	FX (Foreign Exchange)
Long: Brazil Cruzeiro - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	07/18/2013	07/18/2013	Sale	0	176,364	486216	0	0	(13,523)	0	0		0	0	0	(13,523)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	07/22/2013	07/22/2013	Sale	0	183,000	000893	0	0	126	0	0		0	0	0	126	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	134,700	980873	0	0	(1,838)	0	0		0	0	0	(1,838)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	05/22/2013	05/22/2013	Sale	0	62,000	275976	0	0	1,346	0	0		0	0	0	1,346	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2013	10/25/2013	10/25/2013	Sale	0	87,400	1.6197	0	0	(162)	0	0		0	0	0	(162)	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	61,000	557103	0	0	(1,756)	0	0		0	0	0	(1,756)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	61,000	81911	0	0	(842)	0	0		0	0	0	(842)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indian Rupee	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	04/22/2013	04/22/2013	Sale	0	121,100	018217	0	0	(1,586)	0	0		0	0	0	(1,586)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/25/2013	10/25/2013	Sale	0	122,500	1.5482	0	0	5,420	0	0		0	0	0	5,420	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	188,985	816	0	0	(1,899)	0	0		0	0	0	(1,899)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	08/02/2013	08/02/2013	Sale	0	166,694,441	1.300005	0	0	(3,628,155)	0	0		0	0	0	(3,628,155)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/23/2013	07/23/2013	Sale	0	766,345	97517	0	0	39,505	0	0		0	0	0	39,505	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	3,605,170	995976	0	0	28,003	0	0		26,505	0	0	28,003	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	8,605,783	1.52187	0	0	(53,324)	0	0		0	0	0	(53,324)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2013	05/20/2013	05/20/2013	Sale	0	24,343,795	1.30572	0	0	(373,252)	0	0		0	0	0	(373,252)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	08/20/2013	08/20/2013	Sale	0	17,648,521	1.29208	0	0	(691,419)	0	0		0	0	0	(691,419)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	287,960	319336	0	0	(960)	0	0		0	0	0	(960)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/30/2013	10/30/2013	Sale	0	1,272,327	489356	0	0	(36,508)	0	0		0	0	0	(36,508)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	494,742	158003	0	0	(477)	0	0		0	0	0	(477)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/19/2013	02/19/2013	Sale	0	121,800	01081	0	0	1,322	0	0		0	0	0	1,322	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	368,000	1.30048	0	0	3,616	0	0		0	0	0	3,616	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	123,000	313205	0	0	2,161	0	0		0	0	0	2,161	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2013	02/19/2013	02/19/2013	Sale	0	107,578	010835	0	0	1,414	0	0		0	0	0	1,414	0	0	FX (Foreign Exchange)
Long: Taiwan Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2013	03/18/2013	03/18/2013	Sale	0	122,600	033772	0	0	(581)	0	0		0	0	0	(581)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2012	02/19/2013	02/19/2013	Sale	0	123,300	114466	0	0	(1,861)	0	0		(2,882)	0	0	(1,861)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	61,000	977689	0	0	(636)	0	0		0	0	0	(636)	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2013	02/19/2013	02/19/2013	Sale	0	73,000	558597	0	0	642	0	0		0	0	0	642	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Peruvian New Sol	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	06/18/2013	06/18/2013	Sale	0	86,000	383391	0	0	4,535	0	0		0	0	0	4,535	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2013	06/25/2013	06/25/2013	Sale	0	233,247	031912	0	0	(11,285)	0	0		0	0	0	(11,285)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/19/2013	02/19/2013	Sale	0	121,800	004671	0	0	(2,042)	0	0		0	0	0	(2,042)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	20,008	156189	0	0	124	0	0		0	0	0	124	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	135,226	153988	0	0	(146)	0	0		0	0	0	(146)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	86,000	004362	0	0	(1,764)	0	0		0	0	0	(1,764)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2013	07/24/2013	07/24/2013	Sale	0	123,400	149414	0	0	(3,915)	0	0		0	0	0	(3,915)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2013	10/25/2013	10/25/2013	Sale	0	1,524,356	010159	0	0	17,164	0	0		0	0	0	17,164	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	1,022,633	1.064963	0	0	(4,265)	0	0		0	0	0	(4,265)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2013	02/19/2013	02/19/2013	Sale	0	61,500	114396	0	0	891	0	0		0	0	0	891	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2013	12/05/2013	12/05/2013	Sale	0	100,707	934405	0	0	(520)	0	0		0	0	0	(520)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	1,441,957	128964	0	0	(186)	0	0		0	0	0	(186)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/15/2013	02/15/2013	Sale	0	950,433	993147	0	0	945	0	0		0	0	0	945	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	1,442,125	128979	0	0	93	0	0		0	0	0	93	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	04/22/2013	04/22/2013	Sale	0	868,942	972857	0	0	846	0	0		0	0	0	846	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	1,441,846	128954	0	0	(56)	0	0		0	0	0	(56)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	06/28/2013	06/28/2013	Sale	0	1,441,233	128899	0	0	297	0	0		0	0	0	297	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	01/15/2013	01/15/2013	Sale	0	1,112,129	1.01626	0	0	339	0	0		0	0	0	339	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	09/16/2013	09/16/2013	Sale	0	1,027,783	1.3328	0	0	(1,851)	0	0		0	0	0	(1,851)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	10/18/2013	10/18/2013	Sale	0	512,076	1.616	0	0	887	0	0		0	0	0	887	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	54,144	1.566	0	0	(149)	0	0		0	0	0	(149)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	05/22/2013	05/22/2013	Sale	0	244,000	1.51805	0	0	2,194	0	0		0	0	0	2,194	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	158,669	280112	0	0	(642)	0	0		0	0	0	(642)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	05/22/2013	05/22/2013	Sale	0	123,000	050974	0	0	3,969	0	0		0	0	0	3,969	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	159,000	1.51957	0	0	1,227	0	0		0	0	0	1,227	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	61,000	05102	0	0	2,023	0	0		0	0	0	2,023	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2013	05/22/2013	05/22/2013	Sale	0	124,000	111603	0	0	8,085	0	0		0	0	0	8,085	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2013	05/22/2013	05/22/2013	Sale	0	122,800	17372	0	0	(1,183)	0	0		0	0	0	(1,183)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	147,500	1.60249	0	0	(5,356)	0	0		(2,088)	0	0	(5,356)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	778,078	153669	0	0	(17,657)	0	0		0	0	0	(17,657)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	414,513	176925	0	0	(19,047)	0	0		0	0	0	(19,047)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	313,347	316666	0	0	8,870	0	0		0	0	0	8,870	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	1,704,413	9795	0	0	(20,185)	0	0		0	0	0	(20,185)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	293,605	032383	0	0	(9,826)	0	0		1,721	0	0	(9,826)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/22/2013	07/22/2013	Sale	0	73,500	076936	0	0	2,788	0	0		0	0	0	2,788	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	28,620,453	1.33478	0	0	1,009,493	0	0		0	0	0	1,009,493	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	3,765,704	010277	0	0	(1,547)	0	0		0	0	0	(1,547)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	374,282	983207	0	0	5,982	0	0		0	0	0	5,982	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	8,213,932	1.5344	0	0	(16,595)	0	0		0	0	0	(16,595)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/17/2013	01/21/2044	12/31/2013	Sale	0	0	4	0	0	33,348	0	0		0	0	0	33,348	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/22/2013	07/22/2013	Sale	0	693,500	971846	0	0	(3,374)	0	0		0	0	0	(3,374)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	05/22/2013	05/22/2013	Sale	0	195,800	010661	0	0	18,366	0	0		0	0	0	18,366	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	246,761	004399	0	0	4,173	0	0		0	0	0	4,173	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2013	05/22/2013	05/22/2013	Sale	0	247,000	00984	0	0	4,482	0	0		0	0	0	4,482	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	216,578	010791	0	0	22,672	0	0		0	0	0	22,672	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	05/22/2013	05/22/2013	Sale	0	123,000	810379	0	0	3,006	0	0		0	0	0	3,006	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	108,161	178779	0	0	(169)	0	0		0	0	0	(169)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	61,000	049396	0	0	83	0	0		0	0	0	83	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	05/22/2013	05/22/2013	Sale	0	121,100	050888	0	0	3,711	0	0		0	0	0	3,711	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2012	03/25/2013	03/25/2013	Sale	0	37,700	031484	0	0	1,049	0	0		(1,021)	0	0	1,049	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	472	004441	0	0	(29)	0	0		0	0	0	(29)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	02/19/2013	02/19/2013	Sale	0	122,967	1.304	0	0	16,286	0	0		(5,714)	0	0	16,286	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	04/22/2013	04/22/2013	Sale	0	1,450,090	000941	0	0	(73,193)	0	0		0	0	0	(73,193)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/17/2013	06/17/2013	Sale	0	1,008,131	1.3321	0	0	2,043	0	0		0	0	0	2,043	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/31/2013	07/31/2013	Sale	0	1,441,363	128911	0	0	(353)	0	0		0	0	0	(353)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	11/15/2013	11/15/2013	Sale	0	1,034,013	1.3663	0	0	14,228	0	0		0	0	0	14,228	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	06/17/2013	06/17/2013	Sale	0	498,566	1.4921	0	0	(26,464)	0	0		0	0	0	(26,464)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	701,384	128805	0	0	81	0	0		0	0	0	81	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	03/15/2013	03/15/2013	Sale	0	2,149,533	1.61259	0	0	132,617	0	0		16,581	0	0	132,617	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	09/16/2013	09/16/2013	Sale	0	2,487,932	1.3328	0	0	(4,480)	0	0		0	0	0	(4,480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/30/2013	07/30/2013	Sale	0	183,743	538155	0	0	6,302	0	0		0	0	0	6,302	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	07/25/2013	07/25/2013	Sale	0	1,391,500	010025	0	0	(1,855)	0	0		0	0	0	(1,855)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	419,262	178952	0	0	14,537	0	0		0	0	0	14,537	0	0	FX (Foreign Exchange)
Long: Phillipines Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	06/18/2013	06/18/2013	Sale	0	64,049	024231	0	0	(2,755)	0	0		0	0	0	(2,755)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	135,152	.049159	0	0	465	0	0		0	0	0	465	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/26/2013	08/28/2013	08/28/2013	Sale	0	324,098	.031328	0	0	(2,818)	0	0		0	0	0	(2,818)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/15/2013	04/22/2013	04/22/2013	Sale	0	1,212,308	.000941	0	0	61,191	0	0		0	0	0	61,191	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/08/2013	04/22/2013	04/22/2013	Sale	0	125,784	.00091	0	0	2,302	0	0		0	0	0	2,302	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/13/2012	01/22/2013	01/22/2013	Sale	0	241,392	.322997	0	0	(4,245)	0	0		2,668	0	0	(4,245)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	404,779	17277	0	0	(11,037)	0	0		0	0	0	(11,037)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	1,004,941	1.033058	0	0	(11,900)	0	0		0	0	0	(11,900)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/18/2013	07/22/2013	07/22/2013	Sale	0	3,562,240	.962464	0	0	17,226	0	0		0	0	0	17,226	0	0	FX (Foreign Exchange)
Long: Indonesian Rupiah - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/03/2013	05/22/2013	05/22/2013	Sale	0	121,810	.000102	0	0	349	0	0		0	0	0	349	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	30,076,035	1.28749	0	0	(843,537)	0	0		0	0	0	(843,537)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	214,100	1.5565	0	0	7,166	0	0		0	0	0	7,166	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	1,183,325	1.108647	0	0	13,534	0	0		0	0	0	13,534	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	04/16/2013	05/13/2043	05/09/2013	Sale	0	61,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XWM3WBK2824319	07/10/2013	07/15/2043	07/10/2013	Sale	0	71,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	02/05/2013	02/12/2043	02/08/2013	Sale	0	127,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A14EP49	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	11/26/2012	01/22/2043	01/17/2013	Sale	0	40,000,000	3	0	0	0	0	0		26,563	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/12/2013	02/19/2013	02/19/2013	Sale	0	145,422	1.3465	0	0	811	0	0		0	0	0	811	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	61,500	83933	0	0	(2,310)	0	0		0	0	0	(2,310)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/22/2013	05/22/2013	05/22/2013	Sale	0	122,100	171356	0	0	492	0	0		0	0	0	492	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	166,402	.816	0	0	(1,672)	0	0		0	0	0	(1,672)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	110,000	.004379	0	0	(1,819)	0	0		0	0	0	(1,819)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Romanian Leu (New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/08/2013	02/19/2013	02/19/2013	Sale	0	120,700	.303306	0	0	(748)	0	0		0	0	0	(748)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/19/2013	05/22/2013	05/22/2013	Sale	0	73,400	.985445	0	0	1,337	0	0		0	0	0	1,337	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/22/2013	04/22/2013	04/22/2013	Sale	0	993,650	.972857	0	0	968	0	0		0	0	0	968	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2013	05/31/2013	05/31/2013	Sale	0	12,910,135	.128805	0	0	(1,497)	0	0		0	0	0	(1,497)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	12,927,118	.128974	0	0	667	0	0		0	0	0	667	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/27/2013	06/28/2013	06/28/2013	Sale	0	12,919,620	.128899	0	0	2,665	0	0		0	0	0	2,665	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	06/17/2013	06/17/2013	Sale	0	1,991,332	1.4921	0	0	(105,699)	0	0		0	0	0	(105,699)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	4,381,431	.128946	0	0	(113)	0	0		0	0	0	(113)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/03/2013	06/04/2013	06/04/2013	Sale	0	29,199	.965251	0	0	(42)	0	0		0	0	0	(42)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	315,988	.319336	0	0	1,053	0	0		0	0	0	1,053	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/20/2013	04/22/2013	04/22/2013	Sale	0	48,800	.319765	0	0	1,261	0	0		0	0	0	1,261	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/06/2013	05/22/2013	05/22/2013	Sale	0	247,600	171416	0	0	911	0	0		0	0	0	911	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/18/2013	07/22/2013	07/22/2013	Sale	0	86,000	.000887	0	0	(620)	0	0		0	0	0	(620)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	122,700	154042	0	0	2,600	0	0		0	0	0	2,600	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	3,397,024	.998801	0	0	(35,921)	0	0		0	0	0	(35,921)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/15/2013	04/22/2013	04/22/2013	Sale	0	246,854	.330306	0	0	1,700	0	0		0	0	0	1,700	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	146,165	.270314	0	0	178	0	0		0	0	0	178	0	0	FX (Foreign Exchange)
Long: Romanian Leu (New) - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/03/2013	07/24/2013	07/24/2013	Sale	0	314,764	.293015	0	0	8,905	0	0		0	0	0	8,905	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	1,710,369	1.0244	0	0	(17,698)	0	0		16,981	0	0	(17,698)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	8,517	.004657	0	0	(111)	0	0		0	0	0	(111)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/19/2013	10/25/2013	10/25/2013	Sale	0	1,675,792	.91495	0	0	(80,131)	0	0		0	0	0	(80,131)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	21,930,099	.010277	0	0	(9,012)	0	0		0	0	0	(9,012)	0	0	FX (Foreign Exchange)
Long: Philippines Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	73,785	.024225	0	0	188	0	0		0	0	0	188	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/31/2013	03/04/2013	03/04/2013	Sale	0	171,612,765	1.35761	0	0	7,155,957	0	0		0	0	0	7,155,957	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/08/2013	07/15/2013	07/15/2013	Sale	0	147,106	.000873	0	0	3,153	0	0		0	0	0	3,153	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XWM3WBK2824319	06/28/2013	07/15/2043	07/10/2013	Sale	0	8,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1A21M4	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co FOR8UP27PHTHYVLBNG30	04/26/2013	05/13/2043	05/09/2013	Sale	0	31,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA - B8A1L2078	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	10/02/2013	11/18/2028	11/18/2013	Sale	0	0	3	0	0	2,695	0	0		0	0	0	2,695	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1ETN54	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	06/26/2013	08/14/2028	08/12/2013	Sale	0	12,000,000	2.5	0	0	77,813	0	0		0	0	0	77,813	0	0	AN (Anticipatory)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/13/2013	05/13/2013	05/13/2013	Sale	0	1,816	.000904	0	0	9	0	0		0	0	0	9	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	61,200	.275558	0	0	1,238	0	0		0	0	0	1,238	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	208,360	.050684	0	0	1,970	0	0		0	0	0	1,970	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	18,810	.112082	0	0	1,302	0	0		0	0	0	1,302	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	356,904	.327439	0	0	(3,160)	0	0		0	0	0	(3,160)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indonesian Rupiah	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/03/2013	05/22/2013	05/22/2013	Sale	0	121,799	.000102	0	0	(349)	0	0		0	0	0	(349)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	110,927	.183352	0	0	(1,030)	0	0		0	0	0	(1,030)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/08/2013	02/19/2013	02/19/2013	Sale	0	97,400	.00445	0	0	(3,111)	0	0		0	0	0	(3,111)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/28/2013	02/19/2013	02/19/2013	Sale	0	158,300	.052412	0	0	794	0	0		0	0	0	794	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	120,800	.111975	0	0	(8,251)	0	0		0	0	0	(8,251)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/15/2013	05/22/2013	05/22/2013	Sale	0	196,879	.976229	0	0	1,762	0	0		0	0	0	1,762	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/21/2013	05/22/2013	05/22/2013	Sale	0	159,100	1.319065	0	0	3,783	0	0		0	0	0	3,783	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/15/2013	04/22/2013	04/22/2013	Sale	0	1,171,898	.000893	0	0	(1,068)	0	0		0	0	0	(1,068)	0	0	FX (Foreign Exchange)
Long: Taiwan Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	08/19/2013	08/19/2013	Sale	0	182,385	.033419	0	0	(274)	0	0		0	0	0	(274)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	07/30/2013	07/30/2013	Sale	0	182,589	.537768	0	0	6,136	0	0		0	0	0	6,136	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	61,200	.31211	0	0	(864)	0	0		0	0	0	(864)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2013	02/19/2013	02/19/2013	Sale	0	118,969	.004562	0	0	(789)	0	0		0	0	0	(789)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	04/09/2013	05/13/2043	05/09/2013	Sale	0	127,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	02/21/2013	04/11/2043	04/01/2013	Sale	0	38,000,000	3.5	0	0	130,625	0	0		0	0	0	130,625	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	12/05/2013	01/13/2044	12/31/2013	Sale	0	0	3.5	0	0	640,925	0	0		0	0	0	640,925	0	0	AN (Anticipatory)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	11/04/2013	11/13/2043	11/04/2013	Sale	0	46,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSWU4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWWI3WBK2824319	10/30/2013	11/13/2043	10/30/2013	Sale	0	125,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1HNXP9	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	09/17/2013	09/19/2043	09/17/2013	Sale	0	64,750,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1H2VN9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79WWOQKCCOR4P04	08/26/2013	09/19/2043	08/26/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1HJ967	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79WWOQKCCOR4P04	10/02/2013	10/16/2028	10/02/2013	Sale	0	1,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Philipines Peso	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund 82XP4TQXVO2CZP30MQ85	04/04/2013	06/18/2013	06/18/2013	Sale	0	61,500	024228	0	0	2,638	0	0		0	0	0	2,638	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund 82XP4TQXVO2CZP30MQ85	04/25/2013	05/22/2013	05/22/2013	Sale	0	98,000	109874	0	0	(4,948)	0	0		0	0	0	(4,948)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund 82XP4TQXVO2CZP30MQ85	11/15/2012	02/19/2013	02/19/2013	Sale	0	698,338	1.0244	0	0	(7,226)	0	0		6,933	0	0	(7,226)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1G2SL1	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	08/30/2013	09/12/2043	08/30/2013	Sale	0	64,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate,	WELLS FARGO SEC LLC VYVVCKR63DVZZN70PB21	06/13/2013	07/15/2043	07/11/2013	Sale	0	26,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	03/19/2013	04/11/2043	04/09/2013	Sale	0	62,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/08/2013	03/12/2043	03/08/2013	Sale	0	100,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA - B8A1L2078	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79WWOQKCCOR4P04	10/28/2013	11/18/2028	11/12/2013	Sale	0	1,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A18VPO5	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05RS8MBFXJNHDOPEIJ15	03/06/2013	04/18/2043	04/18/2013	Sale	0	0	4	0	0	13,613	0	0		0	0	0	13,613	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	05/22/2013	06/13/2043	05/22/2013	Sale	0	61,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MRMB4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/26/2013	12/17/2028	11/26/2013	Sale	0	3,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1C1M22	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	06/14/2013	06/20/2043	06/18/2013	Sale	0	66,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1HNXP9	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	08/14/2013	09/19/2043	09/19/2013	Sale	0	0	3.5	0	0	1,299	0	0		0	0	0	1,299	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1AP4K4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05RS8MBFXJNHDOPEIJ15	04/05/2013	05/21/2043	05/21/2013	Sale	0	0	3.5	0	0	1,348	0	0		0	0	0	1,348	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency,	Pru Global Fund 82XP4TQXVO2CZP30MQ85	04/16/2013	07/22/2013	07/22/2013	Sale	0	148,000	327869	0	0	6,073	0	0		0	0	0	6,073	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	11/04/2013	12/11/2043	12/09/2013	Sale	0	23,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A195YL5	Bond Portfolio Hedge	D1	Interest Rate,	BPN Paribas Securities 2J5703FH5U5M97R11237	04/03/2013	04/11/2043	04/09/2013	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A19Y1T1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/24/2013	05/13/2043	04/24/2013	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79WWOQKCCOR4P04	02/08/2013	02/12/2043	02/08/2013	Sale	0	50,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA - B8A1L6NX5	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	11/04/2013	11/21/2043	11/04/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSWU4	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0O07BECTDTUZW19	11/01/2013	11/13/2043	11/04/2013	Sale	0	37,000,000	4	0	0	93,945	0	0		0	0	0	93,945	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWWI3WBK2824319	02/27/2013	04/11/2043	04/11/2013	Sale	0	0	3.5	0	0	304,688	0	0		0	0	0	304,688	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSWU4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05RS8MBFXJNHDOPEIJ15	10/09/2013	11/13/2043	11/11/2013	Sale	0	12,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	03/20/2013	04/11/2043	04/09/2013	Sale	0	85,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79WWOQKCCOR4P04	09/09/2013	10/10/2043	10/08/2013	Sale	0	11,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1JEP43	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/24/2013	10/16/2028	10/07/2013	Sale	0	3,000,000	2.5	0	0	13,477	0	0		0	0	0	13,477	0	0	AN (Anticipatory)

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FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate,	BPN Paribas Securities 2J5703FH5U5M97R11237	09/24/2013	10/16/2028	10/11/2013	Sale	0	5,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZI19	11/21/2013	12/11/2043	12/09/2013	Sale	0	20,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A166D13	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	02/08/2013	02/12/2043	02/12/2013	Sale	0	0	4	0	0	35,156	0	0		0	0	0	35,156	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A163LT0	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	02/04/2013	02/19/2043	02/15/2013	Sale	0	82,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund 82XP4TQXVO2CZP30M085	04/23/2013	07/22/2013	07/22/2013	Sale	0	147,000	325839	0	0	5,153	0	0		0	0	0	5,153	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	06/11/2013	06/13/2043	06/11/2013	Sale	0	41,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1CX2S0	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc C5R58MBFXJNHDOPEJ15	11/05/2013	11/13/2043	11/05/2013	Sale	0	175,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A17TMS3	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZI19	03/01/2013	03/12/2043	03/07/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/24/2013	10/10/2043	09/24/2013	Sale	0	53,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	05/07/2013	05/13/2043	05/09/2013	Sale	0	61,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	02/13/2013	03/12/2043	03/07/2013	Sale	0	130,000,000	3.5	0	0	827,734	0	0		0	0	0	827,734	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1BRGY6	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/24/2013	06/13/2043	06/05/2013	Sale	0	34,000,000	4.5	0	0	(440,938)	0	0		0	0	0	(440,938)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	03/13/2013	04/11/2043	04/01/2013	Sale	0	130,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSWU4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	10/10/2013	11/13/2043	11/07/2013	Sale	0	3,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/27/2013	04/11/2043	04/01/2013	Sale	0	48,000,000	3.5	0	0	(56,250)	0	0		0	0	0	(56,250)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A159GD9	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	01/16/2013	01/22/2043	01/16/2013	Sale	0	52,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1D54M1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	06/18/2013	07/22/2043	07/22/2013	Sale	0	0	3.5	0	0	94,961	0	0		0	0	0	94,961	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	04/16/2013	05/13/2043	05/09/2013	Sale	0	82,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1D54M1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	06/18/2013	07/22/2043	07/17/2013	Sale	0	46,750,000	3.5	0	0	(894,824)	0	0		0	0	0	(894,824)	0	0	AN (Anticipatory)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund 82XP4TQXVO2CZP30M085	07/22/2013	10/24/2043	10/24/2013	Sale	0	107,039	176925	0	0	4,918	0	0		0	0	0	4,918	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund 82XP4TQXVO2CZP30M085	09/12/2013	09/16/2043	09/16/2013	Sale	0	2,004,035	1.5834	0	0	12,910	0	0		0	0	0	12,910	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1HJ967	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/24/2013	10/16/2028	10/11/2013	Sale	0	6,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc C5R58MBFXJNHDOPEJ15	02/20/2013	04/11/2043	04/09/2013	Sale	0	1,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1H7L69	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	09/26/2013	10/10/2043	09/26/2013	Sale	0	64,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A166D13	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	01/29/2013	02/12/2043	02/08/2013	Sale	0	45,000,000	4	0	0	7,031	0	0		0	0	0	7,031	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	10/29/2013	12/11/2043	12/11/2013	Sale	0	0	3.5	0	0	27,734	0	0		0	0	0	27,734	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	03/19/2013	04/11/2043	04/01/2013	Sale	0	34,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund 82XP4TQXVO2CZP30M085	09/25/2013	10/24/2043	10/24/2013	Sale	0	158,829	32022	0	0	5,019	0	0		0	0	0	5,019	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1684X9	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc C5R58MBFXJNHDOPEJ15	02/12/2013	02/19/2043	02/13/2013	Sale	0	2,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund 82XP4TQXVO2CZP30M085	10/31/2013	12/03/2043	12/03/2013	Sale	0	177,551,830	1.35958	0	0	101,863	0	0		0	0	0	101,863	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A14EK28	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	12/12/2012	01/14/2043	01/08/2013	Sale	0	75,000,000	3	0	0	0	0	0	(82,031)	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1BYXU0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	05/02/2013	06/13/2043	06/13/2013	Sale	0	0	3.5	0	0	17,773	0	0		0	0	0	17,773	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	05/09/2013	06/13/2043	06/13/2013	Sale	0	0	3.5	0	0	300,000	0	0		0	0	0	300,000	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA - B8A1L2G60	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/25/2013	11/18/2028	11/12/2013	Sale	0	5,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1JJEK8	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	09/09/2013	10/10/2043	10/08/2013	Sale	0	17,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KRPX8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	09/26/2013	11/13/2043	11/13/2013	Sale	0	0	3.5	0	0	384,375	0	0		0	0	0	384,375	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	08/08/2013	09/12/2043	09/12/2013	Sale	0	0	3.5	0	0	179,443	0	0		0	0	0	179,443	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1F03Y5	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	07/17/2013	08/20/2043	08/16/2013	Sale	0	24,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	05/09/2013	06/13/2043	06/07/2013	Sale	0	79,000,000	3.5	0	0	(2,076,836)	0	0		0	0	0	(2,076,836)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	08/08/2013	09/12/2043	09/09/2013	Sale	0	61,250,000	3.5	0	0	(1,222,607)	0	0		0	0	0	(1,222,607)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KRPX8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	09/26/2013	11/13/2043	11/04/2013	Sale	0	46,000,000	3.5	0	0	305,469	0	0		0	0	0	305,469	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MRM84	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/25/2013	12/17/2028	11/26/2013	Sale	0	3,000,000	2.5	0	0	(32,813)	0	0		0	0	0	(32,813)	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1JJEK8	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	09/09/2013	10/10/2043	10/08/2013	Sale	0	48,000,000	4.5	0	0	581,250	0	0		0	0	0	581,250	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	01/10/2013	01/14/2043	01/10/2013	Sale	0	34,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1CX292	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	08/05/2013	08/12/2043	08/05/2013	Sale	0	10,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1BRGY6	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	06/05/2013	06/13/2043	06/05/2013	Sale	0	34,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1KE238	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	09/17/2013	10/21/2043	10/21/2013	Sale	0	0	3.5	0	0	185,903	0	0		0	0	0	185,903	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	123,000	275141	0	0	2,305	0	0		0	0	0	2,305	0	0	FX (Foreign Exchange)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1D54M1	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	07/17/2013	07/22/2043	07/17/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1BLTU3	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	06/17/2013	06/20/2043	06/17/2013	Sale	0	2,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	122,700	154042	0	0	(2,600)	0	0		0	0	0	(2,600)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A19Q1Z4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/11/2013	05/21/2043	05/08/2013	Sale	0	2,000,000	4	0	0	(12,188)	0	0		0	0	0	(12,188)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A180ED7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/12/2013	03/19/2043	03/19/2013	Sale	0	0	4	0	0	1,875	0	0		0	0	0	1,875	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/26/2013	05/31/2013	05/31/2013	Sale	0	365,118	1.3034	0	0	2,073	0	0		0	0	0	2,073	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/26/2013	04/30/2013	04/30/2013	Sale	0	393,088	1.28482	0	0	(10,274)	0	0		0	0	0	(10,274)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/24/2013	01/28/2013	01/28/2013	Sale	0	488,660	1.3367	0	0	3,436	0	0		0	0	0	3,436	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2013	02/15/2013	02/15/2013	Sale	0	1,956,305	993147	0	0	1,945	0	0		0	0	0	1,945	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	2,490,429	128952	0	0	128	0	0		0	0	0	128	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/15/2013	01/15/2013	01/15/2013	Sale	0	2,001,833	1.01626	0	0	611	0	0		0	0	0	611	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/03/2013	12/04/2013	12/04/2013	Sale	0	21,538	937383	0	0	46	0	0		0	0	0	46	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/26/2013	07/31/2013	07/31/2013	Sale	0	5,445,231	1.3043	0	0	(98,526)	0	0		0	0	0	(98,526)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2013	05/31/2013	05/31/2013	Sale	0	1,262,491	128805	0	0	(146)	0	0		0	0	0	(146)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	1,264,208	12898	0	0	(73)	0	0		0	0	0	(73)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/31/2013	05/31/2013	Sale	0	5,054,638	128805	0	0	(586)	0	0		0	0	0	(586)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	03/15/2013	03/15/2013	Sale	0	3,529,238	99231	0	0	39,649	0	0		0	0	0	39,649	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	03/15/2013	03/15/2013	Sale	0	3,246,417	977995	0	0	10,511	0	0		0	0	0	10,511	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/26/2013	04/26/2013	Sale	0	3,737,363	97924	0	0	(14,697)	0	0		0	0	0	(14,697)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	12/31/2013	12/31/2013	Sale	0	1,694,998	128981	0	0	164	0	0		0	0	0	164	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2013	12/04/2013	12/04/2013	Sale	0	18,846	937383	0	0	41	0	0		0	0	0	41	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/26/2013	04/26/2013	Sale	0	1,811,184	97924	0	0	(7,122)	0	0		0	0	0	(7,122)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2012	01/28/2013	01/28/2013	Sale	0	812,928	1.3275	0	0	(11,390)	0	0		(5,399)	0	0	(11,390)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	03/28/2013	03/28/2013	Sale	0	612,816	1.2846	0	0	(239)	0	0		0	0	0	(239)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	3,792,034	010002	0	0	(13,703)	0	0		0	0	0	(13,703)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	3,732,010	973236	0	0	22,025	0	0		0	0	0	22,025	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	3,682,962	009759	0	0	105,365	0	0		0	0	0	105,365	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	10/25/2013	10/25/2013	Sale	0	150,832	1.32699	0	0	(5,957)	0	0		0	0	0	(5,957)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	1,135,875	1.065757	0	0	59,227	0	0		0	0	0	59,227	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/22/2013	10/22/2013	Sale	0	25,100	969707	0	0	(67)	0	0		0	0	0	(67)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	1,181,587	1.108647	0	0	(13,514)	0	0		0	0	0	(13,514)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/08/2013	10/25/2013	10/25/2013	Sale	0	401,646	1.33882	0	0	12,174	0	0		0	0	0	12,174	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	777,776	1.52187	0	0	(4,819)	0	0		0	0	0	(4,819)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2012	02/20/2013	02/20/2013	Sale	0	2,578,553	146759	0	0	(213,350)	0	0		119,140	0	0	(213,350)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/15/2013	03/15/2013	Sale	0	5,460,077	1.2964	0	0	42,960	0	0		0	0	0	42,960	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	01/15/2013	01/15/2013	Sale	0	16,125,874	1.01626	0	0	4,918	0	0		0	0	0	4,918	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	12/16/2013	12/16/2013	Sale	0	5,571,480	1.34555	0	0	(123,599)	0	0		0	0	0	(123,599)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2013	12/23/2013	12/23/2013	Sale	0	130,852	1.3653	0	0	(518)	0	0		0	0	0	(518)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2010	12/31/2013	12/31/2013	Sale	0	501,395	1.3662	0	0	4,294	0	0		15,647	0	0	4,294	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2011	06/28/2013	06/28/2013	Sale	0	499,414	1.3608	0	0	(22,350)	0	0		14,730	0	0	(22,350)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	06/28/2013	06/28/2013	Sale	0	487,156	1.3274	0	0	(10,093)	0	0		2,491	0	0	(10,093)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2010	03/28/2013	03/28/2013	Sale	0	463,890	1.2349	0	0	18,482	0	0		(31,719)	0	0	18,482	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2011	03/28/2013	03/28/2013	Sale	0	519,378	1.4152	0	0	(48,114)	0	0		35,132	0	0	(48,114)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2010	06/28/2013	06/28/2013	Sale	0	471,215	1.2544	0	0	17,092	0	0		(24,832)	0	0	17,092	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2011	06/28/2013	06/28/2013	Sale	0	484,645	1.3202	0	0	(7,452)	0	0		(148)	0	0	(7,452)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2010	06/28/2013	06/28/2013	Sale	0	445,330	1.2731	0	0	9,375	0	0		(16,591)	0	0	9,375	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2010	06/28/2013	06/28/2013	Sale	0	505,662	1.3461	0	0	(17,355)	0	0		9,563	0	0	(17,355)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2010	06/28/2013	06/28/2013	Sale	0	472,580	1.351	0	0	(17,875)	0	0		10,617	0	0	(17,875)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2011	12/31/2013	12/31/2013	Sale	0	481,900	1.3239	0	0	19,656	0	0		172	0	0	19,656	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2011	12/31/2013	12/31/2013	Sale	0	527,119	1.4359	0	0	(21,292)	0	0		41,155	0	0	(21,292)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2011	09/30/2013	09/30/2013	Sale	0	496,698	1.3534	0	0	110	0	0		11,493	0	0	110	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	355,210	1.3315	0	0	(3,441)	0	0		0	0	0	(3,441)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	363,024	1.29615	0	0	(1,050)	0	0		0	0	0	(1,050)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2012	01/28/2013	01/28/2013	Sale	0	520,382	1.3275	0	0	(7,291)	0	0		(3,456)	0	0	(7,291)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	327,328	1.35	0	0	897	0	0		0	0	0	897	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/15/2013	11/15/2013	Sale	0	1,093,131	1.6063	0	0	1,905	0	0		0	0	0	1,905	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	06/28/2013	06/28/2013	Sale	0	2,489,402	128899	0	0	514	0	0		0	0	0	514	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/31/2013	05/31/2013	Sale	0	2,487,574	128805	0	0	(288)	0	0		0	0	0	(288)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2013	04/29/2013	Sale	0	1,800,190	979178	0	0	12,898	0	0		0	0	0	12,898	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	11/15/2013	11/15/2013	Sale	0	1,088,645	1.6156	0	0	4,380	0	0		0	0	0	4,380	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	5,054,638	128805	0	0	586	0	0		0	0	0	586	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	1,694,768	128964	0	0	(219)	0	0		0	0	0	(219)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	936,451	12898	0	0	(54)	0	0		0	0	0	(54)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	523,659	1.38023	0	0	7,068	0	0		0	0	0	7,068	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	511,344	1.35	0	0	1,401	0	0		0	0	0	1,401	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	3,681,885	009756	0	0	35,750	0	0		0	0	0	35,750	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2013	10/25/2013	10/25/2013	Sale	0	587,046	1.33117	0	0	21,269	0	0		0	0	0	21,269	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/22/2013	07/22/2013	Sale	0	114,790	947463	0	0	2,381	0	0		0	0	0	2,381	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/23/2013	07/23/2013	Sale	0	115,695	796147	0	0	(846)	0	0		0	0	0	(846)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	12/16/2013	12/16/2013	Sale	0	4,566,103	1.6353	0	0	(15,357)	0	0		0	0	0	(15,357)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/15/2013	02/15/2013	Sale	0	1,847,621	993147	0	0	1,837	0	0		0	0	0	1,837	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2011	03/28/2013	03/28/2013	Sale	0	499,450	1.3609	0	0	(28,186)	0	0		15,219	0	0	(28,186)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2011	06/28/2013	06/28/2013	Sale	0	499,744	1.3617	0	0	(22,681)	0	0		15,060	0	0	(22,681)	0	0	LD (Liability Cashflow)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	1,086,626	1.56525	0	0	3,506	0	0		0	0	0	3,506	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	702,334	128979	0	0	45	0	0		0	0	0	45	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	12,924,285	128946	0	0	(333)	0	0		0	0	0	(333)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	4,382,391	128974	0	0	226	0	0		0	0	0	226	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	09/16/2013	09/16/2013	Sale	0	2,022,938	1.569	0	0	(31,717)	0	0		0	0	0	(31,717)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	123,003	010101	0	0	(3,389)	0	0		0	0	0	(3,389)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Phillipines Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	06/18/2013	06/18/2013	Sale	0	250,799	024618	0	0	14,568	0	0		0	0	0	14,568	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Phillipines Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	06/18/2013	06/18/2013	Sale	0	73,833	024241	0	0	3,205	0	0		0	0	0	3,205	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	7,189,082	1.5225	0	0	(85,466)	0	0		0	0	0	(85,466)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	404,501	172652	0	0	224	0	0		0	0	0	224	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Brazil Cruzeiro	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	247,776	508492	0	0	9,207	0	0		0	0	0	9,207	0	0	FX (Foreign Exchange)
Long: Indian Rupee - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	04/22/2013	04/22/2013	Sale	0	122,900	018156	0	0	2,024	0	0		0	0	0	2,024	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	10/22/2013	10/22/2013	Sale	0	3,537,865	972479	0	0	(688)	0	0		0	0	0	(688)	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/18/2013	11/18/2013	Sale	0	327,587	031666	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	86,000	004362	0	0	1,764	0	0		0	0	0	1,764	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/19/2013	02/19/2013	Sale	0	121,100	.010701	0	0	97	0	0		0	0	0	97	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/25/2013	10/25/2013	Sale	0	134,700	1.32185	0	0	5,865	0	0		0	0	0	5,865	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	123,000	.169996	0	0	(1,483)	0	0		0	0	0	(1,483)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	3,555,151	.973236	0	0	(20,981)	0	0		0	0	0	(20,981)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	522,322	.08106	0	0	152	0	0		0	0	0	152	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	353,277	.155834	0	0	11,463	0	0		0	0	0	11,463	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	10/09/2013	10/09/2013	Sale	0	123,000	.031162	0	0	996	0	0		0	0	0	996	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	122,900	.152877	0	0	(1,688)	0	0		0	0	0	(1,688)	0	0	FX (Foreign Exchange)
Long: Brazil Cruzeiro - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	178,595	.492368	0	0	(1,006)	0	0		0	0	0	(1,006)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2013	05/22/2013	05/22/2013	Sale	0	85,600	.986038	0	0	1,610	0	0		0	0	0	1,610	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2013	10/02/2013	10/02/2013	Sale	0	175,099,256	1.35365	0	0	704,976	0	0		0	0	0	704,976	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2013	12/03/2013	12/03/2013	Sale	0	178,301,203	1.351	0	0	1,029,422	0	0		0	0	0	1,029,422	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	12/03/2013	12/03/2013	Sale	0	359,800	1.60625	0	0	(7,874)	0	0		0	0	0	(7,874)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2013	11/04/2013	11/04/2013	Sale	0	1,382,240	1.353753	0	0	2,709	0	0		0	0	0	2,709	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/23/2013	07/23/2013	Sale	0	114,509	.796147	0	0	837	0	0		0	0	0	837	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	05/20/2013	05/20/2013	Sale	0	14,753,529	1.55137	0	0	278,358	0	0		0	0	0	278,358	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/20/2013	02/20/2013	Sale	0	12,087,331	1.5522	0	0	(171,319)	0	0		0	0	0	(171,319)	0	0	FX (Foreign Exchange)
Long: Romanian Leu (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2013	02/19/2013	02/19/2013	Sale	0	120,900	.305827	0	0	(254)	0	0		0	0	0	(254)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2013	05/22/2013	05/22/2013	Sale	0	62,000	1.02428	0	0	(3,413)	0	0		0	0	0	(3,413)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	124,000	1.32106	0	0	(3,131)	0	0		0	0	0	(3,131)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2012	02/19/2013	02/19/2013	Sale	0	122,600	.012316	0	0	16,157	0	0		(7,429)	0	0	16,157	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	02/19/2013	02/19/2013	Sale	0	178,171	.011856	0	0	17,473	0	0		(4,299)	0	0	17,473	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	308,005	.307267	0	0	(436)	0	0		0	0	0	(436)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	1,913,205	1.33478	0	0	67,482	0	0		0	0	0	67,482	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	5,323,463	.010747	0	0	26,754	0	0		0	0	0	26,754	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2013	02/19/2013	02/19/2013	Sale	0	340,512	.011312	0	0	18,650	0	0		0	0	0	18,650	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	05/22/2013	05/22/2013	Sale	0	160,531	1.057865	0	0	(6,052)	0	0		0	0	0	(6,052)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	543,572	.08106	0	0	159	0	0		0	0	0	159	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	306,662	.305927	0	0	7,679	0	0		0	0	0	7,679	0	0	FX (Foreign Exchange)
Long: Indian Rupee - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	05/06/2013	05/06/2013	Sale	0	121,500	.01857	0	0	(840)	0	0		0	0	0	(840)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	134,945	.153669	0	0	3,062	0	0		0	0	0	3,062	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2013	07/23/2013	Sale	0	241,751	.790514	0	0	(57)	0	0		0	0	0	(57)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	123,000	.84	0	0	4,715	0	0		0	0	0	4,715	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/25/2013	10/25/2013	Sale	0	73,500	1.32185	0	0	3,200	0	0		0	0	0	3,200	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	243,483	.796178	0	0	(1,713)	0	0		0	0	0	(1,713)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	98,156	.271621	0	0	(2,659)	0	0		0	0	0	(2,659)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	1,440,323	.128818	0	0	(1,207)	0	0		0	0	0	(1,207)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2013	07/03/2013	07/03/2013	Sale	0	1,091,488	1.515	0	0	7,781	0	0		0	0	0	7,781	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	09/16/2013	09/16/2013	Sale	0	1,007,753	1.3316	0	0	2,724	0	0		0	0	0	2,724	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	1,441,753	128946	0	0	(37)	0	0		0	0	0	(37)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2013	12/04/2013	12/04/2013	Sale	0	11,966	937383	0	0	26	0	0		0	0	0	26	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/31/2013	07/31/2013	Sale	0	701,962	128911	0	0	(172)	0	0		0	0	0	(172)	0	0	FX (Foreign Exchange)
Long: Phillipines Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/18/2013	03/18/2013	Sale	0	250,614	.0246	0	0	(339)	0	0		0	0	0	(339)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	133,136	.052618	0	0	8,323	0	0		0	0	0	8,323	0	0	FX (Foreign Exchange)
Long: Peruvian New Sol - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	06/18/2013	06/18/2013	Sale	0	85,600	.385936	0	0	(5,049)	0	0		0	0	0	(5,049)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	1,705,955	.01045	0	0	(128,773)	0	0		0	0	0	(128,773)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2013	07/23/2013	Sale	0	209,674	.790514	0	0	(50)	0	0		0	0	0	(50)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	889,526	1.083424	0	0	(963)	0	0		0	0	0	(963)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	07/22/2013	07/22/2013	Sale	0	260,015	.327332	0	0	10,260	0	0		0	0	0	10,260	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Taiwan Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	05/22/2013	05/22/2013	Sale	0	185,000	.033898	0	0	1,875	0	0		0	0	0	1,875	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	8,123	.004441	0	0	505	0	0		0	0	0	505	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	122,300	.002102	0	0	2,042	0	0		0	0	0	2,042	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	343,000	.034188	0	0	(6,669)	0	0		0	0	0	(6,669)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2013	10/25/2013	10/25/2013	Sale	0	153,000	.010221	0	0	784	0	0		0	0	0	784	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	8,687,108	1.58567	0	0	226,646	0	0		216,366	0	0	226,646	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	49,200	1.079972	0	0	(104)	0	0		607	0	0	(104)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2013	10/25/2013	10/25/2013	Sale	0	111,953	94008	0	0	(2,217)	0	0		0	0	0	(2,217)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	07/22/2013	07/22/2013	Sale	0	86,000	.000887	0	0	620	0	0		0	0	0	620	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	07/22/2013	07/22/2013	Sale	0	123,000	.000918	0	0	(3,218)	0	0		0	0	0	(3,218)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Taiwan Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	04/18/2013	04/18/2013	Sale	0	121,859	.033568	0	0	339	0	0		0	0	0	339	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	104,454	.172652	0	0	(58)	0	0		0	0	0	(58)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	122,900	.152877	0	0	1,688	0	0		0	0	0	1,688	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2013	07/23/2013	Sale	0	162,324	.796	0	0	163	0	0		0	0	0	163	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2012	02/19/2013	02/19/2013	Sale	0	61,500	1.28263	0	0	2,545	0	0		(1,741)	0	0	2,545	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	10/22/2013	10/22/2013	Sale	0	63,757	.968457	0	0	(252)	0	0		0	0	0	(252)	0	0	FX (Foreign Exchange)
Long: Indian Rupee - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	07/22/2013	07/22/2013	Sale	0	117,316	.018044	0	0	(8,164)	0	0		0	0	0	(8,164)	0	0	FX (Foreign Exchange)
Long: Peruvian New Sol - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	03/18/2013	03/18/2013	Sale	0	88,165	.388199	0	0	(797)	0	0		(523)	0	0	(797)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	429,317	.149982	0	0	11,942	0	0		0	0	0	11,942	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	03/25/2013	03/25/2013	Sale	0	191,827	.031387	0	0	5,948	0	0		(5,804)	0	0	5,948	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2013	02/19/2013	02/19/2013	Sale	0	146,000	81316	0	0	994	0	0		0	0	0	994	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	52,049	.168407	0	0	242	0	0		0	0	0	242	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	123,000	.050896	0	0	(3,787)	0	0		0	0	0	(3,787)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2013	05/22/2013	05/22/2013	Sale	0	122,000	.052127	0	0	(6,549)	0	0		0	0	0	(6,549)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	11/15/2013	11/15/2013	Sale	0	626,675	1.3663	0	0	8,623	0	0		0	0	0	8,623	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	12/31/2013	12/31/2013	Sale	0	12,927,869	128981	0	0	1,250	0	0		0	0	0	1,250	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	1,803,938	1.56525	0	0	5,820	0	0		0	0	0	5,820	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	4,381,939	128961	0	0	(509)	0	0		0	0	0	(509)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	10/18/2013	10/18/2013	Sale	0	2,045,292	1.616	0	0	3,544	0	0		0	0	0	3,544	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	389,200	1.287625	0	0	23	0	0		0	0	0	23	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indian Rupee	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	07/22/2013	07/22/2013	Sale	0	117,316	.018044	0	0	8,164	0	0		0	0	0	8,164	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	175,799	.8413	0	0	7,000	0	0		0	0	0	7,000	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	01/22/2013	01/22/2013	Sale	0	248,124	.332005	0	0	(2,487)	0	0		0	0	0	(2,487)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indonesian Rupiah	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	122,485	.000103	0	0	326	0	0		0	0	0	326	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Romanian Leu (New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	315,577	.293772	0	0	(8,092)	0	0		0	0	0	(8,092)	0	0	FX (Foreign Exchange)
Long: Taiwan Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	04/18/2013	04/18/2013	Sale	0	122,006	.033568	0	0	(339)	0	0		0	0	0	(339)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2013	07/24/2013	07/24/2013	Sale	0	234,500	.164872	0	0	6,142	0	0		0	0	0	6,142	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	10/25/2013	10/25/2013	Sale	0	147,700	1.5235	0	0	(9,036)	0	0		0	0	0	(9,036)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	17,865,806	.009756	0	0	(173,471)	0	0		0	0	0	(173,471)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	33,284,992	1.379	0	0	9,655	0	0		0	0	0	9,655	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	418,856	.178779	0	0	652	0	0		0	0	0	652	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Peruvian New Sol	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	03/18/2013	03/18/2013	Sale	0	207,678	.384778	0	0	48	0	0		0	0	0	48	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	239,182	.004399	0	0	(4,045)	0	0		0	0	0	(4,045)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	199,870	.167822	0	0	(2,081)	0	0		0	0	0	(2,081)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	1,056,767	1.49398	0	0	7,371	0	0		0	0	0	7,371	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2013	05/22/2013	05/22/2013	Sale	0	123,000	.004492	0	0	1,105	0	0		0	0	0	1,105	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	06/04/2013	06/04/2013	Sale	0	172,209,750	1.318655	0	0	1,495,966	0	0		0	0	0	1,495,966	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	04/03/2013	04/03/2013	Sale	0	356,887	1.51845	0	0	(1,140)	0	0		0	0	0	(1,140)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	10/25/2013	10/25/2013	Sale	0	719,021	.91495	0	0	(34,381)	0	0		0	0	0	(34,381)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	252,147	.010068	0	0	(742)	0	0		0	0	0	(742)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	107,000	1.02733	0	0	6,190	0	0		0	0	0	6,190	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2013	11/20/2013	11/20/2013	Sale	0	3,016,758	15108	0	0	(1,776)	0	0		0	0	0	(1,776)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KTBP0	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	11/21/2013	12/11/2043	12/09/2013	Sale	0	24,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	02/06/2013	03/12/2043	03/08/2013	Sale	0	27,500,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	05/20/2013	05/20/2013	Sale	0	2,428,412	1.02292	0	0	103,554	0	0		0	0	0	103,554	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/17/2013	10/17/2013	Sale	0	49,000	.000899	0	0	2,263	0	0		0	0	0	2,263	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	188,367	.171585	0	0	8,203	0	0		(5,661)	0	0	8,203	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	05/22/2013	05/22/2013	Sale	0	121,400	.171999	0	0	(33)	0	0		0	0	0	(33)	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2013	02/19/2013	02/19/2013	Sale	0	146,000	.033386	0	0	357	0	0		0	0	0	357	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2013	10/22/2013	10/22/2013	Sale	0	532,763	.079448	0	0	12,188	0	0		0	0	0	12,188	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	35,513	1.0244	0	0	(367)	0	0		353	0	0	(367)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/22/2013	05/22/2013	Sale	0	123,000	154173	0	0	(2,710)	0	0		0	0	0	(2,710)	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2013	05/22/2013	05/22/2013	Sale	0	86,000	150012	0	0	(439)	0	0		0	0	0	(439)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2013	02/19/2013	02/19/2013	Sale	0	60,300	180294	0	0	81	0	0		0	0	0	81	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	10/25/2013	10/25/2013	Sale	0	1,059,607	83415	0	0	6,034	0	0		0	0	0	6,034	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	208,503	049159	0	0	718	0	0		0	0	0	718	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	106,947	176772	0	0	(429)	0	0		0	0	0	(429)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	3,157,744	1.287	0	0	1,718	0	0		0	0	0	1,718	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	38,565	002114	0	0	(865)	0	0		0	0	0	(865)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Peruvian New Sol	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/18/2013	03/18/2013	Sale	0	208,559	38506	0	0	201	0	0		0	0	0	201	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	123,489	1.54866	0	0	(3,529)	0	0		0	0	0	(3,529)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2013	05/22/2013	05/22/2013	Sale	0	73,700	1.05053	0	0	(5,797)	0	0		0	0	0	(5,797)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	183,000	1.51957	0	0	1,413	0	0		0	0	0	1,413	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	68,500	1.5365	0	0	(3,575)	0	0		0	0	0	(3,575)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	05/22/2013	05/22/2013	Sale	0	60,800	971251	0	0	(235)	0	0		0	0	0	(235)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/15/2013	03/15/2013	Sale	0	807,533	1.493	0	0	10,872	0	0		0	0	0	10,872	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	702,198	128954	0	0	(27)	0	0		0	0	0	(27)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	06/28/2013	06/28/2013	Sale	0	701,899	128899	0	0	145	0	0		0	0	0	145	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	702,338	12898	0	0	(41)	0	0		0	0	0	(41)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/15/2013	11/15/2013	Sale	0	2,053,211	1.6063	0	0	3,579	0	0		0	0	0	3,579	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	302,732	03339	0	0	(1,208)	0	0		0	0	0	(1,208)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	369,000	1.30574	0	0	5,098	0	0		0	0	0	5,098	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	238,570	970968	0	0	(854)	0	0		0	0	0	(854)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2013	07/23/2013	Sale	0	1,686,873	921	0	0	7,143	0	0		0	0	0	7,143	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	194,238	809389	0	0	(424)	0	0		0	0	0	(424)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2013	05/22/2013	05/22/2013	Sale	0	123,000	110781	0	0	(7,167)	0	0		0	0	0	(7,167)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	10/17/2013	10/17/2013	Sale	0	1,288,777	000929	0	0	15,111	0	0		0	0	0	15,111	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2013	11/04/2013	11/04/2013	Sale	0	175,112,579	1.353753	0	0	343,175	0	0		0	0	0	343,175	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	04/03/2013	04/03/2013	Sale	0	167,368,239	1.307615	0	0	2,920,207	0	0		0	0	0	2,920,207	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/22/2013	10/22/2013	Sale	0	127,013	946835	0	0	(3,415)	0	0		0	0	0	(3,415)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	05/21/2013	05/21/2013	Sale	0	3,089,472	179662	0	0	128,014	0	0		0	0	0	128,014	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	05/20/2013	05/20/2013	Sale	0	41,974,684	1.335965	0	0	1,579,276	0	0		0	0	0	1,579,276	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/26/2013	04/11/2043	04/01/2013	Sale	0	2,000,000	3.5	0	0	(4,844)	0	0		0	0	0	(4,844)	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A19Y1T1	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/04/2013	05/13/2043	05/13/2013	Sale	0	0	4.5	0	0	19,531	0	0		0	0	0	19,531	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/26/2013	04/11/2043	04/01/2013	Sale	0	34,000,000	3.5	0	0	(82,344)	0	0		0	0	0	(82,344)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1NFVG1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJU15	11/05/2013	12/11/2043	12/11/2013	Sale	0	0	3	0	0	403,320	0	0		0	0	0	403,320	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	02/06/2013	03/12/2043	02/28/2013	Sale	0	97,500,000	3	0	0	426,563	0	0		0	0	0	426,563	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1F2W79	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	07/09/2013	08/20/2043	08/15/2013	Sale	0	20,500,000	4	0	0	132,930	0	0		0	0	0	132,930	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1J82M1	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	08/26/2013	10/21/2043	10/17/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1F2J79	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	07/09/2013	08/20/2043	08/20/2013	Sale	0	0	4	0	0	52,852	0	0		0	0	0	52,852	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1J82M1	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	08/26/2013	10/21/2043	10/21/2013	Sale	0	0	4.5	0	0	52,754	0	0		0	0	0	52,754	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8G0	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3WBK2824319	06/28/2013	07/15/2043	07/10/2013	Sale	0	41,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Taiwan Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	182,360	033415	0	0	(765)	0	0		0	0	0	(765)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	134,700	980873	0	0	1,838	0	0		0	0	0	1,838	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indonesian Rupiah	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	06/26/2013	07/11/2013	07/11/2013	Sale	0	141,851	000098	0	0	(2,661)	0	0		0	0	0	(2,661)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/01/2013	05/22/2013	05/22/2013	Sale	0	527,300	1.30357	0	0	6,419	0	0		0	0	0	6,419	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	09/24/2013	09/27/2013	09/27/2013	Sale	0	35,722	010121	0	0	(198)	0	0		0	0	0	(198)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/12/2013	05/22/2013	05/22/2013	Sale	0	41,055	1.53465	0	0	809	0	0		0	0	0	809	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	07/22/2013	07/22/2013	Sale	0	122,000	000891	0	0	(313)	0	0		0	0	0	(313)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	09/17/2013	10/25/2013	10/25/2013	Sale	0	397,625	1.5905	0	0	(6,550)	0	0		0	0	0	(6,550)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/28/2012	02/19/2013	02/19/2013	Sale	0	245,435	012221	0	0	(39,441)	0	0		18,642	0	0	(39,441)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	02/20/2013	05/22/2013	05/22/2013	Sale	0	61,200	318563	0	0	(2,087)	0	0		0	0	0	(2,087)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	06/17/2013	06/17/2013	Sale	0	2,506,339	1.29711	0	0	(72,826)	0	0		0	0	0	(72,826)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	07/23/2013	07/23/2013	Sale	0	211,168	796147	0	0	1,544	0	0		0	0	0	1,544	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/22/2013	05/22/2013	05/22/2013	Sale	0	86,000	1.0248	0	0	(4,775)	0	0		0	0	0	(4,775)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	1,697,678	963	0	0	(7,580)	0	0		0	0	0	(7,580)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A14EK28	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	11/26/2012	01/14/2043	01/08/2013	Sale	0	75,000,000	3	0	0	23,438	0	0		58,594	0	0	23,438	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	02/21/2013	04/11/2043	04/11/2013	Sale	0	0	3.5	0	0	266,406	0	0		0	0	0	266,406	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A14EK28	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	12/12/2012	01/14/2043	01/08/2013	Sale	0	75,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0O07BECTDTUZW19	02/27/2013	03/12/2043	03/08/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A14EK28	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	11/26/2012	01/14/2043	01/10/2013	Sale	0	157,000,000	3	0	0	0	0	0		122,656	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A18VPO5	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/11/2013	04/18/2043	04/11/2013	Sale	0	20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/12/2013	04/22/2013	04/22/2013	Sale	0	3,053,409	988269	0	0	44,691	0	0		0	0	0	44,691	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/11/2013	05/22/2013	05/22/2013	Sale	0	121,100	050888	0	0	(3,711)	0	0		0	0	0	(3,711)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/22/2013	05/22/2013	05/22/2013	Sale	0	86,000	317591	0	0	2,678	0	0		0	0	0	2,678	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSWU4	Bond Portfolio Hedge	D1	Interest Rate,	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	10/07/2013	11/13/2043	11/13/2013	Sale	0	0	4	0	0	124,414	0	0		0	0	0	124,414	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1B1AU7	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	05/23/2013	06/13/2043	06/11/2013	Sale	0	40,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1CX292	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3WBK2824319	07/09/2013	08/12/2043	08/05/2013	Sale	0	10,000,000	3	0	0	63,672	0	0		0	0	0	63,672	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1JJEK8	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	09/23/2013	10/10/2043	10/08/2013	Sale	0	48,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1DFXU9	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3WBK2824319	06/28/2013	08/12/2043	08/12/2013	Sale	0	0	3.5	0	0	140,684	0	0		0	0	0	140,684	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A1F03Y5	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	07/17/2013	08/20/2043	08/20/2013	Sale	0	0	3.5	0	0	113,223	0	0		0	0	0	113,223	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GGS8	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	03/04/2013	04/11/2043	04/09/2013	Sale	0	50,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A1CWQH0	Bond Portfolio Hedge	D1	Interest Rate,	BPN Paribas Securities 2J5703FH5U5MI97R1I237	05/29/2013	06/20/2043	06/18/2013	Sale	0	70,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A1E5YP0	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	06/27/2013	07/22/2043	07/16/2013	Sale	0	25,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A1HNXP9	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	08/14/2013	09/19/2043	09/17/2013	Sale	0	500,000	3.5	0	0	(5,039)	0	0		0	0	0	(5,039)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/26/2013	10/21/2043	10/16/2013	Sale	0	1,000,000	4	0	0	9,805	0	0		0	0	0	9,805	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/26/2013	10/21/2043	10/21/2013	Sale	0	0	4	0	0	3,164	0	0		0	0	0	3,164	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1CX2S0	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/05/2013	11/13/2043	11/08/2013	Sale	0	2,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/16/2013	08/20/2013	08/20/2013	Sale	0	2,886,899	150281	0	0	(78,157)	0	0		0	0	0	(78,157)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	12/05/2013	12/11/2043	12/05/2013	Sale	0	10,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	10/25/2013	11/13/2043	10/29/2013	Sale	0	10,000,000	3.5	0	0	3,125	0	0		0	0	0	3,125	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1DJXH0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	06/13/2013	07/22/2043	07/22/2013	Sale	0	0	4.5	0	0	15,176	0	0		0	0	0	15,176	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	10/30/2013	12/11/2043	12/09/2013	Sale	0	49,000,000	4	0	0	(409,609)	0	0		0	0	0	(409,609)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWI3WBK2824319	05/29/2013	06/13/2043	06/07/2013	Sale	0	79,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	09/04/2013	11/20/2013	11/20/2013	Sale	0	3,124,260	1.56213	0	0	(109,740)	0	0		0	0	0	(109,740)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWI3WBK2824319	02/27/2013	04/11/2043	04/01/2013	Sale	0	130,000,000	3.5	0	0	(934,375)	0	0		0	0	0	(934,375)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	02/21/2013	03/12/2043	03/07/2013	Sale	0	110,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A1D54M1	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	06/17/2013	07/22/2043	07/22/2013	Sale	0	0	3.5	0	0	51,680	0	0		0	0	0	51,680	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A14GKJ6	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	11/27/2012	01/22/2043	01/15/2013	Sale	0	55,500,000	3	0	0	(476,953)	0	0		49,863	0	0	(476,953)	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A1BSUT9	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	06/18/2013	06/20/2043	06/18/2013	Sale	0	1,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/20/2012	02/19/2013	02/19/2013	Sale	0	996,229	012259	0	0	(127,298)	0	0		56,046	0	0	(127,298)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	12/24/2013	12/31/2013	12/31/2013	Sale	0	12,924,618	128949	0	0	2,000	0	0		0	0	0	2,000	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	183,000	033484	0	0	215	0	0		0	0	0	215	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MBOOO7BECTDTUZW19	04/12/2013	05/13/2043	05/09/2013	Sale	0	44,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/11/2013	05/13/2043	05/08/2013	Sale	0	30,500,000	3.5	0	0	185,859	0	0		0	0	0	185,859	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A1AKH05	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	05/15/2013	05/21/2043	05/16/2013	Sale	0	1,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	01/08/2013	01/14/2043	01/08/2013	Sale	0	37,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1ETN54	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	08/12/2013	08/14/2028	08/12/2013	Sale	0	12,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1DFXU9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	07/10/2013	08/12/2043	08/12/2013	Sale	0	0	3.5	0	0	75,898	0	0		0	0	0	75,898	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A18XFG7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/27/2013	04/18/2043	04/16/2013	Sale	0	18,500,000	4.5	0	0	30,352	0	0		0	0	0	30,352	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1J82M1	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	09/24/2013	10/21/2043	10/17/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1ETN54	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTS07KV3UQJZ0078	07/16/2013	08/14/2028	08/14/2013	Sale	0	0	2.5	0	0	12,852	0	0		0	0	0	12,852	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSIU4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	10/07/2013	11/13/2043	11/13/2013	Sale	0	0	4	0	0	176,094	0	0		0	0	0	176,094	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1CM8M1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	06/05/2013	07/15/2043	06/13/2013	Sale	0	34,000,000	4.5	0	0	38,516	0	0		0	0	0	38,516	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1BRGY6	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	04/24/2013	06/13/2043	06/13/2013	Sale	0	0	4.5	0	0	22,578	0	0		0	0	0	22,578	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund	B2XP4TQXVO2CZP30MQ85	12/28/2012	02/19/2013	02/19/2013	Sale	0	75,737	1.03544	0	0	32	0	0		(63)	0	0	32	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc	9J6MBO007BECTDTUZW19	03/27/2013	04/11/2043	04/05/2013	Sale	0	25,000,000	3	0	0	27,344	0	0		0	0	0	27,344	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	02/08/2013	03/12/2043	03/07/2013	Sale	0	1,500,000	3.5	0	0	(996)	0	0		0	0	0	(996)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	02/08/2013	03/12/2043	03/08/2013	Sale	0	137,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA - B8A1L49J7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	11/15/2013	11/21/2043	11/19/2013	Sale	0	21,750,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A18XFG7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	04/10/2013	04/18/2043	04/16/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1BSUT9	Bond Portfolio Hedge	D1	Interest Rate,	BPN Paribas Securities	2J5703FH5U5M97R11237	05/29/2013	06/20/2043	06/18/2013	Sale	0	70,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	10/03/2013	10/21/2043	10/03/2013	Sale	0	10,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A166D13	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc	AC28XIWI3WBK2824319	01/29/2013	02/12/2043	02/08/2013	Sale	0	21,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	03/19/2013	05/13/2043	05/08/2013	Sale	0	43,000,000	3.5	0	0	221,719	0	0		0	0	0	221,719	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc	AC28XIWI3WBK2824319	09/10/2013	10/10/2043	10/08/2013	Sale	0	120,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTS07KV3UQJZ0078	03/21/2013	04/11/2043	04/04/2013	Sale	0	15,500,000	3	0	0	18,770	0	0		0	0	0	18,770	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSIU4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTS07KV3UQJZ0078	09/26/2013	11/13/2043	11/07/2013	Sale	0	3,000,000	4	0	0	(7,031)	0	0		0	0	0	(7,031)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1EVJF2	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner &	8NAV47T0Y26Q87Y00P81	07/15/2013	08/20/2043	08/20/2013	Sale	0	0	3	0	0	30,469	0	0		0	0	0	30,469	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	02/26/2013	04/11/2043	04/01/2013	Sale	0	140,000,000	3.5	0	0	(251,563)	0	0		0	0	0	(251,563)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1BYZK0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	06/26/2013	07/15/2043	07/08/2013	Sale	0	11,000,000	3	0	0	110,000	0	0		0	0	0	110,000	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1C1MZ2	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner &	8NAV47T0Y26Q87Y00P81	05/08/2013	06/20/2043	06/18/2013	Sale	0	66,500,000	3	0	0	(2,361,270)	0	0		0	0	0	(2,361,270)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1H7L69	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	08/30/2013	10/10/2043	10/07/2013	Sale	0	49,000,000	4	0	0	983,828	0	0		0	0	0	983,828	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1BYXU0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	06/10/2013	06/13/2043	06/10/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1F03Y5	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	07/17/2013	08/20/2043	08/16/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA - B8A1L49J7	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTS07KV3UQJZ0078	10/01/2013	11/21/2043	11/21/2013	Sale	0	0	3.5	0	0	177,051	0	0		0	0	0	177,051	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner &	8NAV47T0Y26Q87Y00P81	09/26/2013	11/13/2043	10/22/2013	Sale	0	11,000,000	3.5	0	0	97,539	0	0		0	0	0	97,539	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	09/09/2013	10/10/2043	10/08/2013	Sale	0	8,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1FKFM4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc	AC28XIWI3WBK2824319	08/05/2013	09/12/2043	09/10/2013	Sale	0	10,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc	9J6MBO007BECTDTUZW19	03/04/2013	04/11/2043	04/05/2013	Sale	0	25,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	05/22/2013	06/13/2043	06/07/2013	Sale	0	17,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A1NFSD2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	11/04/2013	12/11/2043	12/05/2013	Sale	0	12,000,000	4	0	0	(203,906)	0	0		0	0	0	(203,906)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTS07KV3UQJZ0078	03/22/2013	04/11/2043	04/04/2013	Sale	0	15,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA MAE I GNMA 30YR TBA - B8A1L49J7	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	10/01/2013	11/21/2043	11/19/2013	Sale	0	21,750,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1FKFM4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWM3WBK2824319	08/05/2013	09/12/2043	09/12/2013	Sale	0	0	3	0	0	26,953	0	0		0	0	0	26,953	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	09/26/2013	11/13/2043	11/08/2013	Sale	0	12,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A1NFSD2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	11/04/2013	12/11/2043	12/11/2013	Sale	0	0	4	0	0	34,219	0	0		0	0	0	34,219	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	09/26/2013	11/13/2043	11/07/2013	Sale	0	46,000,000	3.5	0	0	510,313	0	0		0	0	0	510,313	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1NFRA9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	11/04/2013	12/11/2043	12/09/2013	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1BYXU0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	05/02/2013	06/13/2043	06/10/2013	Sale	0	7,000,000	3.5	0	0	(229,688)	0	0		0	0	0	(229,688)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8G0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	06/11/2013	07/15/2043	07/15/2013	Sale	0	0	3.5	0	0	118,750	0	0		0	0	0	118,750	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA - B8A1L49J7	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	10/01/2013	11/21/2043	10/25/2013	Sale	0	43,000,000	3.5	0	0	503,906	0	0		0	0	0	503,906	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/08/2013	03/12/2043	03/12/2013	Sale	0	0	3.5	0	0	2,461	0	0		0	0	0	2,461	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A19Q1Z4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/11/2013	05/21/2043	05/21/2013	Sale	0	0	4	0	0	40,039	0	0		0	0	0	40,039	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A16FGD4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWM3WBK2824319	02/13/2013	03/12/2043	03/08/2013	Sale	0	20,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/08/2013	03/12/2043	03/12/2013	Sale	0	0	3	0	0	361,816	0	0		0	0	0	361,816	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/30/2013	07/24/2013	07/24/2013	Sale	0	124,000	.303612	0	0	(4,074)	0	0		0	0	0	(4,074)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A180ED7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/12/2013	03/19/2043	03/06/2013	Sale	0	2,000,000	4	0	0	1,953	0	0		0	0	0	1,953	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	329,631	1.3595	0	0	509	0	0		0	0	0	509	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	355,847	1.33158	0	0	(5,911)	0	0		0	0	0	(5,911)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	02/26/2013	02/28/2013	02/28/2013	Sale	0	447,370	1.306	0	0	480	0	0		0	0	0	480	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	09/12/2013	09/16/2013	09/16/2013	Sale	0	1,066,949	1.5834	0	0	6,873	0	0		0	0	0	6,873	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	12/12/2013	12/16/2013	12/16/2013	Sale	0	1,093,868	1.6353	0	0	(3,679)	0	0		0	0	0	(3,679)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/22/2013	04/29/2013	04/29/2013	Sale	0	1,788,274	.972696	0	0	(24,814)	0	0		0	0	0	(24,814)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	06/17/2013	06/17/2013	Sale	0	1,334,376	1.29711	0	0	(38,773)	0	0		0	0	0	(38,773)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2013	04/26/2013	04/26/2013	Sale	0	2,069,924	.97924	0	0	(8,140)	0	0		0	0	0	(8,140)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/14/2013	04/15/2013	04/15/2013	Sale	0	1,796,347	.977087	0	0	(3,782)	0	0		0	0	0	(3,782)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/27/2013	12/30/2013	12/30/2013	Sale	0	4,920,776	1.3595	0	0	(79,630)	0	0		0	0	0	(79,630)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	1,264,200	.128979	0	0	82	0	0		0	0	0	82	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	1,262,491	.128805	0	0	146	0	0		0	0	0	146	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	06/27/2013	06/28/2013	06/28/2013	Sale	0	5,058,352	.128899	0	0	1,043	0	0		0	0	0	1,043	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	01/15/2013	01/15/2013	01/15/2013	Sale	0	3,614,420	1.01626	0	0	1,102	0	0		0	0	0	1,102	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	12/24/2013	12/31/2013	12/31/2013	Sale	0	5,060,309	.128949	0	0	783	0	0		0	0	0	783	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2013	03/15/2013	03/15/2013	Sale	0	1,710,323	.99231	0	0	19,214	0	0		0	0	0	19,214	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	12/04/2013	12/05/2013	12/05/2013	Sale	0	158,614	.934405	0	0	(819)	0	0		0	0	0	(819)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2013	04/29/2013	04/29/2013	Sale	0	1,575,166	.979178	0	0	11,286	0	0		0	0	0	11,286	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	1,694,506	.128944	0	0	197	0	0		0	0	0	197	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/31/2013	05/31/2013	Sale	0	1,692,673	128805	0	0	(196)	0	0		0	0	0	(196)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	1,694,899	128974	0	0	87	0	0		0	0	0	87	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	1,694,724	128961	0	0	(197)	0	0		0	0	0	(197)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	07/31/2013	07/31/2013	Sale	0	570,840	1.3043	0	0	(10,329)	0	0		0	0	0	(10,329)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	936,251	128952	0	0	48	0	0		0	0	0	48	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	936,191	128944	0	0	109	0	0		0	0	0	109	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	936,203	128946	0	0	(24)	0	0		0	0	0	(24)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	860,929	1.3185	0	0	3,330	0	0		0	0	0	3,330	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2013	05/22/2013	05/22/2013	Sale	0	142,998	1.319465	0	0	3,443	0	0		0	0	0	3,443	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/25/2013	10/25/2013	Sale	0	84,182	1.35603	0	0	(1,451)	0	0		0	0	0	(1,451)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	10/25/2013	10/25/2013	Sale	0	202,736	1.351573	0	0	(4,174)	0	0		0	0	0	(4,174)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	1,101,696	1.033688	0	0	38,066	0	0		0	0	0	38,066	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	07/25/2013	07/25/2013	Sale	0	236,584	1.29637	0	0	(4,969)	0	0		0	0	0	(4,969)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	348,729	983207	0	0	(5,574)	0	0		0	0	0	(5,574)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	3,432,614	996691	0	0	(100,561)	0	0		0	0	0	(100,561)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	117,616	809363	0	0	(2,730)	0	0		0	0	0	(2,730)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	07/25/2013	07/25/2013	Sale	0	130,121	009906	0	0	1,741	0	0		0	0	0	1,741	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	80,558	1.28749	0	0	2,259	0	0		0	0	0	2,259	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2012	02/20/2013	02/20/2013	Sale	0	2,770,759	172129	0	0	(127,878)	0	0		115,906	0	0	(127,878)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2013	12/05/2013	12/05/2013	Sale	0	1,631,457	934405	0	0	(8,428)	0	0		0	0	0	(8,428)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	02/15/2013	02/15/2013	Sale	0	16,111,465	1.015352	0	0	336,677	0	0		0	0	0	336,677	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2013	04/29/2013	Sale	0	16,201,711	979178	0	0	116,080	0	0		0	0	0	116,080	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	03/15/2013	03/15/2013	Sale	0	15,745,830	99231	0	0	176,893	0	0		0	0	0	176,893	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	01/15/2013	01/15/2013	Sale	0	1,885,752	1.013644	0	0	(5,444)	0	0		(17,828)	0	0	(5,444)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	12/31/2013	12/31/2013	Sale	0	507,962	1.3955	0	0	(6,406)	0	0		26,150	0	0	(6,406)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	12/31/2013	12/31/2013	Sale	0	517,580	1.4103	0	0	(11,891)	0	0		31,779	0	0	(11,891)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2011	03/28/2013	03/28/2013	Sale	0	496,368	1.3525	0	0	(25,103)	0	0		12,139	0	0	(25,103)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2011	03/28/2013	03/28/2013	Sale	0	500,148	1.3628	0	0	(28,883)	0	0		15,916	0	0	(28,883)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2010	03/28/2013	03/28/2013	Sale	0	503,304	1.3714	0	0	(32,039)	0	0		19,070	0	0	(32,039)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	12/31/2013	12/31/2013	Sale	0	1,004,696	1.25697	0	0	96,659	0	0		(52,944)	0	0	96,659	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2012	12/31/2013	12/31/2013	Sale	0	497,245	1.2442	0	0	53,433	0	0		(31,559)	0	0	53,433	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2011	12/31/2013	12/31/2013	Sale	0	516,993	1.4087	0	0	(11,304)	0	0		31,194	0	0	(11,304)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	12/31/2013	12/31/2013	Sale	0	487,853	1.3293	0	0	17,836	0	0		2,149	0	0	17,836	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	12/31/2013	12/31/2013	Sale	0	475,431	1.2951	0	0	30,396	0	0		(10,364)	0	0	30,396	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2011	09/30/2013	09/30/2013	Sale	0	499,340	1.3606	0	0	(2,532)	0	0		14,129	0	0	(2,532)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2011	09/30/2013	09/30/2013	Sale	0	517,580	1.4103	0	0	(20,772)	0	0		32,326	0	0	(20,772)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	03/28/2013	03/28/2013	Sale	0	392,284	1.2846	0	0	(153)	0	0		0	0	0	(153)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	334,650	1.3802	0	0	(5,019)	0	0		0	0	0	(5,019)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	01/15/2013	01/15/2013	Sale	0	1,996,679	1.013644	0	0	(5,765)	0	0		(18,877)	0	0	(5,765)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2012	04/30/2013	04/30/2013	Sale	0	2,492,936	129082	0	0	4,369	0	0		(2,492)	0	0	4,369	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	12/31/2013	12/31/2013	Sale	0	2,490,365	128949	0	0	385	0	0		0	0	0	385	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/30/2013	04/30/2013	Sale	0	1,262,328	128788	0	0	667	0	0		0	0	0	667	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	579,261	1.326	0	0	830	0	0		0	0	0	830	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/19/2013	02/19/2013	Sale	0	140,600	1.002305	0	0	(1,973)	0	0		0	0	0	(1,973)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	241,059	1.29997	0	0	(4,382)	0	0		0	0	0	(4,382)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	373,246	1.27934	0	0	16,443	0	0		(11,550)	0	0	16,443	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/15/2013	02/15/2013	Sale	0	15,759,122	.993147	0	0	15,667	0	0		0	0	0	15,667	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	01/15/2013	01/15/2013	Sale	0	1,890,620	1.01626	0	0	577	0	0		0	0	0	577	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	12/31/2013	12/31/2013	Sale	0	518,280	1.2968	0	0	32,413	0	0		(10,606)	0	0	32,413	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2012	03/28/2013	03/28/2013	Sale	0	878,828	1.33055	0	0	(30,680)	0	0		7,359	0	0	(30,680)	0	0	LD (Liability Cashflow)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	2,490,943	128979	0	0	161	0	0		0	0	0	161	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	10/18/2013	10/18/2013	Sale	0	4,545,428	1.616	0	0	7,876	0	0		0	0	0	7,876	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2013	07/03/2013	07/03/2013	Sale	0	1,025,247	1.515	0	0	7,309	0	0		0	0	0	7,309	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/15/2013	03/15/2013	Sale	0	489,414	1.493	0	0	6,589	0	0		0	0	0	6,589	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/30/2013	04/30/2013	Sale	0	12,908,472	128788	0	0	6,820	0	0		0	0	0	6,820	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	06/28/2013	06/28/2013	Sale	0	4,379,849	128899	0	0	903	0	0		0	0	0	903	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	4,376,634	128805	0	0	507	0	0		0	0	0	507	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	12/31/2013	12/31/2013	Sale	0	4,382,646	128981	0	0	424	0	0		0	0	0	424	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	05/22/2013	05/22/2013	Sale	0	210,000	108838	0	0	(8,704)	0	0		0	0	0	(8,704)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2013	02/19/2013	02/19/2013	Sale	0	510,800	1.35773	0	0	(8,288)	0	0		0	0	0	(8,288)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2013	05/22/2013	05/22/2013	Sale	0	366,300	1.30055	0	0	3,619	0	0		0	0	0	3,619	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	458,983	.307267	0	0	650	0	0		0	0	0	650	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2012	02/19/2013	02/19/2013	Sale	0	332,800	1.321	0	0	(3,703)	0	0		(517)	0	0	(3,703)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Phillipines Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	03/18/2013	03/18/2013	Sale	0	250,336	.024573	0	0	62	0	0		0	0	0	62	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	07/22/2013	07/22/2013	Sale	0	147,000	.325839	0	0	(5,153)	0	0		0	0	0	(5,153)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	240,675	.004427	0	0	1,348	0	0		0	0	0	1,348	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	414,154	176772	0	0	1,661	0	0		0	0	0	1,661	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2013	05/22/2013	05/22/2013	Sale	0	122,100	171356	0	0	(492)	0	0		0	0	0	(492)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	122,900	172408	0	0	258	0	0		0	0	0	258	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	07/22/2013	07/22/2013	Sale	0	122,000	.000891	0	0	313	0	0		0	0	0	313	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	183,000	08102	0	0	145	0	0		0	0	0	145	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Romanian Leu (New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	232,564	.294933	0	0	(944)	0	0		0	0	0	(944)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	790,838	156189	0	0	4,897	0	0		0	0	0	4,897	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	10/25/2013	10/25/2013	Sale	0	61,500	.8957	0	0	4,326	0	0		0	0	0	4,326	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	3,389,846	.996691	0	0	99,308	0	0		0	0	0	99,308	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	123,000	.84	0	0	(4,715)	0	0		0	0	0	(4,715)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2012	01/22/2013	01/22/2013	Sale	0	1,219,307	.00088	0	0	(84,367)	0	0		72,601	0	0	(84,367)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	1,137,546	1.065757	0	0	(59,314)	0	0		0	0	0	(59,314)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	769,748	.9795	0	0	(9,116)	0	0		0	0	0	(9,116)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	27,427,730	1.28749	0	0	(769,261)	0	0		0	0	0	(769,261)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2013	11/20/2013	11/20/2013	Sale	0	13,579,550	1.357955	0	0	115,550	0	0		0	0	0	115,550	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2013	11/20/2013	11/20/2013	Sale	0	2,159,269	.91301	0	0	(63,358)	0	0		0	0	0	(63,358)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/20/2013	02/20/2013	Sale	0	2,421,060	1.0298	0	0	(1,646)	0	0		0	0	0	(1,646)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	336,829	.9795	0	0	(3,989)	0	0		0	0	0	(3,989)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/25/2013	10/25/2013	Sale	0	319,858	1.59929	0	0	(3,482)	0	0		0	0	0	(3,482)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	369,000	1.30574	0	0	(5,098)	0	0		0	0	0	(5,098)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	122,100	1.2961	0	0	(791)	0	0		0	0	0	(791)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Brazil Cruzeiro	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2012	01/17/2013	01/17/2013	Sale	0	124,022	.477259	0	0	(3,187)	0	0		2,665	0	0	(3,187)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	913,300	1.282807	0	0	(3,484)	0	0		0	0	0	(3,484)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	05/22/2013	05/22/2013	Sale	0	121,500	1.2946	0	0	648	0	0		0	0	0	648	0	0	FX (Foreign Exchange)
Long: Romanian Leu (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	313,765	.293772	0	0	8,045	0	0		0	0	0	8,045	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	19,047	.113494	0	0	(127)	0	0		0	0	0	(127)	0	0	FX (Foreign Exchange)
Long: Philippines Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	05/22/2013	05/22/2013	Sale	0	74,000	.024295	0	0	(27)	0	0		0	0	0	(27)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	02/19/2013	02/19/2013	Sale	0	61,700	83027	0	0	(1,214)	0	0		(575)	0	0	(1,214)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2013	02/19/2013	02/19/2013	Sale	0	60,800	83375	0	0	937	0	0		0	0	0	937	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2013	05/22/2013	05/22/2013	Sale	0	122,300	80782	0	0	(2,611)	0	0		0	0	0	(2,611)	0	0	FX (Foreign Exchange)
Long: Taiwan Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	05/22/2013	05/22/2013	Sale	0	185,000	.033898	0	0	(1,875)	0	0		0	0	0	(1,875)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	1,441,827	.128952	0	0	74	0	0		0	0	0	74	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	10/18/2013	10/18/2013	Sale	0	844,926	1.616	0	0	1,464	0	0		0	0	0	1,464	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2012	04/30/2013	04/30/2013	Sale	0	1,443,279	.129082	0	0	2,529	0	0		(1,443)	0	0	2,529	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/15/2013	11/15/2013	Sale	0	848,197	1.6063	0	0	1,479	0	0		0	0	0	1,479	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/15/2013	11/15/2013	Sale	0	1,028,529	1.3455	0	0	1,529	0	0		0	0	0	1,529	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	03/15/2013	03/15/2013	Sale	0	949,632	99231	0	0	10,668	0	0		0	0	0	10,668	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	03/15/2013	03/15/2013	Sale	0	998,898	.977995	0	0	3,234	0	0		0	0	0	3,234	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/15/2013	03/15/2013	Sale	0	1,014,945	1.2964	0	0	7,986	0	0		0	0	0	7,986	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	03/15/2013	03/15/2013	Sale	0	538,175	1.61259	0	0	33,203	0	0		4,151	0	0	33,203	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	12/16/2013	12/16/2013	Sale	0	517,419	1.60589	0	0	(7,704)	0	0		0	0	0	(7,704)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2013	12/23/2013	12/23/2013	Sale	0	14,741	1.3653	0	0	(58)	0	0		0	0	0	(58)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	12,926,118	.128964	0	0	(1,667)	0	0		0	0	0	(1,667)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	144,435	.053029	0	0	1,754	0	0		0	0	0	1,754	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	134,000	.794338	0	0	(635)	0	0		0	0	0	(635)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	246,200	1.528	0	0	3,803	0	0		0	0	0	3,803	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	341,370	112082	0	0	23,623	0	0		0	0	0	23,623	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	429,569	183352	0	0	3,991	0	0		0	0	0	3,991	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	61,500	002091	0	0	(712)	0	0		0	0	0	(712)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	250,989	1.01796	0	0	12,343	0	0		0	0	0	12,343	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2013	05/22/2013	05/22/2013	Sale	0	72,800	1.02755	0	0	4,226	0	0		0	0	0	4,226	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	168,569	8067	0	0	(8,338)	0	0		3,306	0	0	(8,338)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	10/17/2013	10/17/2013	Sale	0	1,231,549	000888	0	0	(72,339)	0	0		0	0	0	(72,339)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	1,057,021	149982	0	0	(29,403)	0	0		0	0	0	(29,403)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	21,312,360	010747	0	0	(107,109)	0	0		0	0	0	(107,109)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	210,000	1.080672	0	0	307	0	0		(2,454)	0	0	307	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2013	10/25/2013	10/25/2013	Sale	0	70,600	1.6197	0	0	(131)	0	0		0	0	0	(131)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2013	11/20/2013	11/20/2013	Sale	0	2,152,170	9365	0	0	7,584	0	0		0	0	0	7,584	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2013	05/22/2013	05/22/2013	Sale	0	607,254	010195	0	0	31,799	0	0		0	0	0	31,799	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	245,410	031808	0	0	(1,161)	0	0		0	0	0	(1,161)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	385,580	074799	0	0	(20,554)	0	0		9,883	0	0	(20,554)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	875,950	1.083424	0	0	948	0	0		0	0	0	948	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2013	05/22/2013	05/22/2013	Sale	0	210,000	11013	0	0	(11,066)	0	0		0	0	0	(11,066)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/22/2013	05/22/2013	Sale	0	123,000	805354	0	0	2,257	0	0		0	0	0	2,257	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Phillipines Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	06/18/2013	06/18/2013	Sale	0	64,225	024231	0	0	2,763	0	0		0	0	0	2,763	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/17/2013	10/17/2013	Sale	0	246,030	804505	0	0	496	0	0		0	0	0	496	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/22/2013	05/22/2013	Sale	0	184,000	050525	0	0	4,357	0	0		0	0	0	4,357	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	08/28/2013	08/28/2013	Sale	0	343,930	033311	0	0	(23,285)	0	0		0	0	0	(23,285)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2013	05/22/2013	05/22/2013	Sale	0	122,000	969434	0	0	244	0	0		0	0	0	244	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2013	05/22/2013	05/22/2013	Sale	0	86,000	98254	0	0	1,317	0	0		0	0	0	1,317	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/23/2013	07/23/2013	Sale	0	335,340	97517	0	0	17,287	0	0		0	0	0	17,287	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	141,679	053029	0	0	(1,721)	0	0		0	0	0	(1,721)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2013	07/22/2013	07/22/2013	Sale	0	795,470	962464	0	0	(3,847)	0	0		0	0	0	(3,847)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	03/15/2013	03/15/2013	Sale	0	1,042,968	1.30821	0	0	1,284	0	0		8,791	0	0	1,284	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2013	12/04/2013	12/04/2013	Sale	0	10,464	937383	0	0	23	0	0		0	0	0	23	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	04/02/2013	04/02/2013	Sale	0	1,168,463	1.56478	0	0	38,740	0	0		0	0	0	38,740	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	702,252	128964	0	0	(91)	0	0		0	0	0	(91)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/17/2013	06/17/2013	Sale	0	497,500	1.57	0	0	412	0	0		0	0	0	412	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	27,179	1.566	0	0	(75)	0	0		0	0	0	(75)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	09/16/2013	09/16/2013	Sale	0	501,747	1.5834	0	0	3,232	0	0		0	0	0	3,232	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	12,927,702	12898	0	0	(750)	0	0		0	0	0	(750)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	293,400	010797	0	0	30,855	0	0		0	0	0	30,855	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	368,000	1.30048	0	0	(3,616)	0	0		0	0	0	(3,616)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	245,457	1.5292	0	0	676	0	0		0	0	0	676	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2012	01/22/2013	01/22/2013	Sale	0	86,600	000895	0	0	4,481	0	0		(3,659)	0	0	4,481	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/22/2013	05/22/2013	Sale	0	184,000	050525	0	0	(4,357)	0	0		0	0	0	(4,357)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	456,982	305927	0	0	(11,443)	0	0		0	0	0	(11,443)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	337,220	310704	0	0	(21,310)	0	0		0	0	0	(21,310)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	355,384	327439	0	0	3,146	0	0		0	0	0	3,146	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	176,886	8465	0	0	21	0	0		0	0	0	21	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/22/2013	07/22/2013	Sale	0	110,000	974286	0	0	809	0	0		0	0	0	809	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	133,076	052594	0	0	204	0	0		0	0	0	204	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	243,500	972261	0	0	(1,194)	0	0		0	0	0	(1,194)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	233,900	152805	0	0	(3,103)	0	0		0	0	0	(3,103)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2013	05/22/2013	05/22/2013	Sale	0	124,916	010113	0	0	(4,279)	0	0		0	0	0	(4,279)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2013	10/30/2013	10/30/2013	Sale	0	316,856	101538	0	0	(703)	0	0		0	0	0	(703)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	09/03/2013	09/03/2013	Sale	0	339,515	1.51569	0	0	(8,402)	0	0		0	0	0	(8,402)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	29,038,243	1.379	0	0	8,423	0	0		0	0	0	8,423	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	756,781	963	0	0	(3,379)	0	0		0	0	0	(3,379)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	187,100	970949	0	0	666	0	0		0	0	0	666	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	05/20/2013	05/20/2013	Sale	0	19,033,759	1.55137	0	0	359,114	0	0		0	0	0	359,114	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	08/20/2013	08/20/2013	Sale	0	3,016,575	171406	0	0	56,422	0	0		0	0	0	56,422	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/20/2013	02/20/2013	Sale	0	42,588,874	1.3352	0	0	57,415	0	0		0	0	0	57,415	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A16KSH3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	01/16/2013	02/19/2043	02/14/2013	Sale	0	52,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1C1MZ2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26087Y0QP81	05/01/2013	06/20/2043	06/18/2013	Sale	0	85,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	04/22/2013	04/22/2013	Sale	0	260,740	328947	0	0	727	0	0		0	0	0	727	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indian Rupee	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2013	05/06/2013	05/06/2013	Sale	0	117,044	017889	0	0	(3,615)	0	0		0	0	0	(3,615)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2013	02/19/2013	02/19/2013	Sale	0	245,253	1.3358	0	0	8,087	0	0		0	0	0	8,087	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	402,602	032383	0	0	13,474	0	0		(2,360)	0	0	13,474	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2013	02/13/2013	02/13/2013	Sale	0	1,844	000917	0	0	(6)	0	0		0	0	0	(6)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2013	07/25/2013	07/25/2013	Sale	0	699,084	009997	0	0	(2,877)	0	0		0	0	0	(2,877)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	05/22/2013	05/22/2013	Sale	0	98,000	002084	0	0	830	0	0		0	0	0	830	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	61,500	002091	0	0	712	0	0		0	0	0	712	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	10/09/2013	10/09/2013	Sale	0	123,000	031162	0	0	(996)	0	0		0	0	0	(996)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2013	05/22/2013	05/22/2013	Sale	0	61,200	981451	0	0	870	0	0		0	0	0	870	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	1,996,405	1.3185	0	0	7,722	0	0		0	0	0	7,722	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2013	05/22/2013	05/22/2013	Sale	0	122,100	034048	0	0	(1,883)	0	0		0	0	0	(1,883)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	61,000	080235	0	0	646	0	0		0	0	0	646	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Phillipines Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	06/18/2013	06/18/2013	Sale	0	250,977	.024618	0	0	(14,579)	0	0		0	0	0	(14,579)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/25/2013	10/25/2013	Sale	0	159,200	.010188	0	0	1,336	0	0		0	0	0	1,336	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2013	07/24/2013	07/24/2013	Sale	0	125,000	.050585	0	0	(1,430)	0	0		0	0	0	(1,430)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2013	07/23/2013	Sale	0	244,521	.921	0	0	1,035	0	0		0	0	0	1,035	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	05/22/2013	05/22/2013	Sale	0	244,000	1.51805	0	0	(2,194)	0	0		0	0	0	(2,194)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2013	05/22/2013	05/22/2013	Sale	0	378,300	1.2962	0	0	2,481	0	0		0	0	0	2,481	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2012	02/19/2013	02/19/2013	Sale	0	171,899	1.3223	0	0	15,600	0	0		(466)	0	0	15,600	0	0	FX (Foreign Exchange)
Long: Indonesian Rupiah - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2013	05/22/2013	05/22/2013	Sale	0	122,600	.000103	0	0	(452)	0	0		0	0	0	(452)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2013	05/22/2013	05/22/2013	Sale	0	122,300	1.31683	0	0	2,705	0	0		0	0	0	2,705	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	340,586	.169062	0	0	1,022	0	0		0	0	0	1,022	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Taiwan Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/18/2013	03/18/2013	Sale	0	122,290	.033687	0	0	271	0	0		0	0	0	271	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	10/25/2013	10/25/2013	Sale	0	344,700	.010238	0	0	1,193	0	0		0	0	0	1,193	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/26/2013	04/26/2013	Sale	0	1,149,958	.97924	0	0	(4,522)	0	0		0	0	0	(4,522)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	12/16/2013	12/16/2013	Sale	0	1,035,653	1.34555	0	0	(22,975)	0	0		0	0	0	(22,975)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	1,156,834	1.56525	0	0	3,732	0	0		0	0	0	3,732	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2013	04/29/2013	Sale	0	874,588	.979178	0	0	6,266	0	0		0	0	0	6,266	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	12/31/2013	12/31/2013	Sale	0	702,170	.128949	0	0	109	0	0		0	0	0	109	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	02/15/2013	02/15/2013	Sale	0	3,361,185	1.015352	0	0	70,238	0	0		0	0	0	70,238	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	11/15/2013	11/15/2013	Sale	0	2,503,013	1.3663	0	0	34,441	0	0		0	0	0	34,441	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	61,000	.049396	0	0	(83)	0	0		0	0	0	(83)	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2013	03/25/2013	03/25/2013	Sale	0	237,778	.032402	0	0	(302)	0	0		0	0	0	(302)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	7,075,047	1.5495	0	0	(23,743)	0	0		0	0	0	(23,743)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	07/25/2013	07/25/2013	Sale	0	299,300	.009911	0	0	3,834	0	0		0	0	0	3,834	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	122,700	1.511625	0	0	(586)	0	0		0	0	0	(586)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2012	02/19/2013	02/19/2013	Sale	0	135,500	.177112	0	0	1,489	0	0		281	0	0	1,489	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	734,000	1.28869	0	0	(19,884)	0	0		0	0	0	(19,884)	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2013	04/22/2013	04/22/2013	Sale	0	60,600	.32173	0	0	1,187	0	0		0	0	0	1,187	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	552,000	.009784	0	0	(14,316)	0	0		0	0	0	(14,316)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	107,000	.010287	0	0	(6,504)	0	0		0	0	0	(6,504)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	700,138	1.02704	0	0	40,316	0	0		0	0	0	40,316	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	114,513	.796178	0	0	(806)	0	0		0	0	0	(806)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	10/25/2013	10/25/2013	Sale	0	115,809	.01017	0	0	(1,174)	0	0		0	0	0	(1,174)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2013	07/23/2013	Sale	0	113,699	.790514	0	0	(27)	0	0		0	0	0	(27)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	08/20/2013	08/20/2013	Sale	0	16,767,804	1.52963	0	0	(419,516)	0	0		0	0	0	(419,516)	0	0	FX (Foreign Exchange)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1EVJF2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26087Y0QP81	06/27/2013	08/20/2043	08/16/2013	Sale	0	25,500,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE800	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIIW3WBK2824319	05/29/2013	07/15/2043	07/10/2013	Sale	0	8,000,000	3.5	0	0	(167,656)	0	0		0	0	0	(167,656)	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A1C1MZ2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	05/01/2013	06/20/2043	06/20/2013	Sale	0	0	3	0	0	252,344	0	0		0	0	0	252,344	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/26/2013	04/11/2043	04/09/2013	Sale	0	9,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1FTFG8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	08/12/2013	09/17/2028	09/12/2013	Sale	0	4,000,000	2.5	0	0	(46,094)	0	0		0	0	0	(46,094)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8G0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	06/25/2013	07/15/2043	06/25/2013	Sale	0	61,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/04/2013	05/22/2013	05/22/2013	Sale	0	122,300	174079	0	0	(1,428)	0	0		0	0	0	(1,428)	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/09/2013	05/22/2013	05/22/2013	Sale	0	123,000	032002	0	0	(167)	0	0		0	0	0	(167)	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/15/2013	07/22/2013	07/22/2013	Sale	0	259,460	327332	0	0	(10,238)	0	0		0	0	0	(10,238)	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/15/2012	02/19/2013	02/19/2013	Sale	0	67,377	549526	0	0	1,714	0	0		(914)	0	0	1,714	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/08/2013	02/19/2013	02/19/2013	Sale	0	846,930	1.5837	0	0	(18,303)	0	0		0	0	0	(18,303)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/15/2013	07/22/2013	07/22/2013	Sale	0	1,194,583	000892	0	0	(2,210)	0	0		0	0	0	(2,210)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/04/2013	05/22/2013	05/22/2013	Sale	0	184,400	004259	0	0	8,355	0	0		0	0	0	8,355	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Brazil Cruzeiro	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/18/2013	05/22/2013	05/22/2013	Sale	0	61,500	493778	0	0	521	0	0		0	0	0	521	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/19/2013	05/22/2013	05/22/2013	Sale	0	61,200	84054	0	0	(2,384)	0	0		0	0	0	(2,384)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	09/25/2013	10/24/2013	10/24/2013	Sale	0	156,634	15566	0	0	(1,505)	0	0		0	0	0	(1,505)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/25/2013	05/22/2013	05/22/2013	Sale	0	122,000	318697	0	0	(4,209)	0	0		0	0	0	(4,209)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/30/2013	02/19/2013	02/19/2013	Sale	0	146,051	1.357	0	0	(1,403)	0	0		0	0	0	(1,403)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	02/14/2013	05/22/2013	05/22/2013	Sale	0	120,800	004515	0	0	1,695	0	0		0	0	0	1,695	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/20/2013	07/22/2013	07/22/2013	Sale	0	540,732	080637	0	0	5,251	0	0		0	0	0	5,251	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/20/2013	05/22/2013	05/22/2013	Sale	0	7,895	105485	0	0	87	0	0		0	0	0	87	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indian Rupee	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/04/2013	04/22/2013	04/22/2013	Sale	0	122,900	018156	0	0	(2,024)	0	0		0	0	0	(2,024)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	01/08/2013	02/19/2013	02/19/2013	Sale	0	60,900	1.60553	0	0	2,323	0	0		0	0	0	2,323	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/20/2013	05/22/2013	05/22/2013	Sale	0	154,156	272146	0	0	(1,224)	0	0		0	0	0	(1,224)	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	10/09/2013	10/17/2013	10/17/2013	Sale	0	248,507	312744	0	0	3,787	0	0		0	0	0	3,787	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/14/2013	05/22/2013	05/22/2013	Sale	0	85,000	154825	0	0	(2,222)	0	0		0	0	0	(2,222)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KRPX8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/24/2013	11/13/2043	11/13/2013	Sale	0	0	3.5	0	0	174,727	0	0		0	0	0	174,727	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1D5B68	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	06/06/2013	07/18/2028	07/16/2013	Sale	0	81,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	09/26/2013	10/10/2043	10/08/2013	Sale	0	120,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	11/06/2013	12/11/2043	12/05/2013	Sale	0	300,000,000	3.5	0	0	(5,589,844)	0	0		0	0	0	(5,589,844)	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A163LT0	Bond Portfolio Hedge	D1	Interest Rate	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	01/22/2013	02/19/2043	02/14/2013	Sale	0	55,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A14EK28	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	11/26/2012	01/14/2043	01/14/2013	Sale	0	0	3	0	0	144,260	0	0		0	0	0	144,260	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA - B8A1KQ4S4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	09/23/2013	11/13/2043	11/08/2013	Sale	0	48,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	11/04/2013	12/11/2043	12/09/2013	Sale	0	41,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1D5B68	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	06/26/2013	07/18/2028	07/16/2013	Sale	0	12,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	10/29/2013	12/11/2043	12/11/2013	Sale	0	0	3.5	0	0	13,867	0	0		0	0	0	13,867	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A16PMT2	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	02/06/2013	03/19/2043	03/14/2013	Sale	0	125,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A18VP05	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	03/06/2013	04/18/2043	04/18/2013	Sale	0	0	4	0	0	1,328	0	0		0	0	0	1,328	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30MQ85	05/17/2013	05/22/2013	05/22/2013	Sale	0	134,000	.794338	0	0	635	0	0		0	0	0	635	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/15/2012	02/19/2013	02/19/2013	Sale	0	6,749,186	.01232	0	0	(891,352)	0	0		410,994	0	0	(891,352)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/25/2013	04/30/2013	04/30/2013	Sale	0	1,439,989	.128788	0	0	761	0	0		0	0	0	761	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30MQ85	03/14/2013	04/15/2013	04/15/2013	Sale	0	997,970	.977087	0	0	(2,101)	0	0		0	0	0	(2,101)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/29/2013	05/22/2013	05/22/2013	Sale	0	123,000	.810379	0	0	(3,006)	0	0		0	0	0	(3,006)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1DFXU9	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3WBK2824319	08/07/2013	08/12/2043	08/08/2013	Sale	0	71,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	02/27/2013	04/11/2043	04/09/2013	Sale	0	97,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1A21M4	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	03/27/2013	05/13/2043	05/09/2013	Sale	0	11,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/04/2013	05/13/2043	05/09/2013	Sale	0	70,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEW4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3WBK2824319	01/29/2013	02/12/2043	02/08/2013	Sale	0	132,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	10/29/2013	12/11/2043	12/11/2013	Sale	0	0	3.5	0	0	125,781	0	0		0	0	0	125,781	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/27/2013	03/12/2043	03/08/2013	Sale	0	48,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1B0ED7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/12/2013	03/19/2043	03/19/2013	Sale	0	0	4	0	0	19,219	0	0		0	0	0	19,219	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A10JQ19	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	12/17/2013	01/21/2044	12/31/2013	Sale	0	0	3.5	0	0	29,129	0	0		0	0	0	29,129	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A191VA1	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	04/09/2013	04/11/2043	04/09/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1A21M4	Bond Portfolio Hedge	D1	Interest Rate,	WELLS FARGO SEC LLC VYVVCKR63DVZZN70PB21	05/02/2013	05/13/2043	05/09/2013	Sale	0	32,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1N0709	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	12/17/2013	12/19/2043	12/17/2013	Sale	0	20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEW4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/01/2013	02/12/2043	02/08/2013	Sale	0	37,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A166D13	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/01/2013	02/12/2043	02/08/2013	Sale	0	24,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1NFVG1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/05/2013	12/11/2043	12/11/2013	Sale	0	0	3	0	0	11,523	0	0		0	0	0	11,523	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1BLTU3	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	05/08/2013	06/20/2043	06/17/2013	Sale	0	2,000,000	4	0	0	(30,781)	0	0		0	0	0	(30,781)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	09/18/2013	10/21/2043	10/16/2013	Sale	0	1,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1D3495	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	06/17/2013	07/22/2043	07/22/2013	Sale	0	0	4	0	0	3,438	0	0		0	0	0	3,438	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1F2MJ79	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	07/09/2013	08/20/2043	08/15/2013	Sale	0	2,000,000	4	0	0	12,969	0	0		0	0	0	12,969	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1CX2S0	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/05/2013	11/13/2043	11/05/2013	Sale	0	3,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1BLTU3	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	05/08/2013	06/20/2043	06/20/2013	Sale	0	0	4	0	0	20,820	0	0		0	0	0	20,820	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	10/25/2013	11/13/2043	11/08/2013	Sale	0	33,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/08/2013	02/12/2043	02/08/2013	Sale	0	50,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSWU4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/07/2013	11/13/2043	10/30/2013	Sale	0	49,000,000	4	0	0	141,641	0	0		0	0	0	141,641	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	12/05/2013	12/11/2043	12/09/2013	Sale	0	83,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A19QYZ4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	05/08/2013	05/21/2043	05/08/2013	Sale	0	20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1BYZK0	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	07/02/2013	07/15/2043	07/10/2013	Sale	0	10,000,000	3	0	0	(155,859)	0	0		0	0	0	(155,859)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/08/2013	02/12/2043	02/08/2013	Sale	0	76,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1L96B6	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	11/15/2013	11/21/2043	11/15/2013	Sale	0	20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1BZX45	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	05/09/2013	06/20/2043	06/18/2013	Sale	0	12,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1FTFG8	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	07/29/2013	09/17/2028	09/13/2013	Sale	0	7,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	12/17/2013	01/21/2044	12/31/2013	Sale	0	0	4	0	0	28,485	0	0		0	0	0	28,485	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A163LT0	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	01/15/2013	02/19/2043	02/13/2013	Sale	0	40,000,000	3	0	0	(653,125)	0	0		0	0	0	(653,125)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	09/10/2013	10/10/2043	10/08/2013	Sale	0	18,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	05/07/2013	06/13/2043	06/07/2013	Sale	0	17,000,000	3.5	0	0	(109,570)	0	0		0	0	0	(109,570)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTII8	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	03/05/2013	04/11/2043	04/09/2013	Sale	0	32,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1H7L69	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	08/30/2013	10/10/2043	09/26/2013	Sale	0	64,000,000	4	0	0	925,000	0	0		0	0	0	925,000	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1HG419	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	08/09/2013	09/19/2043	09/17/2013	Sale	0	38,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A14GKJ6	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	11/27/2012	01/22/2043	01/22/2013	Sale	0	0	3	0	0	52,844	0	0		0	0	0	52,844	0	0	AN (Anticipatory)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	12,924,118	128944	0	0	1,500	0	0		0	0	0	1,500	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	1,036,750	1.065757	0	0	(54,058)	0	0		0	0	0	(54,058)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1GJYL7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	08/20/2013	09/19/2043	09/16/2013	Sale	0	10,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1NQ709	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	11/15/2013	12/19/2043	12/17/2013	Sale	0	20,500,000	4	0	0	(221,816)	0	0		0	0	0	(221,816)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1DFXU9	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	07/10/2013	08/12/2043	08/12/2013	Sale	0	0	3.5	0	0	183,047	0	0		0	0	0	183,047	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A15ZDE2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	01/14/2013	02/19/2043	02/14/2013	Sale	0	55,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A14EP49	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	01/15/2013	01/22/2043	01/17/2013	Sale	0	40,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	05/02/2013	05/13/2043	05/08/2013	Sale	0	30,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	12/05/2013	01/13/2044	12/31/2013	Sale	0	0	3.5	0	0	198,687	0	0		0	0	0	198,687	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	11/04/2013	12/11/2043	12/09/2013	Sale	0	46,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A16FMT2	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	02/04/2013	03/19/2043	03/14/2013	Sale	0	125,000,000	3	0	0	(507,813)	0	0		0	0	0	(507,813)	0	0	AN (Anticipatory)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A14TGV6	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	12/17/2012	01/22/2043	01/22/2013	Sale	0	0	4	0	0	7,474	0	0		0	0	0	7,474	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KRPX8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJJ15	10/23/2013	11/13/2043	11/08/2013	Sale	0	206,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJJ15	12/12/2012	01/14/2043	01/10/2013	Sale	0	110,000,000	3.5	0	0	(472,656)	0	0		(21,484)	0	0	(472,656)	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A18XFG7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJJ15	02/27/2013	04/18/2043	04/16/2013	Sale	0	34,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A1HNXP9	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	08/14/2013	09/19/2043	09/19/2013	Sale	0	0	3.5	0	0	168,198	0	0		0	0	0	168,198	0	0	AN (Anticipatory)
Long: Chilean Peso - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/01/2013	05/20/2013	05/20/2013	Sale	0	146,291	.002114	0	0	(3,239)	0	0		0	0	0	(3,239)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A16FGD4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	02/13/2013	03/12/2043	03/07/2013	Sale	0	45,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	03/01/2013	04/11/2043	04/09/2013	Sale	0	12,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A17TMS3	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MBO007BECTDTUZW19	02/27/2013	03/12/2043	03/07/2013	Sale	0	7,000,000	3.5	0	0	7,656	0	0		0	0	0	7,656	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1AP4K4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJJ15	05/17/2013	05/21/2043	05/17/2013	Sale	0	30,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A192P21	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	05/01/2013	05/21/2043	05/01/2013	Sale	0	85,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/02/2013	12/11/2043	12/09/2013	Sale	0	24,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1NQ709	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJJ15	11/15/2013	12/19/2043	12/19/2013	Sale	0	0	4	0	0	57,656	0	0		0	0	0	57,656	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1FTFG8	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	08/27/2013	09/17/2028	09/12/2013	Sale	0	4,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1ESXL0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	07/10/2013	08/12/2043	08/12/2013	Sale	0	0	3.5	0	0	19,141	0	0		0	0	0	19,141	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1E5YP0	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	06/14/2013	07/22/2043	07/22/2013	Sale	0	0	3	0	0	197,227	0	0		0	0	0	197,227	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1AP4K4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJJ15	04/11/2013	05/21/2043	05/17/2013	Sale	0	108,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1FO3Y5	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJJ15	07/17/2013	08/20/2043	08/20/2013	Sale	0	0	3.5	0	0	1,211	0	0		0	0	0	1,211	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1B0FX2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJJ15	02/12/2013	03/19/2043	03/12/2013	Sale	0	500,000	3.5	0	0	(1,094)	0	0		0	0	0	(1,094)	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	10/17/2013	10/18/2013	10/18/2013	Sale	0	1,033,938	1.3662	0	0	2,573	0	0		0	0	0	2,573	0	0	FX (Foreign Exchange)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1B1FS7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJJ15	04/10/2013	05/21/2043	05/17/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1L96B6	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJJ15	10/03/2013	11/21/2043	11/21/2013	Sale	0	0	4	0	0	65,664	0	0		0	0	0	65,664	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA - B8A1KTGH9	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/29/2013	11/18/2028	11/12/2013	Sale	0	8,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	05/09/2013	06/13/2043	06/11/2013	Sale	0	41,000,000	3.5	0	0	(1,298,867)	0	0		0	0	0	(1,298,867)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	04/29/2013	05/13/2043	05/08/2013	Sale	0	30,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MVFY6	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	11/18/2013	12/17/2028	12/11/2013	Sale	0	2,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/29/2013	12/11/2043	12/05/2013	Sale	0	17,250,000	3.5	0	0	(506,719)	0	0		0	0	0	(506,719)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1C1MZ2	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	05/29/2013	06/20/2043	06/18/2013	Sale	0	40,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1AKH05	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/05/2013	05/21/2043	05/17/2013	Sale	0	61,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1ESXR7	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	08/05/2013	08/12/2043	08/08/2013	Sale	0	64,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1G5VH9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	07/17/2013	08/20/2043	08/15/2013	Sale	0	18,500,000	4.5	0	0	(32,520)	0	0		0	0	0	(32,520)	0	0	AN (Anticipatory)

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FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A19UZ43	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	12/04/2012	01/14/2043	01/14/2013	Sale	0	0	3.5	0	0	22,319	0	0		0	0	0	22,319	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8A1KE238	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	09/18/2013	10/21/2043	10/16/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/30/2013	04/30/2013	Sale	0	2,487,254	128788	0	0	1,314	0	0		0	0	0	1,314	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	09/16/2013	09/16/2013	Sale	0	1,077,014	1.569	0	0	(16,886)	0	0		0	0	0	(16,886)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	2,490,654	128964	0	0	(321)	0	0		0	0	0	(321)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	10/15/2013	10/15/2013	Sale	0	1,066,680	1.583	0	0	(9,434)	0	0		0	0	0	(9,434)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	03/15/2013	03/15/2013	Sale	0	1,798,016	977995	0	0	5,822	0	0		0	0	0	5,822	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	2,487,574	128805	0	0	288	0	0		0	0	0	288	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	04/30/2013	04/30/2013	Sale	0	5,857,627	1.28482	0	0	(153,095)	0	0		0	0	0	(153,095)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	02/28/2013	02/28/2013	Sale	0	6,666,512	1.306	0	0	7,146	0	0		0	0	0	7,146	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	5,302,674	1.33158	0	0	(88,087)	0	0		0	0	0	(88,087)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	5,535,327	1.3261	0	0	31,306	0	0		0	0	0	31,306	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	03/28/2013	03/28/2013	Sale	0	5,845,636	1.2846	0	0	(2,275)	0	0		0	0	0	(2,275)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	4,995,164	1.38023	0	0	67,423	0	0		0	0	0	67,423	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2012	01/28/2013	01/28/2013	Sale	0	7,754,494	1.3275	0	0	(108,651)	0	0		(51,505)	0	0	(108,651)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	1,264,151	128974	0	0	65	0	0		0	0	0	65	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	1,263,939	128952	0	0	65	0	0		0	0	0	65	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	1,263,874	128946	0	0	(33)	0	0		0	0	0	(33)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/22/2013	04/22/2013	Sale	0	1,589,791	988269	0	0	23,269	0	0		0	0	0	23,269	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	02/15/2013	02/15/2013	Sale	0	1,750,038	1.015352	0	0	36,570	0	0		0	0	0	36,570	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	05/31/2013	05/31/2013	Sale	0	570,378	1.3034	0	0	3,238	0	0		0	0	0	3,238	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/30/2013	04/30/2013	Sale	0	935,058	128788	0	0	494	0	0		0	0	0	494	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	12/30/2013	12/30/2013	Sale	0	515,860	1.3595	0	0	(8,348)	0	0		0	0	0	(8,348)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	04/30/2013	04/30/2013	Sale	0	614,073	1.28482	0	0	(16,049)	0	0		0	0	0	(16,049)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	357,978	1.5495	0	0	(1,201)	0	0		0	0	0	(1,201)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	1,135,029	1.064963	0	0	(4,734)	0	0		0	0	0	(4,734)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/17/2013	10/17/2013	Sale	0	157,865	.000936	0	0	(649)	0	0		0	0	0	(649)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	131,175	1.379	0	0	38	0	0		0	0	0	38	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	4,918,123	01232	0	0	(649,527)	0	0		299,491	0	0	(649,527)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	163,300	1.30161	0	0	(4,277)	0	0		2,174	0	0	(4,277)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	861,223	1.31895	0	0	(39,471)	0	0		0	0	0	(39,471)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2013	07/25/2013	07/25/2013	Sale	0	91,573	1.32609	0	0	172	0	0		0	0	0	172	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2013	10/25/2013	10/25/2013	Sale	0	153,000	.010221	0	0	(784)	0	0		0	0	0	(784)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	3,717,074	.010277	0	0	1,527	0	0		0	0	0	1,527	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	700,138	1.02704	0	0	(40,316)	0	0		0	0	0	(40,316)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/22/2013	05/22/2013	Sale	0	272,769	1.53465	0	0	5,377	0	0		0	0	0	5,377	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	267,359	1.05668	0	0	(9,072)	0	0		0	0	0	(9,072)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	116,243	.01064	0	0	10,687	0	0		0	0	0	10,687	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2013	07/25/2013	07/25/2013	Sale	0	300,200	1.31759	0	0	1,369	0	0		0	0	0	1,369	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/19/2013	02/19/2013	Sale	0	117,200	.010772	0	0	857	0	0		0	0	0	857	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	4,173,226	.010747	0	0	20,973	0	0		0	0	0	20,973	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	10/25/2013	10/25/2013	Sale	0	484,705	1.34747	0	0	11,486	0	0		0	0	0	11,486	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	03/15/2013	03/15/2013	Sale	0	5,610,831	1.30821	0	0	6,905	0	0		47,292	0	0	6,905	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/15/2013	11/15/2013	Sale	0	5,533,156	1.3455	0	0	8,225	0	0		0	0	0	8,225	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/26/2013	04/26/2013	Sale	0	18,629,317	.97924	0	0	(73,257)	0	0		0	0	0	(73,257)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	11/15/2013	11/15/2013	Sale	0	4,544,303	1.6156	0	0	18,283	0	0		0	0	0	18,283	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	03/15/2013	03/15/2013	Sale	0	1,846,063	.99231	0	0	20,739	0	0		0	0	0	20,739	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	09/30/2013	09/30/2013	Sale	0	796,928	1.3387	0	0	8,930	0	0		9,913	0	0	8,930	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	12/31/2013	12/31/2013	Sale	0	510,913	1.2784	0	0	39,765	0	0		(17,936)	0	0	39,765	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2011	12/31/2013	12/31/2013	Sale	0	516,657	1.4074	0	0	(10,829)	0	0		0	0	0	(10,829)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2010	03/28/2013	03/28/2013	Sale	0	470,126	1.2515	0	0	12,246	0	0		(25,488)	0	0	12,246	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2011	03/28/2013	03/28/2013	Sale	0	518,712	1.413	0	0	(47,319)	0	0		34,335	0	0	(47,319)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2010	06/28/2013	06/28/2013	Sale	0	464,679	1.237	0	0	23,628	0	0		(31,358)	0	0	23,628	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2011	09/30/2013	09/30/2013	Sale	0	527,963	1.4382	0	0	(31,020)	0	0		42,553	0	0	(31,020)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	12/30/2013	12/30/2013	Sale	0	330,219	1.3595	0	0	(5,344)	0	0		0	0	0	(5,344)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/15/2013	04/15/2013	Sale	0	1,817,389	.988533	0	0	(17,261)	0	0		0	0	0	(17,261)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/04/2013	06/04/2013	Sale	0	17,375	.965251	0	0	(25)	0	0		0	0	0	(25)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	2,490,300	.128946	0	0	(64)	0	0		0	0	0	(64)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2013	01/28/2013	01/28/2013	Sale	0	7,281,796	1.3367	0	0	51,207	0	0		0	0	0	51,207	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	1,264,054	.128964	0	0	(163)	0	0		0	0	0	(163)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2012	04/30/2013	04/30/2013	Sale	0	1,265,212	.129082	0	0	2,217	0	0		(1,265)	0	0	2,217	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	04/29/2013	04/29/2013	Sale	0	3,228,829	.972696	0	0	(44,802)	0	0		0	0	0	(44,802)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/31/2013	07/31/2013	Sale	0	935,950	.128911	0	0	(229)	0	0		0	0	0	(229)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/22/2013	07/22/2013	Sale	0	3,726,678	.971846	0	0	(18,129)	0	0		0	0	0	(18,129)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	80,527	1.287	0	0	(44)	0	0		0	0	0	(44)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	911,708	1.6165	0	0	113	0	0		0	0	0	113	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/17/2013	10/17/2013	Sale	0	116,910	.804505	0	0	(236)	0	0		0	0	0	(236)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	756,781	.963	0	0	3,379	0	0		0	0	0	3,379	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2012	02/19/2013	02/19/2013	Sale	0	64,838	1.6047	0	0	2,440	0	0		827	0	0	2,440	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	10/15/2013	10/15/2013	Sale	0	4,452,614	1.583	0	0	(39,379)	0	0		0	0	0	(39,379)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	03/28/2013	03/28/2013	Sale	0	870,935	1.3186	0	0	(22,787)	0	0		(528)	0	0	(22,787)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2011	09/30/2013	09/30/2013	Sale	0	506,937	1.3813	0	0	(10,129)	0	0		21,708	0	0	(10,129)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2010	09/30/2013	09/30/2013	Sale	0	501,726	1.3671	0	0	(4,918)	0	0		16,509	0	0	(4,918)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2011	12/31/2013	12/31/2013	Sale	0	492,638	1.3534	0	0	8,918	0	0		10,875	0	0	8,918	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2011	03/28/2013	03/28/2013	Sale	0	500,578	1.3636	0	0	(29,184)	0	0		16,214	0	0	(29,184)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/17/2013	06/17/2013	Sale	0	2,440,360	1.3321	0	0	4,946	0	0		0	0	0	4,946	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	4,377,085	128818	0	0	(3,668)	0	0		0	0	0	(3,668)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	09/16/2013	09/16/2013	Sale	0	2,439,444	1.3316	0	0	6,595	0	0		0	0	0	6,595	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2013	07/22/2013	07/22/2013	Sale	0	439,590	080096	0	0	(1,330)	0	0		0	0	0	(1,330)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	477,500	1.30132	0	0	8,175	0	0		0	0	0	8,175	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	193,964	8375	0	0	(1,876)	0	0		0	0	0	(1,876)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	3,693	004443	0	0	(124)	0	0		44	0	0	(124)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	58,449	1.2994	0	0	526	0	0		0	0	0	526	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	3,758	004521	0	0	58	0	0		0	0	0	58	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	04/22/2013	04/22/2013	Sale	0	261,298	328947	0	0	(729)	0	0		0	0	0	(729)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/23/2013	07/23/2013	Sale	0	188,186	81255	0	0	3,648	0	0		0	0	0	3,648	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/19/2013	02/19/2013	Sale	0	60,500	1.3523	0	0	743	0	0		0	0	0	743	0	0	FX (Foreign Exchange)
Long: Indian Rupee - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	04/22/2013	04/22/2013	Sale	0	119,428	018369	0	0	562	0	0		0	0	0	562	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	10/22/2013	10/22/2013	Sale	0	428,454	078067	0	0	(2,395)	0	0		0	0	0	(2,395)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	146,000	010071	0	0	(481)	0	0		0	0	0	(481)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	07/22/2013	07/22/2013	Sale	0	1,237,042	000892	0	0	2,289	0	0		0	0	0	2,289	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2013	05/22/2013	05/22/2013	Sale	0	86,000	98254	0	0	(1,317)	0	0		0	0	0	(1,317)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indian Rupee	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2013	04/22/2013	04/22/2013	Sale	0	121,300	018315	0	0	(929)	0	0		0	0	0	(929)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	61,000	977689	0	0	636	0	0		0	0	0	636	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	11/04/2013	11/04/2013	Sale	0	200,000	1.35763	0	0	(962)	0	0		0	0	0	(962)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	11/04/2013	11/04/2013	Sale	0	177,541,383	1.3595	0	0	(1,096,982)	0	0		0	0	0	(1,096,982)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	09/03/2013	09/03/2013	Sale	0	172,091,600	1.32798	0	0	1,591,353	0	0		0	0	0	1,591,353	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	3,751,156	009759	0	0	(107,316)	0	0		0	0	0	(107,316)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	881,476	1.084528	0	0	51,776	0	0		0	0	0	51,776	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	269,015	1.05668	0	0	9,128	0	0		0	0	0	9,128	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2013	11/20/2013	11/20/2013	Sale	0	2,518,862	1.33265	0	0	25,989	0	0		0	0	0	25,989	0	0	FX (Foreign Exchange)
Long: Romanian Leu (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2013	02/19/2013	02/19/2013	Sale	0	48,700	305651	0	0	(74)	0	0		0	0	0	(74)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2013	07/25/2013	07/25/2013	Sale	0	327,600	1.32319	0	0	(102)	0	0		0	0	0	(102)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2013	10/25/2013	10/25/2013	Sale	0	314,496	1.57248	0	0	(8,844)	0	0		0	0	0	(8,844)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2013	10/25/2013	10/25/2013	Sale	0	212,300	1.6197	0	0	393	0	0		0	0	0	393	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	122,900	1.28537	0	0	223	0	0		0	0	0	223	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	157,564	147575	0	0	11,296	0	0		(6,372)	0	0	11,296	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	122,300	002102	0	0	(2,042)	0	0		0	0	0	(2,042)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2013	02/19/2013	02/19/2013	Sale	0	72,795	011214	0	0	3,380	0	0		0	0	0	3,380	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2013	05/22/2013	05/22/2013	Sale	0	61,400	274318	0	0	970	0	0		0	0	0	970	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	05/22/2013	05/22/2013	Sale	0	133,200	.971723	0	0	(580)	0	0		0	0	0	(580)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	05/22/2013	05/22/2013	Sale	0	84,800	.079123	0	0	2,101	0	0		0	0	0	2,101	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/30/2013	10/30/2013	Sale	0	100,974	.279419	0	0	(1,849)	0	0		0	0	0	(1,849)	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	10/30/2013	10/30/2013	Sale	0	1,313,131	.505051	0	0	(4,297)	0	0		0	0	0	(4,297)	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	05/22/2013	05/22/2013	Sale	0	122,600	.270313	0	0	(148)	0	0		0	0	0	(148)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	07/25/2013	07/25/2013	Sale	0	1,391,500	.010025	0	0	1,855	0	0		0	0	0	1,855	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	245,531	1.313	0	0	(676)	0	0		0	0	0	(676)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/22/2013	05/22/2013	Sale	0	123,000	.82384	0	0	2,395	0	0		0	0	0	2,395	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	05/22/2013	05/22/2013	Sale	0	123,219	.175211	0	0	(695)	0	0		0	0	0	(695)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2013	05/22/2013	05/22/2013	Sale	0	123,000	.8147	0	0	(3,642)	0	0		0	0	0	(3,642)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2013	10/25/2013	10/25/2013	Sale	0	15,679,474	.01021	0	0	96,406	0	0		0	0	0	96,406	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	10/15/2013	10/15/2013	Sale	0	1,007,790	1.33165	0	0	(14,190)	0	0		0	0	0	(14,190)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	01/15/2013	01/15/2013	Sale	0	970,048	1.013644	0	0	(2,801)	0	0		(9,171)	0	0	(2,801)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	01/15/2013	01/15/2013	Sale	0	1,109,266	1.013644	0	0	(3,203)	0	0		(10,487)	0	0	(3,203)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	10/18/2013	10/18/2013	Sale	0	626,629	1.3662	0	0	1,559	0	0		0	0	0	1,559	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	12/16/2013	12/16/2013	Sale	0	627,668	1.34555	0	0	(13,924)	0	0		0	0	0	(13,924)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/31/2013	07/31/2013	Sale	0	12,920,786	.128911	0	0	(3,165)	0	0		0	0	0	(3,165)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	10/15/2013	10/15/2013	Sale	0	2,003,529	1.583	0	0	(17,719)	0	0		0	0	0	(17,719)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	135,886	.270717	0	0	367	0	0		0	0	0	367	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2013	05/22/2013	05/22/2013	Sale	0	61,400	.274318	0	0	(970)	0	0		0	0	0	(970)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/22/2013	07/22/2013	Sale	0	3,550,073	.971846	0	0	17,270	0	0		0	0	0	17,270	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	259,727	.050994	0	0	8,480	0	0		0	0	0	8,480	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	07/22/2013	07/22/2013	Sale	0	123,000	.000895	0	0	190	0	0		0	0	0	190	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	745,166	.147575	0	0	(53,422)	0	0		30,137	0	0	(53,422)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2013	09/30/2013	09/30/2013	Sale	0	322,833	.031206	0	0	(8,033)	0	0		0	0	0	(8,033)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/25/2013	10/25/2013	Sale	0	293,900	.010188	0	0	(2,467)	0	0		0	0	0	(2,467)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2013	07/24/2013	07/24/2013	Sale	0	176,400	.152279	0	0	2,173	0	0		0	0	0	2,173	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	03/25/2013	03/25/2013	Sale	0	237,635	.032382	0	0	159	0	0		0	0	0	159	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	434,963	1.51647	0	0	4,254	0	0		0	0	0	4,254	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2013	11/20/2013	11/20/2013	Sale	0	3,101,224	.168398	0	0	80,871	0	0		0	0	0	80,871	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2012	02/20/2013	02/20/2013	Sale	0	447,224,468	1.27377	0	0	(22,200,243)	0	0		15,858,919	0	0	(22,200,243)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	08/20/2013	08/20/2013	Sale	0	33,474,578	1.318925	0	0	603,414	0	0		0	0	0	603,414	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2013	04/22/2013	04/22/2013	Sale	0	122,600	.322144	0	0	2,240	0	0		0	0	0	2,240	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	208,555	.049171	0	0	(8,449)	0	0		0	0	0	(8,449)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	122,100	.050393	0	0	2,578	0	0		0	0	0	2,578	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	02/19/2013	02/19/2013	Sale	0	48,988	1.324	0	0	279	0	0		0	0	0	279	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	07/25/2013	07/25/2013	Sale	0	97,900	1.30132	0	0	1,676	0	0		0	0	0	1,676	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	73,300	.968814	0	0	100	0	0		0	0	0	100	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	694,492	.973236	0	0	4,099	0	0		0	0	0	4,099	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2013	06/25/2013	06/25/2013	Sale	0	122,700	.031517	0	0	4,472	0	0		0	0	0	4,472	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2013	10/30/2013	10/30/2013	Sale	0	102,415	.283407	0	0	408	0	0		0	0	0	408	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	237,950	.558753	0	0	(7,532)	0	0		0	0	0	(7,532)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	540,336	1.58567	0	0	(14,097)	0	0		(13,458)	0	0	(14,097)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2013	03/25/2013	03/25/2013	Sale	0	236,825	.032402	0	0	301	0	0		0	0	0	301	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	246,200	1.528	0	0	(3,803)	0	0		0	0	0	(3,803)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	10/25/2013	10/25/2013	Sale	0	603,082	1.35311	0	0	(11,717)	0	0		0	0	0	(11,717)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	04/22/2013	04/22/2013	Sale	0	133,200	.000909	0	0	2,200	0	0		0	0	0	2,200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2013	12/23/2013	12/23/2013	Sale	0	19,834	1.634001	0	0	(19)	0	0		0	0	0	(19)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	12/31/2013	12/31/2013	Sale	0	702,347	.128981	0	0	68	0	0		0	0	0	68	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	12,927,619	.128979	0	0	834	0	0		0	0	0	834	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	10/15/2013	10/15/2013	Sale	0	2,439,535	1.33165	0	0	(34,349)	0	0		0	0	0	(34,349)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2013	05/22/2013	05/22/2013	Sale	0	378,300	1.2962	0	0	(2,481)	0	0		0	0	0	(2,481)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	153,859	.271621	0	0	(4,168)	0	0		0	0	0	(4,168)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	3,448,343	.995976	0	0	26,785	0	0		25,352	0	0	26,785	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	05/22/2013	05/22/2013	Sale	0	160,600	1.2848	0	0	6,052	0	0		0	0	0	6,052	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	164,668	.180245	0	0	(178)	0	0		0	0	0	(178)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2013	05/22/2013	05/22/2013	Sale	0	123,000	.8147	0	0	3,642	0	0		0	0	0	3,642	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2013	05/22/2013	05/22/2013	Sale	0	135,000	.050417	0	0	(2,915)	0	0		0	0	0	(2,915)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	138,048	.050684	0	0	1,305	0	0		0	0	0	1,305	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indonesian Rupiah	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	148,000	.000103	0	0	470	0	0		0	0	0	470	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	05/22/2013	05/22/2013	Sale	0	60,800	.971251	0	0	235	0	0		0	0	0	235	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	345,671	.113494	0	0	(2,303)	0	0		0	0	0	(2,303)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	05/22/2013	05/22/2013	Sale	0	109,000	.800352	0	0	(1,331)	0	0		0	0	0	(1,331)	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	245,410	.031808	0	0	1,161	0	0		0	0	0	1,161	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	05/22/2013	05/22/2013	Sale	0	33,180	.271968	0	0	(242)	0	0		0	0	0	(242)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	05/22/2013	05/22/2013	Sale	0	121,400	.171999	0	0	33	0	0		0	0	0	33	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/02/2013	10/02/2013	Sale	0	346,425	1.54654	0	0	(17,105)	0	0		0	0	0	(17,105)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/17/2013	10/17/2013	Sale	0	115,711	.804505	0	0	233	0	0		0	0	0	233	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	8,208,579	1.5334	0	0	(445,921)	0	0		0	0	0	(445,921)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	116,200	.807905	0	0	2,492	0	0		0	0	0	2,492	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	3,388,519	.996691	0	0	99,269	0	0		0	0	0	99,269	0	0	FX (Foreign Exchange)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A19Y1T1	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/04/2013	05/13/2043	04/24/2013	Sale	0	20,000,000	4.5	0	0	(43,750)	0	0		0	0	0	(43,750)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KRPX8	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	09/25/2013	11/13/2043	11/08/2013	Sale	0	125,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FANNIE MAE FNMA 30YR TBA(REG A) - BBA1FKFM4	Bond Portfolio Hedge	D1	Interest Rate.	Nomura Securities Intl 0XTKY6Q8X53C9LVV871	09/09/2013	09/12/2043	09/10/2013	Sale	0	48,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - BBA1H9F13	Bond Portfolio Hedge	D1	Interest Rate.	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	09/10/2013	09/12/2043	09/10/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	05/20/2013	05/20/2013	Sale	0	2,338,390	.985	0	0	(13,532)	0	0		0	0	0	(13,532)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2013	04/22/2013	04/22/2013	Sale	0	60,600	32173	0	0	(1,187)	0	0		0	0	0	(1,187)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	61,100	173742	0	0	597	0	0		0	0	0	597	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	02/19/2013	02/19/2013	Sale	0	141,207	002041	0	0	5,294	0	0		0	0	0	5,294	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	05/22/2013	05/22/2013	Sale	0	718,928	010756	0	0	(73,192)	0	0		0	0	0	(73,192)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/30/2013	07/30/2013	Sale	0	7,822	10451	0	0	(190)	0	0		0	0	0	(190)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	10/25/2013	10/25/2013	Sale	0	60,000	010217	0	0	(332)	0	0		0	0	0	(332)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	197,400	010053	0	0	(4,332)	0	0		0	0	0	(4,332)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	10/22/2013	10/22/2013	Sale	0	605,419	078067	0	0	(3,384)	0	0		0	0	0	(3,384)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Philipines Peso	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	73,785	024225	0	0	(188)	0	0		0	0	0	(188)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	123,000	169996	0	0	1,483	0	0		0	0	0	1,483	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	98,000	85016	0	0	(4,883)	0	0		0	0	0	(4,883)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	10/22/2013	10/22/2013	Sale	0	652,426	972479	0	0	127	0	0		0	0	0	127	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	456,213	998801	0	0	4,824	0	0		0	0	0	4,824	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	61,000	05102	0	0	(2,023)	0	0		0	0	0	(2,023)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2012	02/19/2013	02/19/2013	Sale	0	61,700	150385	0	0	3,188	0	0		(1,296)	0	0	3,188	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	05/22/2013	05/22/2013	Sale	0	86,000	1.0248	0	0	4,775	0	0		0	0	0	4,775	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	98,346	272146	0	0	(781)	0	0		0	0	0	(781)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	1,442,069	128974	0	0	74	0	0		0	0	0	74	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	12/31/2013	12/31/2013	Sale	0	1,441,790	128949	0	0	223	0	0		0	0	0	223	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	1,442,134	12898	0	0	(84)	0	0		0	0	0	(84)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	1,126,059	1.6038	0	0	10,953	0	0		0	0	0	10,953	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	07/01/2013	07/01/2013	Sale	0	1,068,959	1.513675	0	0	(6,162)	0	0		0	0	0	(6,162)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	03/15/2013	03/15/2013	Sale	0	632,102	1.30821	0	0	778	0	0		5,328	0	0	778	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	12/16/2013	12/16/2013	Sale	0	514,405	1.6353	0	0	(1,730)	0	0		0	0	0	(1,730)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/15/2013	11/15/2013	Sale	0	623,351	1.3455	0	0	927	0	0		0	0	0	927	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2012	04/30/2013	04/30/2013	Sale	0	12,937,965	129082	0	0	22,673	0	0		(12,933)	0	0	22,673	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2013	05/22/2013	05/22/2013	Sale	0	244,600	1.277	0	0	2,050	0	0		0	0	0	2,050	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	11/18/2013	11/18/2013	Sale	0	330,835	03198	0	0	3,248	0	0		0	0	0	3,248	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	7,071,212	1.54866	0	0	202,092	0	0		0	0	0	202,092	0	0	FX (Foreign Exchange)
Long: Peruvian New Sol - Short: United States Dollar	Liability Hedge	N/A	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	06/18/2013	06/18/2013	Sale	0	123,503	380517	0	0	(5,629)	0	0		0	0	0	(5,629)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	110,000	004311	0	0	3,593	0	0		0	0	0	3,593	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2013	05/22/2013	05/22/2013	Sale	0	207,600	273471	0	0	2,646	0	0		0	0	0	2,646	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2013	05/22/2013	05/22/2013	Sale	0	247,000	00984	0	0	(4,482)	0	0		0	0	0	(4,482)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency.	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	05/22/2013	05/22/2013	Sale	0	133,200	971723	0	0	580	0	0		0	0	0	580	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	126,601	.050035	0	0	(6,679)	0	0		6,305	0	0	(6,679)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/31/2013	07/02/2013	07/02/2013	Sale	0	169,139,172	1.296175	0	0	(955,847)	0	0		0	0	0	(955,847)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/30/2012	01/03/2013	01/03/2013	Sale	0	166,163,696	1.30101	0	0	(1,097,106)	0	0		2,220,976	0	0	(1,097,106)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	3,750,058	.009756	0	0	(36,412)	0	0		0	0	0	(36,412)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/18/2013	10/22/2013	10/22/2013	Sale	0	3,922,228	.957974	0	0	(58,614)	0	0		0	0	0	(58,614)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/16/2013	05/21/2013	05/21/2013	Sale	0	2,957,434	.171984	0	0	4,024	0	0		0	0	0	4,024	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/07/2013	09/12/2043	09/10/2013	Sale	0	18,000,000	3.5	0	0	(366,328)	0	0		0	0	0	(366,328)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A14EP49	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	11/26/2012	01/22/2043	01/22/2013	Sale	0	0	3	0	0	37,418	0	0		0	0	0	37,418	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/07/2013	09/12/2043	09/12/2013	Sale	0	0	3.5	0	0	83,828	0	0		0	0	0	83,828	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2013	05/20/2013	05/20/2013	Sale	0	444,187,264	1.335965	0	0	16,712,319	0	0		0	0	0	16,712,319	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3IWBK2824319	05/29/2013	07/15/2043	07/10/2013	Sale	0	71,000,000	3.5	0	0	(2,446,172)	0	0		0	0	0	(2,446,172)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1KDV12	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	09/24/2013	10/21/2043	10/02/2013	Sale	0	18,500,000	4.5	0	0	46,250	0	0		0	0	0	46,250	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05RS8MBFXJNHDOPEJ15	01/31/2013	02/12/2043	02/08/2013	Sale	0	100,000,000	3	0	0	(273,438)	0	0		0	0	0	(273,438)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4I2	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3IWBK2824319	03/13/2013	05/13/2043	05/09/2013	Sale	0	120,000,000	3.5	0	0	1,476,563	0	0		0	0	0	1,476,563	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	09/10/2013	09/12/2043	09/10/2013	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A1NFSD2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05RS8MBFXJNHDOPEJ15	12/05/2013	12/11/2043	12/05/2013	Sale	0	12,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/29/2013	05/20/2013	05/20/2013	Sale	0	1,768,841	1.30994	0	0	32,732	0	0		0	0	0	32,732	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSIU4	Bond Portfolio Hedge	D1	Interest Rate	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	11/04/2013	11/13/2043	11/04/2013	Sale	0	23,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Indian Rupee - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/12/2013	04/22/2013	04/22/2013	Sale	0	121,300	.018315	0	0	929	0	0		0	0	0	929	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/10/2013	05/22/2013	05/22/2013	Sale	0	135,000	.050417	0	0	2,915	0	0		0	0	0	2,915	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	122,300	.806172	0	0	(2,366)	0	0		0	0	0	(2,366)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/30/2013	07/24/2013	07/24/2013	Sale	0	248,000	.004413	0	0	(3,409)	0	0		0	0	0	(3,409)	0	0	FX (Foreign Exchange)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1641N3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05RS8MBFXJNHDOPEJ15	01/14/2013	02/19/2043	02/19/2013	Sale	0	0	3.5	0	0	938	0	0		0	0	0	938	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1NFVG1	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3IWBK2824319	11/21/2013	12/11/2043	12/09/2013	Sale	0	2,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/22/2013	05/22/2013	05/22/2013	Sale	0	85,740	1.5266	0	0	663	0	0		0	0	0	663	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/08/2013	05/22/2013	05/22/2013	Sale	0	123,000	.031767	0	0	738	0	0		0	0	0	738	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/08/2013	05/22/2013	05/22/2013	Sale	0	123,000	.173958	0	0	(1,352)	0	0		0	0	0	(1,352)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	375,135	07874	0	0	222	0	0		0	0	0	222	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1684X9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05RS8MBFXJNHDOPEJ15	01/09/2013	02/19/2043	02/13/2013	Sale	0	2,000,000	4	0	0	(12,344)	0	0		0	0	0	(12,344)	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	189,000	1.52478	0	0	808	0	0		0	0	0	808	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Brazil Cruzeiro	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	179,930	.492368	0	0	1,013	0	0		0	0	0	1,013	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	208,424	.0507	0	0	(12,225)	0	0		0	0	0	(12,225)	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/28/2013	02/19/2013	02/19/2013	Sale	0	97,400	.564422	0	0	(158)	0	0		0	0	0	(158)	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	110,004	1.30862	0	0	1,759	0	0		0	0	0	1,759	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/30/2013	10/30/2013	10/30/2013	Sale	0	49,000	.096837	0	0	2,265	0	0		0	0	0	2,265	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	991,996	1.033058	0	0	11,747	0	0		0	0	0	11,747	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	129,546	.004569	0	0	(651)	0	0		0	0	0	(651)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	285,552	.316666	0	0	(8,084)	0	0		0	0	0	(8,084)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	2,417,044	1.27934	0	0	(106,480)	0	0		74,795	0	0	(106,480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/06/2013	04/02/2013	04/02/2013	Sale	0	1,097,550	1.56478	0	0	36,389	0	0		0	0	0	36,389	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	702,189	.128952	0	0	36	0	0		0	0	0	36	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/19/2013	12/23/2013	12/23/2013	Sale	0	48,011	1.634	0	0	(47)	0	0		0	0	0	(47)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/16/2013	08/20/2013	08/20/2013	Sale	0	616,441	1.52963	0	0	(15,423)	0	0		0	0	0	(15,423)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - BBA1HJ967	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co FOR8UP27PHTHYVLBNG30	09/11/2013	10/16/2028	10/11/2013	Sale	0	15,000,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - BBA1A21M4	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co FOR8UP27PHTHYVLBNG30	04/16/2013	05/13/2043	05/09/2013	Sale	0	36,000,000	.3	0	0	140,625	0	0		0	0	0	140,625	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - BBA1KPPX8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/24/2013	11/13/2043	10/29/2013	Sale	0	17,250,000	3.5	0	0	225,732	0	0		0	0	0	225,732	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - BBA1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/26/2013	10/16/2028	10/10/2013	Sale	0	3,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - BBA1KT8P0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	11/04/2013	12/11/2043	12/11/2013	Sale	0	0	.4	0	0	176,328	0	0		0	0	0	176,328	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - BBA1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/20/2013	10/21/2043	10/03/2013	Sale	0	10,500,000	.4	0	0	279,727	0	0		0	0	0	279,727	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - BBA1DFXU9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	08/08/2013	08/12/2043	08/08/2013	Sale	0	61,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2013	05/22/2013	05/22/2013	Sale	0	613,000	1.33642	0	0	(22,347)	0	0		0	0	0	(22,347)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/27/2013	05/22/2013	05/22/2013	Sale	0	244,600	1.277	0	0	(2,050)	0	0		0	0	0	(2,050)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/11/2012	02/19/2013	02/19/2013	Sale	0	61,700	.114496	0	0	947	0	0		1,426	0	0	947	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	165,041	.050035	0	0	(8,707)	0	0		8,219	0	0	(8,707)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/12/2013	02/19/2013	02/19/2013	Sale	0	120,900	.321559	0	0	436	0	0		0	0	0	436	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/18/2013	07/22/2013	07/22/2013	Sale	0	537,107	.080096	0	0	(1,626)	0	0		0	0	0	(1,626)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - BBA1684X9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/12/2013	02/19/2043	02/13/2013	Sale	0	20,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - BBA1D54M1	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	07/17/2013	07/22/2043	07/17/2013	Sale	0	46,750,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA - BBA1L2G60	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/07/2013	11/18/2028	11/18/2013	Sale	0	0	2.5	0	0	6,445	0	0		0	0	0	6,445	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - BBA180ED7	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/12/2013	03/19/2043	03/06/2013	Sale	0	20,500,000	.4	0	0	20,020	0	0		0	0	0	20,020	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - BBA18K4W2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/04/2013	05/13/2043	05/08/2013	Sale	0	77,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - BBA1DFXU9	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3WBK2824319	06/28/2013	08/12/2043	08/08/2013	Sale	0	49,000,000	3.5	0	0	(274,668)	0	0		0	0	0	(274,668)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - BBA1684X9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	01/09/2013	02/19/2043	02/19/2013	Sale	0	0	.4	0	0	8,008	0	0		0	0	0	8,008	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - BBA1F03Y5	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	08/14/2013	08/20/2043	08/16/2013	Sale	0	64,750,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - BBA1L6NT4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCC0R4P04	12/05/2013	12/11/2043	12/05/2013	Sale	0	300,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A1Q6DT0	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTS07KV3UQJZ0078	12/05/2013	01/13/2044	12/31/2013	Sale	0	0	4	0	0	7,302	0	0		0	0	0	7,302	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Russian Ruble (New)	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund	B2XP4TQXVO2CZP30M085	05/15/2013	10/09/2013	10/09/2013	Sale	0	122,386	031006	0	0	382	0	0		0	0	0	382	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1NFVG1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	11/05/2013	12/11/2043	12/04/2013	Sale	0	2,000,000	3	0	0	(48,672)	0	0		0	0	0	(48,672)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	09/18/2013	10/21/2043	10/16/2013	Sale	0	1,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund	B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	30,064,589	1.287	0	0	16,352	0	0		0	0	0	16,352	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA - B8A1L6NX5	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTS07KV3UQJZ0078	10/02/2013	11/21/2043	11/21/2013	Sale	0	0	4.5	0	0	51,309	0	0		0	0	0	51,309	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8G0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	07/10/2013	07/15/2043	07/10/2013	Sale	0	12,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1ETN54	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTS07KV3UQJZ0078	07/16/2013	08/14/2028	07/29/2013	Sale	0	7,000,000	2.5	0	0	(9,844)	0	0		0	0	0	(9,844)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A1MXJN2	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	10/29/2013	12/17/2028	12/17/2013	Sale	0	0	3.5	0	0	20,918	0	0		0	0	0	20,918	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A16K0G3	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner &	8NAV47T0Y26Q87Y0QP81	03/20/2013	04/18/2043	03/20/2013	Sale	0	85,000,000	3	0	0	(16,602)	0	0		0	0	0	(16,602)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1D5B68	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	06/26/2013	07/18/2028	07/16/2013	Sale	0	19,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1H9F13	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	08/06/2013	09/12/2043	09/10/2013	Sale	0	7,000,000	3.5	0	0	(137,266)	0	0		0	0	0	(137,266)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A1MXJN2	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	10/29/2013	12/17/2028	11/25/2013	Sale	0	8,500,000	3.5	0	0	(12,285)	0	0		0	0	0	(12,285)	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A1NFSD2	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTS07KV3UQJZ0078	11/04/2013	12/11/2043	12/11/2013	Sale	0	0	4	0	0	8,555	0	0		0	0	0	8,555	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1JJEK8	Bond Portfolio Hedge	D1	Interest Rate,	Royal Bank of Scotland	TGRS6DDUGRSXRUV0M661	09/18/2013	10/10/2043	10/08/2013	Sale	0	17,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1LF1G6	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	10/07/2013	11/13/2043	11/13/2013	Sale	0	0	3.5	0	0	21,055	0	0		0	0	0	21,055	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1BSUT9	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	06/18/2013	06/20/2043	06/18/2013	Sale	0	45,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner &	8NAV47T0Y26Q87Y0QP81	10/29/2013	11/13/2043	10/29/2013	Sale	0	5,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	02/01/2013	02/12/2043	02/08/2013	Sale	0	24,000,000	3	0	0	(121,875)	0	0		0	0	0	(121,875)	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A180FX2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	03/12/2013	03/19/2043	03/12/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1D54M1	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	06/17/2013	07/22/2043	07/22/2013	Sale	0	0	3.5	0	0	1,055	0	0		0	0	0	1,055	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund	B2XP4TQXVO2CZP30M085	10/17/2013	10/18/2013	10/18/2013	Sale	0	2,502,830	1.3662	0	0	6,229	0	0		0	0	0	6,229	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1F2M79	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	08/06/2013	08/20/2043	08/15/2013	Sale	0	20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner &	8NAV47T0Y26Q87Y0QP81	11/26/2013	12/11/2043	12/09/2013	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1E5YP0	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner &	8NAV47T0Y26Q87Y0QP81	06/14/2013	07/22/2043	07/18/2013	Sale	0	38,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1H7L69	Bond Portfolio Hedge	D1	Interest Rate,	Royal Bank of Scotland	TGRS6DDUGRSXRUV0M661	09/18/2013	10/10/2043	10/07/2013	Sale	0	35,000,000	4	0	0	812,109	0	0		0	0	0	812,109	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1BYZK0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	07/03/2013	07/15/2043	07/11/2013	Sale	0	28,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1AP4K4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	O5R58MBFXJNHDOPEJ15	05/02/2013	05/21/2043	05/17/2013	Sale	0	30,500,000	3.5	0	0	(339,551)	0	0		0	0	0	(339,551)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MRMB4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	11/26/2013	12/17/2028	11/26/2013	Sale	0	5,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1ADT16	Bond Portfolio Hedge	D1	Interest Rate,	Goldman Sachs & Co	FOR8UP27PHTHYVLBNG30	04/26/2013	05/21/2043	05/17/2013	Sale	0	67,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1FKFM4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc	AC28XIWI3WBK2824319	08/09/2013	09/12/2043	09/10/2013	Sale	0	38,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A195YL5	Bond Portfolio Hedge	D1	Interest Rate,	BPN Paribas Securities	2J5703PH5U5M97R11237	04/05/2013	04/11/2043	04/09/2013	Sale	0	14,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNME MAE II GNMA2 30YR TBA(REG C) - B8A1ADT16	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner &	8NAV47T0Y26Q87Y0QP81	05/07/2013	05/21/2043	05/17/2013	Sale	0	66,500,000	3	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A1ADT16	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	03/28/2013	05/21/2043	05/17/2013	Sale	0	11,500,000	3	0	0	169,355	0	0	0	0	0	169,355	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1GJYL7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	08/06/2013	09/19/2043	09/16/2013	Sale	0	10,500,000	4	0	0	(154,219)	0	0	0	0	0	(154,219)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	02/26/2013	03/12/2043	03/08/2013	Sale	0	45,000,000	3.5	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1DR3S1	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	06/10/2013	07/15/2043	07/10/2013	Sale	0	7,000,000	3.5	0	0	(225,039)	0	0	0	0	0	(225,039)	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A18XFG7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	02/27/2013	04/18/2043	04/18/2013	Sale	0	0	4.5	0	0	86,133	0	0	0	0	0	86,133	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8A1P2L04	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	11/15/2013	12/19/2043	12/19/2013	Sale	0	0	3.5	0	0	51,826	0	0	0	0	0	51,826	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1A21M4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTSO7KV3UQJZQ078	04/16/2013	05/13/2043	05/09/2013	Sale	0	63,000,000	3	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc	AC28XIWI3IWBK2824319	01/29/2013	02/12/2043	02/08/2013	Sale	0	5,000,000	3	0	0	(19,531)	0	0	0	0	0	(19,531)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTII8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	02/20/2013	04/11/2043	04/11/2013	Sale	0	0	3.5	0	0	122,715	0	0	0	0	0	122,715	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTSO7KV3UQJZQ078	02/27/2013	03/12/2043	02/28/2013	Sale	0	97,500,000	3	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc	AC28XIWI3IWBK2824319	01/29/2013	02/12/2043	02/08/2013	Sale	0	61,000,000	3	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	12/04/2012	01/14/2043	01/14/2013	Sale	0	0	3.5	0	0	24,849	0	0	0	0	0	24,849	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1NFVG1	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	11/06/2013	12/11/2043	12/09/2013	Sale	0	150,000,000	3	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8A1AKH05	Bond Portfolio Hedge	D1	Interest Rate,	Royal Bank of Scotland	TGRS6DDUGRSXRUV0M661	04/16/2013	05/21/2043	05/17/2013	Sale	0	61,250,000	3.5	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1HJ967	Bond Portfolio Hedge	D1	Interest Rate,	BPN Paribas Securities	2J5703FH5U5M97R11237	09/24/2013	10/16/2028	10/11/2013	Sale	0	11,000,000	3	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8A1AP4K4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	05/17/2013	05/21/2043	05/17/2013	Sale	0	39,500,000	3.5	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1JEP43	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	10/07/2013	10/16/2028	10/11/2013	Sale	0	5,500,000	2.5	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4II2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	04/11/2013	05/13/2043	05/08/2013	Sale	0	77,500,000	3.5	0	0	(121,094)	0	0	0	0	0	(121,094)	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8A163LT0	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner &	8NAV47T0Y26Q87Y0QP81	02/05/2013	02/19/2043	02/13/2013	Sale	0	40,000,000	3	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEII4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	01/10/2013	02/12/2043	02/08/2013	Sale	0	1,500,000	3.5	0	0	(14,473)	0	0	0	0	0	(14,473)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc	9R7GPTSO7KV3UQJZQ078	10/29/2013	12/11/2043	12/05/2013	Sale	0	10,000,000	3.5	0	0	(292,188)	0	0	0	0	0	(292,188)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc	9J6MB0O07BECTDTUZW19	01/03/2013	02/12/2043	02/12/2013	Sale	0	0	3	0	0	374,102	0	0	0	0	0	374,102	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency.	Pru Global Fund	B2XP4TQXVO2CZP30M085	12/17/2012	02/19/2013	02/19/2013	Sale	0	74,000	.004535	0	0	(933)	0	0	(652)	0	0	(933)	0	0	FX (Foreign Exchange)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8A1641N3	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	02/12/2013	02/19/2043	02/12/2013	Sale	0	500,000	3.5	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8A1AP4K4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	05/17/2013	05/21/2043	05/17/2013	Sale	0	500,000	3.5	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1KOPP4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	09/10/2013	10/10/2043	10/10/2013	Sale	0	0	3.5	0	0	18,867	0	0	0	0	0	18,867	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8A1C1M22	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner &	8NAV47T0Y26Q87Y0QP81	05/09/2013	06/20/2043	06/18/2013	Sale	0	2,000,000	3	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1NFRA9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor	8TEJMI79IWIOQKCCOR4P04	11/04/2013	12/11/2043	12/11/2013	Sale	0	0	3.5	0	0	18,320	0	0	0	0	0	18,320	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc	05R58MBFXJNHDOPEJ15	03/21/2013	04/11/2043	04/09/2013	Sale	0	99,000,000	3	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc	AC28XIWI3IWBK2824319	02/13/2013	03/12/2043	03/08/2013	Sale	0	65,000,000	3	0	0	0	0	0	0	0	0	0	0	0	AN (Anticipatory)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4I2	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	03/27/2013	05/13/2043	05/09/2013	Sale	0	16,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A1PCJG0	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/25/2013	01/16/2029	12/31/2013	Sale	0	0	3.5	0	0	15,593	0	0		0	0	0	15,593	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZI19	03/04/2013	04/11/2043	04/09/2013	Sale	0	25,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	11/06/2013	12/11/2043	12/09/2013	Sale	0	101,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/09/2013	10/10/2043	10/10/2013	Sale	0	0	3.5	0	0	172,266	0	0		0	0	0	172,266	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1L96B6	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	10/03/2013	11/21/2043	11/15/2013	Sale	0	20,500,000	4	0	0	46,445	0	0		0	0	0	46,445	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	11/15/2013	12/11/2043	12/09/2013	Sale	0	20,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	11/06/2013	12/11/2043	12/09/2013	Sale	0	49,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA2 MAE I GNMA 30YR TBA(REG C) - B8A192P21	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	05/08/2013	05/21/2043	05/08/2013	Sale	0	66,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A1CM8M1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	06/13/2013	07/15/2043	06/13/2013	Sale	0	34,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A18XFG7	Bond Portfolio Hedge	D1	Interest Rate,	BPN Paribas Securities 2J5703FH5U5M97R11237	04/05/2013	04/18/2043	04/16/2013	Sale	0	14,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/20/2013	03/12/2043	02/28/2013	Sale	0	100,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1G5VH9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	07/17/2013	08/20/2043	08/20/2013	Sale	0	0	4.5	0	0	21,680	0	0		0	0	0	21,680	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA - B8A1L2078	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	09/30/2013	11/18/2028	11/18/2013	Sale	0	0	3	0	0	4,102	0	0		0	0	0	4,102	0	0	AN (Anticipatory)
GNMA2 MAE I GNMA 30YR TBA(REG C) - B8A163LT0	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	01/11/2013	02/19/2043	02/15/2013	Sale	0	82,000,000	3	0	0	(442,031)	0	0		0	0	0	(442,031)	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/18/2013	10/22/2013	10/22/2013	Sale	0	793,637	.960246	0	0	9,954	0	0		0	0	0	9,954	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/26/2013	04/30/2013	04/30/2013	Sale	0	364,428	1.3032	0	0	4,251	0	0		0	0	0	4,251	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	2,490,461	128954	0	0	(96)	0	0		0	0	0	(96)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	2,490,268	128944	0	0	289	0	0		0	0	0	289	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/17/2013	10/18/2013	10/18/2013	Sale	0	1,088,915	1.616	0	0	1,887	0	0		0	0	0	1,887	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2013	03/15/2013	03/15/2013	Sale	0	1,954,655	.99231	0	0	21,959	0	0		0	0	0	21,959	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/19/2013	12/23/2013	12/23/2013	Sale	0	31,347	1.3653	0	0	(124)	0	0		0	0	0	(124)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	5,525,551	1.326	0	0	7,917	0	0		0	0	0	7,917	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	5,400,539	1.296	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	1,263,956	128954	0	0	(49)	0	0		0	0	0	(49)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	1,262,621	128818	0	0	(1,058)	0	0		0	0	0	(1,058)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	5,060,113	128944	0	0	587	0	0		0	0	0	587	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/15/2013	02/15/2013	02/15/2013	Sale	0	3,611,191	1.015352	0	0	75,462	0	0		0	0	0	75,462	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	1,694,615	128952	0	0	87	0	0		0	0	0	87	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	1,694,528	128946	0	0	(44)	0	0		0	0	0	(44)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/27/2013	07/31/2013	07/31/2013	Sale	0	1,694,069	128911	0	0	(415)	0	0		0	0	0	(415)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	936,445	128979	0	0	60	0	0		0	0	0	60	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/26/2013	03/28/2013	03/28/2013	Sale	0	700,092	1.30622	0	0	11,856	0	0		0	0	0	11,856	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	935,178	128805	0	0	108	0	0		0	0	0	108	0	0	FX (Foreign Exchange)

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Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	936,312	128961	0	0	(109)	0	0		0	0	0	(109)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2013	05/22/2013	05/22/2013	Sale	0	324,292	1.34005	0	0	(12,669)	0	0		0	0	0	(12,669)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/25/2013	10/25/2013	Sale	0	67,602	1.35203	0	0	(1,369)	0	0		0	0	0	(1,369)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2013	07/25/2013	07/25/2013	Sale	0	386,567	1.288557	0	0	(10,513)	0	0		0	0	0	(10,513)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/22/2013	10/22/2013	Sale	0	127,013	.946835	0	0	3,415	0	0		0	0	0	3,415	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	25,000	.010053	0	0	(549)	0	0		0	0	0	(549)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	151,115	.000896	0	0	233	0	0		0	0	0	233	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2012	02/19/2013	02/19/2013	Sale	0	257,700	1.27125	0	0	(13,065)	0	0		9,665	0	0	(13,065)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	881,476	1.084528	0	0	(51,776)	0	0		0	0	0	(51,776)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	3,793,703	.010006	0	0	101,176	0	0		0	0	0	101,176	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2013	10/25/2013	10/25/2013	Sale	0	222,754	1.57248	0	0	(6,264)	0	0		0	0	0	(6,264)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2013	12/23/2013	12/23/2013	Sale	0	106,699	1.634	0	0	(104)	0	0		0	0	0	(104)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	3,046,673	1.56525	0	0	9,830	0	0		0	0	0	9,830	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2013	12/04/2013	12/04/2013	Sale	0	193,845	.937383	0	0	417	0	0		0	0	0	417	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/15/2013	04/15/2013	Sale	0	16,356,505	.988533	0	0	(155,349)	0	0		0	0	0	(155,349)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	01/15/2013	01/15/2013	Sale	0	16,084,355	1.013644	0	0	(46,437)	0	0		(152,066)	0	0	(46,437)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	10/18/2013	10/18/2013	Sale	0	5,562,253	1.3662	0	0	13,843	0	0		0	0	0	13,843	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	02/15/2013	02/15/2013	Sale	0	1,888,930	1.015352	0	0	39,472	0	0		0	0	0	39,472	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	12/20/2013	12/20/2013	Sale	0	46,260,514	1.34932	0	0	(609,575)	0	0		0	0	0	(609,575)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	09/30/2013	09/30/2013	Sale	0	475,505	1.2953	0	0	21,439	0	0		(9,782)	0	0	21,439	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	06/28/2013	06/28/2013	Sale	0	839,816	1.3375	0	0	(23,609)	0	0		10,593	0	0	(23,609)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	06/28/2013	06/28/2013	Sale	0	518,938	1.414	0	0	(41,875)	0	0		34,225	0	0	(41,875)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	06/28/2013	06/28/2013	Sale	0	531,187	1.32913	0	0	(11,682)	0	0		3,403	0	0	(11,682)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2011	12/31/2013	12/31/2013	Sale	0	516,546	1.4071	0	0	(10,719)	0	0		30,617	0	0	(10,719)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	12/31/2013	12/31/2013	Sale	0	743,270	1.3209	0	0	32,074	0	0		(1,416)	0	0	32,074	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2011	12/31/2013	12/31/2013	Sale	0	498,973	1.3596	0	0	6,716	0	0		13,233	0	0	6,716	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2012	09/30/2013	09/30/2013	Sale	0	506,476	1.2673	0	0	34,530	0	0		(21,813)	0	0	34,530	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2013	12/30/2013	12/30/2013	Sale	0	246,214	1.3822	0	0	(125)	0	0		0	0	0	(125)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	2,490,846	128974	0	0	129	0	0		0	0	0	129	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	5,055,159	128818	0	0	(4,236)	0	0		0	0	0	(4,236)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	01/15/2013	01/15/2013	Sale	0	3,605,114	1.013644	0	0	(10,408)	0	0		(34,084)	0	0	(10,408)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	01/15/2013	01/15/2013	Sale	0	1,751,604	1.01626	0	0	534	0	0		0	0	0	534	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	936,264	128954	0	0	(36)	0	0		0	0	0	(36)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	554,900	1.3315	0	0	(5,376)	0	0		0	0	0	(5,376)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	514,942	1.3595	0	0	795	0	0		0	0	0	795	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	249,800	1.31965	0	0	6,048	0	0		0	0	0	6,048	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2013	07/15/2013	07/15/2013	Sale	0	147,106	.000873	0	0	(3,153)	0	0		0	0	0	(3,153)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/23/2013	07/23/2013	Sale	0	766,345	.97517	0	0	(39,505)	0	0		0	0	0	(39,505)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2013	12/05/2013	12/05/2013	Sale	0	3,372,608	1.3585	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	06/17/2013	06/17/2013	Sale	0	4,425,508	1.4921	0	0	(234,904)	0	0		0	0	0	(234,904)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	09/16/2013	09/16/2013	Sale	0	4,453,739	1.5834	0	0	28,690	0	0		0	0	0	28,690	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	12/16/2013	12/16/2013	Sale	0	5,559,973	1.3755	0	0	(404)	0	0		0	0	0	(404)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2010	03/28/2013	03/28/2013	Sale	0	428,342	1.2718	0	0	4,143	0	0		(16,020)	0	0	4,143	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2010	03/28/2013	03/28/2013	Sale	0	510,952	1.36	0	0	(28,516)	0	0		15,242	0	0	(28,516)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	09/30/2013	09/30/2013	Sale	0	512,516	1.3965	0	0	(15,708)	0	0		27,274	0	0	(15,708)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2010	03/28/2013	03/28/2013	Sale	0	504,385	1.3427	0	0	(22,013)	0	0		8,746	0	0	(22,013)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2011	06/28/2013	06/28/2013	Sale	0	518,241	1.4121	0	0	(41,177)	0	0		33,528	0	0	(41,177)	0	0	LD (Liability Cashflow)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	1,057,719	1.6038	0	0	10,288	0	0		0	0	0	10,288	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/15/2013	11/15/2013	Sale	0	514,059	1.6063	0	0	896	0	0		0	0	0	896	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	12/31/2013	12/31/2013	Sale	0	4,381,544	.128949	0	0	678	0	0		0	0	0	678	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2013	05/22/2013	05/22/2013	Sale	0	86,000	.108146	0	0	(3,037)	0	0		0	0	0	(3,037)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	301,306	.304497	0	0	(15,736)	0	0		16,839	0	0	(15,736)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	339,170	.3125	0	0	1,181	0	0		0	0	0	1,181	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	07/24/2013	07/24/2013	Sale	0	124,000	.303612	0	0	4,074	0	0		0	0	0	4,074	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	7,508,498	1.58567	0	0	195,896	0	0		187,011	0	0	195,896	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	138,090	.0507	0	0	(8,100)	0	0		0	0	0	(8,100)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	08/28/2013	08/28/2013	Sale	0	344,610	.033311	0	0	23,331	0	0		0	0	0	23,331	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/22/2013	05/22/2013	Sale	0	183,000	.033694	0	0	926	0	0		0	0	0	926	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	07/24/2013	07/24/2013	Sale	0	248,000	.004413	0	0	3,409	0	0		0	0	0	3,409	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2013	07/25/2013	07/25/2013	Sale	0	860,000	1.29191	0	0	(21,095)	0	0		0	0	0	(21,095)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	05/22/2013	05/22/2013	Sale	0	123,000	.171721	0	0	(233)	0	0		0	0	0	(233)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	07/22/2013	07/22/2013	Sale	0	62,400	.965135	0	0	128	0	0		0	0	0	128	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	322,926	.170902	0	0	3,234	0	0		0	0	0	3,234	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	243,400	.971534	0	0	1,013	0	0		0	0	0	1,013	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2013	05/22/2013	05/22/2013	Sale	0	86,000	.150012	0	0	439	0	0		0	0	0	439	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/22/2013	05/22/2013	Sale	0	123,000	.82384	0	0	(2,395)	0	0		0	0	0	(2,395)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	7,414,110	1.6165	0	0	917	0	0		0	0	0	917	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/03/2013	05/03/2013	Sale	0	1,168,163	1.284335	0	0	(24,890)	0	0		0	0	0	(24,890)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	06/04/2013	06/04/2013	Sale	0	365,380	1.5161	0	0	3,181	0	0		0	0	0	3,181	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	1,103,316	1.033688	0	0	(38,122)	0	0		0	0	0	(38,122)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	4,346,348	.010747	0	0	(21,843)	0	0		0	0	0	(21,843)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2013	07/23/2013	Sale	0	723,775	.921	0	0	3,065	0	0		0	0	0	3,065	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/22/2013	07/22/2013	Sale	0	3,861,280	.971846	0	0	18,784	0	0		0	0	0	18,784	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2013	10/17/2013	10/17/2013	Sale	0	146,467	.000869	0	0	(12,046)	0	0		0	0	0	(12,046)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	151,115	000896	0	0	(233)	0	0		0	0	0	(233)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	05/20/2013	05/20/2013	Sale	0	2,825,629	15058	0	0	(8,357)	0	0		0	0	0	(8,357)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2013	02/20/2013	02/20/2013	Sale	0	4,497,905	1.58	0	0	(141,769)	0	0		0	0	0	(141,769)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2013	11/20/2013	11/20/2013	Sale	0	9,222,892	1.317556	0	0	(201,908)	0	0		0	0	0	(201,908)	0	0	FX (Foreign Exchange)
Long: Romanian Leu (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2012	02/19/2013	02/19/2013	Sale	0	123,300	29274	0	0	5,242	0	0		11	0	0	5,242	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2013	05/22/2013	05/22/2013	Sale	0	86,000	98756	0	0	1,712	0	0		0	0	0	1,712	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	423,251	963	0	0	(1,890)	0	0		0	0	0	(1,890)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	3,158,946	1.28749	0	0	(88,598)	0	0		0	0	0	(88,598)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	05/22/2013	05/22/2013	Sale	0	110,100	1.50148	0	0	(214)	0	0		0	0	0	(214)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2013	02/19/2013	02/19/2013	Sale	0	73,557	1.3374	0	0	481	0	0		0	0	0	481	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	184,553	310704	0	0	11,663	0	0		0	0	0	11,663	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	243,400	971534	0	0	(1,013)	0	0		0	0	0	(1,013)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indian Rupee	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/22/2013	07/22/2013	Sale	0	177,612	018002	0	0	11,972	0	0		0	0	0	11,972	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2013	07/24/2013	07/24/2013	Sale	0	234,500	164872	0	0	(6,142)	0	0		0	0	0	(6,142)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	128,176	004521	0	0	(1,970)	0	0		0	0	0	(1,970)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2013	05/22/2013	05/22/2013	Sale	0	123,000	004492	0	0	(1,105)	0	0		0	0	0	(1,105)	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2013	05/22/2013	05/22/2013	Sale	0	207,600	273471	0	0	(2,646)	0	0		0	0	0	(2,646)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	183,000	08102	0	0	(145)	0	0		0	0	0	(145)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	1,176	8465	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	6,563,995	1.379	0	0	1,904	0	0		0	0	0	1,904	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	05/31/2013	05/31/2013	Sale	0	1,440,174	128805	0	0	167	0	0		0	0	0	167	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	06/17/2013	06/17/2013	Sale	0	822,634	1.4921	0	0	(43,665)	0	0		0	0	0	(43,665)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2013	12/23/2013	12/23/2013	Sale	0	24,323	1.3653	0	0	(96)	0	0		0	0	0	(96)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	12,924,951	128952	0	0	667	0	0		0	0	0	667	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/31/2013	07/31/2013	Sale	0	4,380,245	128911	0	0	(1,073)	0	0		0	0	0	(1,073)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/15/2013	04/15/2013	Sale	0	3,054,224	988533	0	0	(29,008)	0	0		0	0	0	(29,008)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	05/22/2013	05/22/2013	Sale	0	73,800	050638	0	0	1,908	0	0		0	0	0	1,908	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	07/22/2013	07/22/2013	Sale	0	1,208,998	000889	0	0	(6,559)	0	0		0	0	0	(6,559)	0	0	FX (Foreign Exchange)
Long: Peruvian New Sol - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	06/18/2013	06/18/2013	Sale	0	86,000	383391	0	0	(4,535)	0	0		0	0	0	(4,535)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	38,565	002114	0	0	865	0	0		0	0	0	865	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	61,200	1.03465	0	0	(3,948)	0	0		0	0	0	(3,948)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2013	05/22/2013	05/22/2013	Sale	0	86,000	98756	0	0	(1,712)	0	0		0	0	0	(1,712)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	121,700	1.0166	0	0	(5,830)	0	0		0	0	0	(5,830)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	797,818	158003	0	0	770	0	0		0	0	0	770	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	54,900	1.5365	0	0	2,866	0	0		0	0	0	2,866	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	61,000	557103	0	0	1,756	0	0		0	0	0	1,756	0	0	FX (Foreign Exchange)
Long: Philippines Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	03/18/2013	03/18/2013	Sale	0	124,591	023912	0	0	3,413	0	0		(2,924)	0	0	3,413	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/04/2013	05/22/2013	05/22/2013	Sale	0	328,863	.010715	0	0	32,329	0	0		0	0	0	32,329	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2012	01/22/2013	01/22/2013	Sale	0	389,618	.322997	0	0	6,851	0	0		(4,306)	0	0	6,851	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	86,000	.17451	0	0	(2,241)	0	0		1,100	0	0	(2,241)	0	0	FX (Foreign Exchange)
Long: Taiwan Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	04/18/2013	04/18/2013	Sale	0	122,331	.033698	0	0	(811)	0	0		0	0	0	(811)	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	04/22/2013	04/22/2013	Sale	0	398,434	.330306	0	0	(2,745)	0	0		0	0	0	(2,745)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	10/25/2013	10/25/2013	Sale	0	242,915	.91495	0	0	(11,615)	0	0		0	0	0	(11,615)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	07/22/2013	07/22/2013	Sale	0	123,000	.000895	0	0	(190)	0	0		0	0	0	(190)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	179,647	.304497	0	0	9,382	0	0		(10,040)	0	0	9,382	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	61,500	.983284	0	0	988	0	0		0	0	0	988	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2013	07/25/2013	07/25/2013	Sale	0	860,000	1.29191	0	0	21,095	0	0		0	0	0	21,095	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	734,000	1.28869	0	0	19,884	0	0		0	0	0	19,884	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	06/25/2013	06/25/2013	Sale	0	106,646	.031221	0	0	2,912	0	0		0	0	0	2,912	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	05/22/2013	05/22/2013	Sale	0	122,600	1.55207	0	0	(3,766)	0	0		0	0	0	(3,766)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	10/22/2013	10/22/2013	Sale	0	87,474	.974421	0	0	191	0	0		0	0	0	191	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/04/2013	10/25/2013	10/25/2013	Sale	0	2,710,100	1.35505	0	0	(48,700)	0	0		0	0	0	(48,700)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	177,175	.173118	0	0	7,095	0	0		(6,365)	0	0	7,095	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2013	04/22/2013	04/22/2013	Sale	0	122,300	.000925	0	0	(4,151)	0	0		0	0	0	(4,151)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	09/16/2013	09/16/2013	Sale	0	835,691	1.569	0	0	(13,103)	0	0		0	0	0	(13,103)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	01/15/2013	01/15/2013	Sale	0	972,552	1.01626	0	0	297	0	0		0	0	0	297	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2013	12/05/2013	12/05/2013	Sale	0	304,639	.934405	0	0	(1,574)	0	0		0	0	0	(1,574)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	122,700	1.2824	0	0	507	0	0		0	0	0	507	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	201,347	.169062	0	0	604	0	0		0	0	0	604	0	0	FX (Foreign Exchange)
Long: Peruvian New Sol - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/18/2013	03/18/2013	Sale	0	207,830	.38506	0	0	(200)	0	0		0	0	0	(200)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	86,000	.809389	0	0	1,999	0	0		0	0	0	1,999	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	05/22/2013	05/22/2013	Sale	0	61,300	.807754	0	0	1,304	0	0		0	0	0	1,304	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Brazil Cruzeiro	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	07/18/2013	07/18/2013	Sale	0	177,100	.488245	0	0	14,259	0	0		0	0	0	14,259	0	0	FX (Foreign Exchange)
Long: Taiwan Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2013	08/19/2013	08/19/2013	Sale	0	180,324	.033041	0	0	1,787	0	0		0	0	0	1,787	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	61,500	.17451	0	0	(1,603)	0	0		787	0	0	(1,603)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	61,500	.85018	0	0	3,066	0	0		0	0	0	3,066	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2013	04/22/2013	04/22/2013	Sale	0	73,600	.000915	0	0	1,696	0	0		0	0	0	1,696	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	189,000	1.52478	0	0	(808)	0	0		0	0	0	(808)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Romanian Leu (New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	86,000	.301023	0	0	1,398	0	0		0	0	0	1,398	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	3,798	.004569	0	0	19	0	0		0	0	0	19	0	0	FX (Foreign Exchange)
Long: Indian Rupee - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/22/2013	07/22/2013	Sale	0	177,612	.018002	0	0	(11,972)	0	0		0	0	0	(11,972)	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	61,200	.275558	0	0	(1,238)	0	0		0	0	0	(1,238)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2013	05/22/2013	05/22/2013	Sale	0	440,400	1.3382	0	0	16,619	0	0		0	0	0	16,619	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Peruvian New Sol	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	06/18/2013	06/18/2013	Sale	0	207,830	.38506	0	0	11,812	0	0		0	0	0	11,812	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/03/2013	05/03/2013	Sale	0	365,807	1.5564	0	0	118	0	0		0	0	0	118	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	09/03/2013	09/03/2013	Sale	0	346,506	1.5469	0	0	1,411	0	0		0	0	0	1,411	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	07/02/2013	07/02/2013	Sale	0	345,602	1.5158	0	0	(296)	0	0		0	0	0	(296)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/07/2013	11/04/2013	11/04/2013	Sale	0	497,061	1.35809	0	0	2,558	0	0		0	0	0	2,558	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	25,000	010053	0	0	549	0	0		0	0	0	549	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	28,603,728	1.334	0	0	36,452	0	0		0	0	0	36,452	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2013	04/22/2013	04/22/2013	Sale	0	146,000	322144	0	0	(2,668)	0	0		0	0	0	(2,668)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	1,234,649	8375	0	0	(11,941)	0	0		0	0	0	(11,941)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indonesian Rupiah	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	147,727	000103	0	0	197	0	0		0	0	0	197	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	07/22/2013	07/22/2013	Sale	0	183,000	000893	0	0	(126)	0	0		0	0	0	(126)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	876,843	1.084528	0	0	(51,504)	0	0		0	0	0	(51,504)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	104,526	17277	0	0	2,850	0	0		0	0	0	2,850	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1NFVG1	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/04/2013	12/11/2043	12/04/2013	Sale	0	2,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	122,900	172408	0	0	(258)	0	0		0	0	0	(258)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2013	02/19/2013	02/19/2013	Sale	0	146,625	00212	0	0	124	0	0		0	0	0	124	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	61,000	81911	0	0	842	0	0		0	0	0	842	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	1,912,087	1.334	0	0	2,437	0	0		0	0	0	2,437	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/04/2013	06/04/2013	Sale	0	8,441	965251	0	0	(12)	0	0		0	0	0	(12)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	06/17/2013	06/17/2013	Sale	0	1,035,387	1.29711	0	0	(30,085)	0	0		0	0	0	(30,085)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/04/2013	06/04/2013	Sale	0	9,653	965251	0	0	(14)	0	0		0	0	0	(14)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/22/2013	04/22/2013	Sale	0	1,009,391	988269	0	0	14,774	0	0		0	0	0	14,774	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	104,678	1.566	0	0	(287)	0	0		0	0	0	(287)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/15/2013	11/15/2013	Sale	0	2,489,737	1.3455	0	0	3,701	0	0		0	0	0	3,701	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	796,239	15769	0	0	34,906	0	0		0	0	0	34,906	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	159,000	1.51829	0	0	1,455	0	0		0	0	0	1,455	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2013	06/25/2013	06/25/2013	Sale	0	122,700	031517	0	0	(4,472)	0	0		0	0	0	(4,472)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2013	05/22/2013	05/22/2013	Sale	0	87,000	1.02358	0	0	(4,733)	0	0		0	0	0	(4,733)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	122,000	1.30687	0	0	1,790	0	0		0	0	0	1,790	0	0	FX (Foreign Exchange)
Long: Taiwan Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	182,360	033415	0	0	765	0	0		0	0	0	765	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2013	06/25/2013	06/25/2013	Sale	0	234,185	031912	0	0	11,330	0	0		0	0	0	11,330	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	241,672	801378	0	0	3,258	0	0		0	0	0	3,258	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	49,200	1.079972	0	0	104	0	0		(607)	0	0	104	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	121,951	171069	0	0	1,543	0	0		0	0	0	1,543	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/02/2013	10/02/2013	Sale	0	170,890,958	1.318715	0	0	(5,233,452)	0	0		0	0	0	(5,233,452)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	10/22/2013	10/22/2013	Sale	0	4,086,898	972479	0	0	(795)	0	0		0	0	0	(795)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	10/25/2013	10/25/2013	Sale	0	312,403	1.32699	0	0	(12,338)	0	0		0	0	0	(12,338)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	880,578	1.083424	0	0	(953)	0	0		0	0	0	(953)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	8,609,346	1.5225	0	0	(102,351)	0	0		0	0	0	(102,351)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	07/15/2013	07/15/2013	Sale	0	150,494	.000893	0	0	235	0	0		0	0	0	235	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/31/2013	10/25/2013	10/25/2013	Sale	0	185,294	1.51596	0	0	(12,313)	0	0		0	0	0	(12,313)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A16KSII3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	01/16/2013	02/19/2043	02/19/2013	Sale	0	0	4.5	0	0	10,254	0	0		0	0	0	10,254	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XWM3WBK2824319	03/13/2013	05/13/2043	05/08/2013	Sale	0	20,000,000	3.5	0	0	246,875	0	0		0	0	0	246,875	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA - B8A1L2078	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	10/02/2013	11/18/2028	11/12/2013	Sale	0	1,000,000	3	0	0	5,430	0	0		0	0	0	5,430	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XWM3WBK2824319	09/10/2013	09/12/2043	09/10/2013	Sale	0	120,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/19/2012	02/19/2013	02/19/2013	Sale	0	183,500	1.59096	0	0	5,382	0	0		3,945	0	0	5,382	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/28/2013	02/19/2013	02/19/2013	Sale	0	182,666	1.3461	0	0	1,572	0	0		0	0	0	1,572	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1F2M79	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/06/2013	08/20/2043	08/15/2013	Sale	0	2,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/27/2013	05/22/2013	05/22/2013	Sale	0	73,300	.973757	0	0	(472)	0	0		0	0	0	(472)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/31/2012	02/19/2013	02/19/2013	Sale	0	123,200	.011552	0	0	9,166	0	0		181	0	0	9,166	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/10/2013	05/22/2013	05/22/2013	Sale	0	122,800	.17372	0	0	1,183	0	0		0	0	0	1,183	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	476	.004479	0	0	(1)	0	0		0	0	0	(1)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/25/2013	10/24/2013	10/24/2013	Sale	0	283,727	.166361	0	0	(5,472)	0	0		0	0	0	(5,472)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2013	05/22/2013	05/22/2013	Sale	0	117,720	.004514	0	0	(1,633)	0	0		0	0	0	(1,633)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	07/23/2013	07/23/2013	Sale	0	165,699	.81255	0	0	3,212	0	0		0	0	0	3,212	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/01/2013	05/22/2013	05/22/2013	Sale	0	99,356	.109063	0	0	4,315	0	0		0	0	0	4,315	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	123,556	1.5495	0	0	415	0	0		0	0	0	415	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/13/2013	02/19/2013	02/19/2013	Sale	0	242,200	1.556255	0	0	1,861	0	0		0	0	0	1,861	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/13/2013	06/17/2013	06/17/2013	Sale	0	820,874	1.57	0	0	680	0	0		0	0	0	680	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/04/2013	12/05/2013	12/05/2013	Sale	0	88,068	.934405	0	0	(455)	0	0		0	0	0	(455)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	20,886,500	.010006	0	0	(557,031)	0	0		0	0	0	(557,031)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA - B8A1L2060	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/07/2013	11/18/2028	10/25/2013	Sale	0	3,000,000	2.5	0	0	19,219	0	0		0	0	0	19,219	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26087Y0QP81	10/29/2013	12/11/2043	12/09/2013	Sale	0	5,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MVY6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	10/28/2013	12/17/2028	12/13/2013	Sale	0	500,000	3	0	0	(7,539)	0	0		0	0	0	(7,539)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1BSUT9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	05/15/2013	06/20/2043	06/20/2013	Sale	0	0	3.5	0	0	2,930	0	0		0	0	0	2,930	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1D3495	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	06/17/2013	07/22/2043	07/09/2013	Sale	0	20,500,000	4	0	0	(498,086)	0	0		0	0	0	(498,086)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1D3495	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	06/17/2013	07/22/2043	07/22/2013	Sale	0	0	4	0	0	35,234	0	0		0	0	0	35,234	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSWU4	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XWM3WBK2824319	09/25/2013	11/13/2043	10/30/2013	Sale	0	125,000,000	4	0	0	1,611,328	0	0		0	0	0	1,611,328	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MVY6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	10/28/2013	12/17/2028	12/11/2013	Sale	0	2,000,000	3	0	0	(7,031)	0	0		0	0	0	(7,031)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1D5B68	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	07/16/2013	07/18/2028	07/16/2013	Sale	0	7,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	05/07/2013	06/13/2043	06/13/2013	Sale	0	0	3.5	0	0	148,340	0	0		0	0	0	148,340	0	0	AN (Anticipatory)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	11/30/2012	02/19/2013	02/19/2013	Sale	0	404,467	1.005652	0	0	(7,003)	0	0		945	0	0	(7,003)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	04/22/2013	05/22/2013	05/22/2013	Sale	0	123,000	.004357	0	0	(2,676)	0	0		0	0	0	(2,676)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1DFXU9	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3WBK2824319	08/07/2013	08/12/2043	08/08/2013	Sale	0	49,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities 2J5703FH5U5M97R11237	08/05/2013	09/12/2043	09/10/2013	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA - B8A1L2078	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/28/2013	11/18/2028	11/12/2013	Sale	0	1,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	05/22/2013	07/15/2043	07/15/2013	Sale	0	0	3.5	0	0	155,518	0	0		0	0	0	155,518	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A180HS1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	02/12/2013	03/19/2043	03/19/2013	Sale	0	0	4.5	0	0	43,066	0	0		0	0	0	43,066	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1G2SL1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/05/2013	09/12/2043	09/12/2013	Sale	0	0	4	0	0	145,469	0	0		0	0	0	145,469	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1NQ709	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/02/2013	12/19/2043	12/17/2013	Sale	0	24,000,000	4	0	0	(42,188)	0	0		0	0	0	(42,188)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30MQ85	07/31/2013	10/25/2013	10/25/2013	Sale	0	369,000	1.33379	0	0	(12,618)	0	0		0	0	0	(12,618)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A14TGV6	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	01/09/2013	01/22/2043	01/17/2013	Sale	0	2,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1NFVG1	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3WBK2824319	12/04/2013	12/11/2043	12/09/2013	Sale	0	1,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A195YL5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/04/2013	04/11/2043	04/09/2013	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	07/10/2013	07/15/2043	07/10/2013	Sale	0	17,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1A2B43	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	04/09/2013	05/13/2043	05/09/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1G2SL1	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	08/05/2013	09/12/2043	08/30/2013	Sale	0	64,000,000	4	0	0	(415,000)	0	0		0	0	0	(415,000)	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1H9F13	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/06/2013	09/12/2043	09/12/2013	Sale	0	0	3.5	0	0	20,508	0	0		0	0	0	20,508	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1D54M1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	06/17/2013	07/22/2043	07/17/2013	Sale	0	24,500,000	3.5	0	0	(509,141)	0	0		0	0	0	(509,141)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1DFXU9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	06/25/2013	08/12/2043	08/08/2013	Sale	0	61,250,000	3.5	0	0	263,184	0	0		0	0	0	263,184	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A1NFSD2	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	11/04/2013	12/11/2043	12/05/2013	Sale	0	3,000,000	4	0	0	(50,859)	0	0		0	0	0	(50,859)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA - B8A1KTGH9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/26/2013	11/18/2028	11/18/2013	Sale	0	0	3.5	0	0	29,219	0	0		0	0	0	29,219	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1DJXH0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	06/13/2013	07/22/2043	07/17/2013	Sale	0	18,500,000	4.5	0	0	(57,090)	0	0		0	0	0	(57,090)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1G2SL1	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	08/05/2013	09/12/2043	09/12/2013	Sale	0	0	4	0	0	190,000	0	0		0	0	0	190,000	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/26/2013	03/12/2043	03/07/2013	Sale	0	140,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1DFXU9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	06/25/2013	08/12/2043	08/12/2013	Sale	0	0	3.5	0	0	184,229	0	0		0	0	0	184,229	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A166D13	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3WBK2824319	02/08/2013	02/12/2043	02/08/2013	Sale	0	45,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEW4	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	02/08/2013	02/12/2043	02/08/2013	Sale	0	1,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A163LT0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	02/04/2013	02/19/2043	02/14/2013	Sale	0	43,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1GJYL7	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	08/06/2013	09/19/2043	08/20/2013	Sale	0	1,000,000	4	0	0	(14,688)	0	0		0	0	0	(14,688)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1KE238	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	09/17/2013	10/21/2043	10/16/2013	Sale	0	500,000	3.5	0	0	6,719	0	0		0	0	0	6,719	0	0	AN (Anticipatory)

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GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A19Q1Z4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	05/08/2013	05/21/2043	05/08/2013	Sale	0	2,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1NFRA9	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	11/26/2013	12/11/2043	12/09/2013	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA - B8A1KVQN0	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	10/10/2013	11/13/2043	11/04/2013	Sale	0	3,000,000	4	0	0	24,141	0	0		0	0	0	24,141	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/26/2013	10/21/2043	10/21/2013	Sale	0	0	4	0	0	31,641	0	0		0	0	0	31,641	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A14TGV6	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	01/09/2013	01/22/2043	01/17/2013	Sale	0	20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1B1AU7	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	06/06/2013	06/13/2043	06/06/2013	Sale	0	60,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A163LT0	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	02/05/2013	02/19/2043	02/14/2013	Sale	0	87,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWM3WBK2824319	02/01/2013	02/12/2043	02/08/2013	Sale	0	5,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1Q3PX5	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	12/09/2013	01/13/2044	12/31/2013	Sale	0	0	3.5	0	0	1,142	0	0		0	0	0	1,142	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEW4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	01/10/2013	02/12/2043	02/12/2013	Sale	0	0	3.5	0	0	70,391	0	0		0	0	0	70,391	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEW4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	01/08/2013	02/12/2043	02/12/2013	Sale	0	0	3.5	0	0	72,510	0	0		0	0	0	72,510	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1A2B43	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	04/09/2013	05/13/2043	05/13/2013	Sale	0	0	3.5	0	0	23,516	0	0		0	0	0	23,516	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA - B8A1L6NX5	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	10/02/2013	11/21/2043	11/04/2013	Sale	0	18,500,000	4.5	0	0	128,633	0	0		0	0	0	128,633	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	03/19/2013	04/11/2043	04/01/2013	Sale	0	48,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1DR351	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	06/10/2013	07/15/2043	07/15/2013	Sale	0	0	3.5	0	0	23,242	0	0		0	0	0	23,242	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1HG419	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/09/2013	09/19/2043	09/19/2013	Sale	0	0	3	0	0	94,746	0	0		0	0	0	94,746	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1BLTU3	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	05/08/2013	06/20/2043	06/17/2013	Sale	0	20,500,000	4	0	0	(315,508)	0	0		0	0	0	(315,508)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A14TGV6	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	12/17/2012	01/22/2043	01/17/2013	Sale	0	2,000,000	4	0	0	0	0	0		(4,063)	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1GJYL7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/20/2013	09/19/2043	08/20/2013	Sale	0	1,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	98,000	979816	0	0	1,233	0	0		0	0	0	1,233	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1HJ967	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	09/30/2013	10/16/2028	10/10/2013	Sale	0	1,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA - B8A1L2078	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	09/30/2013	11/18/2028	11/12/2013	Sale	0	1,500,000	3	0	0	6,914	0	0		0	0	0	6,914	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/08/2013	03/12/2043	02/28/2013	Sale	0	25,000,000	3	0	0	(90,820)	0	0		0	0	0	(90,820)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1ESXR7	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	07/03/2013	08/12/2043	08/05/2013	Sale	0	49,000,000	4	0	0	80,391	0	0		0	0	0	80,391	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79HWOQKCCOR4P04	03/26/2013	04/11/2043	04/01/2013	Sale	0	42,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	11/04/2013	12/11/2043	12/09/2013	Sale	0	37,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A16K0G3	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	03/20/2013	04/18/2043	03/20/2013	Sale	0	85,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1E5YP0	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	06/14/2013	07/22/2043	07/16/2013	Sale	0	13,000,000	3	0	0	(516,953)	0	0		0	0	0	(516,953)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1EVJF2	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	07/15/2013	08/20/2043	08/16/2013	Sale	0	13,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	02/13/2013	03/12/2043	03/07/2013	Sale	0	50,000,000	3.5	0	0	76,172	0	0		0	0	0	76,172	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	03/26/2013	05/13/2043	05/08/2013	Sale	0	12,000,000	3.5	0	0	79,219	0	0		0	0	0	79,219	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1D5B68	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	06/25/2013	07/18/2028	07/16/2013	Sale	0	50,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/26/2013	04/11/2043	04/11/2013	Sale	0	0	3.5	0	0	328,125	0	0		0	0	0	328,125	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1ESXL0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	07/10/2013	08/12/2043	08/06/2013	Sale	0	7,000,000	3.5	0	0	49,492	0	0		0	0	0	49,492	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1HJ967	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/27/2013	10/16/2028	10/02/2013	Sale	0	1,000,000	3	0	0	13,555	0	0		0	0	0	13,555	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWI3WBK2824319	11/18/2013	01/13/2044	12/31/2013	Sale	0	0	4	0	0	329,939	0	0		0	0	0	329,939	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A1060T0	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	12/05/2013	01/13/2044	12/31/2013	Sale	0	0	4	0	0	29,207	0	0		0	0	0	29,207	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A19Q1Z4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	04/11/2013	05/21/2043	05/21/2013	Sale	0	0	4	0	0	3,906	0	0		0	0	0	3,906	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	240,667	.565131	0	0	692	0	0		0	0	0	692	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/03/2013	07/01/2013	07/01/2013	Sale	0	1,138,026	1.513675	0	0	(6,560)	0	0		0	0	0	(6,560)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	03/22/2013	04/11/2043	04/04/2013	Sale	0	119,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	02/20/2013	03/12/2043	03/07/2013	Sale	0	50,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MRM84	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/25/2013	12/17/2028	12/17/2013	Sale	0	0	2.5	0	0	5,977	0	0		0	0	0	5,977	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MVSE6	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	11/18/2013	01/16/2029	12/31/2013	Sale	0	0	3	0	0	3,612	0	0		0	0	0	3,612	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/20/2013	03/12/2043	03/07/2013	Sale	0	110,000,000	3.5	0	0	42,969	0	0		0	0	0	42,969	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	327,919	1.35005	0	0	(2,295)	0	0		0	0	0	(2,295)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/26/2013	06/28/2013	06/28/2013	Sale	0	364,708	1.3042	0	0	(1,202)	0	0		0	0	0	(1,202)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/24/2013	02/28/2013	02/28/2013	Sale	0	489,602	1.33692	0	0	10,811	0	0		0	0	0	10,811	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	03/15/2013	03/15/2013	Sale	0	1,308,030	1.2964	0	0	10,292	0	0		0	0	0	10,292	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/13/2013	06/17/2013	06/17/2013	Sale	0	1,060,186	1.4921	0	0	(56,274)	0	0		0	0	0	(56,274)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/15/2013	02/15/2013	02/15/2013	Sale	0	2,000,044	1.015352	0	0	41,794	0	0		0	0	0	41,794	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/22/2013	04/22/2013	04/22/2013	Sale	0	1,788,570	.972857	0	0	1,742	0	0		0	0	0	1,742	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	2,490,959	12898	0	0	(145)	0	0		0	0	0	(145)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/24/2013	02/28/2013	02/28/2013	Sale	0	7,295,833	1.33692	0	0	161,096	0	0		0	0	0	161,096	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/27/2013	12/30/2013	12/30/2013	Sale	0	3,668,964	1.3822	0	0	(1,858)	0	0		0	0	0	(1,858)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/27/2013	12/31/2013	12/31/2013	Sale	0	1,264,225	128981	0	0	122	0	0		0	0	0	122	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/24/2013	12/31/2013	12/31/2013	Sale	0	1,263,907	128949	0	0	196	0	0		0	0	0	196	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	06/27/2013	06/28/2013	06/28/2013	Sale	0	1,263,418	128899	0	0	261	0	0		0	0	0	261	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	5,060,765	128961	0	0	(587)	0	0		0	0	0	(587)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2013	04/29/2013	04/29/2013	Sale	0	3,250,343	979178	0	0	23,288	0	0		0	0	0	23,288	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	5,061,288	128974	0	0	261	0	0		0	0	0	261	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/04/2013	12/05/2013	12/05/2013	Sale	0	327,299	934405	0	0	(1,691)	0	0		0	0	0	(1,691)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/14/2013	04/15/2013	04/15/2013	Sale	0	3,243,404	977087	0	0	(6,828)	0	0		0	0	0	(6,828)	0	0	FX (Foreign Exchange)

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Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	1,692,847	128818	0	0	(1,419)	0	0		0	0	0	(1,419)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	04/29/2013	04/29/2013	Sale	0	1,564,740	.972696	0	0	(21,712)	0	0		0	0	0	(21,712)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	1,694,976	12898	0	0	(98)	0	0		0	0	0	(98)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	04/22/2013	04/22/2013	Sale	0	1,564,999	.972857	0	0	1,524	0	0		0	0	0	1,524	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2013	07/23/2013	Sale	0	723,775	.921	0	0	(3,065)	0	0		0	0	0	(3,065)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2013	05/22/2013	05/22/2013	Sale	0	174,273	1.54224	0	0	(4,276)	0	0		0	0	0	(4,276)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	778,098	1.5225	0	0	(9,250)	0	0		0	0	0	(9,250)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	698,338	1.0244	0	0	7,226	0	0		(6,933)	0	0	7,226	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	10/25/2013	10/25/2013	Sale	0	183,818	1.31893	0	0	(8,428)	0	0		0	0	0	(8,428)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	465,000	1.30815	0	0	7,269	0	0		0	0	0	7,269	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	107,000	1.02733	0	0	(6,190)	0	0		0	0	0	(6,190)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	71,400	1.5565	0	0	2,390	0	0		0	0	0	2,390	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2012	02/19/2013	02/19/2013	Sale	0	222,300	1.010611	0	0	4,921	0	0		(1,607)	0	0	4,921	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2013	10/25/2013	10/25/2013	Sale	0	164,700	1.6197	0	0	305	0	0		0	0	0	305	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	10/17/2013	10/17/2013	Sale	0	156,676	.000929	0	0	(1,837)	0	0		0	0	0	(1,837)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2012	02/20/2013	02/20/2013	Sale	0	21,969,856	1.58868	0	0	808,720	0	0		504,472	0	0	808,720	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	10/15/2013	10/15/2013	Sale	0	5,421,589	1.33165	0	0	(76,337)	0	0		0	0	0	(76,337)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	03/15/2013	03/15/2013	Sale	0	4,777,091	1.61259	0	0	294,726	0	0		36,849	0	0	294,726	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2010	03/28/2013	03/28/2013	Sale	0	455,354	1.3516	0	0	(22,741)	0	0		10,840	0	0	(22,741)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2011	06/28/2013	06/28/2013	Sale	0	500,247	1.3627	0	0	(23,054)	0	0		15,430	0	0	(23,054)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2011	06/28/2013	06/28/2013	Sale	0	518,272	1.4118	0	0	(41,078)	0	0		33,428	0	0	(41,078)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	06/28/2013	06/28/2013	Sale	0	475,541	1.2954	0	0	1,652	0	0		(9,238)	0	0	1,652	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2011	06/28/2013	06/28/2013	Sale	0	496,551	1.353	0	0	(19,488)	0	0		11,872	0	0	(19,488)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	12/31/2013	12/31/2013	Sale	0	753,905	1.3398	0	0	21,439	0	0		9,184	0	0	21,439	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	09/30/2013	09/30/2013	Sale	0	531,934	1.331	0	0	9,072	0	0		3,585	0	0	9,072	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	09/30/2013	09/30/2013	Sale	0	785,975	1.3203	0	0	19,883	0	0		(1,015)	0	0	19,883	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2010	09/30/2013	09/30/2013	Sale	0	462,334	1.2747	0	0	28,653	0	0		(17,118)	0	0	28,653	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	09/30/2013	09/30/2013	Sale	0	487,523	1.3284	0	0	9,285	0	0		2,340	0	0	9,285	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	10/15/2013	10/15/2013	Sale	0	1,298,810	1.33165	0	0	(18,288)	0	0		0	0	0	(18,288)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	09/16/2013	09/16/2013	Sale	0	1,324,576	1.3328	0	0	(2,385)	0	0		0	0	0	(2,385)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2013	10/18/2013	10/18/2013	Sale	0	1,332,508	1.3662	0	0	3,316	0	0		0	0	0	3,316	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	09/16/2013	09/16/2013	Sale	0	1,298,761	1.3316	0	0	3,511	0	0		0	0	0	3,511	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	11/29/2013	11/29/2013	Sale	0	5,061,516	12898	0	0	(294)	0	0		0	0	0	(294)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	04/30/2013	04/30/2013	Sale	0	569,301	1.3032	0	0	6,640	0	0		0	0	0	6,640	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	02/28/2013	02/28/2013	Sale	0	698,871	1.306	0	0	749	0	0		0	0	0	749	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	12/31/2013	12/31/2013	Sale	0	936,227	128949	0	0	145	0	0		0	0	0	145	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	512,267	1.35005	0	0	(3,586)	0	0		0	0	0	(3,586)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2013	10/25/2013	10/25/2013	Sale	0	242,651	1.5566	0	0	(9,369)	0	0		0	0	0	(9,369)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2013	02/19/2013	02/19/2013	Sale	0	130,247	1.60773	0	0	5,139	0	0		0	0	0	5,139	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	128,100	1.5169	0	0	1,056	0	0		0	0	0	1,056	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	07/15/2013	07/15/2013	Sale	0	150,494	.000893	0	0	(235)	0	0		0	0	0	(235)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	210,000	1.080672	0	0	(307)	0	0		2,454	0	0	(307)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2013	02/25/2013	02/25/2013	Sale	0	210,357	1.323	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2012	02/20/2013	02/20/2013	Sale	0	40,629,442	1.27377	0	0	(2,016,847)	0	0		1,440,751	0	0	(2,016,847)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	12/31/2013	12/31/2013	Sale	0	532,574	1.3326	0	0	18,104	0	0		3,655	0	0	18,104	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	03/28/2013	03/28/2013	Sale	0	513,213	1.3984	0	0	(41,948)	0	0		28,971	0	0	(41,948)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	03/28/2013	03/28/2013	Sale	0	882,560	1.3362	0	0	(34,412)	0	0		11,088	0	0	(34,412)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	12/31/2013	12/31/2013	Sale	0	1,075,509	1.6025	0	0	(36,108)	0	0		0	0	0	(36,108)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	702,143	.128944	0	0	82	0	0		0	0	0	82	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	3,487,612	1.56525	0	0	11,252	0	0		0	0	0	11,252	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2013	04/29/2013	Sale	0	3,025,320	.979178	0	0	21,675	0	0		0	0	0	21,675	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/17/2013	06/17/2013	Sale	0	1,987,072	1.57	0	0	1,645	0	0		0	0	0	1,645	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2013	07/25/2013	07/25/2013	Sale	0	327,600	1.32319	0	0	102	0	0		0	0	0	102	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	30,930,120	1.334	0	0	39,416	0	0		0	0	0	39,416	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	318,000	1.28261	0	0	(1,262)	0	0		0	0	0	(1,262)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	122,500	.004337	0	0	(3,249)	0	0		0	0	0	(3,249)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	183,100	1.29557	0	0	1,112	0	0		0	0	0	1,112	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	05/22/2013	05/22/2013	Sale	0	123,000	.313332	0	0	(2,210)	0	0		0	0	0	(2,210)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	30,187,566	1.27934	0	0	(1,329,882)	0	0		934,155	0	0	(1,329,882)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	211,176	.796178	0	0	(1,486)	0	0		0	0	0	(1,486)	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	07/22/2013	07/22/2013	Sale	0	249,092	.31348	0	0	744	0	0		0	0	0	744	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	07/25/2013	07/25/2013	Sale	0	621,700	1.304664	0	0	(9,023)	0	0		0	0	0	(9,023)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	61,500	.983284	0	0	(988)	0	0		0	0	0	(988)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	122,500	.155087	0	0	3,404	0	0		0	0	0	3,404	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	07/24/2013	07/24/2013	Sale	0	124,000	.171332	0	0	1,550	0	0		0	0	0	1,550	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/22/2013	05/22/2013	Sale	0	123,000	.154173	0	0	2,710	0	0		0	0	0	2,710	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	49,000	.80654	0	0	77	0	0		0	0	0	77	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/22/2013	05/22/2013	Sale	0	98,000	.994649	0	0	2,676	0	0		0	0	0	2,676	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	68,500	1.5365	0	0	3,575	0	0		0	0	0	3,575	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	05/22/2013	05/22/2013	Sale	0	60,700	.973141	0	0	352	0	0		0	0	0	352	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	01/03/2013	01/03/2013	Sale	0	169,061,640	1.3237	0	0	(1,800,838)	0	0		676,892	0	0	(1,800,838)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/02/2013	10/02/2013	Sale	0	310,664	1.318715	0	0	9,514	0	0		0	0	0	9,514	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	11/04/2013	11/04/2013	Sale	0	359,878	1.6066	0	0	(2,554)	0	0		0	0	0	(2,554)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	3,866,804	.973236	0	0	(22,821)	0	0		0	0	0	(22,821)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	58,200	1.5169	0	0	(480)	0	0		0	0	0	(480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	405,400	1.28869	0	0	(10,982)	0	0		0	0	0	(10,982)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	4,349,387	010754	0	0	442,061	0	0		0	0	0	442,061	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	05/20/2013	05/20/2013	Sale	0	18,777,705	1.5305	0	0	(103,060)	0	0		0	0	0	(103,060)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	05/20/2013	05/20/2013	Sale	0	40,571,355	1.2913	0	0	(175,946)	0	0		0	0	0	(175,946)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/20/2013	02/20/2013	Sale	0	21,465,374	1.5522	0	0	(304,238)	0	0		0	0	0	(304,238)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/20/2013	02/20/2013	Sale	0	2,779,623	158203	0	0	12,279	0	0		0	0	0	12,279	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2013	08/20/2013	08/20/2013	Sale	0	977,903	1.55717	0	0	(6,738)	0	0		0	0	0	(6,738)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	08/20/2013	08/20/2013	Sale	0	2,294,747	97857	0	0	165,252	0	0		0	0	0	165,252	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2013	11/20/2013	11/20/2013	Sale	0	16,261,633	1.3501	0	0	(44,566)	0	0		0	0	0	(44,566)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	121,700	1.0166	0	0	5,830	0	0		0	0	0	5,830	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	05/22/2013	05/22/2013	Sale	0	60,700	1.0338	0	0	(3,869)	0	0		0	0	0	(3,869)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2013	07/25/2013	07/25/2013	Sale	0	772,235	1.287058	0	0	(21,925)	0	0		0	0	0	(21,925)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2013	10/25/2013	10/25/2013	Sale	0	155,660	1.5566	0	0	(6,010)	0	0		0	0	0	(6,010)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2013	05/22/2013	05/22/2013	Sale	0	527,300	1.5022	0	0	(772)	0	0		0	0	0	(772)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	05/22/2013	05/22/2013	Sale	0	123,000	313332	0	0	2,210	0	0		0	0	0	2,210	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	91,691	270717	0	0	248	0	0		0	0	0	248	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	05/22/2013	05/22/2013	Sale	0	33,180	271968	0	0	242	0	0		0	0	0	242	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	561,137	03339	0	0	2,239	0	0		0	0	0	2,239	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	267,229	809389	0	0	(583)	0	0		0	0	0	(583)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	10/24/2013	10/24/2013	Sale	0	51,869	167822	0	0	(540)	0	0		0	0	0	(540)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	05/22/2013	05/22/2013	Sale	0	360,523	984368	0	0	(6,181)	0	0		0	0	0	(6,181)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	122,700	98462	0	0	(2,134)	0	0		0	0	0	(2,134)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	436,795	1.5334	0	0	23,728	0	0		0	0	0	23,728	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	1,131,658	1.6165	0	0	140	0	0		0	0	0	140	0	0	FX (Foreign Exchange)
Long: Romanian Leu (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	86,000	301023	0	0	(1,398)	0	0		0	0	0	(1,398)	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	05/22/2013	05/22/2013	Sale	0	62,000	275976	0	0	(1,346)	0	0		0	0	0	(1,346)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	123,000	081195	0	0	169	0	0		0	0	0	169	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	01/22/2013	01/22/2013	Sale	0	1,456,258	000945	0	0	5,826	0	0		0	0	0	5,826	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	552,000	009784	0	0	14,316	0	0		0	0	0	14,316	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2012	02/19/2013	02/19/2013	Sale	0	61,500	004498	0	0	1,286	42	0		0	0	0	1,286	0	0	FX (Foreign Exchange)
Long: Indonesian Rupiah - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2013	05/22/2013	05/22/2013	Sale	0	148,000	000103	0	0	(470)	0	0		0	0	0	(470)	0	0	FX (Foreign Exchange)
Long: Brazil Cruzeiro - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2012	01/17/2013	01/17/2013	Sale	0	126,300	486027	0	0	909	(387)	0		0	0	0	909	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Brazil Cruzeiro	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	07/18/2013	07/18/2013	Sale	0	177,681	486216	0	0	13,624	0	0		0	0	0	13,624	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	248,301	004427	0	0	(1,391)	0	0		0	0	0	(1,391)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2013	07/24/2013	07/24/2013	Sale	0	176,400	152279	0	0	(2,173)	0	0		0	0	0	(2,173)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	907,030	1.062022	0	0	17,277	0	0		(26,705)	0	0	17,277	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2013	05/22/2013	05/22/2013	Sale	0	364,734	1.3215	0	0	(10,419)	0	0		0	0	0	(10,419)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	3,891,897	.010006	0	0	103,795	0	0		0	0	0	103,795	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2013	09/30/2013	09/30/2013	Sale	0	1,109,949	1.5139	0	0	(77,350)	0	0		0	0	0	(77,350)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	03/15/2013	03/15/2013	Sale	0	873,532	.977995	0	0	2,828	0	0		0	0	0	2,828	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	09/16/2013	09/16/2013	Sale	0	506,479	1.569	0	0	(7,941)	0	0		0	0	0	(7,941)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/30/2013	04/30/2013	Sale	0	701,293	.128788	0	0	371	0	0		0	0	0	371	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	01/15/2013	01/15/2013	Sale	0	3,364,191	1.01626	0	0	1,026	0	0		0	0	0	1,026	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/22/2013	05/22/2013	Sale	0	235,000	1.55259	0	0	7,294	0	0		0	0	0	7,294	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	10/25/2013	10/25/2013	Sale	0	381,600	.010238	0	0	(1,321)	0	0		0	0	0	(1,321)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Peruvian New Sol	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	06/18/2013	06/18/2013	Sale	0	87,000	.376719	0	0	3,128	0	0		0	0	0	3,128	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	7,161,412	1.5344	0	0	(14,468)	0	0		0	0	0	(14,468)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2013	07/23/2013	Sale	0	184,353	.796	0	0	185	0	0		0	0	0	185	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	61,500	.17163	0	0	149	0	0		0	0	0	149	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2013	02/19/2013	02/19/2013	Sale	0	122,400	1.58637	0	0	(3,246)	0	0		0	0	0	(3,246)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	05/22/2013	05/22/2013	Sale	0	98,000	.002084	0	0	(830)	0	0		0	0	0	(830)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	1,714,777	1.02704	0	0	98,742	0	0		0	0	0	98,742	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2013	05/22/2013	05/22/2013	Sale	0	73,700	1.05053	0	0	5,797	0	0		0	0	0	5,797	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2013	10/22/2013	10/22/2013	Sale	0	436,034	.079448	0	0	9,975	0	0		0	0	0	9,975	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	346,921	.033535	0	0	(116)	0	0		0	0	0	(116)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2013	07/24/2013	07/24/2013	Sale	0	123,400	.149414	0	0	3,915	0	0		0	0	0	3,915	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	779,695	.153988	0	0	841	0	0		0	0	0	841	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2013	11/04/2013	11/04/2013	Sale	0	362,652	1.61898	0	0	5,327	0	0		0	0	0	5,327	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/03/2013	05/03/2013	Sale	0	356,826	1.51819	0	0	(9,098)	0	0		0	0	0	(9,098)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/22/2013	10/22/2013	Sale	0	25,100	.969707	0	0	67	0	0		0	0	0	67	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	1,136,697	1.064963	0	0	4,741	0	0		0	0	0	4,741	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2013	11/20/2013	11/20/2013	Sale	0	17,257,078	1.6099	0	0	76,107	0	0		0	0	0	76,107	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Phillipines Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/18/2013	03/18/2013	Sale	0	250,792	.0246	0	0	339	0	0		0	0	0	339	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	479,091	1.108647	0	0	(5,480)	0	0		0	0	0	(5,480)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Romanian Leu (New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	315,993	.295858	0	0	(290)	0	0		0	0	0	(290)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	02/19/2013	02/19/2013	Sale	0	61,700	.004628	0	0	(478)	0	0		1,773	0	0	(478)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	3,229,235	.009756	0	0	31,355	0	0		0	0	0	31,355	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2013	05/22/2013	05/22/2013	Sale	0	124,000	.111603	0	0	(8,085)	0	0		0	0	0	(8,085)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/19/2013	02/19/2013	Sale	0	121,800	.327708	0	0	(2,716)	0	0		0	0	0	(2,716)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2012	02/19/2013	02/19/2013	Sale	0	61,700	.316356	0	0	789	0	0		(1,007)	0	0	789	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	91,987	.271592	0	0	63	0	0		0	0	0	63	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	63,727	.052618	0	0	3,984	0	0		0	0	0	3,984	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	05/22/2013	05/22/2013	Sale	0	85,000	154825	0	0	2,222	0	0		0	0	0	2,222	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	07/25/2013	07/25/2013	Sale	0	621,700	1.304664	0	0	9,023	0	0		0	0	0	9,023	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Romanian Leu (New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	07/24/2013	07/24/2013	Sale	0	312,957	.293015	0	0	(8,854)	0	0		0	0	0	(8,854)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2013	02/19/2013	02/19/2013	Sale	0	79,623	1.01273	0	0	1,925	0	0		0	0	0	1,925	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	185,620	.3125	0	0	(646)	0	0		0	0	0	(646)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	05/22/2013	05/22/2013	Sale	0	73,800	.050638	0	0	(1,908)	0	0		0	0	0	(1,908)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	10/17/2013	10/17/2013	Sale	0	241,769	.790573	0	0	(4,756)	0	0		0	0	0	(4,756)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2013	04/22/2013	04/22/2013	Sale	0	61,100	.000917	0	0	(1,559)	0	0		0	0	0	(1,559)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	04/29/2013	04/29/2013	Sale	0	868,799	.972696	0	0	(12,055)	0	0		0	0	0	(12,055)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	02/15/2013	02/15/2013	Sale	0	1,111,136	1.015352	0	0	23,219	0	0		0	0	0	23,219	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/15/2013	04/15/2013	Sale	0	882,944	.988533	0	0	(8,386)	0	0		0	0	0	(8,386)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/15/2013	02/15/2013	Sale	0	1,086,836	.993147	0	0	1,080	0	0		0	0	0	1,080	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2013	09/30/2013	Sale	0	702,234	.128961	0	0	(81)	0	0		0	0	0	(81)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2013	12/23/2013	12/23/2013	Sale	0	12,020	1.634	0	0	(12)	0	0		0	0	0	(12)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	03/15/2013	03/15/2013	Sale	0	3,284,906	.99231	0	0	36,904	0	0		0	0	0	36,904	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/31/2013	05/31/2013	Sale	0	4,376,634	.128805	0	0	(507)	0	0		0	0	0	(507)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	4,381,374	.128944	0	0	509	0	0		0	0	0	509	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/15/2013	03/15/2013	Sale	0	2,456,854	1.2964	0	0	19,330	0	0		0	0	0	19,330	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	4,381,713	.128954	0	0	(170)	0	0		0	0	0	(170)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2013	05/22/2013	05/22/2013	Sale	0	269,200	.010688	0	0	25,865	0	0		0	0	0	25,865	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	05/22/2013	05/22/2013	Sale	0	121,500	1.2946	0	0	(648)	0	0		0	0	0	(648)	0	0	FX (Foreign Exchange)
Long: Phillipines Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2013	06/18/2013	06/18/2013	Sale	0	70,555	.023164	0	0	74	0	0		0	0	0	74	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indian Rupee	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	07/22/2013	07/22/2013	Sale	0	61,500	.018278	0	0	5,013	0	0		0	0	0	5,013	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/30/2013	07/30/2013	Sale	0	183,611	.537768	0	0	(6,170)	0	0		0	0	0	(6,170)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2013	07/24/2013	07/24/2013	Sale	0	125,000	.050585	0	0	1,430	0	0		0	0	0	1,430	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	244,195	.8161	0	0	2,484	0	0		0	0	0	2,484	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	05/22/2013	05/22/2013	Sale	0	61,000	.82977	0	0	1,615	0	0		0	0	0	1,615	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	615,000	1.54357	0	0	15,606	0	0		0	0	0	15,606	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2013	05/22/2013	05/22/2013	Sale	0	134,600	1.541915	0	0	3,275	0	0		0	0	0	3,275	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	398,284	.07874	0	0	235	0	0		0	0	0	235	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	197,400	.010053	0	0	4,332	0	0		0	0	0	4,332	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	61,500	1.04172	0	0	4,358	0	0		0	0	0	4,358	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	07/25/2013	07/25/2013	Sale	0	199,600	1.296972	0	0	4,098	0	0		0	0	0	4,098	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2012	02/04/2013	02/04/2013	Sale	0	1,688,100	1.31875	0	0	(47,555)	0	0		11	0	0	(47,555)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	08/02/2013	08/02/2013	Sale	0	339,595	1.51605	0	0	2,520	0	0		0	0	0	2,520	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	27,431,704	1.27934	0	0	(1,208,475)	0	0		848,875	0	0	(1,208,475)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	8,722,793	1.6165	0	0	1,079	0	0		0	0	0	1,079	0	0	FX (Foreign Exchange)

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FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/05/2013	12/11/2043	12/05/2013	Sale	0	17,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1NFVG1	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	11/05/2013	12/11/2043	12/09/2013	Sale	0	175,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1FTFG8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	09/11/2013	09/17/2028	09/13/2013	Sale	0	15,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	09/10/2013	09/12/2043	09/10/2013	Sale	0	18,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A18XFG7	Bond Portfolio Hedge	D1	Interest Rate,	BPN Paribas Securities 2J5703FH5U5MI97R1I237	04/03/2013	04/18/2043	04/16/2013	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1LF1G6	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	11/04/2013	11/13/2043	11/04/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	07/15/2013	10/17/2013	10/17/2013	Sale	0	1,189,278	.000888	0	0	69,856	0	0		0	0	0	69,856	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	61,500	.17163	0	0	(149)	0	0		0	0	0	(149)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1GJYL7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/26/2013	09/19/2043	08/26/2013	Sale	0	1,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Peruvian New Sol - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/11/2013	06/18/2013	06/18/2013	Sale	0	208,559	.38506	0	0	(11,854)	0	0		0	0	0	(11,854)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	3,890,184	.010002	0	0	(14,058)	0	0		0	0	0	(14,058)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/23/2013	07/25/2013	07/25/2013	Sale	0	668,179	.009816	0	0	(15,105)	0	0		0	0	0	(15,105)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	10/23/2013	10/25/2013	10/25/2013	Sale	0	21,566,320	.010277	0	0	8,862	0	0		0	0	0	8,862	0	0	FX (Foreign Exchange)
Long: Indian Rupee - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/11/2013	04/22/2013	04/22/2013	Sale	0	121,100	.018217	0	0	1,586	0	0		0	0	0	1,586	0	0	FX (Foreign Exchange)
Long: Brazil Cruzeiro - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	07/18/2013	07/18/2013	Sale	0	178,423	.488245	0	0	(14,366)	0	0		0	0	0	(14,366)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/03/2013	05/22/2013	05/22/2013	Sale	0	61,300	.807754	0	0	(1,304)	0	0		0	0	0	(1,304)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	183,978	.541859	0	0	269	0	0		0	0	0	269	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	61,619	1.5225	0	0	733	0	0		0	0	0	733	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	01/02/2013	02/19/2013	02/19/2013	Sale	0	233,500	.011473	0	0	15,872	0	0		0	0	0	15,872	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	346,236	.033535	0	0	116	0	0		0	0	0	116	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	18,567	.110184	0	0	(430)	0	0		1,172	0	0	(430)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	305,000	1.32245	0	0	(13,135)	0	0		0	0	0	(13,135)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	08/26/2013	08/28/2013	08/28/2013	Sale	0	323,458	.031328	0	0	2,813	0	0		0	0	0	2,813	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	61,500	1.04172	0	0	(4,358)	0	0		0	0	0	(4,358)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/01/2013	05/20/2013	05/20/2013	Sale	0	146,237	.002114	0	0	3,238	0	0		0	0	0	3,238	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	184,700	.012315	0	0	24,334	0	0		(11,183)	0	0	24,334	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2013	03/15/2013	03/15/2013	Sale	0	1,085,919	.99231	0	0	12,200	0	0		0	0	0	12,200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2013	04/26/2013	04/26/2013	Sale	0	1,005,633	.97924	0	0	(3,955)	0	0		0	0	0	(3,955)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	12/23/2013	12/31/2013	12/31/2013	Sale	0	1,117,140	1.6341	0	0	15,177	0	0		0	0	0	15,177	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/12/2013	04/22/2013	04/22/2013	Sale	0	882,708	.988269	0	0	12,920	0	0		0	0	0	12,920	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	12/12/2013	12/16/2013	12/16/2013	Sale	0	2,054,595	1.6353	0	0	(6,910)	0	0		0	0	0	(6,910)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	10/01/2013	10/25/2013	10/25/2013	Sale	0	224,700	1.35346	0	0	(4,307)	0	0		0	0	0	(4,307)	0	0	FX (Foreign Exchange)
Long: Brazil Cruzeiro - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	61,500	.493778	0	0	(521)	0	0		0	0	0	(521)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/23/2013	05/22/2013	05/22/2013	Sale	0	110,000	.168752	0	0	2,147	0	0		0	0	0	2,147	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	122,700	.98462	0	0	2,134	0	0		0	0	0	2,134	0	0	FX (Foreign Exchange)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	136,325	271592	0	0	93	0	0		0	0	0	93	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	122,100	050393	0	0	(2,578)	0	0		0	0	0	(2,578)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	04/22/2013	04/22/2013	Sale	0	1,214,396	000893	0	0	1,107	0	0		0	0	0	1,107	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/22/2013	05/22/2013	Sale	0	50,000	99168	0	0	1,220	0	0		0	0	0	1,220	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	195,972	816613	0	0	2,157	0	0		476	0	0	2,157	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	62,000	171268	0	0	(282)	0	0		0	0	0	(282)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	10/17/2013	10/17/2013	Sale	0	209,690	790573	0	0	(4,125)	0	0		0	0	0	(4,125)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Taiwan Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	04/18/2013	04/18/2013	Sale	0	122,100	033594	0	0	433	0	0		0	0	0	433	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	05/22/2013	05/22/2013	Sale	0	60,700	1.0338	0	0	3,869	0	0		0	0	0	3,869	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	124,000	1.32106	0	0	3,131	0	0		0	0	0	3,131	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	06/04/2013	06/04/2013	Sale	0	375,010	1.55606	0	0	6,449	0	0		0	0	0	6,449	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2013	03/04/2013	03/04/2013	Sale	0	128,633	1.35085	0	0	4,747	0	0		0	0	0	4,747	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2013	10/25/2013	10/25/2013	Sale	0	149,874	1.31883	0	0	(6,883)	0	0		0	0	0	(6,883)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	27,485,182	1.3185	0	0	106,314	0	0		0	0	0	106,314	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/20/2013	02/20/2013	Sale	0	2,902,452	18031	0	0	(3,815)	0	0		0	0	0	(3,815)	0	0	FX (Foreign Exchange)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A191VA1	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	03/01/2013	04/11/2043	04/09/2013	Sale	0	7,000,000	3.5	0	0	50,313	0	0		0	0	0	50,313	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XWM3WBK2824319	05/29/2013	07/15/2043	07/15/2013	Sale	0	0	3.5	0	0	216,016	0	0		0	0	0	216,016	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1EVJF2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	06/27/2013	08/20/2043	08/20/2013	Sale	0	0	3	0	0	61,758	0	0		0	0	0	61,758	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	03/21/2013	04/11/2043	04/09/2013	Sale	0	83,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A19ZP21	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	03/20/2013	05/21/2043	05/01/2013	Sale	0	85,000,000	3	0	0	1,968,945	0	0		0	0	0	1,968,945	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1A21M4	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co FOR8UP27PHTHYVLBNG30	04/26/2013	05/13/2043	05/09/2013	Sale	0	36,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	05/22/2013	05/22/2013	Sale	0	122,745	1.3058	0	0	3,389	0	0		0	0	0	3,389	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	02/19/2013	02/19/2013	Sale	0	61,700	1.043835	0	0	522	0	0		(547)	0	0	522	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	122,500	004337	0	0	3,249	0	0		0	0	0	3,249	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/13/2012	01/22/2013	01/22/2013	Sale	0	1,319,691	00088	0	0	91,313	0	0		(78,578)	0	0	91,313	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/22/2013	05/22/2013	Sale	0	98,000	994649	0	0	(2,676)	0	0		0	0	0	(2,676)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/22/2013	07/22/2013	Sale	0	110,000	974286	0	0	(809)	0	0		0	0	0	(809)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/23/2013	07/23/2013	Sale	0	243,473	796147	0	0	1,780	0	0		0	0	0	1,780	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2013	07/25/2013	07/25/2013	Sale	0	424,000	009905	0	0	5,700	0	0		0	0	0	5,700	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	04/22/2013	04/22/2013	Sale	0	48,800	319765	0	0	(1,261)	0	0		0	0	0	(1,261)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	10/17/2013	10/17/2013	Sale	0	247,977	312744	0	0	(3,779)	0	0		0	0	0	(3,779)	0	0	FX (Foreign Exchange)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1641N3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJJ15	01/14/2013	02/19/2043	02/12/2013	Sale	0	500,000	3.5	0	0	(6,230)	0	0		0	0	0	(6,230)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/18/2013	11/18/2013	Sale	0	326,940	031666	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	01/22/2013	01/22/2013	Sale	0	37,700	0009	0	0	1,728	0	0		(1,372)	0	0	1,728	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	05/22/2013	05/22/2013	Sale	0	86,000	317591	0	0	(2,678)	0	0		0	0	0	(2,678)	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	12,925,118	128954	0	0	(500)	0	0		0	0	0	(500)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/31/2013	07/25/2013	07/25/2013	Sale	0	130,121	009906	0	0	(1,741)	0	0		0	0	0	(1,741)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/20/2013	10/21/2043	10/21/2013	Sale	0	0	4	0	0	32,813	0	0		0	0	0	32,813	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	09/10/2013	10/10/2043	10/10/2013	Sale	0	0	3.5	0	0	18,281	0	0		0	0	0	18,281	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/24/2013	11/13/2043	11/08/2013	Sale	0	36,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1ESXR7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/05/2013	08/12/2043	08/05/2013	Sale	0	49,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A18VCG4	Bond Portfolio Hedge	D1	Interest Rate	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	03/19/2013	04/18/2043	04/16/2013	Sale	0	62,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/26/2013	10/16/2028	10/16/2013	Sale	0	0	3.5	0	0	29,219	0	0		0	0	0	29,219	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MVFY6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/28/2013	12/17/2028	12/17/2013	Sale	0	0	3	0	0	6,641	0	0		0	0	0	6,641	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	09/10/2013	10/10/2043	10/08/2013	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/21/2013	04/11/2043	04/01/2013	Sale	0	42,000,000	3.5	0	0	83,672	0	0		0	0	0	83,672	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	03/27/2013	04/11/2043	04/09/2013	Sale	0	25,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA - B8A1KQ4S4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	09/23/2013	11/13/2043	11/13/2013	Sale	0	0	4.5	0	0	157,500	0	0		0	0	0	157,500	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1HQVN9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/15/2013	09/19/2043	09/19/2013	Sale	0	0	4.5	0	0	26,738	0	0		0	0	0	26,738	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3WBK2824319	05/09/2013	05/13/2043	05/09/2013	Sale	0	120,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1HQVN9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/15/2013	09/19/2043	08/26/2013	Sale	0	18,500,000	4.5	0	0	43,359	0	0		0	0	0	43,359	0	0	AN (Anticipatory)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/19/2013	10/25/2013	10/25/2013	Sale	0	161,218	79058	0	0	(7,916)	0	0		0	0	0	(7,916)	0	0	FX (Foreign Exchange)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1F03Y5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	07/17/2013	08/20/2043	08/16/2013	Sale	0	46,750,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	05/22/2013	07/15/2043	06/25/2013	Sale	0	61,250,000	3.5	0	0	(2,890,234)	0	0		0	0	0	(2,890,234)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities 2J5703FH5U5M97R11237	02/14/2013	03/12/2043	03/08/2013	Sale	0	100,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A18VPO5	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	03/06/2013	04/18/2043	04/11/2013	Sale	0	20,500,000	4	0	0	148,145	0	0		0	0	0	148,145	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	03/19/2013	04/11/2043	04/01/2013	Sale	0	50,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MRMB4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/25/2013	12/17/2028	12/17/2013	Sale	0	0	2.5	0	0	10,957	0	0		0	0	0	10,957	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1B1AU7	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	05/23/2013	06/13/2043	06/06/2013	Sale	0	60,000,000	3	0	0	(878,906)	0	0		0	0	0	(878,906)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc AC28XIWI3WBK2824319	02/14/2013	03/12/2043	03/08/2013	Sale	0	100,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A180HS1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/12/2013	03/19/2043	03/14/2013	Sale	0	52,500,000	4.5	0	0	(43,066)	0	0		0	0	0	(43,066)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1PP550	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	11/26/2013	01/16/2029	12/31/2013	Sale	0	0	2.5	0	0	7,734	0	0		0	0	0	7,734	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	05/22/2013	07/15/2043	07/15/2013	Sale	0	0	3.5	0	0	43,164	0	0		0	0	0	43,164	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1G2SL1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/05/2013	09/12/2043	08/30/2013	Sale	0	49,000,000	4	0	0	(317,734)	0	0		0	0	0	(317,734)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEW4	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/01/2013	02/12/2043	02/08/2013	Sale	0	10,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1G2SL1	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/30/2013	09/12/2043	08/30/2013	Sale	0	49,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4I2	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	05/08/2013	05/13/2043	05/08/2013	Sale	0	20,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1NQ709	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/17/2013	12/19/2043	12/17/2013	Sale	0	24,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1F2UI79	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	07/09/2013	08/20/2043	08/20/2013	Sale	0	0	4	0	0	5,156	0	0		0	0	0	5,156	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A14EPP2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	01/14/2013	01/22/2043	01/14/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/30/2013	09/03/2013	09/03/2013	Sale	0	170,876,055	1.3186	0	0	(375,808)	0	0		0	0	0	(375,808)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEII4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	01/08/2013	02/12/2043	02/08/2013	Sale	0	37,500,000	3.5	0	0	(208,740)	0	0		0	0	0	(208,740)	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A14GKJ6	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	01/14/2013	01/22/2043	01/15/2013	Sale	0	55,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/08/2013	02/12/2043	02/08/2013	Sale	0	24,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A14TGV6	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	12/17/2012	01/22/2043	01/17/2013	Sale	0	20,500,000	4	0	0	0	0	0		(41,641)	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1AP4K4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	04/04/2013	05/21/2043	05/17/2013	Sale	0	108,000,000	3.5	0	0	675,000	0	0		0	0	0	675,000	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1H7L69	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	08/30/2013	10/10/2043	10/10/2013	Sale	0	0	4	0	0	187,500	0	0		0	0	0	187,500	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	03/21/2013	04/11/2043	04/09/2013	Sale	0	200,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/30/2013	12/11/2043	12/11/2013	Sale	0	0	4	0	0	141,641	0	0		0	0	0	141,641	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1BSUT9	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	06/17/2013	06/20/2043	06/18/2013	Sale	0	24,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1DR351	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	07/10/2013	07/15/2043	07/10/2013	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSIIU4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/30/2013	11/13/2043	10/30/2013	Sale	0	49,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1H7L69	Bond Portfolio Hedge	D1	Interest Rate,	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	10/07/2013	10/10/2043	10/07/2013	Sale	0	35,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1GJYL7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	08/06/2013	09/19/2043	08/26/2013	Sale	0	1,000,000	4	0	0	(5,273)	0	0		0	0	0	(5,273)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1FO3Y5	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	08/14/2013	08/20/2043	08/16/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSIIU4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	09/26/2013	11/13/2043	11/04/2013	Sale	0	61,000,000	4	0	0	343,125	0	0		0	0	0	343,125	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1NFTF6	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	12/04/2013	01/21/2044	12/31/2013	Sale	0	0	4.5	0	0	34,989	0	0		0	0	0	34,989	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A16FGD4	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	02/08/2013	03/12/2043	03/07/2013	Sale	0	45,000,000	4	0	0	(49,219)	0	0		0	0	0	(49,219)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A15KEII4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	01/10/2013	02/12/2043	02/12/2013	Sale	0	0	3.5	0	0	227,734	0	0		0	0	0	227,734	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSIIU4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	09/26/2013	11/13/2043	11/13/2013	Sale	0	0	4	0	0	221,250	0	0		0	0	0	221,250	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8Q0	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3IWBK2824319	06/11/2013	07/15/2043	07/15/2013	Sale	0	0	3.5	0	0	128,125	0	0		0	0	0	128,125	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1BYZK0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	07/03/2013	07/15/2043	07/08/2013	Sale	0	11,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	02/08/2013	02/12/2043	02/08/2013	Sale	0	62,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A17GG58	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	03/21/2013	04/11/2043	04/09/2013	Sale	0	184,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1ETN54	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	07/29/2013	08/14/2028	07/29/2013	Sale	0	7,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1BZWT1	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	04/30/2013	06/20/2043	06/13/2013	Sale	0	18,500,000	4.5	0	0	(460,332)	0	0		0	0	0	(460,332)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1GJYL7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc O5R58MBFXJNHDOPEJ15	08/06/2013	09/19/2043	09/19/2013	Sale	0	0	4	0	0	57,656	0	0		0	0	0	57,656	0	0	AN (Anticipatory)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FANNIE MAE FNMA 15YR TBA - B8A1L2G60	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/07/2013	11/18/2028	11/18/2013	Sale	0	0	2.5	0	0	11,816	0	0		0	0	0	11,816	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1DFXU9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	07/10/2013	08/12/2043	08/07/2013	Sale	0	29,000,000	3.5	0	0	229,961	0	0		0	0	0	229,961	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A18VN49	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	03/12/2013	04/18/2043	04/05/2013	Sale	0	500,000	3.5	0	0	7,754	0	0		0	0	0	7,754	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1CX2S0	Bond Portfolio Hedge	D1	Interest Rate,	Goldman Sachs & Co FOR8UP27PHTHYVLBNG30	10/23/2013	11/13/2043	11/08/2013	Sale	0	2,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	378,351	.074799	0	0	(20,169)	0	0		9,698	0	0	(20,169)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3WBK2824319	08/07/2013	09/12/2043	09/12/2013	Sale	0	0	3.5	0	0	346,875	0	0		0	0	0	346,875	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BJTW8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/20/2013	04/11/2043	04/01/2013	Sale	0	50,000,000	3.5	0	0	166,016	0	0		0	0	0	166,016	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	05/07/2013	05/13/2043	05/08/2013	Sale	0	43,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1HX6Y8	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	10/03/2013	10/21/2043	10/03/2013	Sale	0	10,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A1NFSD2	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	12/05/2013	12/11/2043	12/05/2013	Sale	0	3,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1G5VH9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/15/2013	08/20/2043	08/15/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3WBK2824319	09/10/2013	10/10/2043	10/10/2013	Sale	0	0	3.5	0	0	342,188	0	0		0	0	0	342,188	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1C1M22	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26G87Y0OP81	05/08/2013	06/20/2043	06/20/2013	Sale	0	0	3	0	0	184,434	0	0		0	0	0	184,434	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1HJ967	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/27/2013	10/16/2028	10/10/2013	Sale	0	1,500,000	3	0	0	21,563	0	0		0	0	0	21,563	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A18OHS1	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/27/2013	03/19/2043	03/14/2013	Sale	0	52,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1B1AU7	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3WBK2824319	05/29/2013	06/13/2043	06/11/2013	Sale	0	40,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA - B8A1KVQN0	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	10/09/2013	11/13/2043	11/04/2013	Sale	0	12,000,000	4	0	0	97,969	0	0		0	0	0	97,969	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26G87Y0OP81	10/22/2013	11/13/2043	10/22/2013	Sale	0	11,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KTBP0	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3WBK2824319	10/30/2013	12/11/2043	11/18/2013	Sale	0	125,000,000	4	0	0	(703,125)	0	0		0	0	0	(703,125)	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A18OJ34	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/27/2013	03/19/2043	02/27/2013	Sale	0	52,500,000	4.5	0	0	4,102	0	0		0	0	0	4,102	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A16FGD4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/13/2013	03/12/2043	03/08/2013	Sale	0	25,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8G0	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XIWI3WBK2824319	06/11/2013	07/15/2043	07/10/2013	Sale	0	41,000,000	3.5	0	0	(638,223)	0	0		0	0	0	(638,223)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	02/01/2013	02/19/2013	02/19/2013	Sale	0	121,800	1.57236	0	0	2,174	0	0		0	0	0	2,174	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	07/31/2013	08/02/2013	08/02/2013	Sale	0	170,264,894	1.32785	0	0	57,702	0	0		0	0	0	57,702	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26G87Y0OP81	09/26/2013	11/13/2043	10/29/2013	Sale	0	5,000,000	3.5	0	0	54,883	0	0		0	0	0	54,883	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1B1FS7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/10/2013	05/21/2043	05/21/2013	Sale	0	0	4.5	0	0	17,344	0	0		0	0	0	17,344	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1CWQH0	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	05/17/2013	06/20/2043	06/20/2013	Sale	0	0	3.5	0	0	136,719	0	0		0	0	0	136,719	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1L6NT4	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/29/2013	12/11/2043	12/11/2013	Sale	0	0	3.5	0	0	47,842	0	0		0	0	0	47,842	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1AKH05	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/05/2013	05/21/2043	05/16/2013	Sale	0	1,250,000	3.5	0	0	(15,186)	0	0		0	0	0	(15,186)	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1NFRA9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	11/04/2013	12/11/2043	12/09/2013	Sale	0	500,000	3.5	0	0	(9,414)	0	0		0	0	0	(9,414)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MVSE6	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	12/13/2013	01/16/2029	12/31/2013	Sale	0	0	3	0	0	677	0	0		0	0	0	677	0	0	AN (Anticipatory)

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A1ADT16	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	05/09/2013	05/21/2043	05/17/2013	Sale	0	11,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA - B8A1L49J7	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTS07KV3UQJZ0078	10/25/2013	11/21/2043	10/25/2013	Sale	0	43,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A19G1Z4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEIJ15	04/11/2013	05/21/2043	05/08/2013	Sale	0	20,500,000	4	0	0	(124,922)	0	0		0	0	0	(124,922)	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A1CWQH0	Bond Portfolio Hedge	D1	Interest Rate,	BPN Paribas Securities 2J5703FH5U5MI97R11237	05/29/2013	06/20/2043	06/18/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	07/30/2013	07/31/2013	07/31/2013	Sale	0	370,804	1.326	0	0	531	0	0		0	0	0	531	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	12/19/2013	12/23/2013	12/23/2013	Sale	0	25,561	1.634	0	0	(25)	0	0		0	0	0	(25)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	02/26/2013	03/28/2013	03/28/2013	Sale	0	6,678,162	1.30622	0	0	113,090	0	0		0	0	0	113,090	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	1,263,858	128944	0	0	147	0	0		0	0	0	147	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	5,060,439	128952	0	0	261	0	0		0	0	0	261	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	615,461	1.56525	0	0	1,986	0	0		0	0	0	1,986	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/27/2013	12/31/2013	12/31/2013	Sale	0	5,061,581	128981	0	0	490	0	0		0	0	0	490	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/27/2013	11/29/2013	11/29/2013	Sale	0	5,061,483	128979	0	0	326	0	0		0	0	0	326	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	09/26/2013	10/31/2013	10/31/2013	Sale	0	5,060,896	128964	0	0	(653)	0	0		0	0	0	(653)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	10/29/2012	04/30/2013	04/30/2013	Sale	0	1,696,321	129082	0	0	2,973	0	0		(1,696)	0	0	2,973	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	07/30/2013	08/30/2013	08/30/2013	Sale	0	1,694,637	128954	0	0	(66)	0	0		0	0	0	(66)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2013	04/30/2013	04/30/2013	Sale	0	1,692,455	128788	0	0	894	0	0		0	0	0	894	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	10/29/2012	04/30/2013	04/30/2013	Sale	0	937,194	129082	0	0	1,642	0	0		(937)	0	0	1,642	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	12/27/2013	12/30/2013	12/30/2013	Sale	0	384,629	1.3822	0	0	(195)	0	0		0	0	0	(195)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	01/24/2013	02/28/2013	02/28/2013	Sale	0	764,845	1.33692	0	0	16,888	0	0		0	0	0	16,888	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/27/2013	12/31/2013	12/31/2013	Sale	0	936,463	128981	0	0	91	0	0		0	0	0	91	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	06/26/2013	06/28/2013	06/28/2013	Sale	0	569,737	1.3042	0	0	(1,878)	0	0		0	0	0	(1,878)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/30/2013	05/22/2013	05/22/2013	Sale	0	100,000	1.31697	0	0	(2,223)	0	0		0	0	0	(2,223)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	705,019	1.0342	0	0	(545)	0	0		0	0	0	(545)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	07/19/2013	10/25/2013	10/25/2013	Sale	0	719,021	91495	0	0	34,381	0	0		0	0	0	34,381	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	10/18/2013	10/22/2013	10/22/2013	Sale	0	3,952,208	972479	0	0	769	0	0		0	0	0	769	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	11/21/2012	02/19/2013	02/19/2013	Sale	0	300,000	1.28323	0	0	12,267	0	0		(8,346)	0	0	12,267	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	07/24/2013	10/25/2013	10/25/2013	Sale	0	197,133	1.5356	0	0	2,190	0	0		0	0	0	2,190	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	10/01/2013	10/25/2013	10/25/2013	Sale	0	188,300	1.35346	0	0	(3,609)	0	0		0	0	0	(3,609)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	139,491	1.28451	0	0	(346)	0	0		0	0	0	(346)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	769,748	9795	0	0	9,116	0	0		0	0	0	9,116	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	34,900	970949	0	0	(124)	0	0		0	0	0	(124)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	07/19/2013	07/23/2013	07/23/2013	Sale	0	114,877	790514	0	0	27	0	0		0	0	0	27	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	09/23/2013	10/25/2013	10/25/2013	Sale	0	739,256	1.34992	0	0	16,144	0	0		0	0	0	16,144	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	08/28/2013	08/30/2013	08/30/2013	Sale	0	394,568	1.333	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	06/13/2013	09/16/2013	09/16/2013	Sale	0	4,495,750	1.569	0	0	(70,488)	0	0		0	0	0	(70,488)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/14/2013	03/15/2013	03/15/2013	Sale	0	16,182,142	977995	0	0	52,395	0	0		0	0	0	52,395	0	0	FX (Foreign Exchange)

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/17/2013	06/17/2013	Sale	0	5,423,421	1.3321	0	0	10,993	0	0		0	0	0	10,993	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	04/29/2013	04/29/2013	Sale	0	16,094,469	.972696	0	0	(223,323)	0	0		0	0	0	(223,323)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	09/16/2013	09/16/2013	Sale	0	5,529,144	1.3328	0	0	(9,956)	0	0		0	0	0	(9,956)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	91,444	1.566	0	0	(251)	0	0		0	0	0	(251)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	06/28/2013	06/28/2013	Sale	0	512,956	1.3977	0	0	(35,893)	0	0		28,252	0	0	(35,893)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2010	03/28/2013	03/28/2013	Sale	0	524,627	1.3964	0	0	(42,191)	0	0		28,907	0	0	(42,191)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	12/31/2013	12/31/2013	Sale	0	525,740	1.3155	0	0	24,938	0	0		(3,157)	0	0	24,938	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	09/30/2013	09/30/2013	Sale	0	518,314	1.4123	0	0	(21,506)	0	0		33,058	0	0	(21,506)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2010	03/28/2013	03/28/2013	Sale	0	488,608	1.3007	0	0	(6,236)	0	0		(7,020)	0	0	(6,236)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2011	03/28/2013	03/28/2013	Sale	0	507,598	1.3831	0	0	(36,333)	0	0		23,360	0	0	(36,333)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2011	06/28/2013	06/28/2013	Sale	0	528,844	1.4406	0	0	(51,651)	0	0		43,984	0	0	(51,651)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2010	06/28/2013	06/28/2013	Sale	0	488,786	1.301	0	0	(413)	0	0		(7,354)	0	0	(413)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/28/2013	06/28/2013	Sale	0	1,001,747	1.25328	0	0	37,263	0	0		(53,730)	0	0	37,263	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2011	12/31/2013	12/31/2013	Sale	0	499,267	1.3604	0	0	6,423	0	0		13,526	0	0	6,423	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2011	12/31/2013	12/31/2013	Sale	0	511,919	1.3606	0	0	6,509	0	0		13,941	0	0	6,509	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2012	09/30/2013	09/30/2013	Sale	0	496,485	1.2423	0	0	44,521	0	0		(31,780)	0	0	44,521	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2010	09/30/2013	09/30/2013	Sale	0	489,790	1.3504	0	0	1,197	0	0		10,273	0	0	1,197	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	09/30/2013	09/30/2013	Sale	0	1,003,329	1.25526	0	0	78,683	0	0		(53,226)	0	0	78,683	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	03/28/2013	03/28/2013	Sale	0	448,152	1.30622	0	0	7,589	0	0		0	0	0	7,589	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/17/2013	06/17/2013	Sale	0	1,299,249	1.3321	0	0	2,633	0	0		0	0	0	2,633	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	05/31/2013	05/31/2013	Sale	0	5,440,820	1.3034	0	0	30,890	0	0		0	0	0	30,890	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/15/2013	02/15/2013	Sale	0	3,532,217	.993147	0	0	3,512	0	0		0	0	0	3,512	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/22/2013	04/22/2013	Sale	0	3,280,522	.988269	0	0	48,015	0	0		0	0	0	48,015	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	318,342	1.56525	0	0	1,027	0	0		0	0	0	1,027	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/30/2013	04/30/2013	Sale	0	5,053,987	.128788	0	0	2,670	0	0		0	0	0	2,670	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	03/15/2013	03/15/2013	Sale	0	1,573,264	.977995	0	0	5,094	0	0		0	0	0	5,094	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	936,408	.128974	0	0	48	0	0		0	0	0	48	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	3,509,521	.995976	0	0	(27,260)	0	0		(25,802)	0	0	(27,260)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	4,176,144	.010754	0	0	(424,453)	0	0		0	0	0	(424,453)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	10/25/2013	10/25/2013	Sale	0	273,726	1.6	0	0	2,857	0	0		0	0	0	2,857	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2013	10/17/2013	10/17/2013	Sale	0	146,467	.000869	0	0	12,046	0	0		0	0	0	12,046	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	11/15/2013	11/15/2013	Sale	0	4,563,028	1.6063	0	0	7,954	0	0		0	0	0	7,954	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2011	03/28/2013	03/28/2013	Sale	0	483,691	1.3176	0	0	(12,298)	0	0		(660)	0	0	(12,298)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/01/2010	06/28/2013	06/28/2013	Sale	0	502,496	1.3692	0	0	(25,433)	0	0		17,808	0	0	(25,433)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/22/2013	04/22/2013	Sale	0	1,816,905	.988269	0	0	26,593	0	0		0	0	0	26,593	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/15/2013	03/15/2013	Sale	0	615,118	1.2964	0	0	4,840	0	0		0	0	0	4,840	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2012	04/30/2013	04/30/2013	Sale	0	702,896	.129082	0	0	1,232	0	0		(703)	0	0	1,232	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	09/16/2013	09/16/2013	Sale	0	610,759	1.3316	0	0	1,651	0	0		0	0	0	1,651	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	12,911,465	128818	0	0	(10,820)	0	0		0	0	0	(10,820)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	04/22/2013	04/22/2013	Sale	0	3,005,791	972857	0	0	2,927	0	0		0	0	0	2,927	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	09/30/2013	09/30/2013	Sale	0	4,381,657	128952	0	0	226	0	0		0	0	0	226	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	03/15/2013	03/15/2013	Sale	0	2,524,688	1.30821	0	0	3,107	0	0		21,280	0	0	3,107	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2012	04/30/2013	04/30/2013	Sale	0	4,386,068	129082	0	0	7,686	0	0		(4,385)	0	0	7,686	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	04/15/2013	04/15/2013	Sale	0	3,018,861	977087	0	0	(6,355)	0	0		0	0	0	(6,355)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	04/29/2013	04/29/2013	Sale	0	3,005,294	972696	0	0	(41,701)	0	0		0	0	0	(41,701)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	07/24/2013	07/24/2013	Sale	0	124,000	050705	0	0	(1,122)	0	0		0	0	0	(1,122)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	30,948,205	1.33478	0	0	1,091,597	0	0		0	0	0	1,091,597	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	920,337	1.062022	0	0	(17,530)	0	0		27,097	0	0	(17,530)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	04/22/2013	04/22/2013	Sale	0	133,200	000909	0	0	(2,200)	0	0		0	0	0	(2,200)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/30/2013	07/30/2013	Sale	0	326,128	10451	0	0	7,918	0	0		0	0	0	7,918	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/22/2013	05/22/2013	Sale	0	123,000	805354	0	0	(2,257)	0	0		0	0	0	(2,257)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Indonesian Rupiah	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	07/11/2013	07/11/2013	Sale	0	147,123	000102	0	0	2,612	0	0		0	0	0	2,612	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2013	10/22/2013	10/22/2013	Sale	0	61,500	973407	0	0	(71)	0	0		0	0	0	(71)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	10/17/2013	10/17/2013	Sale	0	248,003	31211	0	0	(4,292)	0	0		0	0	0	(4,292)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	164,048	179567	0	0	6,871	0	0		0	0	0	6,871	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	05/22/2013	05/22/2013	Sale	0	123,000	152999	0	0	1,786	0	0		0	0	0	1,786	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	06/04/2013	06/04/2013	Sale	0	169,251,120	1.296	0	0	1,462,664	0	0		0	0	0	1,462,664	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2013	02/04/2013	02/04/2013	Sale	0	175,142,838	1.3574	0	0	(193,542)	0	0		0	0	0	(193,542)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	07/25/2013	07/25/2013	Sale	0	542,978	1.29637	0	0	11,405	0	0		0	0	0	11,405	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2013	11/20/2013	11/20/2013	Sale	0	2,985,686	163372	0	0	11,605	0	0		0	0	0	11,605	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2012	02/20/2013	02/20/2013	Sale	0	16,894,023	1.58868	0	0	621,876	0	0		387,920	0	0	621,876	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	61,200	1.03465	0	0	3,948	0	0		0	0	0	3,948	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2013	10/24/2013	10/24/2013	Sale	0	355,175	052365	0	0	8,874	0	0		0	0	0	8,874	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	171,435	1.02704	0	0	9,872	0	0		0	0	0	9,872	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	05/22/2013	05/22/2013	Sale	0	62,595	1.04228	0	0	4,467	0	0		0	0	0	4,467	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2013	05/22/2013	05/22/2013	Sale	0	72,800	1.02755	0	0	(4,226)	0	0		0	0	0	(4,226)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	122,700	1.511625	0	0	586	0	0		0	0	0	586	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	122,300	1.28702	0	0	(65)	0	0		0	0	0	(65)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	206,206	995976	0	0	(1,602)	0	0		(1,516)	0	0	(1,602)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	05/22/2013	05/22/2013	Sale	0	60,700	973141	0	0	(352)	0	0		0	0	0	(352)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	98,000	979816	0	0	(1,233)	0	0		0	0	0	(1,233)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Taiwan Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2013	08/19/2013	08/19/2013	Sale	0	180,324	033041	0	0	(1,787)	0	0		0	0	0	(1,787)	0	0	FX (Foreign Exchange)
Long: Romanian Leu (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	235,234	300671	0	0	(3,553)	0	0		0	0	0	(3,553)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Romanian Leu (New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	237,981	304183	0	0	(784)	0	0		0	0	0	(784)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	07/25/2013	07/25/2013	Sale	0	621,700	00991	0	0	8,031	0	0		0	0	0	8,031	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2013	02/19/2013	02/19/2013	Sale	0	120,900	004634	0	0	(1,093)	0	0		0	0	0	(1,093)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/25/2013	07/25/2013	Sale	0	3,230,181	009759	0	0	92,411	0	0		0	0	0	92,411	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	121,700	8161	0	0	1,238	0	0		0	0	0	1,238	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	49,000	80654	0	0	(77)	0	0		0	0	0	(77)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2013	05/22/2013	05/22/2013	Sale	0	86,000	81791	0	0	1,063	0	0		0	0	0	1,063	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	86,000	809389	0	0	(1,999)	0	0		0	0	0	(1,999)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/31/2013	05/31/2013	Sale	0	1,440,174	128805	0	0	(167)	0	0		0	0	0	(167)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/27/2013	12/31/2013	12/31/2013	Sale	0	1,442,153	128981	0	0	139	0	0		0	0	0	139	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	12/31/2013	12/31/2013	Sale	0	1,144,998	1.6025	0	0	(38,441)	0	0		0	0	0	(38,441)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2013	02/15/2013	02/15/2013	Sale	0	971,683	1.015352	0	0	20,305	0	0		0	0	0	20,305	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	12/16/2013	12/16/2013	Sale	0	1,033,514	1.3755	0	0	(75)	0	0		0	0	0	(75)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/28/2013	06/28/2013	Sale	0	701,456	128818	0	0	(588)	0	0		0	0	0	(588)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	12/16/2013	12/16/2013	Sale	0	2,506,982	1.34555	0	0	(55,615)	0	0		0	0	0	(55,615)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	05/22/2013	05/22/2013	Sale	0	122,900	1.28537	0	0	(223)	0	0		0	0	0	(223)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	282,348	174089	0	0	3,313	0	0		0	0	0	3,313	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/22/2013	05/22/2013	Sale	0	123,000	276376	0	0	(2,844)	0	0		0	0	0	(2,844)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	126,809	252634	0	0	(9,608)	0	0		7,303	0	0	(9,608)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/31/2013	07/25/2013	07/25/2013	Sale	0	112,200	1.516797	0	0	1,073	0	0		0	0	0	1,073	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	323,690	171306	0	0	1,398	0	0		0	0	0	1,398	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	98,000	109874	0	0	4,948	0	0		0	0	0	4,948	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Phillipines Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	05/22/2013	05/22/2013	Sale	0	74,000	024295	0	0	27	0	0		0	0	0	27	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	430,500	012129	0	0	(50,981)	0	0		19,863	0	0	(50,981)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	247,530	548938	0	0	3,549	0	0		0	0	0	3,549	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	890,433	1.084528	0	0	52,302	0	0		0	0	0	52,302	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	1,069,560	1.062022	0	0	(20,373)	0	0		31,491	0	0	(20,373)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/22/2013	05/22/2013	Sale	0	309,300	1.31965	0	0	7,488	0	0		0	0	0	7,488	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	8,488,951	1.5495	0	0	(28,488)	0	0		0	0	0	(28,488)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2013	02/20/2013	02/20/2013	Sale	0	435,370,337	1.3352	0	0	586,928	0	0		0	0	0	586,928	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/20/2013	02/20/2013	Sale	0	12,449,368	1.33451	0	0	23,229	0	0		0	0	0	23,229	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	05/22/2013	05/22/2013	Sale	0	233,900	152805	0	0	3,103	0	0		0	0	0	3,103	0	0	FX (Foreign Exchange)
Long: Indian Rupee - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	07/22/2013	07/22/2013	Sale	0	61,500	018278	0	0	(5,013)	0	0		0	0	0	(5,013)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	05/22/2013	05/22/2013	Sale	0	73,400	1.01773	0	0	(3,594)	0	0		0	0	0	(3,594)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	02/19/2013	02/19/2013	Sale	0	123,300	153343	0	0	3,869	0	0		(163)	0	0	3,869	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/22/2013	05/22/2013	Sale	0	389,200	1.287625	0	0	(23)	0	0		0	0	0	(23)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	992,601	1.033688	0	0	34,297	0	0		0	0	0	34,297	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	110,000	004311	0	0	(3,593)	0	0		0	0	0	(3,593)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2013	05/22/2013	05/22/2013	Sale	0	121,400	.800032	0	0	1,435	0	0		0	0	0	1,435	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	07/24/2013	07/24/2013	Sale	0	124,000	.050705	0	0	1,122	0	0		0	0	0	1,122	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	63,699	.052594	0	0	98	0	0		0	0	0	98	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	07/30/2013	07/30/2013	Sale	0	182,721	.538155	0	0	(6,267)	0	0		0	0	0	(6,267)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2013	02/19/2013	02/19/2013	Sale	0	121,100	.32372	0	0	(1,242)	0	0		0	0	0	(1,242)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2012	02/19/2013	02/19/2013	Sale	0	61,500	.307475	0	0	2,585	0	0		(2,808)	0	0	2,585	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2013	05/22/2013	05/22/2013	Sale	0	159,100	.051723	0	0	7,366	0	0		0	0	0	7,366	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	243,500	.972261	0	0	1,194	0	0		0	0	0	1,194	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2013	05/22/2013	05/22/2013	Sale	0	61,200	.556824	0	0	1,732	0	0		0	0	0	1,732	0	0	FX (Foreign Exchange)
Long: Philippines Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2013	03/18/2013	03/18/2013	Sale	0	122,600	.024597	0	0	(151)	0	0		0	0	0	(151)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	10/24/2013	10/24/2013	Sale	0	579,827	1.097924	0	0	(12,360)	0	0		0	0	0	(12,360)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	108,266	.178952	0	0	(3,754)	0	0		0	0	0	(3,754)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	124,185	.180245	0	0	134	0	0		0	0	0	134	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	07/24/2013	07/24/2013	Sale	0	124,000	.171332	0	0	(1,550)	0	0		0	0	0	(1,550)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	05/22/2013	05/22/2013	Sale	0	121,821	1.5133	0	0	(1,543)	0	0		0	0	0	(1,543)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	1,997,086	1.31895	0	0	(91,530)	0	0		0	0	0	(91,530)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/28/2012	01/02/2013	01/02/2013	Sale	0	76,012	1.0392	0	0	0	0	0		73	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	04/29/2013	04/29/2013	Sale	0	993,486	.972696	0	0	(13,785)	0	0		0	0	0	(13,785)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	12/16/2013	12/16/2013	Sale	0	848,769	1.6353	0	0	(2,855)	0	0		0	0	0	(2,855)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	02/07/2013	02/07/2013	Sale	0	28,935	1.566	0	0	(79)	0	0		0	0	0	(79)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	09/16/2013	09/16/2013	Sale	0	827,882	1.5834	0	0	5,333	0	0		0	0	0	5,333	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2013	12/31/2013	12/31/2013	Sale	0	1,049,342	1.6341	0	0	14,256	0	0		0	0	0	14,256	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/26/2013	04/26/2013	Sale	0	3,478,622	.97924	0	0	(13,679)	0	0		0	0	0	(13,679)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	12/16/2013	12/16/2013	Sale	0	2,501,803	1.3755	0	0	(182)	0	0		0	0	0	(182)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	01/15/2013	01/15/2013	Sale	0	3,355,529	1.013644	0	0	(9,688)	0	0		(31,724)	0	0	(9,688)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/30/2013	04/30/2013	Sale	0	4,376,070	.128788	0	0	2,312	0	0		0	0	0	2,312	0	0	FX (Foreign Exchange)
Long: Philippines Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/18/2013	06/18/2013	Sale	0	61,500	.024228	0	0	(2,638)	0	0		0	0	0	(2,638)	0	0	FX (Foreign Exchange)
Long: Philippines Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	06/18/2013	06/18/2013	Sale	0	122,300	.024432	0	0	(6,225)	0	0		0	0	0	(6,225)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	194,232	.809363	0	0	4,508	0	0		0	0	0	4,508	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	472,806	.171585	0	0	(20,589)	0	0		14,208	0	0	(20,589)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	10/25/2013	10/25/2013	Sale	0	183,098	.79058	0	0	(8,991)	0	0		0	0	0	(8,991)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	62,000	.8351	0	0	2,027	0	0		0	0	0	2,027	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2013	05/22/2013	05/22/2013	Sale	0	61,500	.83933	0	0	2,310	0	0		0	0	0	2,310	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/22/2013	05/22/2013	Sale	0	37,000	.0823	0	0	547	0	0		0	0	0	547	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/22/2013	05/22/2013	Sale	0	372,000	1.31575	0	0	7,931	0	0		0	0	0	7,931	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	61,200	.31211	0	0	864	0	0		0	0	0	864	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2013	06/25/2013	06/25/2013	Sale	0	107,564	.031221	0	0	(2,937)	0	0		0	0	0	(2,937)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2012	02/19/2013	02/19/2013	Sale	0	24,729,780	01232	0	0	3,266,013	0	0		(1,505,927)	0	0	3,266,013	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	10/25/2013	10/25/2013	Sale	0	7,156,744	1.5334	0	0	(388,781)	0	0		0	0	0	(388,781)	0	0	FX (Foreign Exchange)
Long: Indonesian Rupiah - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	07/11/2013	07/11/2013	Sale	0	141,851	000098	0	0	2,661	0	0		0	0	0	2,661	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	226,300	078647	0	0	(7,011)	0	0		0	0	0	(7,011)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	8,484,349	1.54866	0	0	242,479	0	0		0	0	0	242,479	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2013	05/22/2013	05/22/2013	Sale	0	116,963	1.51804	0	0	1,051	0	0		0	0	0	1,051	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	05/07/2013	06/13/2043	05/22/2013	Sale	0	61,250,000	3.5	0	0	(404,346)	0	0		0	0	0	(404,346)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1FTFG8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/12/2013	09/17/2028	09/13/2013	Sale	0	8,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A1E5YP0	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	07/15/2013	07/22/2043	07/16/2013	Sale	0	13,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2013	02/20/2013	02/20/2013	Sale	0	5,578,847	1.30918	0	0	118,550	0	0		0	0	0	118,550	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2013	05/22/2013	05/22/2013	Sale	0	122,600	173234	0	0	841	0	0		0	0	0	841	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	05/22/2013	05/22/2013	Sale	0	110,000	168752	0	0	(2,147)	0	0		0	0	0	(2,147)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2013	10/22/2013	10/22/2013	Sale	0	79,603	07586	0	0	(1,858)	0	0		0	0	0	(1,858)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2013	07/25/2013	07/25/2013	Sale	0	517,998	010614	0	0	28,120	0	0		0	0	0	28,120	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/22/2013	05/22/2013	05/22/2013	Sale	0	123,000	152999	0	0	(1,786)	0	0		0	0	0	(1,786)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2013	05/22/2013	05/22/2013	Sale	0	122,500	155087	0	0	(3,404)	0	0		0	0	0	(3,404)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2013	05/22/2013	05/22/2013	Sale	0	62,000	8351	0	0	(2,027)	0	0		0	0	0	(2,027)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	05/22/2013	05/22/2013	Sale	0	61,000	82977	0	0	(1,615)	0	0		0	0	0	(1,615)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2013	10/25/2013	10/25/2013	Sale	0	471,274	1.35255	0	0	(9,355)	0	0		0	0	0	(9,355)	0	0	FX (Foreign Exchange)
Long: Phillipines Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	06/18/2013	06/18/2013	Sale	0	73,833	024241	0	0	(3,205)	0	0		0	0	0	(3,205)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2013	02/19/2013	02/19/2013	Sale	0	121,100	159019	0	0	(658)	0	0		0	0	0	(658)	0	0	FX (Foreign Exchange)
Long: Brazil Cruzeiro - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2013	05/22/2013	05/22/2013	Sale	0	245,300	500626	0	0	(5,404)	0	0		0	0	0	(5,404)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	10/24/2013	10/24/2013	Sale	0	495	004657	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	172,630	1.0342	0	0	134	0	0		0	0	0	134	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	11/18/2013	11/18/2013	Sale	0	330,181	03198	0	0	(3,241)	0	0		0	0	0	(3,241)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/19/2013	02/19/2013	Sale	0	121,500	806692	0	0	(140)	0	0		0	0	0	(140)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2013	02/19/2013	02/19/2013	Sale	0	30,533	078159	0	0	245	0	0		0	0	0	245	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	101,224	280112	0	0	(409)	0	0		0	0	0	(409)	0	0	FX (Foreign Exchange)
Long: Romanian Leu (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2013	02/19/2013	02/19/2013	Sale	0	61,300	299805	0	0	1,100	0	0		0	0	0	1,100	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	03/15/2013	03/15/2013	Sale	0	887,988	1.61259	0	0	54,785	0	0		6,850	0	0	54,785	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	06/17/2013	06/17/2013	Sale	0	627,508	1.29711	0	0	(18,233)	0	0		0	0	0	(18,233)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2013	10/31/2013	10/31/2013	Sale	0	702,306	128974	0	0	36	0	0		0	0	0	36	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/17/2013	06/17/2013	Sale	0	610,988	1.3321	0	0	1,238	0	0		0	0	0	1,238	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/12/2013	10/15/2013	10/15/2013	Sale	0	610,782	1.33165	0	0	(8,600)	0	0		0	0	0	(8,600)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	394,707	078033	0	0	(15,433)	0	0		0	0	0	(15,433)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	8,193	004479	0	0	10	0	0		0	0	0	10	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Turkish Lira - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	185,007	541859	0	0	(270)	0	0		0	0	0	(270)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	1,005,553	1.033688	0	0	(34,744)	0	0		0	0	0	(34,744)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	21,327,258	010754	0	0	2,167,651	0	0		0	0	0	2,167,651	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	123,000	313205	0	0	(2,161)	0	0		0	0	0	(2,161)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/30/2012	02/19/2013	02/19/2013	Sale	0	430,200	1.30104	0	0	11,461	0	0		(5,918)	0	0	11,461	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	10/28/2013	10/30/2013	10/30/2013	Sale	0	160,535	283407	0	0	639	0	0		0	0	0	639	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/08/2013	05/22/2013	05/22/2013	Sale	0	123,000	173958	0	0	1,352	0	0		0	0	0	1,352	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/22/2013	07/24/2013	07/24/2013	Sale	0	1,035,977	1.064963	0	0	4,321	0	0		0	0	0	4,321	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/28/2013	04/03/2013	04/03/2013	Sale	0	356,709	1.51769	0	0	961	0	0		0	0	0	961	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	27,417,291	1.287	0	0	14,912	0	0		0	0	0	14,912	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	705,019	1.0342	0	0	545	0	0		0	0	0	545	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	488,200	1.30815	0	0	(7,632)	0	0		0	0	0	(7,632)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	08/16/2013	11/20/2013	11/20/2013	Sale	0	3,077,759	1531	0	0	42,382	0	0		0	0	0	42,382	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCOR4P04	08/07/2013	09/12/2043	09/09/2013	Sale	0	11,000,000	3.5	0	0	(189,922)	0	0		0	0	0	(189,922)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/26/2013	04/11/2043	04/11/2013	Sale	0	0	3.5	0	0	105,469	0	0		0	0	0	105,469	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A1B1FS7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCOR4P04	04/30/2013	05/21/2043	05/17/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1ETN54	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCOR4P04	06/26/2013	08/14/2028	08/14/2013	Sale	0	0	2.5	0	0	27,188	0	0		0	0	0	27,188	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1C1M22	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZ0078	05/23/2013	06/20/2043	06/18/2013	Sale	0	100,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/02/2013	07/25/2013	07/25/2013	Sale	0	351,401	009936	0	0	(3,612)	0	0		0	0	0	(3,612)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	07/24/2013	07/24/2013	Sale	0	66,567	170902	0	0	(667)	0	0		0	0	0	(667)	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/13/2013	05/22/2013	05/22/2013	Sale	0	183,000	033694	0	0	(926)	0	0		0	0	0	(926)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/17/2013	05/22/2013	05/22/2013	Sale	0	183,000	033484	0	0	(215)	0	0		0	0	0	(215)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/22/2013	05/22/2013	05/22/2013	Sale	0	413,987	010077	0	0	17,071	0	0		0	0	0	17,071	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/26/2013	05/22/2013	05/22/2013	Sale	0	85,600	82175	0	0	1,453	0	0		0	0	0	1,453	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	07/23/2013	07/25/2013	07/25/2013	Sale	0	437,079	1.5344	0	0	883	0	0		0	0	0	883	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/07/2013	05/22/2013	05/22/2013	Sale	0	243,900	05153	0	0	(10,418)	0	0		0	0	0	(10,418)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/13/2013	05/22/2013	05/22/2013	Sale	0	123,000	276376	0	0	2,844	0	0		0	0	0	2,844	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/24/2013	02/19/2013	02/19/2013	Sale	0	73,557	1.3374	0	0	1,442	0	0		0	0	0	1,442	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1684X9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJU15	01/09/2013	02/19/2043	02/19/2013	Sale	0	0	4	0	0	781	0	0		0	0	0	781	0	0	AN (Anticipatory)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	05/22/2013	05/22/2013	Sale	0	123,717	179567	0	0	(5,182)	0	0		0	0	0	(5,182)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/15/2013	05/22/2013	05/22/2013	Sale	0	110,300	316651	0	0	3,117	0	0		0	0	0	3,117	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/19/2013	05/22/2013	05/22/2013	Sale	0	73,400	1.02746	0	0	(4,255)	0	0		0	0	0	(4,255)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Peruvian New Sol	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/15/2013	06/18/2013	06/18/2013	Sale	0	120,744	380518	0	0	5,503	0	0		0	0	0	5,503	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/22/2013	07/24/2013	07/24/2013	Sale	0	7,669	049159	0	0	313	0	0		0	0	0	313	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/14/2013	02/19/2013	02/19/2013	Sale	0	563,564	033535	0	0	1,132	0	0		0	0	0	1,132	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/13/2012	02/19/2013	02/19/2013	Sale	0	0	.002041	0	0	0	0	0		(2,343)	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/15/2013	05/22/2013	05/22/2013	Sale	0	210,000	.108838	0	0	8,704	0	0		0	0	0	8,704	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/14/2013	05/22/2013	05/22/2013	Sale	0	86,000	.108146	0	0	3,037	0	0		0	0	0	3,037	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	01/15/2013	01/22/2013	01/22/2013	Sale	0	400,484	.332005	0	0	4,015	0	0		0	0	0	4,015	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	04/08/2013	05/22/2013	05/22/2013	Sale	0	123,000	.031767	0	0	(738)	0	0		0	0	0	(738)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	05/31/2013	07/23/2013	07/23/2013	Sale	0	87,300	.954287	0	0	2,688	0	0		0	0	0	2,688	0	0	FX (Foreign Exchange)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A1BSUT9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	05/15/2013	06/20/2043	06/18/2013	Sale	0	1,250,000	3.5	0	0	(34,570)	0	0		0	0	0	(34,570)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/26/2013	10/16/2028	10/11/2013	Sale	0	5,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	01/10/2013	02/12/2043	02/08/2013	Sale	0	75,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	11/04/2013	12/11/2043	12/09/2013	Sale	0	20,000,000	4	0	0	(103,125)	0	0		0	0	0	(103,125)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1GJYL7	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/26/2013	09/19/2043	09/16/2013	Sale	0	10,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/21/2013	04/11/2043	04/09/2013	Sale	0	30,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A18BZWT1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	06/13/2013	06/20/2043	06/13/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A192P21	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	05/07/2013	05/21/2043	05/08/2013	Sale	0	66,500,000	3	0	0	111,699	0	0		0	0	0	111,699	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1NFRA9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	12/09/2013	12/11/2043	12/09/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MVFY6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	12/13/2013	12/17/2028	12/13/2013	Sale	0	500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	12/04/2013	01/13/2044	12/31/2013	Sale	0	0	3	0	0	47,852	0	0		0	0	0	47,852	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Philipines Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	03/26/2013	06/18/2013	06/18/2013	Sale	0	122,300	.024432	0	0	6,225	0	0		0	0	0	6,225	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A18VP05	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	03/06/2013	04/18/2043	04/11/2013	Sale	0	2,000,000	4	0	0	14,453	0	0		0	0	0	14,453	0	0	AN (Anticipatory)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/28/2013	05/22/2013	05/22/2013	Sale	0	73,300	.550812	0	0	(1,297)	0	0		0	0	0	(1,297)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSWU4	Bond Portfolio Hedge	D1	Interest Rate	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	10/07/2013	11/13/2043	11/11/2013	Sale	0	12,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1MRMB4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	10/25/2013	12/17/2028	11/26/2013	Sale	0	5,500,000	2.5	0	0	(60,156)	0	0		0	0	0	(60,156)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	11/15/2013	01/13/2044	12/31/2013	Sale	0	0	4	0	0	54,145	0	0		0	0	0	54,145	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A15ZDE2	Bond Portfolio Hedge	D1	Interest Rate	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	01/22/2013	02/19/2043	02/14/2013	Sale	0	55,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A159GD9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/17/2012	01/22/2043	01/22/2013	Sale	0	0	4.5	0	0	13,159	0	0		0	0	0	13,159	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA - B8A1KSWU4	Bond Portfolio Hedge	D1	Interest Rate	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	10/07/2013	11/13/2043	11/04/2013	Sale	0	23,000,000	4	0	0	2,695	0	0		0	0	0	2,695	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	02/08/2013	03/12/2043	03/12/2013	Sale	0	0	3	0	0	226,563	0	0		0	0	0	226,563	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A159GD9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/17/2012	01/22/2043	01/16/2013	Sale	0	52,500,000	4.5	0	0	(209,180)	0	0		(75,879)	0	0	(209,180)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1F03Y5	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities 2J5703FH5U5M97R11237	08/05/2013	08/20/2043	08/16/2013	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA - B8A1KQ4S4	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc 9J6MB0O07BECTDTUZW19	11/01/2013	11/13/2043	11/08/2013	Sale	0	48,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1C1MZ2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87Y0QP81	06/14/2013	06/20/2043	06/18/2013	Sale	0	10,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A18VN49	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/05/2013	04/18/2043	04/05/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	02/26/2013	05/22/2013	05/22/2013	Sale	0	85,600	1.01805	0	0	4,217	0	0		0	0	0	4,217	0	0	FX (Foreign Exchange)

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1D3495	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	06/17/2013	07/22/2043	07/09/2013	Sale	0	2,000,000	4	0	0	(48,594)	0	0		0	0	0	(48,594)	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A14EPP2	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	12/18/2012	01/22/2043	01/14/2013	Sale	0	500,000	3.5	0	0	(469)	0	0		(1,914)	0	0	(469)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1HNXP9	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	09/17/2013	09/19/2043	09/17/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	01/03/2013	02/04/2013	02/04/2013	Sale	0	37,985	1.3056	0	0	(1,463)	0	0		0	0	0	(1,463)	0	0	FX (Foreign Exchange)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A19Y1T1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/08/2013	05/13/2043	04/24/2013	Sale	0	14,000,000	4.5	0	0	(17,500)	0	0		0	0	0	(17,500)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1HG419	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/09/2013	09/19/2043	09/17/2013	Sale	0	38,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1ESXR7	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87YOQP81	07/15/2013	08/12/2043	08/08/2013	Sale	0	64,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1DFXU9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	08/07/2013	08/12/2043	08/07/2013	Sale	0	29,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A1AP4K4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/04/2013	05/21/2043	05/17/2013	Sale	0	39,500,000	3.5	0	0	33,945	0	0		0	0	0	33,945	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1BYXT3	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	05/07/2013	06/13/2043	06/13/2013	Sale	0	0	3.5	0	0	133,203	0	0		0	0	0	133,203	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	09/10/2013	10/10/2043	10/10/2013	Sale	0	0	3.5	0	0	51,328	0	0		0	0	0	51,328	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	09/09/2013	10/10/2043	10/10/2013	Sale	0	0	3.5	0	0	30,938	0	0		0	0	0	30,938	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A163LT0	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26Q87YOQP81	01/15/2013	02/19/2043	02/19/2013	Sale	0	0	3	0	0	87,500	0	0		0	0	0	87,500	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1H7L69	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	10/07/2013	10/10/2043	10/07/2013	Sale	0	49,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1JEP43	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	10/07/2013	10/16/2028	10/07/2013	Sale	0	3,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1KE238	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	09/17/2013	10/21/2043	10/21/2013	Sale	0	0	3.5	0	0	1,436	0	0		0	0	0	1,436	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	07/22/2013	07/22/2013	Sale	0	519,593	.080637	0	0	5,045	0	0		0	0	0	5,045	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/11/2013	05/22/2013	05/22/2013	Sale	0	84,800	.079123	0	0	(2,101)	0	0		0	0	0	(2,101)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1HJ967	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	08/27/2013	10/16/2028	10/11/2013	Sale	0	2,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Deutsche Bank Securities Inc 9J6MB0007BECTDTUZW19	01/03/2013	02/12/2043	02/08/2013	Sale	0	157,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/08/2013	02/12/2043	02/08/2013	Sale	0	100,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1ETN96	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/09/2013	09/12/2043	09/09/2013	Sale	0	61,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A163LT0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	01/10/2013	02/19/2043	02/14/2013	Sale	0	75,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1HUH71	Bond Portfolio Hedge	D1	Interest Rate,	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	09/18/2013	10/10/2043	10/08/2013	Sale	0	17,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1FTFG8	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	07/29/2013	09/17/2028	09/17/2013	Sale	0	0	2.5	0	0	15,859	0	0		0	0	0	15,859	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A19Y1T1	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/08/2013	05/13/2043	05/13/2013	Sale	0	0	4.5	0	0	13,672	0	0		0	0	0	13,672	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Royal Bank of Scotland TGRS6DDUGRSXRUV0M661	11/04/2013	12/11/2043	12/11/2013	Sale	0	0	4	0	0	66,484	0	0		0	0	0	66,484	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1HNXP9	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	08/14/2013	09/19/2043	09/17/2013	Sale	0	64,750,000	3.5	0	0	(652,559)	0	0		0	0	0	(652,559)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	02/08/2013	03/12/2043	02/28/2013	Sale	0	100,000,000	3	0	0	(378,906)	0	0		0	0	0	(378,906)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1CX2S0	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	10/23/2013	11/13/2043	11/05/2013	Sale	0	175,000,000	3	0	0	(1,456,055)	0	0		0	0	0	(1,456,055)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A16C725	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJM79IWIOQKCCOR4P04	02/08/2013	03/12/2043	03/12/2013	Sale	0	0	3	0	0	226,563	0	0		0	0	0	226,563	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A18VPO5	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	04/11/2013	04/18/2043	04/11/2013	Sale	0	2,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1BSUT9	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	06/17/2013	06/20/2043	06/18/2013	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/06/2013	05/22/2013	05/22/2013	Sale	0	247,600	171416	0	0	(911)	0	0		0	0	0	(911)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/06/2013	05/22/2013	05/22/2013	Sale	0	122,000	96724	0	0	(32)	0	0		0	0	0	(32)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1GJYL7	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	08/06/2013	09/19/2043	09/19/2013	Sale	0	0	4	0	0	5,625	0	0		0	0	0	5,625	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	03/08/2013	05/22/2013	05/22/2013	Sale	0	259,702	033469	0	0	(418)	0	0		0	0	0	(418)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A16FPT9	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/20/2013	03/12/2043	03/07/2013	Sale	0	140,000,000	3.5	0	0	787,500	0	0		0	0	0	787,500	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	12/04/2012	01/14/2043	01/10/2013	Sale	0	34,000,000	3.5	0	0	(241,719)	0	0		82,344	0	0	(241,719)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1MAMX6	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	12/04/2013	12/19/2043	12/16/2013	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/04/2012	01/14/2043	01/08/2013	Sale	0	37,500,000	3.5	0	0	(251,953)	0	0		90,088	0	0	(251,953)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1KE238	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	09/17/2013	10/21/2043	10/01/2013	Sale	0	64,750,000	3.5	0	0	1,305,117	0	0		0	0	0	1,305,117	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1KT8P0	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWIM3WBK2824319	11/18/2013	12/11/2043	11/18/2013	Sale	0	125,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A18GJ34	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	02/27/2013	03/19/2043	02/27/2013	Sale	0	52,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A1H7L69	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	08/30/2013	10/10/2043	10/10/2013	Sale	0	0	4	0	0	141,641	0	0		0	0	0	141,641	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Morgan Stanley & Co, Inc 9R7GPTSO7KV3UQJZQ078	01/11/2013	02/12/2043	02/08/2013	Sale	0	82,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1DFXU9	Bond Portfolio Hedge	D1	Interest Rate,	Barclays Capital Inc AC28XWIM3WBK2824319	07/10/2013	08/12/2043	08/08/2013	Sale	0	71,000,000	3.5	0	0	560,234	0	0		0	0	0	560,234	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18K4W2	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	03/19/2013	05/13/2043	05/13/2013	Sale	0	0	3.5	0	0	458,906	0	0		0	0	0	458,906	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	12/04/2013	01/13/2044	12/31/2013	Sale	0	0	3	0	0	3,828	0	0		0	0	0	3,828	0	0	AN (Anticipatory)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	05/20/2013	05/22/2013	05/22/2013	Sale	0	1,102,644	1.033058	0	0	(13,057)	0	0		0	0	0	(13,057)	0	0	FX (Foreign Exchange)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1AKH05	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	04/05/2013	05/21/2043	05/21/2013	Sale	0	0	3.5	0	0	222,168	0	0		0	0	0	222,168	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1P2L04	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	12/17/2013	12/19/2043	12/17/2013	Sale	0	21,750,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A1KOPP4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	09/10/2013	10/10/2043	10/07/2013	Sale	0	7,000,000	3.5	0	0	227,500	0	0		0	0	0	227,500	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	09/24/2013	10/16/2028	10/10/2013	Sale	0	3,000,000	3.5	0	0	(1,875)	0	0		0	0	0	(1,875)	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1F03Y5	Bond Portfolio Hedge	D1	Interest Rate,	Citigroup Capital Markets Inc 05R58MBFXJNHDOPEJ15	07/17/2013	08/20/2043	08/20/2013	Sale	0	0	3.5	0	0	59,336	0	0		0	0	0	59,336	0	0	AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A1C1MZ2	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26G87Y0OP81	05/09/2013	06/20/2043	06/18/2013	Sale	0	10,000,000	3	0	0	(310,156)	0	0		0	0	0	(310,156)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A1CE8G0	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	06/11/2013	07/15/2043	07/10/2013	Sale	0	12,000,000	3.5	0	0	(347,344)	0	0		0	0	0	(347,344)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA - B8A1KPPX8	Bond Portfolio Hedge	D1	Interest Rate,	Merrill Lynch,Pierce,Fenner & 8NAV47T0Y26G87Y0OP81	10/29/2013	11/13/2043	11/07/2013	Sale	0	46,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A1PP550	Bond Portfolio Hedge	D1	Interest Rate,	JP Morgan Securities, Inc ZBUT11V806EZRVTWT807	11/26/2013	01/16/2029	12/31/2013	Sale	0	0	2.5	0	0	4,219	0	0		0	0	0	4,219	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	03/19/2013	04/11/2043	04/01/2013	Sale	0	140,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A152GD4	Bond Portfolio Hedge	D1	Interest Rate,	Credit Suisse First Boston Cor 8TEJMI79IWIOQKCCOR4P04	02/05/2013	02/12/2043	02/08/2013	Sale	0	50,000,000	3	0	0	(121,094)	0	0		0	0	0	(121,094)	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency,	Pru Global Fund B2XP4TQXVO2CZP30M085	04/25/2013	05/22/2013	05/22/2013	Sale	0	615,000	1.54357	0	0	(15,606)	0	0		0	0	0	(15,606)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A18JTW8	Bond Portfolio Hedge	D1	Interest Rate	Royal Bank of Scotland TGRS6DUGRSXRUV0M661	03/19/2013	04/11/2043	04/09/2013	Sale	0	0	3.5	0	0	200,905	0	0		0	0	0	200,905	0	0	AN (Anticipatory)
1229999. Subtotal - Forwards - Hedging Other												0	0	(23,692,767)	0	0	XXX	22,802,761	0	0	(23,692,767)	0	0	XXX
1269999. Subtotal - Forwards												0	0	(23,692,767)	0	0	XXX	26,810,925	0	0	(27,700,931)	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	(41,485,483)	(2,970,901)	0	XXX	4,008,164	19,527,556	0	(45,493,647)	0	0	XXX
1409999. Subtotal - Hedging Other												22,674,173	11,620,866	(64,642,710)	76,593,525	0	XXX	30,333,622	(58,945,670)	(184,795)	(96,114,916)	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												22,674,173	11,620,866	(106,128,193)	73,622,624	0	XXX	34,341,786	(39,418,114)	(184,795)	(141,608,563)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNH4	32	3,200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/29/2013	139.0013	136.2500	(26,000)	0	0	0	0	(88,041)	(88,041)	122,400	PD (Duration)	1,000
WNH4	5	500,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/27/2013	139.5247	136.2500	(4,063)	0	0	0	0	(16,374)	(16,374)	19,125	PD (Duration)	1,000
USH4	368	36,800,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/22/2013	129.8372	128.3125	(172,500)	0	0	0	0	(561,096)	(561,096)	920,000	PD (Duration)	1,000
USH4	120	12,000,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/22/2013	129.8294	128.3125	(56,250)	0	0	0	0	(182,029)	(182,029)	300,000	PD (Duration)	1,000
USH4	1	100,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/22/2013	129.8216	128.3125	(469)	0	0	0	0	(1,509)	(1,509)	2,500	PD (Duration)	1,000
USH4	730	73,000,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/30/2013	128.6575	128.3125	(342,188)	0	0	0	0	(251,872)	(251,872)	1,825,000	PD (Duration)	1,000
EDU6	417	417,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCLQOF39	11/15/2013	98.3506	97.9450	(26,063)	0	0	0	0	(422,884)	(422,884)	333,600	PD (Duration)	2,500
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/26/2013	121.0560	119.3125	(80)	0	0	0	0	(1,743)	(1,743)	900	PD (Duration)	1,000
FVH4	4	400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/27/2013	120.8060	119.3125	(375)	0	0	0	0	(5,974)	(5,974)	3,600	PD (Duration)	1,000
FVH4	8	800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/29/2013	120.8763	119.3125	(683)	0	0	0	0	(12,510)	(12,510)	7,200	PD (Duration)	1,000
BAZ4	2	1,882,353	BANK ACCEPT DEC 10 Dec 2014 0000BAZ4	Bond Portfolio Hedge	D1	Interest Rate	12/15/2014	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	92.8014	92.8847	(94)	0	0	0	0	396	396	941	PD (Duration)	2,500
DUH4	3	413,370	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	152.2870	151.9824	0	0	0	0	0	(904)	(904)	1,612	PD (Duration)	1,000
BAZ5	2	1,882,353	BANK ACCEPT DEC 10 Dec 2015 0000BAZ5	Bond Portfolio Hedge	D1	Interest Rate	12/14/2015	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	92.5096	92.2918	(141)	0	0	0	0	(1,112)	(1,112)	941	PD (Duration)	2,500
FVH4	4,291	429,100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/22/2013	120.6197	119.3125	(402,281)	0	0	0	0	(5,609,056)	(5,609,056)	3,861,900	PD (Duration)	1,000
FVH4	239	23,900,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/23/2013	119.5403	119.3125	(22,406)	0	0	0	0	(54,454)	(54,454)	215,100	PD (Duration)	1,000
FVH4	5	500,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/27/2013	120.8060	119.3125	(469)	0	0	0	0	(7,467)	(7,467)	4,500	PD (Duration)	1,000
FVH4	2	200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/20/2013	120.7513	119.3125	(171)	0	0	0	0	(2,878)	(2,878)	1,800	PD (Duration)	1,000
BAM4	2	1,882,353	BANK ACCEPT DEC 10 Jun 2014 0000BAM4	Bond Portfolio Hedge	D1	Interest Rate	06/16/2014	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	92.8955	92.9412	0	0	0	0	0	206	206	941	PD (Duration)	2,500
WNH4	3	300,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/16/2013	138.1888	136.2500	(2,438)	0	0	0	0	(5,816)	(5,816)	11,475	PD (Duration)	1,000
CNH4	9	847,059	CAN 10YR BOND FUTURE Mar 2014 0000CNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	MSE 7XQCU7020LC5IIPDH3Q33	11/25/2013	120.7933	119.2847	(2,626)	0	0	0	0	(13,485)	(13,485)	15,247	PD (Duration)	1,000
TYH4	5	500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/29/2013	125.2982	123.0469	(859)	0	0	0	0	(11,256)	(11,256)	7,375	PD (Duration)	1,000
USH4	386	38,600,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	129.5716	128.3125	(180,938)	0	0	0	0	(486,010)	(486,010)	965,000	PD (Duration)	1,000
FVH4	1,701	170,100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	120.7435	119.3125	(159,469)	0	0	0	0	(2,434,076)	(2,434,076)	1,530,900	PD (Duration)	1,000

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Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FVH4	2,188	218,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/25/2013	120.8294	119.3125	(205,125)	0	0	0	0	(3,318,988)	(3,318,988)	1,969,200	PD (Duration)	1,000
FVH4	4,338	433,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/10/2013	120.4310	119.3125	(406,688)	0	0	0	0	(4,851,912)	(4,851,912)	3,904,200	PD (Duration)	1,000
TUH4	620	124,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/19/2013	109.9772	109.9063	0	0	0	0	0	(87,981)	(87,981)	155,000	PD (Duration)	2,000
TUH4	340	68,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/19/2013	109.9850	109.9063	0	0	0	0	0	(53,560)	(53,560)	85,000	PD (Duration)	2,000
BAU4	2	1,882,353	BANK ACCEPT DEC 10 Sep 2014 0000BAU4	Bond Portfolio Hedge	D1	Interest Rate	09/15/2014	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	92.8579	92.9318	(47)	0	0	0	0	346	346	941	PD (Duration)	2,500
YEM4	4	3,805,718	DEC 3MO EUROYEN TIFFE FUTURE Jun 2014 0000YEM4	Bond Portfolio Hedge	D1	Interest Rate	06/17/2014	TFX None	05/09/2013	0.9492	0.9494	0	0	0	0	0	223	223	285	PD (Duration)	250,000
BAH6	2	1,882,353	BANK ACCEPT DEC 10 Mar 2016 0000BAH6	Bond Portfolio Hedge	D1	Interest Rate	03/14/2016	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	92.4343	92.1129	(141)	0	0	0	0	(1,634)	(1,634)	941	PD (Duration)	2,500
BAH5	2	1,882,353	BANK ACCEPT DEC 10 Mar 2015 0000BAH5	Bond Portfolio Hedge	D1	Interest Rate	03/16/2015	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	92.7355	92.7906	(94)	0	0	0	0	256	256	941	PD (Duration)	2,500
FVH4	3	300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/03/2013	120.7278	119.3125	(239)	0	0	0	0	(4,246)	(4,246)	2,700	PD (Duration)	1,000
FVH4	3,732	373,200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	120.7513	119.3125	(349,875)	0	0	0	0	(5,369,527)	(5,369,527)	3,358,800	PD (Duration)	1,000
FVH4	611	61,100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/23/2013	119.5638	119.3125	(57,281)	0	0	0	0	(153,532)	(153,532)	549,900	PD (Duration)	1,000
BAH4	2	1,882,353	BANK ACCEPT DEC 10 Mar 2014 0000BAH4	Bond Portfolio Hedge	D1	Interest Rate	03/17/2014	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	92.9237	92.9318	0	0	0	0	0	24	24	941	PD (Duration)	2,500
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/19/2013	137.0638	136.2500	(813)	0	0	0	0	(814)	(814)	3,825	PD (Duration)	1,000
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/22/2013	125.1426	123.0469	(344)	0	0	0	0	(4,191)	(4,191)	2,950	PD (Duration)	1,000
USH4	778	77,800,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	129.5794	128.3125	(364,688)	0	0	0	0	(985,652)	(985,652)	1,945,000	PD (Duration)	1,000
1EU5	6	6,746,121	EUROSWISS Sep 2015 00001EU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	LIF 549300HIIRNTNKXV3M12	06/28/2013	111.8182	112.2105	(169)	0	0	0	0	5,706	5,706	667,866	PD (Duration)	2,500
UBH4	2	275,580	EURO BUXL 30YR BOND Mar 2014 0000UBH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	170.6406	168.1314	0	0	0	0	0	(4,948)	(4,948)	12,181	PD (Duration)	1,000
FVH4	10	1,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/19/2013	119.7513	119.3125	(797)	0	0	0	0	(4,388)	(4,388)	9,000	PD (Duration)	1,000
FVH4	280	28,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/02/2013	120.6263	119.3125	(26,250)	0	0	0	0	(367,858)	(367,858)	252,000	PD (Duration)	1,000
FVH4	1,024	102,400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/02/2013	120.6028	119.3125	(96,000)	0	0	0	0	(1,321,311)	(1,321,311)	921,600	PD (Duration)	1,000
FVH4	1,331	133,100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/18/2013	120.2591	119.3125	(124,781)	0	0	0	0	(1,259,915)	(1,259,915)	1,197,900	PD (Duration)	1,000
FVH4	5	500,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/31/2013	119.3607	119.3125	(427)	0	0	0	0	(241)	(241)	4,500	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
YEH4	4	3,805,718	DEC 3MO EUROYEN TIFFE FUTURE Mar 2014 0000YEH4	Bond Portfolio Hedge	D1	Interest Rate	03/18/2014	TFX None	05/09/2013	0.9493	0.9494	0	0	0	0	0	67	67	285	PD (Duration)	250,000
BAU5	2	1,882,353	BANK ACCEPT DEC 10 Sep 2015 0000BAU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	92.5849	92.4800	(94)	0	0	0	0	(545)	(545)	941	PD (Duration)	2,500
EDU6	935	935,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCLQOF39	11/01/2013	98.2256	97.9450	(58,438)	0	0	0	0	(656,005)	(656,005)	748,000	PD (Duration)	2,500
FVH4	4,205	420,500,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	120.6452	119.3125	(394,219)	0	0	0	0	(5,603,839)	(5,603,839)	3,784,500	PD (Duration)	1,000
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	120.7435	119.3125	(85)	0	0	0	0	(1,431)	(1,431)	900	PD (Duration)	1,000
TUH4	17	3,400,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/19/2013	109.9772	109.9063	0	0	0	0	0	(2,412)	(2,412)	4,250	PD (Duration)	2,000
DUH4	14	1,929,060	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	152.2870	151.9824	0	0	0	0	0	(4,219)	(4,219)	7,523	PD (Duration)	1,000
WNH4	134	13,400,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/02/2013	139.1263	136.2500	(108,875)	0	0	0	0	(385,422)	(385,422)	512,550	PD (Duration)	1,000
YEU4	4	3,805,718	DEC 3MO EUROYEN TIFFE FUTURE Sep 2014 0000YEU4	Bond Portfolio Hedge	D1	Interest Rate	09/16/2014	TFX None	05/09/2013	0.9491	0.9494	0	0	0	0	0	283	283	285	PD (Duration)	250,000
BAM5	2	1,882,353	BANK ACCEPT DEC 10 Jun 2015 0000BAM5	Bond Portfolio Hedge	D1	Interest Rate	06/15/2015	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	92.6602	92.6494	(94)	0	0	0	0	(73)	(73)	941	PD (Duration)	2,500
USH4	450	45,000,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/27/2013	128.3763	128.3125	(210,938)	0	0	0	0	(28,701)	(28,701)	1,125,000	PD (Duration)	1,000
JBH4	1	951,430	JPN 10YR BOND (TSE) Mar 2014 0000JBH4	Bond Portfolio Hedge	D1	Interest Rate	03/20/2014	TSE None	12/02/2013	1.3752	1.3636	0	0	0	0	0	(11,743)	(11,743)	4,852	PD (Duration)	1,000,000
FVH4	848	84,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/18/2013	120.2669	119.3125	(79,500)	0	0	0	0	(809,335)	(809,335)	763,200	PD (Duration)	1,000
FVH4	3	300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	120.7513	119.3125	(256)	0	0	0	0	(4,316)	(4,316)	2,700	PD (Duration)	1,000
WNH4	2	200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/16/2013	137.3138	136.2500	(1,625)	0	0	0	0	(2,128)	(2,128)	7,650	PD (Duration)	1,000
USH4	44	4,400,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	129.5716	128.3125	(20,625)	0	0	0	0	(55,400)	(55,400)	110,000	PD (Duration)	1,000
EDU6	811	811,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCLQOF39	10/25/2013	98.2358	97.9450	(50,688)	0	0	0	0	(589,686)	(589,686)	648,800	PD (Duration)	2,500
EDU6	1,984	1,984,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCLQOF39	10/24/2013	98.2358	97.9450	(124,000)	0	0	0	0	(1,442,512)	(1,442,512)	1,587,200	PD (Duration)	2,500
FVH4	6	600,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/31/2013	119.3607	119.3125	(478)	0	0	0	0	(289)	(289)	5,400	PD (Duration)	1,000
FVH4	458	45,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/23/2013	119.5482	119.3125	(42,938)	0	0	0	0	(107,930)	(107,930)	412,200	PD (Duration)	1,000
FVH4	3	300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	120.6452	119.3125	(256)	0	0	0	0	(3,998)	(3,998)	2,700	PD (Duration)	1,000
FVH4	3	300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/22/2013	120.6197	119.3125	(256)	0	0	0	0	(3,922)	(3,922)	2,700	PD (Duration)	1,000

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Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FVH4	3	300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/22/2013	120.7825	119.3125	(256)	0	0	0	0	(4,410)	(4,410)	2,700	PD (Duration)	1,000
TUH4	16	3,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/19/2013	109.9850	109.9063	0	0	0	0	0	(2,520)	(2,520)	4,000	PD (Duration)	2,000
TUH4	1,496	299,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/19/2013	109.9928	109.9063	0	0	0	0	0	(259,040)	(259,040)	374,000	PD (Duration)	2,000
1289999. Subtotal - Long Futures - Hedging Other												(4,127,938)	0	0	0	0	(37,933,613)	(37,933,613)	35,311,008	XXX	XXX
1329999. Subtotal - Long Futures												(4,127,938)	0	0	0	0	(37,933,613)	(37,933,613)	35,311,008	XXX	XXX
WNH4	479	47,900,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/18/2013	137.8737	136.2500	389,188	0	0	0	0	777,762	777,762	1,832,175	PD (Duration)	1,000
FVH4	17	1,700,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/26/2013	120.8737	119.3125	1,594	0	0	0	0	26,541	26,541	15,300	PD (Duration)	1,000
RXH4	1	137,790	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	12/03/2013	195.0127	191.7623	0	0	0	0	0	3,218	3,218	2,701	PD (Duration)	1,000
TYH4	9	900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/19/2013	123.6862	123.0469	1,547	0	0	0	0	5,754	5,754	13,275	PD (Duration)	1,000
TYH4	500	50,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/05/2013	124.4987	123.0469	85,935	0	0	0	0	725,920	725,920	737,500	PD (Duration)	1,000
FVH4	128	12,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/20/2013	120.7565	119.3125	12,000	0	0	0	0	184,836	184,836	115,200	PD (Duration)	1,000
WNH4	39	3,900,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/12/2013	137.3112	136.2500	31,688	0	0	0	0	41,388	41,388	149,175	PD (Duration)	1,000
WNH4	1,058	105,800,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/12/2013	137.3109	136.2500	859,625	0	0	0	0	1,122,400	1,122,400	4,046,850	PD (Duration)	1,000
RXH4	1	137,790	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	12/03/2013	195.0127	191.7623	0	0	0	0	0	3,218	3,218	2,701	PD (Duration)	1,000
TYH4	717	71,700,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	125.0143	123.0469	123,231	0	0	0	0	1,410,672	1,410,672	1,057,575	PD (Duration)	1,000
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	125.0143	123.0469	344	0	0	0	0	3,935	3,935	2,950	PD (Duration)	1,000
TYH4	1,370	137,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/10/2013	124.7643	123.0469	235,462	0	0	0	0	2,352,927	2,352,927	2,020,750	PD (Duration)	1,000
TUH4	87	17,400,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/18/2013	110.0619	109.9063	0	0	0	0	0	27,076	27,076	21,750	PD (Duration)	2,000
TUH4	14	2,800,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/12/2013	109.9994	109.9063	0	0	0	0	0	2,607	2,607	3,500	PD (Duration)	2,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/18/2013	137.9050	136.2500	813	0	0	0	0	1,655	1,655	3,825	PD (Duration)	1,000
OGH4	2	331,260	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF 549300HIIRNTNKXV3M12	11/18/2013	181.0820	176.4953	(133)	0	0	0	0	9,052	9,052	11,064	PD (Duration)	1,000
TYH4	20	2,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/07/2013	125.6393	123.0469	3,437	0	0	0	0	51,849	51,849	29,500	PD (Duration)	1,000
TYH4	382	38,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	125.0065	123.0469	65,654	0	0	0	0	748,587	748,587	563,450	PD (Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	125.0222	123.0469	172	0	0	0	0	1,975	1,975	1,475	PD (Duration)	1,000

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Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TYH4	8	800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/25/2013	125.2800	123.0469	1,375	0	0	0	0	17,865	17,865	11,800	PD (Duration)	1,000
TYH4	5	500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/30/2013	123.1862	123.0469	859	0	0	0	0	697	697	7,375	PD (Duration)	1,000
FVH4	860	86,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/19/2013	120.9428	119.3125	80,625	0	0	0	0	1,402,086	1,402,086	774,000	PD (Duration)	1,000
FVH4	430	43,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/19/2013	120.9440	119.3125	40,313	0	0	0	0	701,559	701,559	387,000	PD (Duration)	1,000
TUH4	49	9,800,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/12/2013	109.9994	109.9063	0	0	0	0	0	9,125	9,125	12,250	PD (Duration)	2,000
TUH4	5	1,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/03/2013	110.1322	109.9063	0	0	0	0	0	2,259	2,259	1,250	PD (Duration)	2,000
TUH4	17	3,400,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/12/2013	109.9994	109.9063	0	0	0	0	0	3,166	3,166	4,250	PD (Duration)	2,000
EDU5	417	417,000,000	90-Day Euro Dollar Future Sep 2015 0000EDU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	CME SNZ20JLFK8MNNCLQ0F39	11/15/2013	99.2644	99.1300	20,850	0	0	0	0	140,066	140,066	333,600	PD (Duration)	2,500
WNH4	92	9,200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/23/2013	138.8112	136.2500	74,750	0	0	0	0	235,632	235,632	351,900	PD (Duration)	1,000
WNH4	152	15,200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/23/2013	138.7800	136.2500	123,500	0	0	0	0	384,555	384,555	581,400	PD (Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/22/2013	137.2644	136.2500	813	0	0	0	0	1,014	1,014	3,825	PD (Duration)	1,000
WNH4	8	800,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/20/2013	138.9831	136.2500	6,500	0	0	0	0	21,865	21,865	30,600	PD (Duration)	1,000
RXH4	7	964,530	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	194.7234	191.7623	0	0	0	0	0	20,528	20,528	18,905	PD (Duration)	1,000
OEH4	3	413,370	Euro-Bobl Future Mar 2014 0000OEH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	173.2419	171.4521	0	0	0	0	0	5,323	5,323	4,175	PD (Duration)	1,000
OEH4	2	275,580	Euro-Bobl Future Mar 2014 0000OEH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	12/04/2013	172.6907	171.4521	0	0	0	0	0	2,464	2,464	2,783	PD (Duration)	1,000
TYH4	124	12,400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	125.0065	123.0469	21,312	0	0	0	0	242,997	242,997	182,900	PD (Duration)	1,000
TUH4	43	8,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/18/2013	110.0619	109.9063	0	0	0	0	0	13,382	13,382	10,750	PD (Duration)	2,000
EDU5	935	935,000,000	90-Day Euro Dollar Future Sep 2015 0000EDU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	CME SNZ20JLFK8MNNCLQ0F39	11/01/2013	99.1994	99.1300	46,750	0	0	0	0	162,120	162,120	748,000	PD (Duration)	2,500
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/18/2013	137.5612	136.2500	813	0	0	0	0	1,311	1,311	3,825	PD (Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	125.0144	123.0469	172	0	0	0	0	1,967	1,967	1,475	PD (Duration)	1,000
USH4	20	2,000,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/02/2013	130.7409	128.3125	9,375	0	0	0	0	48,568	48,568	50,000	PD (Duration)	1,000
TUH4	7	1,400,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	12/19/2013	109.9681	109.9063	0	0	0	0	0	866	866	1,750	PD (Duration)	2,000
EDU5	811	811,000,000	90-Day Euro Dollar Future Sep 2015 0000EDU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	CME SNZ20JLFK8MNNCLQ0F39	10/25/2013	99.1542	99.1300	40,550	0	0	0	0	48,976	48,976	648,800	PD (Duration)	2,500

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Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
EDU5	1,984	1,984,000,000	90-Day Euro Dollar Future Sep 2015 0000EDU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	CME SNZ20JLFK8MNNCLQOF39	10/24/2013	99.1541	99.1300	99,200	0	0	0	0	119,739	119,739	1,587,200	PD (Duration)	2,500
WNH4	236	23,600,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/23/2013	138.7487	136.2500	191,750	0	0	0	0	589,698	589,698	902,700	PD (Duration)	1,000
RXH4	1	137,790	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	12/10/2013	193.0699	191.7623	0	0	0	0	0	1,303	1,303	2,701	PD (Duration)	1,000
OGH4	4	662,520	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF 549300HIIRNTNKXV3M12	11/18/2013	181.0820	176.4953	(265)	0	0	0	0	18,103	18,103	22,128	PD (Duration)	1,000
OGH4	1	165,630	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF 549300HIIRNTNKXV3M12	12/04/2013	178.2663	176.4953	(66)	0	0	0	0	1,753	1,753	5,532	PD (Duration)	1,000
OEH4	2	275,580	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	12/04/2013	172.6907	171.4521	0	0	0	0	0	2,464	2,464	2,783	PD (Duration)	1,000
OEH4	10	1,377,900	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	173.2419	171.4521	0	0	0	0	0	17,742	17,742	13,917	PD (Duration)	1,000
TYH4	3	300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/09/2013	124.4831	123.0469	516	0	0	0	0	4,309	4,309	4,425	PD (Duration)	1,000
TYH4	9	900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	125.0143	123.0469	1,547	0	0	0	0	17,707	17,707	13,275	PD (Duration)	1,000
TYH4	303	30,300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/05/2013	124.4987	123.0469	52,077	0	0	0	0	439,908	439,908	446,925	PD (Duration)	1,000
TUH4	27	5,400,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICTO4EQ4D06ZH473	11/18/2013	110.0619	109.9063	0	0	0	0	0	8,403	8,403	6,750	PD (Duration)	2,000
TYH4	771	77,100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/19/2013	125.7331	123.0469	132,512	0	0	0	0	2,071,072	2,071,072	1,137,225	PD (Duration)	1,000
USH4	56	5,600,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/04/2013	130.1784	128.3125	26,250	0	0	0	0	104,491	104,491	140,000	PD (Duration)	1,000
WNH4	984	98,400,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/12/2013	137.5921	136.2500	799,500	0	0	0	0	1,320,646	1,320,646	3,763,800	PD (Duration)	1,000
WNH4	1,000	100,000,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/12/2013	137.2796	136.2500	812,500	0	0	0	0	1,029,620	1,029,620	3,825,000	PD (Duration)	1,000
TYH4	72	7,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	125.0222	123.0469	12,375	0	0	0	0	142,220	142,220	106,200	PD (Duration)	1,000
TYH4	162	16,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	11/21/2013	125.0143	123.0469	27,843	0	0	0	0	318,729	318,729	238,950	PD (Duration)	1,000
TYH4	13	1,300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/16/2013	124.4050	123.0469	2,234	0	0	0	0	17,655	17,655	19,175	PD (Duration)	1,000
TYH4	155	15,500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/03/2013	125.1237	123.0469	26,640	0	0	0	0	321,910	321,910	228,625	PD (Duration)	1,000
TYH4	822	82,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/10/2013	124.8581	123.0469	141,277	0	0	0	0	1,488,819	1,488,819	1,212,450	PD (Duration)	1,000
USH4	1	100,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICTO4EQ4D06ZH473	12/03/2013	129.7800	128.3125	469	0	0	0	0	1,467	1,467	2,500	PD (Duration)	1,000
RXH4	15	2,066,850	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	194.7371	191.7623	0	0	0	0	0	44,191	44,191	40,510	PD (Duration)	1,000
1349999. Subtotal - Short Futures - Hedging Other												4,605,468	0	0	0	0	19,051,714	19,051,714	28,526,100	XXX	XXX
1389999. Subtotal - Short Futures												4,605,468	0	0	0	0	19,051,714	19,051,714	28,526,100	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												477,530	0	0	0	0	(18,881,899)	(18,881,899)	63,837,108	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												477,530	0	0	0	0	(18,881,899)	(18,881,899)	63,837,108	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Jefferies Bache, LLC	22	(22)	0
Total Net Cash Deposits	22	(22)	0

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0006	PD (Duration) Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.06 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($159.0B) as of 12/31/2012

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU3	2,135	213,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	122.5794	08/23/2013	119.9542	Sale or Payoff Sale	(5,604,877)	(5,604,877)	0	0	PD (Duration)	1,000
TUH4	210	42,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	12/10/2013	110.0788	12/16/2013	109.9994	Sale or Payoff Sale	(33,350)	(33,350)	0	0	PD (Duration)	2,000
TYH3	814	81,400,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/28/2013	131.2200	02/01/2013	131.5612	Sale or Payoff Sale	277,729	277,729	0	0	PD (Duration)	1,000
FVM3	191	19,100,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/01/2013	123.2435	03/15/2013	123.6302	Sale or Payoff Sale	73,866	73,866	0	0	PD (Duration)	1,000
TUM3	16	3,200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	110.1647	05/29/2013	110.1784	Sale or Payoff Sale	440	440	0	0	PD (Duration)	2,000
TUH3	327	65,400,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	110.2506	02/11/2013	110.2259	Sale or Payoff Sale	(16,165)	(16,165)	0	0	PD (Duration)	2,000
FVU3	35	3,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	121.3841	06/21/2013	121.0062	Sale or Payoff Sale	(13,227)	(13,227)	0	0	PD (Duration)	1,000
TYU3	423	42,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/12/2013	126.2357	07/15/2013	126.0612	Sale or Payoff Sale	(73,786)	(73,786)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	127.1419	07/02/2013	126.6706	Sale or Payoff Sale	(471)	(471)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/11/2013	132.5638	05/01/2013	133.6550	Sale or Payoff Sale	1,091	1,091	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	132.0638	02/25/2013	131.9050	Sale or Payoff Sale	(159)	(159)	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/21/2013	126.1888	11/22/2013	126.4519	Sale or Payoff Sale	263	263	0	0	PD (Duration)	1,000
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/02/2013	121.3372	08/23/2013	119.9753	Sale or Payoff Sale	(2,724)	(2,724)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/28/2013	132.0325	04/10/2013	132.7331	Sale or Payoff Sale	701	701	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/12/2013	126.5950	08/22/2013	124.7175	Sale or Payoff Sale	(1,878)	(1,878)	0	0	PD (Duration)	1,000
FVZ3	4	400,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/24/2013	121.5794	11/01/2013	121.4987	Sale or Payoff Sale	(323)	(323)	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/01/2013	131.4700	02/20/2013	131.4675	Sale or Payoff Sale	(3)	(3)	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/13/2013	121.1966	08/26/2013	120.2563	Sale or Payoff Sale	(940)	(940)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/14/2013	129.5482	07/01/2013	126.6081	Sale or Payoff Sale	(2,940)	(2,940)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/26/2013	131.6263	04/09/2013	132.8894	Sale or Payoff Sale	1,263	1,263	0	0	PD (Duration)	1,000
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/26/2013	120.9310	12/16/2013	120.1394	Sale or Payoff Sale	(792)	(792)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/21/2013	131.5169	04/08/2013	132.9050	Sale or Pairoff Sale	1,388	1,388	0	0	PD (Duration)	1,000
FVH4	4	400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	11/26/2013	121.0560	12/16/2013	120.0690	Sale or Pairoff Sale	(3,948)	(3,948)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/19/2013	129.0325	07/02/2013	126.5300	Sale or Pairoff Sale	(2,503)	(2,503)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/11/2013	132.5325	05/01/2013	133.6550	Sale or Pairoff Sale	1,122	1,122	0	0	PD (Duration)	1,000
TUU3	2	400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	110.1028	06/19/2013	110.0931	Sale or Pairoff Sale	(39)	(39)	0	0	PD (Duration)	2,000
TUU3	3	600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	110.1028	06/20/2013	110.0150	Sale or Pairoff Sale	(527)	(527)	0	0	PD (Duration)	2,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	118.9942	09/09/2013	119.1159	Sale or Pairoff Sale	122	122	0	0	PD (Duration)	1,000
FVZ3	3	300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/15/2013	120.8841	10/23/2013	121.7253	Sale or Pairoff Sale	2,524	2,524	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/16/2013	132.3763	05/16/2013	132.3268	Sale or Pairoff Sale	(49)	(49)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/24/2013	133.1419	05/06/2013	132.6550	Sale or Pairoff Sale	(487)	(487)	0	0	PD (Duration)	1,000
WNU3	27	2,700,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	152.9544	06/07/2013	151.7175	Sale or Pairoff Sale	(33,397)	(33,397)	0	0	PD (Duration)	1,000
TYZ3	33	3,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	126.1888	11/22/2013	126.4668	Sale or Pairoff Sale	9,174	9,174	0	0	PD (Duration)	1,000
WNM3	415	41,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	156.3685	05/29/2013	154.0612	Sale or Pairoff Sale	(957,508)	(957,508)	0	0	PD (Duration)	1,000
WNM3	99	9,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	156.3685	05/22/2013	155.9362	Sale or Pairoff Sale	(42,793)	(42,793)	0	0	PD (Duration)	1,000
WNH3	28	2,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/21/2012	165.2591	02/22/2013	156.3425	Sale or Pairoff Sale	(249,665)	(249,665)	0	0	PD (Duration)	1,000
FVU3	321	32,100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/28/2013	123.1419	07/17/2013	121.5612	Sale or Pairoff Sale	(507,400)	(507,400)	0	0	PD (Duration)	1,000
USH3	250	25,000,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	148.7044	01/11/2013	145.2800	Sale or Pairoff Sale	(856,109)	(856,109)	0	0	PD (Duration)	1,000
TYH3	613	61,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/25/2013	131.6419	02/01/2013	131.1081	Sale or Pairoff Sale	(327,226)	(327,226)	0	0	PD (Duration)	1,000
TYU3	2	200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/08/2013	124.7825	07/08/2013	125.2949	Sale or Pairoff Sale	1,025	1,025	0	0	PD (Duration)	1,000
FVU3	43	4,300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/28/2013	123.1419	07/17/2013	121.4987	Sale or Pairoff Sale	(70,657)	(70,657)	0	0	PD (Duration)	1,000
TYZ3	60	6,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	126.1888	11/22/2013	126.4668	Sale or Pairoff Sale	16,679	16,679	0	0	PD (Duration)	1,000
TYM3	120	12,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/15/2013	130.5638	03/19/2013	131.3893	Sale or Pairoff Sale	99,068	99,068	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH3	399	39,900,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/11/2013	131.6575	01/16/2013	132.3425	Sale or Pairoff Sale	273,291	273,291	0	0	PD (Duration)	1,000
TYH3	606	60,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	131.4857	02/20/2013	131.2643	Sale or Pairoff Sale	(134,114)	(134,114)	0	0	PD (Duration)	1,000
TYH3	192	19,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/13/2013	131.1888	02/20/2013	131.5300	Sale or Pairoff Sale	65,508	65,508	0	0	PD (Duration)	1,000
TYH3	432	43,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/17/2013	131.8294	01/24/2013	132.1550	Sale or Pairoff Sale	140,644	140,644	0	0	PD (Duration)	1,000
TUZ3	190	38,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/06/2013	109.6881	09/20/2013	110.0072	Sale or Pairoff Sale	121,232	121,232	0	0	PD (Duration)	2,000
FVZ3	54	5,400,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/26/2013	119.3254	10/29/2013	121.7643	Sale or Pairoff Sale	131,704	131,704	0	0	PD (Duration)	1,000
USM3	658	65,800,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/01/2013	143.7747	05/31/2013	141.4840	Sale or Pairoff Sale	(1,507,302)	(1,507,302)	0	0	PD (Duration)	1,000
TYM3	312	31,200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/11/2013	132.4857	04/15/2013	133.0612	Sale or Pairoff Sale	179,576	179,576	0	0	PD (Duration)	1,000
TYM3	652	65,200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/15/2013	130.8607	03/19/2013	131.6237	Sale or Pairoff Sale	497,518	497,518	0	0	PD (Duration)	1,000
FVU3	1,790	179,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/07/2013	122.4700	06/20/2013	121.2722	Sale or Pairoff Sale	(2,144,192)	(2,144,192)	0	0	PD (Duration)	1,000
WNZ3	100	10,000,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/20/2013	140.4075	11/20/2013	140.6550	Sale or Pairoff Sale	24,744	24,744	0	0	PD (Duration)	1,000
TYM3	225	22,500,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/19/2013	133.0794	05/10/2013	132.2171	Sale or Pairoff Sale	(194,014)	(194,014)	0	0	PD (Duration)	1,000
TYU3	2	200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/15/2013	125.4232	08/15/2013	125.4987	Sale or Pairoff Sale	151	151	0	0	PD (Duration)	1,000
TYU3	299	29,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/16/2013	124.9857	08/19/2013	124.6706	Sale or Pairoff Sale	(94,203)	(94,203)	0	0	PD (Duration)	1,000
TYU3	228	22,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.4700	06/04/2013	129.3737	Sale or Pairoff Sale	(21,959)	(21,959)	0	0	PD (Duration)	1,000
TYU3	567	56,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/16/2013	124.9857	08/19/2013	124.7018	Sale or Pairoff Sale	(160,920)	(160,920)	0	0	PD (Duration)	1,000
FVM3	348	34,800,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	04/24/2013	124.4714	05/30/2013	123.1081	Sale or Pairoff Sale	(474,416)	(474,416)	0	0	PD (Duration)	1,000
USM3	540	54,000,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/14/2013	144.9079	05/14/2013	144.3737	Sale or Pairoff Sale	(288,446)	(288,446)	0	0	PD (Duration)	1,000
FVH3	862	86,200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/09/2013	124.0651	02/07/2013	123.8646	Sale or Pairoff Sale	(172,859)	(172,859)	0	0	PD (Duration)	1,000
FVZ3	2,038	203,800,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	11/01/2013	121.5179	11/22/2013	121.4975	Sale or Pairoff Sale	(41,443)	(41,443)	0	0	PD (Duration)	1,000
TYH3	1,000	100,000,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/28/2013	131.1888	02/01/2013	131.5612	Sale or Pairoff Sale	372,440	372,440	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	177	17,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/12/2013	126.1888	07/15/2013	125.8893	Sale or Payoff Sale	(53,000)	(53,000)	0	0	PD (Duration)	1,000
USM3	83	8,300,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/14/2013	144.9079	05/15/2013	144.1862	Sale or Payoff Sale	(59,898)	(59,898)	0	0	PD (Duration)	1,000
FVH3	1,572	157,200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/05/2012	124.6979	01/02/2013	124.1458	Sale or Payoff Sale	(867,893)	(867,893)	0	0	PD (Duration)	1,000
FVH3	88	8,800,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/06/2012	124.7591	01/04/2013	123.9284	Sale or Payoff Sale	(73,100)	(73,100)	0	0	PD (Duration)	1,000
FVH3	609	60,900,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/06/2012	124.7591	01/03/2013	124.1003	Sale or Payoff Sale	(401,215)	(401,215)	0	0	PD (Duration)	1,000
TUZ3	966	193,200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/06/2013	109.6960	09/20/2013	110.0072	Sale or Payoff Sale	601,277	601,277	0	0	PD (Duration)	2,000
TYU3	139	13,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/15/2013	125.3919	08/15/2013	125.5143	Sale or Payoff Sale	17,019	17,019	0	0	PD (Duration)	1,000
TUZ3	2,317	463,400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/02/2013	110.1256	11/08/2013	110.2023	Sale or Payoff Sale	355,289	355,289	0	0	PD (Duration)	2,000
TYH3	503	50,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/12/2012	133.3138	01/11/2013	131.9206	Sale or Payoff Sale	(700,772)	(700,772)	0	0	PD (Duration)	1,000
TYH3	763	76,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/12/2012	133.3138	01/15/2013	132.3737	Sale or Payoff Sale	(717,266)	(717,266)	0	0	PD (Duration)	1,000
TYH3	776	77,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/31/2013	131.1575	02/01/2013	130.9987	Sale or Payoff Sale	(123,237)	(123,237)	0	0	PD (Duration)	1,000
TYU3	480	48,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/15/2013	125.1263	08/15/2013	125.4987	Sale or Payoff Sale	178,771	178,771	0	0	PD (Duration)	1,000
TYU3	359	35,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/15/2013	125.3919	08/19/2013	124.6706	Sale or Payoff Sale	(258,950)	(258,950)	0	0	PD (Duration)	1,000
FVH3	377	37,700,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/19/2012	123.9948	02/01/2013	123.7253	Sale or Payoff Sale	(101,607)	(101,607)	0	0	PD (Duration)	1,000
FVH3	51	5,100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/24/2013	124.1341	02/22/2013	124.0208	Sale or Payoff Sale	(5,777)	(5,777)	0	0	PD (Duration)	1,000
FVH3	945	94,500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/12/2012	124.5563	02/01/2013	123.7331	Sale or Payoff Sale	(777,885)	(777,885)	0	0	PD (Duration)	1,000
USM3	39	3,900,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/22/2013	142.3528	04/18/2013	148.1550	Sale or Payoff Sale	226,283	226,283	0	0	PD (Duration)	1,000
FVH3	416	41,600,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/29/2013	123.6263	02/22/2013	124.0208	Sale or Payoff Sale	164,132	164,132	0	0	PD (Duration)	1,000
FVH4	440	44,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	11/20/2013	120.7513	11/26/2013	120.9050	Sale or Payoff Sale	67,624	67,624	0	0	PD (Duration)	1,000
FVH4	457	45,700,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	11/20/2013	120.7513	12/13/2013	120.0925	Sale or Payoff Sale	(301,076)	(301,076)	0	0	PD (Duration)	1,000
TYH3	42	4,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	132.0638	02/25/2013	131.8574	Sale or Payoff Sale	(8,668)	(8,668)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH3	35	3,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/04/2013	131.6107	02/07/2013	131.8425	Sale or Pairoff Sale	8,114	8,114	0	0	PD (Duration)	1,000
TYH3	178	17,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/05/2013	131.2044	02/13/2013	131.0612	Sale or Pairoff Sale	(25,487)	(25,487)	0	0	PD (Duration)	1,000
TUZ3	33	6,600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/06/2013	109.6881	09/11/2013	109.6947	Sale or Pairoff Sale	431	431	0	0	PD (Duration)	2,000
TUZ3	54	10,800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/06/2013	109.6881	09/12/2013	109.7337	Sale or Pairoff Sale	4,924	4,924	0	0	PD (Duration)	2,000
FVM3	386	38,600,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/05/2013	123.9714	03/28/2013	124.0847	Sale or Pairoff Sale	43,733	43,733	0	0	PD (Duration)	1,000
USU3	460	46,000,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/31/2013	140.5013	07/01/2013	135.8737	Sale or Pairoff Sale	(2,128,678)	(2,128,678)	0	0	PD (Duration)	1,000
USM3	392	39,200,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/19/2013	141.9778	03/28/2013	144.5286	Sale or Pairoff Sale	999,913	999,913	0	0	PD (Duration)	1,000
FVU3	121	12,100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/21/2013	120.5716	08/29/2013	120.4769	Sale or Pairoff Sale	(11,458)	(11,458)	0	0	PD (Duration)	1,000
TUZ3	194	38,800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/06/2013	109.6803	09/20/2013	110.0072	Sale or Pairoff Sale	126,816	126,816	0	0	PD (Duration)	2,000
USH3	138	13,800,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/07/2013	144.0325	02/21/2013	143.5300	Sale or Pairoff Sale	(69,353)	(69,353)	0	0	PD (Duration)	1,000
FVU3	348	34,800,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	120.8997	06/27/2013	120.8737	Sale or Pairoff Sale	(9,047)	(9,047)	0	0	PD (Duration)	1,000
FVU3	106	10,600,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/05/2013	121.4232	08/21/2013	120.4050	Sale or Pairoff Sale	(107,928)	(107,928)	0	0	PD (Duration)	1,000
TYU3	210	21,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/09/2013	125.2825	07/09/2013	125.4987	Sale or Pairoff Sale	45,400	45,400	0	0	PD (Duration)	1,000
FVM3	17	1,700,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	01/31/2013	123.1966	02/28/2013	123.9753	Sale or Pairoff Sale	13,238	13,238	0	0	PD (Duration)	1,000
USM3	102	10,200,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/19/2013	141.9778	04/18/2013	148.1550	Sale or Pairoff Sale	630,067	630,067	0	0	PD (Duration)	1,000
TUH3	4	800,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/10/2012	110.2506	03/05/2013	110.2650	Sale or Pairoff Sale	115	115	0	0	PD (Duration)	2,000
TUH3	16	3,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/10/2012	110.2506	02/22/2013	110.2181	Sale or Pairoff Sale	(1,041)	(1,041)	0	0	PD (Duration)	2,000
FVU3	60	6,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/28/2013	120.7669	06/28/2013	120.8316	Sale or Pairoff Sale	3,885	3,885	0	0	PD (Duration)	1,000
FVM3	45	4,500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/05/2013	123.9714	03/28/2013	124.1068	Sale or Pairoff Sale	6,093	6,093	0	0	PD (Duration)	1,000
USU3	679	67,900,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/31/2013	140.5013	07/12/2013	134.7800	Sale or Pairoff Sale	(3,884,769)	(3,884,769)	0	0	PD (Duration)	1,000
USM3	397	39,700,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/15/2013	144.2513	05/15/2013	144.1862	Sale or Pairoff Sale	(25,829)	(25,829)	0	0	PD (Duration)	1,000
FVH3	874	87,400,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	01/10/2013	124.0247	02/12/2013	123.8112	Sale or Pairoff Sale	(186,597)	(186,597)	0	0	PD (Duration)	1,000
TYU3	402	40,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	129.4026	06/03/2013	129.6393	Sale or Pairoff Sale	95,155	95,155	0	0	PD (Duration)	1,000
TUZ3	10	2,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/29/2013	109.8288	08/29/2013	109.8431	Sale or Pairoff Sale	287	287	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU3	638	63,800,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/28/2013	120.5560	08/29/2013	120.4769	Sale or Pairoff Sale	(50,445)	(50,445)	0	0	PD (Duration)	1,000
FVH4	857	85,700,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	11/20/2013	120.7747	11/26/2013	120.9050	Sale or Pairoff Sale	111,626	111,626	0	0	PD (Duration)	1,000
TYM3	872	87,200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/10/2013	132.5013	05/10/2013	132.2171	Sale or Pairoff Sale	(247,788)	(247,788)	0	0	PD (Duration)	1,000
TYM3	279	27,900,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/16/2013	132.5169	05/24/2013	131.3893	Sale or Pairoff Sale	(314,589)	(314,589)	0	0	PD (Duration)	1,000
TYH3	158	15,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/14/2013	132.1107	01/18/2013	132.1550	Sale or Pairoff Sale	7,002	7,002	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	109.8288	08/29/2013	109.8353	Sale or Pairoff Sale	13	13	0	0	PD (Duration)	2,000
TYM3	280	28,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/23/2013	131.1888	05/28/2013	130.9518	Sale or Pairoff Sale	(66,342)	(66,342)	0	0	PD (Duration)	1,000
FVZ3	947	94,700,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/16/2013	119.6497	11/21/2013	121.6237	Sale or Pairoff Sale	1,869,380	1,869,380	0	0	PD (Duration)	1,000
FVU3	725	72,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	121.3685	06/21/2013	121.0062	Sale or Pairoff Sale	(262,657)	(262,657)	0	0	PD (Duration)	1,000
FVU3	2,135	213,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	122.5794	08/26/2013	120.2563	Sale or Pairoff Sale	(4,959,807)	(4,959,807)	0	0	PD (Duration)	1,000
TUZ3	402	80,400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/16/2013	109.8600	09/20/2013	110.0072	Sale or Pairoff Sale	118,315	118,315	0	0	PD (Duration)	2,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/07/2013	122.4700	06/10/2013	122.0378	Sale or Pairoff Sale	(432)	(432)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/11/2013	126.2357	08/21/2013	125.1706	Sale or Pairoff Sale	(1,065)	(1,065)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	130.7591	03/25/2013	131.3581	Sale or Pairoff Sale	599	599	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	130.7591	03/07/2013	131.0925	Sale or Pairoff Sale	333	333	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/01/2013	120.9778	08/23/2013	119.9440	Sale or Pairoff Sale	(1,034)	(1,034)	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/20/2013	131.4700	02/25/2013	131.9050	Sale or Pairoff Sale	435	435	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/20/2013	131.4700	02/25/2013	132.5769	Sale or Pairoff Sale	1,107	1,107	0	0	PD (Duration)	1,000
TYZ3	5	500,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/01/2013	126.2513	10/18/2013	127.0612	Sale or Pairoff Sale	4,050	4,050	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/01/2013	120.9857	08/22/2013	120.3947	Sale or Pairoff Sale	(591)	(591)	0	0	PD (Duration)	1,000
TUH3	1	200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/07/2013	110.1881	03/04/2013	110.2650	Sale or Pairoff Sale	154	154	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUH3	3	600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/10/2012	110.2506	02/13/2013	110.1947	Sale or Payoff Sale	(336)	(336)	0	0	PD (Duration)	2,000
TYZ3	4	400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/21/2013	126.3919	11/22/2013	126.4518	Sale or Payoff Sale	240	240	0	0	PD (Duration)	1,000
USH3	1	100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	144.1888	02/27/2013	145.6237	Sale or Payoff Sale	1,435	1,435	0	0	PD (Duration)	1,000
FVH4	4	400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/25/2013	120.8997	12/16/2013	120.1393	Sale or Payoff Sale	(3,041)	(3,041)	0	0	PD (Duration)	1,000
TYZ3	6	600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/18/2013	125.7669	10/16/2013	126.2018	Sale or Payoff Sale	2,610	2,610	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/22/2013	123.4622	09/26/2013	125.9831	Sale or Payoff Sale	2,521	2,521	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/27/2013	126.5638	07/15/2013	126.3112	Sale or Payoff Sale	(253)	(253)	0	0	PD (Duration)	1,000
FVZ3	3	300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/26/2013	119.3254	09/09/2013	119.1159	Sale or Payoff Sale	(628)	(628)	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/23/2013	118.9942	09/09/2013	119.1237	Sale or Payoff Sale	130	130	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/15/2013	120.8841	10/15/2013	120.9597	Sale or Payoff Sale	76	76	0	0	PD (Duration)	1,000
TUH3	3	600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/14/2012	110.2506	03/04/2013	110.2650	Sale or Payoff Sale	86	86	0	0	PD (Duration)	2,000
TYZ3	3	300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/18/2013	125.6888	09/26/2013	125.9675	Sale or Payoff Sale	836	836	0	0	PD (Duration)	1,000
TUM3	2	400,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/16/2013	110.2741	05/30/2013	110.1712	Sale or Payoff Sale	(411)	(411)	0	0	PD (Duration)	2,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	156.3685	05/22/2013	156.0612	Sale or Payoff Sale	(307)	(307)	0	0	PD (Duration)	1,000
WNM3	122	12,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	156.3685	05/22/2013	156.0300	Sale or Payoff Sale	(41,297)	(41,297)	0	0	PD (Duration)	1,000
WNM3	193	19,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	156.3685	05/28/2013	153.4987	Sale or Payoff Sale	(553,861)	(553,861)	0	0	PD (Duration)	1,000
WNH3	432	43,200,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/30/2012	165.7669	02/25/2013	156.6237	Sale or Payoff Sale	(3,949,856)	(3,949,856)	0	0	PD (Duration)	1,000
WNZ3	5	500,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/23/2013	136.8372	11/27/2013	140.9362	Sale or Payoff Sale	20,495	20,495	0	0	PD (Duration)	1,000
WNH3	3	300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/16/2012	167.5716	02/22/2013	156.3425	Sale or Payoff Sale	(33,687)	(33,687)	0	0	PD (Duration)	1,000
TYM3	6	600,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/01/2013	131.8450	04/24/2013	133.0761	Sale or Payoff Sale	7,387	7,387	0	0	PD (Duration)	1,000
TUH3	10	2,000,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	110.2506	02/13/2013	110.1947	Sale or Payoff Sale	(1,119)	(1,119)	0	0	PD (Duration)	2,000
FVZ3	4	400,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/29/2013	121.6966	11/22/2013	121.4975	Sale or Payoff Sale	(796)	(796)	0	0	PD (Duration)	1,000
TUM3	6	1,200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/11/2013	110.1725	05/08/2013	110.2728	Sale or Payoff Sale	1,203	1,203	0	0	PD (Duration)	2,000
USM3	307	30,700,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/25/2013	147.8763	04/25/2013	147.7175	Sale or Payoff Sale	(48,755)	(48,755)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM3	2,089	208,900,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/05/2013	123.4310	03/15/2013	123.6302	Sale or Pairoff Sale	416,202	416,202	0	0	PD (Duration)	1,000
USZ3	431	43,100,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/26/2013	130.5277	11/21/2013	130.5300	Sale or Pairoff Sale	995	995	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	118.9989	09/13/2013	119.2175	Sale or Pairoff Sale	219	219	0	0	PD (Duration)	1,000
FVU3	665	66,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	120.8216	06/27/2013	120.8737	Sale or Pairoff Sale	34,665	34,665	0	0	PD (Duration)	1,000
TYU3	463	46,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/09/2013	125.5169	07/10/2013	125.3268	Sale or Pairoff Sale	(87,998)	(87,998)	0	0	PD (Duration)	1,000
TYM3	727	72,700,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/17/2013	131.8607	05/28/2013	130.9675	Sale or Pairoff Sale	(649,346)	(649,346)	0	0	PD (Duration)	1,000
WNH3	681	68,100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/28/2012	165.8294	02/25/2013	156.6237	Sale or Pairoff Sale	(6,269,071)	(6,269,071)	0	0	PD (Duration)	1,000
WNZ3	32	3,200,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	136.8372	11/29/2013	140.4050	Sale or Pairoff Sale	114,168	114,168	0	0	PD (Duration)	1,000
WNM3	205	20,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/22/2013	156.1107	04/12/2013	163.1237	Sale or Pairoff Sale	1,437,678	1,437,678	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/25/2013	133.0482	04/26/2013	133.4206	Sale or Pairoff Sale	372	372	0	0	PD (Duration)	1,000
USM3	42	4,200,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/25/2013	147.8763	04/25/2013	147.7487	Sale or Pairoff Sale	(5,358)	(5,358)	0	0	PD (Duration)	1,000
FVZ3	410	41,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	118.9989	10/25/2013	121.6706	Sale or Pairoff Sale	1,095,413	1,095,413	0	0	PD (Duration)	1,000
FVM3	101	10,100,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	04/10/2013	124.3464	05/29/2013	123.1472	Sale or Pairoff Sale	(121,119)	(121,119)	0	0	PD (Duration)	1,000
FVU3	183	18,300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/12/2013	121.0013	07/12/2013	121.1862	Sale or Pairoff Sale	33,844	33,844	0	0	PD (Duration)	1,000
TYU3	55	5,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	126.5638	06/21/2013	126.8268	Sale or Pairoff Sale	14,469	14,469	0	0	PD (Duration)	1,000
FVU3	3	300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/28/2013	120.7084	08/29/2013	120.4769	Sale or Pairoff Sale	(695)	(695)	0	0	PD (Duration)	1,000
FVM3	664	66,400,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	03/08/2013	123.3528	05/28/2013	123.6628	Sale or Pairoff Sale	205,800	205,800	0	0	PD (Duration)	1,000
TUU3	2,332	466,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	110.1028	06/20/2013	110.0228	Sale or Pairoff Sale	(373,143)	(373,143)	0	0	PD (Duration)	2,000
USM3	342	34,200,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/25/2013	147.8763	04/25/2013	147.8425	Sale or Pairoff Sale	(11,563)	(11,563)	0	0	PD (Duration)	1,000
FVU3	1,367	136,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/28/2013	123.1419	07/17/2013	121.5065	Sale or Pairoff Sale	(2,235,554)	(2,235,554)	0	0	PD (Duration)	1,000
WNZ3	274	27,400,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/05/2013	142.4075	11/05/2013	141.3112	Sale or Pairoff Sale	(300,389)	(300,389)	0	0	PD (Duration)	1,000
TYM3	264	26,400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/19/2013	133.0482	05/10/2013	132.0300	Sale or Pairoff Sale	(268,801)	(268,801)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU3	1,367	136,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/28/2013	123.1419	07/17/2013	121.5456	Sale or Pairoff Sale	(2,182,156)	(2,182,156)	0	0	PD (Duration)	1,000
FVH3	2,244	224,400,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/30/2013	123.6263	02/26/2013	124.2722	Sale or Pairoff Sale	1,449,349	1,449,349	0	0	PD (Duration)	1,000
FVM3	133	13,300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/26/2013	123.8607	03/19/2013	123.8737	Sale or Pairoff Sale	1,738	1,738	0	0	PD (Duration)	1,000
USH3	288	28,800,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	148.7044	02/06/2013	142.7487	Sale or Pairoff Sale	(1,715,237)	(1,715,237)	0	0	PD (Duration)	1,000
USH3	1	100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	148.7044	02/14/2013	143.4050	Sale or Pairoff Sale	(5,299)	(5,299)	0	0	PD (Duration)	1,000
TYH3	237	23,700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/18/2012	132.3450	01/15/2013	132.3737	Sale or Pairoff Sale	6,800	6,800	0	0	PD (Duration)	1,000
TYM3	571	57,100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/18/2013	131.2200	03/20/2013	131.3268	Sale or Pairoff Sale	60,991	60,991	0	0	PD (Duration)	1,000
TYM3	143	14,300,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/17/2013	131.8607	05/24/2013	131.4050	Sale or Pairoff Sale	(65,163)	(65,163)	0	0	PD (Duration)	1,000
TYH3	128	12,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/07/2012	133.6419	01/10/2013	131.7956	Sale or Pairoff Sale	(236,328)	(236,328)	0	0	PD (Duration)	1,000
TYH3	852	85,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/11/2013	131.6575	01/16/2013	132.3112	Sale or Pairoff Sale	556,944	556,944	0	0	PD (Duration)	1,000
TYH3	568	56,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/17/2013	131.8294	01/28/2013	130.9831	Sale or Pairoff Sale	(480,704)	(480,704)	0	0	PD (Duration)	1,000
TYZ3	127	12,700,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	123.5950	08/27/2013	123.8737	Sale or Pairoff Sale	35,394	35,394	0	0	PD (Duration)	1,000
TYZ3	203	20,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	123.5950	08/28/2013	124.2175	Sale or Pairoff Sale	126,355	126,355	0	0	PD (Duration)	1,000
FVU3	395	39,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/28/2013	120.7747	06/28/2013	120.8316	Sale or Pairoff Sale	22,488	22,488	0	0	PD (Duration)	1,000
USH3	128	12,800,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	143.5651	02/26/2013	145.5925	Sale or Pairoff Sale	259,502	259,502	0	0	PD (Duration)	1,000
TYU3	32	3,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	126.6107	06/21/2013	126.8268	Sale or Pairoff Sale	6,918	6,918	0	0	PD (Duration)	1,000
USH3	334	33,400,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/20/2013	142.9075	02/27/2013	145.6237	Sale or Pairoff Sale	907,207	907,207	0	0	PD (Duration)	1,000
FVU3	656	65,600,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	121.4388	06/21/2013	121.0062	Sale or Pairoff Sale	(283,784)	(283,784)	0	0	PD (Duration)	1,000
TUH4	3,401	680,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	12/09/2013	110.0866	12/16/2013	109.9994	Sale or Pairoff Sale	(593,253)	(593,253)	0	0	PD (Duration)	2,000
TYU3	783	78,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/06/2013	129.5013	06/07/2013	129.9043	Sale or Pairoff Sale	315,541	315,541	0	0	PD (Duration)	1,000
TUU3	702	140,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/17/2013	110.1335	07/29/2013	110.1400	Sale or Pairoff Sale	9,172	9,172	0	0	PD (Duration)	2,000
TUU3	398	79,600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/11/2013	110.0553	07/29/2013	110.1400	Sale or Pairoff Sale	67,387	67,387	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM3	2,020	202,000,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	123.1501	06/03/2013	122.9831	Sale or Pairoff Sale	(337,284)	(337,284)	0	0	PD (Duration)	1,000
FVZ3	603	60,300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/01/2013	120.9778	11/21/2013	121.6237	Sale or Pairoff Sale	389,464	389,464	0	0	PD (Duration)	1,000
FVM3	15	1,500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	123.1501	06/03/2013	123.2956	Sale or Pairoff Sale	2,183	2,183	0	0	PD (Duration)	1,000
FVZ3	589	58,900,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	11/01/2013	121.5179	11/21/2013	121.5218	Sale or Pairoff Sale	2,328	2,328	0	0	PD (Duration)	1,000
TUZ3	12	2,400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/04/2013	109.6647	09/09/2013	109.6869	Sale or Pairoff Sale	532	532	0	0	PD (Duration)	2,000
TYU3	344	34,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/15/2013	125.1107	08/15/2013	125.4987	Sale or Pairoff Sale	133,494	133,494	0	0	PD (Duration)	1,000
FVH3	91	9,100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/09/2013	124.0651	02/06/2013	123.9440	Sale or Pairoff Sale	(11,018)	(11,018)	0	0	PD (Duration)	1,000
FVH3	836	83,600,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/06/2012	124.7591	01/04/2013	123.9050	Sale or Pairoff Sale	(714,046)	(714,046)	0	0	PD (Duration)	1,000
TYH3	703	70,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/11/2012	133.3763	01/11/2013	131.9362	Sale or Pairoff Sale	(1,012,362)	(1,012,362)	0	0	PD (Duration)	1,000
USU3	74	7,400,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/03/2013	136.1888	07/12/2013	134.9362	Sale or Pairoff Sale	(92,691)	(92,691)	0	0	PD (Duration)	1,000
FVU3	20	2,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	121.4232	06/20/2013	121.2722	Sale or Pairoff Sale	(3,020)	(3,020)	0	0	PD (Duration)	1,000
WNZ3	112	11,200,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/03/2013	141.8454	11/05/2013	141.3112	Sale or Pairoff Sale	(59,826)	(59,826)	0	0	PD (Duration)	1,000
FVM3	1,168	116,800,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/23/2013	123.7126	05/29/2013	123.1472	Sale or Pairoff Sale	(660,399)	(660,399)	0	0	PD (Duration)	1,000
FVM3	1,326	132,600,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	03/08/2013	123.3372	04/23/2013	124.4115	Sale or Pairoff Sale	1,424,436	1,424,436	0	0	PD (Duration)	1,000
FVU3	652	65,200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/05/2013	122.5329	06/13/2013	122.3503	Sale or Pairoff Sale	(119,054)	(119,054)	0	0	PD (Duration)	1,000
TYM3	135	13,500,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	131.5169	03/08/2013	130.2331	Sale or Pairoff Sale	(173,314)	(173,314)	0	0	PD (Duration)	1,000
TYU3	293	29,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/10/2013	125.6107	07/10/2013	125.3268	Sale or Pairoff Sale	(83,156)	(83,156)	0	0	PD (Duration)	1,000
TYM3	737	73,700,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/19/2013	131.6263	03/20/2013	131.2800	Sale or Pairoff Sale	(255,230)	(255,230)	0	0	PD (Duration)	1,000
WNU3	71	7,100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/02/2013	142.6888	08/06/2013	141.8737	Sale or Pairoff Sale	(57,869)	(57,869)	0	0	PD (Duration)	1,000
FVH3	46	4,600,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/29/2013	123.6263	02/26/2013	124.2722	Sale or Pairoff Sale	29,710	29,710	0	0	PD (Duration)	1,000
FVZ3	284	28,400,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/03/2013	119.0794	11/20/2013	121.6237	Sale or Pairoff Sale	722,585	722,585	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM3	29	2,900,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/12/2013	142.3841	03/01/2013	144.5300	Sale or Payoff Sale	62,230	62,230	0	0	PD (Duration)	1,000
FVZ3	159	15,900,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/28/2013	119.8060	11/13/2013	121.4362	Sale or Payoff Sale	259,210	259,210	0	0	PD (Duration)	1,000
FVZ3	726	72,600,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/28/2013	119.8060	11/04/2013	121.5300	Sale or Payoff Sale	1,251,626	1,251,626	0	0	PD (Duration)	1,000
FVU3	884	88,400,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/28/2013	120.7903	07/01/2013	121.0534	Sale or Payoff Sale	232,549	232,549	0	0	PD (Duration)	1,000
FVH3	58	5,800,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/14/2012	124.4323	02/01/2013	123.7018	Sale or Payoff Sale	(42,366)	(42,366)	0	0	PD (Duration)	1,000
USU3	320	32,000,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/31/2013	140.0103	08/26/2013	131.9408	Sale or Payoff Sale	(2,582,229)	(2,582,229)	0	0	PD (Duration)	1,000
FVH3	391	39,100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	124.6979	01/02/2013	124.1862	Sale or Payoff Sale	(200,076)	(200,076)	0	0	PD (Duration)	1,000
TYM3	1,127	112,700,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/01/2013	132.1263	04/04/2013	132.6706	Sale or Payoff Sale	613,443	613,443	0	0	PD (Duration)	1,000
USM3	454	45,400,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/14/2013	144.9079	05/14/2013	144.1862	Sale or Payoff Sale	(327,634)	(327,634)	0	0	PD (Duration)	1,000
FVZ3	730	73,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/29/2013	119.5685	11/13/2013	121.4362	Sale or Payoff Sale	1,363,452	1,363,452	0	0	PD (Duration)	1,000
TYH3	569	56,900,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/11/2013	131.6732	01/17/2013	131.9206	Sale or Payoff Sale	140,793	140,793	0	0	PD (Duration)	1,000
USZ3	3	300,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/18/2013	132.0013	11/22/2013	131.2800	Sale or Payoff Sale	(2,164)	(2,164)	0	0	PD (Duration)	1,000
FVH3	408	40,800,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/06/2012	124.7591	01/04/2013	123.9206	Sale or Payoff Sale	(342,107)	(342,107)	0	0	PD (Duration)	1,000
FVU3	481	48,100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/07/2013	122.5013	06/20/2013	121.2722	Sale or Payoff Sale	(591,208)	(591,208)	0	0	PD (Duration)	1,000
USH3	682	68,200,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	144.0964	02/27/2013	145.6237	Sale or Payoff Sale	1,041,660	1,041,660	0	0	PD (Duration)	1,000
FVZ3	2,183	218,300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/11/2013	121.0013	11/21/2013	121.5218	Sale or Payoff Sale	1,136,312	1,136,312	0	0	PD (Duration)	1,000
TYH3	776	77,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/11/2012	133.3763	01/11/2013	131.6706	Sale or Payoff Sale	(1,323,612)	(1,323,612)	0	0	PD (Duration)	1,000
FVU3	2,193	219,300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/25/2013	120.5563	06/28/2013	120.8316	Sale or Payoff Sale	603,802	603,802	0	0	PD (Duration)	1,000
USH3	341	34,100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/27/2012	149.2747	02/14/2013	143.4050	Sale or Payoff Sale	(2,001,584)	(2,001,584)	0	0	PD (Duration)	1,000
FVU3	675	67,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/05/2013	122.5329	06/13/2013	122.3268	Sale or Payoff Sale	(139,074)	(139,074)	0	0	PD (Duration)	1,000
FVZ3	120	12,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/03/2013	119.0794	11/20/2013	121.6472	Sale or Payoff Sale	308,130	308,130	0	0	PD (Duration)	1,000
TUU3	795	159,000,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	07/17/2013	110.1256	07/29/2013	110.1400	Sale or Payoff Sale	22,809	22,809	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USH4	132	13,200,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/20/2013	131.0091	12/30/2013	128.8425	Sale or Payoff	(285,994)	(285,994)	0	0	PD (Duration)	1,000
USH4	26	2,600,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/21/2013	129.5794	12/30/2013	128.8425	Sale or Payoff	(19,160)	(19,160)	0	0	PD (Duration)	1,000
USM3	375	37,500,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	142.3528	04/19/2013	148.0925	Sale or Payoff	2,152,360	2,152,360	0	0	PD (Duration)	1,000
TYH3	965	96,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/05/2013	131.2044	02/07/2013	131.8425	Sale or Payoff	615,733	615,733	0	0	PD (Duration)	1,000
TYZ3	40	4,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/23/2013	122.9778	08/26/2013	123.9518	Sale or Payoff	38,960	38,960	0	0	PD (Duration)	1,000
TUZ3	83	16,600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/06/2013	109.6881	09/09/2013	109.6947	Sale or Payoff	1,084	1,084	0	0	PD (Duration)	2,000
TUZ3	137	27,400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/06/2013	109.6881	09/12/2013	109.7259	Sale or Payoff	10,352	10,352	0	0	PD (Duration)	2,000
FVM3	1,869	186,900,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/05/2013	123.9714	04/04/2013	124.3737	Sale or Payoff	752,011	752,011	0	0	PD (Duration)	1,000
TYH3	1,262	126,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/14/2013	132.1107	01/18/2013	131.9362	Sale or Payoff	(220,137)	(220,137)	0	0	PD (Duration)	1,000
TYM3	170	17,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/09/2013	132.7044	05/10/2013	132.2171	Sale or Payoff	(82,838)	(82,838)	0	0	PD (Duration)	1,000
FVH3	489	48,900,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	01/02/2013	124.1028	02/05/2013	123.9206	Sale or Payoff	(89,119)	(89,119)	0	0	PD (Duration)	1,000
FVU3	132	13,200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/21/2013	120.5716	08/29/2013	120.6003	Sale or Payoff	3,787	3,787	0	0	PD (Duration)	1,000
FVZ3	90	9,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/08/2013	121.3528	11/25/2013	121.6472	Sale or Payoff	26,488	26,488	0	0	PD (Duration)	1,000
FVH4	4	400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/21/2013	120.7513	12/31/2013	119.2878	Sale or Payoff	(5,854)	(5,854)	0	0	PD (Duration)	1,000
FVU3	335	33,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/03/2013	122.4544	08/29/2013	120.4769	Sale or Payoff	(662,464)	(662,464)	0	0	PD (Duration)	1,000
USH3	190	19,000,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/07/2013	144.0325	02/21/2013	143.4675	Sale or Payoff	(107,361)	(107,361)	0	0	PD (Duration)	1,000
TYU3	218	21,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/16/2013	125.0169	08/21/2013	124.4987	Sale or Payoff	(112,964)	(112,964)	0	0	PD (Duration)	1,000
TYU3	958	95,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/12/2013	126.2513	07/15/2013	126.3425	Sale or Payoff	87,360	87,360	0	0	PD (Duration)	1,000
FVM3	1,552	155,200,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/06/2013	123.2903	03/19/2013	123.8737	Sale or Payoff	905,402	905,402	0	0	PD (Duration)	1,000
TYU3	154	15,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/26/2013	126.6888	07/26/2013	126.6393	Sale or Payoff	(7,613)	(7,613)	0	0	PD (Duration)	1,000
TYH3	605	60,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/28/2013	131.2200	02/01/2013	130.9987	Sale or Payoff	(133,893)	(133,893)	0	0	PD (Duration)	1,000
TYU3	455	45,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	129.5013	06/03/2013	129.6393	Sale or Payoff	62,820	62,820	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM3	482	48,200,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	05/10/2013	124.0251	05/30/2013	123.1081	Sale or Payoff Sale	(441,981)	(441,981)	0	0	PD (Duration)	1,000
TUM3	3	600,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/09/2013	110.2897	05/23/2013	110.2415	Sale or Payoff Sale	(289)	(289)	0	0	PD (Duration)	2,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/24/2013	133.0794	05/06/2013	132.6862	Sale or Payoff Sale	(393)	(393)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	129.5482	08/23/2013	124.2644	Sale or Payoff Sale	(5,284)	(5,284)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/01/2013	126.2357	08/21/2013	125.1706	Sale or Payoff Sale	(1,065)	(1,065)	0	0	PD (Duration)	1,000
TYU3	4	400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/04/2013	129.3763	06/20/2013	127.2018	Sale or Payoff Sale	(8,698)	(8,698)	0	0	PD (Duration)	1,000
TYU3	3	300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/28/2013	126.5013	08/20/2013	124.6081	Sale or Payoff Sale	(5,680)	(5,680)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/26/2013	133.3450	05/08/2013	132.5449	Sale or Payoff Sale	(800)	(800)	0	0	PD (Duration)	1,000
TUU3	2	400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	110.1022	06/21/2013	110.0150	Sale or Payoff Sale	(349)	(349)	0	0	PD (Duration)	2,000
TUH3	1	200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	01/07/2013	110.1881	03/04/2013	110.2806	Sale or Payoff Sale	185	185	0	0	PD (Duration)	2,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/28/2013	119.8060	09/09/2013	119.1159	Sale or Payoff Sale	(690)	(690)	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/23/2013	122.9857	09/26/2013	125.9831	Sale or Payoff Sale	2,997	2,997	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/13/2013	132.0013	05/13/2013	131.9519	Sale or Payoff Sale	(49)	(49)	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/01/2013	121.0247	08/22/2013	120.3947	Sale or Payoff Sale	(630)	(630)	0	0	PD (Duration)	1,000
FVZ3	2	200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/01/2013	120.9778	10/08/2013	120.8737	Sale or Payoff Sale	(208)	(208)	0	0	PD (Duration)	1,000
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/20/2013	120.6888	08/29/2013	120.4769	Sale or Payoff Sale	(424)	(424)	0	0	PD (Duration)	1,000
TUU3	3	600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	110.1028	06/19/2013	110.1244	Sale or Payoff Sale	129	129	0	0	PD (Duration)	2,000
TUH3	4	800,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	110.2506	01/25/2013	110.2025	Sale or Payoff Sale	(385)	(385)	0	0	PD (Duration)	2,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/12/2013	130.4544	03/25/2013	131.3581	Sale or Payoff Sale	904	904	0	0	PD (Duration)	1,000
WNU3	500	50,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	152.5794	06/03/2013	153.3425	Sale or Payoff Sale	381,533	381,533	0	0	PD (Duration)	1,000
WNM3	188	18,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	156.3685	05/28/2013	153.4675	Sale or Payoff Sale	(545,388)	(545,388)	0	0	PD (Duration)	1,000
TUM3	3	600,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/11/2013	110.1725	05/02/2013	110.3275	Sale or Payoff Sale	930	930	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	120.9232	06/27/2013	120.9362	Sale or Pairoff Sale	26	26	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/22/2013	131.6107	05/28/2013	130.2800	Sale or Pairoff Sale	(1,331)	(1,331)	0	0	PD (Duration)	1,000
TUM3	1	200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/11/2013	110.1725	05/29/2013	110.1785	Sale or Pairoff Sale	12	12	0	0	PD (Duration)	2,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/20/2013	131.4700	02/25/2013	131.8574	Sale or Pairoff Sale	387	387	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.1022	06/20/2013	110.0150	Sale or Pairoff Sale	(174)	(174)	0	0	PD (Duration)	2,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	122.9778	09/26/2013	125.9831	Sale or Pairoff Sale	6,011	6,011	0	0	PD (Duration)	1,000
TYM3	2	200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/16/2013	132.4232	05/16/2013	132.3268	Sale or Pairoff Sale	(193)	(193)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/13/2013	129.9232	03/06/2013	131.2175	Sale or Pairoff Sale	1,294	1,294	0	0	PD (Duration)	1,000
FVH4	2	200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	11/26/2013	120.9310	12/16/2013	120.0690	Sale or Pairoff Sale	(1,724)	(1,724)	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/24/2013	121.6107	11/01/2013	121.4987	Sale or Pairoff Sale	(112)	(112)	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/20/2013	120.6888	08/26/2013	120.2563	Sale or Pairoff Sale	(432)	(432)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/05/2013	129.6107	06/24/2013	125.3581	Sale or Pairoff Sale	(4,253)	(4,253)	0	0	PD (Duration)	1,000
TUM3	1	200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	110.2428	05/30/2013	110.1712	Sale or Pairoff Sale	(143)	(143)	0	0	PD (Duration)	2,000
FVZ3	2	200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/15/2013	120.8841	10/15/2013	120.9362	Sale or Pairoff Sale	104	104	0	0	PD (Duration)	1,000
FVZ3	2	200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/15/2013	120.8841	10/17/2013	121.4440	Sale or Pairoff Sale	1,120	1,120	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/24/2013	109.8913	06/28/2013	109.9603	Sale or Pairoff Sale	138	138	0	0	PD (Duration)	2,000
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/15/2013	120.7513	08/26/2013	120.2563	Sale or Pairoff Sale	(990)	(990)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/09/2013	132.8294	05/10/2013	132.0769	Sale or Pairoff Sale	(753)	(753)	0	0	PD (Duration)	1,000
WNM3	169	16,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	156.3685	05/01/2013	165.7487	Sale or Pairoff Sale	1,585,263	1,585,263	0	0	PD (Duration)	1,000
WNM3	77	7,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	156.3685	05/22/2013	155.9987	Sale or Pairoff Sale	(28,471)	(28,471)	0	0	PD (Duration)	1,000
WNM3	300	30,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	156.3685	05/09/2013	161.7487	Sale or Pairoff Sale	1,614,076	1,614,076	0	0	PD (Duration)	1,000
WNH3	880	88,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/30/2012	165.7669	02/26/2013	159.1543	Sale or Pairoff Sale	(5,819,119)	(5,819,119)	0	0	PD (Duration)	1,000
WNH3	25	2,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/27/2012	165.5482	02/22/2013	156.3737	Sale or Pairoff Sale	(229,361)	(229,361)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUH3	3	600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/10/2012	110.2506	03/04/2013	110.2650	Sale or Payoff Sale	86	86	0	0	PD (Duration)	2,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/04/2013	119.2122	09/04/2013	119.3425	Sale or Payoff Sale	130	130	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/29/2013	121.6966	11/22/2013	121.6472	Sale or Payoff Sale	(49)	(49)	0	0	PD (Duration)	1,000
TYM3	3	300,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/28/2013	132.0325	04/26/2013	133.4206	Sale or Payoff Sale	4,164	4,164	0	0	PD (Duration)	1,000
TYZ3	4	400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/20/2013	125.2982	09/23/2013	125.5456	Sale or Payoff Sale	990	990	0	0	PD (Duration)	1,000
FVZ3	2	200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/23/2013	121.7435	11/20/2013	121.6237	Sale or Payoff Sale	(240)	(240)	0	0	PD (Duration)	1,000
TUM3	3	600,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/26/2013	110.3053	05/06/2013	110.2962	Sale or Payoff Sale	(55)	(55)	0	0	PD (Duration)	2,000
FVU3	1,388	138,800,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6028	08/22/2013	120.3947	Sale or Payoff Sale	(3,064,879)	(3,064,879)	0	0	PD (Duration)	1,000
USM3	18	1,800,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/26/2013	143.5638	05/31/2013	141.0288	Sale or Payoff Sale	(45,630)	(45,630)	0	0	PD (Duration)	1,000
TUU3	12	2,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/04/2013	110.0866	06/10/2013	110.0619	Sale or Payoff Sale	(593)	(593)	0	0	PD (Duration)	2,000
FVM3	2,763	276,300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	123.3216	04/23/2013	124.4115	Sale or Payoff Sale	3,011,283	3,011,283	0	0	PD (Duration)	1,000
FVM3	117	11,700,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	05/23/2013	123.7357	05/29/2013	123.0925	Sale or Payoff Sale	(75,253)	(75,253)	0	0	PD (Duration)	1,000
USH4	377	37,700,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/18/2013	131.0716	12/30/2013	128.7800	Sale or Payoff Sale	(863,942)	(863,942)	0	0	PD (Duration)	1,000
FVZ3	402	40,200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/23/2013	118.9989	10/25/2013	121.6628	Sale or Payoff Sale	1,070,899	1,070,899	0	0	PD (Duration)	1,000
FVZ3	354	35,400,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/23/2013	118.9989	10/21/2013	121.3034	Sale or Payoff Sale	815,812	815,812	0	0	PD (Duration)	1,000
USH3	68	6,800,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/29/2012	149.6575	02/19/2013	143.4675	Sale or Payoff Sale	(420,924)	(420,924)	0	0	PD (Duration)	1,000
USH3	421	42,100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/30/2012	150.0950	02/19/2013	143.4675	Sale or Payoff Sale	(2,790,203)	(2,790,203)	0	0	PD (Duration)	1,000
FVU3	10	1,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	120.4466	08/29/2013	120.4769	Sale or Payoff Sale	303	303	0	0	PD (Duration)	1,000
FVM3	358	35,800,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	05/14/2013	124.0325	05/28/2013	123.2175	Sale or Payoff Sale	(291,791)	(291,791)	0	0	PD (Duration)	1,000
TUU3	191	38,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	07/11/2013	110.0475	07/29/2013	110.1400	Sale or Payoff Sale	35,324	35,324	0	0	PD (Duration)	2,000
USM3	400	40,000,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	141.0325	05/31/2013	141.4840	Sale or Payoff Sale	180,582	180,582	0	0	PD (Duration)	1,000
FVH3	700	70,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/07/2012	124.6732	01/23/2013	124.2630	Sale or Payoff Sale	(287,098)	(287,098)	0	0	PD (Duration)	1,000
FVU3	59	5,900,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	120.8685	06/27/2013	120.9206	Sale or Payoff Sale	3,076	3,076	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUH3	29	5,800,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/06/2012	110.2428	02/13/2013	110.1947	Sale or Payoff	(2,793)	(2,793)	0	0	PD (Duration)	2,000
TUM3	441	88,200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/13/2013	110.1335	05/29/2013	110.1784	Sale or Payoff	39,686	39,686	0	0	PD (Duration)	2,000
USH3	12	1,200,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	148.7044	02/11/2013	143.6862	Sale or Payoff	(60,218)	(60,218)	0	0	PD (Duration)	1,000
FVZ3	31	3,100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/03/2013	119.0638	11/21/2013	121.6237	Sale or Payoff	79,358	79,358	0	0	PD (Duration)	1,000
FVZ3	370	37,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/29/2013	119.4935	11/13/2013	121.4362	Sale or Payoff	718,818	718,818	0	0	PD (Duration)	1,000
TYH3	12	1,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/13/2013	131.1888	02/20/2013	131.2643	Sale or Payoff	907	907	0	0	PD (Duration)	1,000
FVU3	913	91,300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6185	08/22/2013	120.3947	Sale or Payoff	(2,030,285)	(2,030,285)	0	0	PD (Duration)	1,000
WNU3	91	9,100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/01/2013	141.8763	08/06/2013	141.8737	Sale or Payoff	(233)	(233)	0	0	PD (Duration)	1,000
FVZ3	400	40,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/18/2013	121.8607	11/25/2013	121.6862	Sale or Payoff	(69,774)	(69,774)	0	0	PD (Duration)	1,000
USM3	307	30,700,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/15/2013	141.9778	03/18/2013	142.8737	Sale or Payoff	275,034	275,034	0	0	PD (Duration)	1,000
FVZ3	358	35,800,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/26/2013	119.3254	11/04/2013	121.5300	Sale or Payoff	789,244	789,244	0	0	PD (Duration)	1,000
FVZ3	55	5,500,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/26/2013	119.3254	10/25/2013	121.6628	Sale or Payoff	128,557	128,557	0	0	PD (Duration)	1,000
FVZ3	838	83,800,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/28/2013	119.8060	11/04/2013	121.5378	Sale or Payoff	1,451,261	1,451,261	0	0	PD (Duration)	1,000
TYU3	981	98,100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/24/2013	126.3450	07/26/2013	126.6550	Sale or Payoff	304,051	304,051	0	0	PD (Duration)	1,000
FVZ3	858	85,800,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/04/2013	121.0482	11/21/2013	121.5218	Sale or Payoff	406,394	406,394	0	0	PD (Duration)	1,000
FVU3	1,370	137,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6185	07/22/2013	121.5456	Sale or Payoff	(1,469,835)	(1,469,835)	0	0	PD (Duration)	1,000
TYM3	856	85,600,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/16/2013	132.8763	05/02/2013	133.6237	Sale or Payoff	639,809	639,809	0	0	PD (Duration)	1,000
FVZ3	237	23,700,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/26/2013	119.3254	11/04/2013	121.5300	Sale or Payoff	522,489	522,489	0	0	PD (Duration)	1,000
TUH3	10	2,000,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/04/2012	110.2194	02/04/2013	110.2259	Sale or Payoff	131	131	0	0	PD (Duration)	2,000
TYH3	18	1,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/29/2013	131.3294	02/01/2013	130.9987	Sale or Payoff	(5,952)	(5,952)	0	0	PD (Duration)	1,000
TYU3	346	34,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/15/2013	125.4075	08/19/2013	124.6706	Sale or Payoff	(254,980)	(254,980)	0	0	PD (Duration)	1,000
FVH3	1,801	180,100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/14/2012	124.4323	02/01/2013	123.7331	Sale or Payoff	(1,259,264)	(1,259,264)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM3	1,588	158,800,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	03/20/2013	123.8542	05/30/2013	123.1081	Sale or Pairoff Sale	(1,184,771)	(1,184,771)	0	0	PD (Duration)	1,000
FVH3	822	82,200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/09/2013	124.0651	02/05/2013	123.9206	Sale or Pairoff Sale	(118,791)	(118,791)	0	0	PD (Duration)	1,000
TYH3	749	74,900,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/31/2013	131.2513	02/06/2013	131.4987	Sale or Pairoff Sale	185,333	185,333	0	0	PD (Duration)	1,000
TUM3	327	65,400,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/11/2013	110.1725	03/28/2013	110.2259	Sale or Pairoff Sale	34,929	34,929	0	0	PD (Duration)	2,000
TYH3	601	60,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/11/2013	131.6732	01/16/2013	132.3425	Sale or Pairoff Sale	402,258	402,258	0	0	PD (Duration)	1,000
USH3	66	6,600,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	148.6966	02/14/2013	143.4050	Sale or Pairoff Sale	(349,247)	(349,247)	0	0	PD (Duration)	1,000
FVU3	51	5,100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/30/2013	121.4626	07/30/2013	121.3503	Sale or Pairoff Sale	(5,727)	(5,727)	0	0	PD (Duration)	1,000
FVU3	875	87,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/30/2013	121.4626	08/06/2013	121.3737	Sale or Pairoff Sale	(77,742)	(77,742)	0	0	PD (Duration)	1,000
FVM3	1,653	165,300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/24/2013	123.6891	05/30/2013	123.1081	Sale or Pairoff Sale	(960,451)	(960,451)	0	0	PD (Duration)	1,000
FVM3	52	5,200,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/24/2013	123.6891	05/30/2013	123.1393	Sale or Pairoff Sale	(28,589)	(28,589)	0	0	PD (Duration)	1,000
TYH3	578	57,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/14/2013	132.1419	01/24/2013	132.2956	Sale or Pairoff Sale	88,833	88,833	0	0	PD (Duration)	1,000
FVZ3	479	47,900,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/03/2013	119.0716	11/21/2013	121.6237	Sale or Pairoff Sale	1,222,469	1,222,469	0	0	PD (Duration)	1,000
FVU3	293	29,300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/12/2013	120.9935	07/30/2013	121.3425	Sale or Pairoff Sale	102,258	102,258	0	0	PD (Duration)	1,000
TYH3	224	22,400,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/31/2013	131.1575	02/04/2013	131.5456	Sale or Pairoff Sale	86,927	86,927	0	0	PD (Duration)	1,000
TYU3	20	2,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/15/2013	125.3919	08/15/2013	125.4675	Sale or Pairoff Sale	1,511	1,511	0	0	PD (Duration)	1,000
TYU3	21	2,100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/15/2013	125.1263	08/15/2013	125.4987	Sale or Pairoff Sale	7,821	7,821	0	0	PD (Duration)	1,000
FVM3	2,370	237,000,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	04/29/2013	124.6341	05/23/2013	123.6472	Sale or Pairoff Sale	(2,339,036)	(2,339,036)	0	0	PD (Duration)	1,000
USU3	3	300,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/31/2013	140.5013	06/03/2013	140.9362	Sale or Pairoff Sale	1,305	1,305	0	0	PD (Duration)	1,000
USH3	256	25,600,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/07/2013	144.7513	02/21/2013	143.4675	Sale or Pairoff Sale	(328,655)	(328,655)	0	0	PD (Duration)	1,000
TUU3	572	114,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/17/2013	110.1256	07/29/2013	110.1400	Sale or Pairoff Sale	16,411	16,411	0	0	PD (Duration)	2,000
TUH3	223	44,600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/10/2012	110.2506	03/04/2013	110.2650	Sale or Pairoff Sale	6,398	6,398	0	0	PD (Duration)	2,000
FVM3	547	54,700,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	03/20/2013	123.8528	05/30/2013	123.1081	Sale or Pairoff Sale	(407,377)	(407,377)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ3	136	13,600,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/03/2013	119.0716	11/21/2013	121.6237	Sale or Pairoff Sale	347,089	347,089	0	0	PD (Duration)	1,000
FVZ3	257	25,700,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/01/2013	120.9626	11/21/2013	121.6003	Sale or Pairoff Sale	163,893	163,893	0	0	PD (Duration)	1,000
TYH3	187	18,700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/01/2013	131.7044	02/06/2013	131.5925	Sale or Pairoff Sale	(20,932)	(20,932)	0	0	PD (Duration)	1,000
TYH3	663	66,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/01/2013	131.7044	02/06/2013	131.4987	Sale or Pairoff Sale	(136,369)	(136,369)	0	0	PD (Duration)	1,000
FVU3	16	1,600,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/28/2013	120.7669	07/01/2013	121.0534	Sale or Pairoff Sale	4,584	4,584	0	0	PD (Duration)	1,000
FVU3	1,560	156,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	122.5794	08/26/2013	120.2563	Sale or Pairoff Sale	(3,624,027)	(3,624,027)	0	0	PD (Duration)	1,000
FVH3	17	1,700,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/12/2012	124.5563	01/31/2013	123.6940	Sale or Pairoff Sale	(14,658)	(14,658)	0	0	PD (Duration)	1,000
USU3	115	11,500,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/31/2013	132.8138	08/26/2013	131.9408	Sale or Pairoff Sale	(100,390)	(100,390)	0	0	PD (Duration)	1,000
FVH3	670	67,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/05/2012	124.7513	01/02/2013	124.1458	Sale or Pairoff Sale	(405,653)	(405,653)	0	0	PD (Duration)	1,000
TUZ3	4	800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	109.8288	09/05/2013	109.6712	Sale or Pairoff Sale	(1,260)	(1,260)	0	0	PD (Duration)	2,000
TYU3	176	17,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/16/2013	125.0169	08/20/2013	124.6081	Sale or Pairoff Sale	(71,951)	(71,951)	0	0	PD (Duration)	1,000
USM3	27	2,700,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/14/2013	141.1341	03/01/2013	144.5612	Sale or Pairoff Sale	92,532	92,532	0	0	PD (Duration)	1,000
FVU3	858	85,800,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/21/2013	120.5716	08/28/2013	120.7175	Sale or Pairoff Sale	125,163	125,163	0	0	PD (Duration)	1,000
FVM3	234	23,400,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	03/08/2013	123.3372	05/28/2013	123.6628	Sale or Pairoff Sale	76,182	76,182	0	0	PD (Duration)	1,000
TUZ3	287	57,400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	109.8288	09/05/2013	109.6712	Sale or Pairoff Sale	(90,422)	(90,422)	0	0	PD (Duration)	2,000
TUZ3	1,450	290,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	109.8288	08/30/2013	109.8431	Sale or Pairoff Sale	41,601	41,601	0	0	PD (Duration)	2,000
FVH4	1,379	137,900,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	120.7513	12/13/2013	120.0768	Sale or Pairoff Sale	(930,046)	(930,046)	0	0	PD (Duration)	1,000
FVU3	21	2,100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/21/2013	120.5716	08/28/2013	120.7168	Sale or Pairoff Sale	3,049	3,049	0	0	PD (Duration)	1,000
TYM3	100	10,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/11/2013	132.4544	04/19/2013	132.9987	Sale or Pairoff Sale	54,432	54,432	0	0	PD (Duration)	1,000
TYM3	908	90,800,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/09/2013	132.9544	04/15/2013	133.0456	Sale or Pairoff Sale	82,801	82,801	0	0	PD (Duration)	1,000
TYZ3	151	15,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/20/2013	123.4700	08/26/2013	123.9518	Sale or Pairoff Sale	72,754	72,754	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU3	886	88,600,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/05/2013	121.4232	08/12/2013	121.5690	Sale or Pairoff Sale	129,247	129,247	0	0	PD (Duration)	1,000
FVU3	51	5,100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/05/2013	121.4232	08/21/2013	120.4284	Sale or Pairoff Sale	(50,732)	(50,732)	0	0	PD (Duration)	1,000
FVU3	177	17,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/28/2013	120.7591	07/12/2013	121.1862	Sale or Pairoff Sale	75,602	75,602	0	0	PD (Duration)	1,000
TUZ3	38	7,600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	109.8288	08/29/2013	109.8353	Sale or Pairoff Sale	496	496	0	0	PD (Duration)	2,000
TYU3	125	12,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/17/2013	127.2200	07/17/2013	127.0768	Sale or Pairoff Sale	(17,898)	(17,898)	0	0	PD (Duration)	1,000
USM3	202	20,200,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/14/2013	141.1341	03/01/2013	144.5300	Sale or Pairoff Sale	685,967	685,967	0	0	PD (Duration)	1,000
TYH3	359	35,900,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/18/2012	132.2357	01/15/2013	132.3112	Sale or Pairoff Sale	27,128	27,128	0	0	PD (Duration)	1,000
TUU3	438	87,600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/29/2013	110.1491	07/29/2013	110.1322	Sale or Pairoff Sale	(14,809)	(14,809)	0	0	PD (Duration)	2,000
TYU3	19	1,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/26/2013	126.6888	07/26/2013	126.6550	Sale or Pairoff Sale	(642)	(642)	0	0	PD (Duration)	1,000
TYM3	582	58,200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/11/2013	132.5950	05/01/2013	133.5612	Sale or Pairoff Sale	562,323	562,323	0	0	PD (Duration)	1,000
FVM3	1,787	178,700,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/10/2013	124.0251	05/30/2013	123.1081	Sale or Pairoff Sale	(1,638,630)	(1,638,630)	0	0	PD (Duration)	1,000
TUM3	3	600,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/08/2013	110.2822	05/14/2013	110.2494	Sale or Pairoff Sale	(197)	(197)	0	0	PD (Duration)	2,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/29/2013	133.4857	05/08/2013	132.5449	Sale or Pairoff Sale	(941)	(941)	0	0	PD (Duration)	1,000
TYH3	2	200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/31/2013	131.2357	02/20/2013	131.4675	Sale or Pairoff Sale	464	464	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/28/2013	132.0325	05/13/2013	131.9519	Sale or Pairoff Sale	(81)	(81)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	130.7591	03/22/2013	131.2643	Sale or Pairoff Sale	505	505	0	0	PD (Duration)	1,000
TUM3	2	400,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/11/2013	110.1725	05/03/2013	110.2884	Sale or Pairoff Sale	464	464	0	0	PD (Duration)	2,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/04/2013	129.3763	06/24/2013	125.4675	Sale or Pairoff Sale	(3,909)	(3,909)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/12/2013	126.5950	08/22/2013	124.7175	Sale or Pairoff Sale	(1,878)	(1,878)	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/13/2013	121.1966	08/23/2013	119.9590	Sale or Pairoff Sale	(1,238)	(1,238)	0	0	PD (Duration)	1,000
TYZ3	4	400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/18/2013	125.7669	09/30/2013	126.3737	Sale or Pairoff Sale	2,427	2,427	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/18/2013	125.7669	09/26/2013	125.9675	Sale or Pairoff Sale	401	401	0	0	PD (Duration)	1,000
TUU3	3	600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/02/2013	110.0006	08/05/2013	110.1556	Sale or Pairoff Sale	930	930	0	0	PD (Duration)	2,000
FVH3	4	400,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	124.0169	02/26/2013	124.2722	Sale or Pairoff Sale	1,021	1,021	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/02/2013	121.3138	08/23/2013	119.9590	Sale or Pairoff Sale	(1,355)	(1,355)	0	0	PD (Duration)	1,000
FVZ3	6	600,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	11/22/2013	121.6497	11/22/2013	121.6472	Sale or Pairoff Sale	(15)	(15)	0	0	PD (Duration)	1,000
TUU3	4	800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	110.1028	06/07/2013	110.1009	Sale or Pairoff Sale	(15)	(15)	0	0	PD (Duration)	2,000
TUH3	3	600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/14/2012	110.2506	02/13/2013	110.1947	Sale or Pairoff Sale	(336)	(336)	0	0	PD (Duration)	2,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/23/2013	133.1107	05/03/2013	132.9675	Sale or Pairoff Sale	(143)	(143)	0	0	PD (Duration)	1,000
TUM3	3	600,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	110.2428	05/29/2013	110.1784	Sale or Pairoff Sale	(386)	(386)	0	0	PD (Duration)	2,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/12/2013	126.2357	08/23/2013	124.2644	Sale or Pairoff Sale	(1,971)	(1,971)	0	0	PD (Duration)	1,000
TUU3	2	400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/02/2013	110.0006	07/08/2013	109.9759	Sale or Pairoff Sale	(99)	(99)	0	0	PD (Duration)	2,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/20/2013	123.4700	09/09/2013	123.3112	Sale or Pairoff Sale	(159)	(159)	0	0	PD (Duration)	1,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/21/2013	124.0169	09/20/2013	125.1862	Sale or Pairoff Sale	2,339	2,339	0	0	PD (Duration)	1,000
WNM3	19	1,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	156.3685	05/28/2013	153.5612	Sale or Pairoff Sale	(53,338)	(53,338)	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	156.3685	05/22/2013	155.9675	Sale or Pairoff Sale	(401)	(401)	0	0	PD (Duration)	1,000
WNH3	1,018	101,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/27/2012	165.5482	02/22/2013	156.3425	Sale or Pairoff Sale	(9,371,387)	(9,371,387)	0	0	PD (Duration)	1,000
WNM3	7	700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/21/2013	155.0013	04/12/2013	163.1237	Sale or Pairoff Sale	56,857	56,857	0	0	PD (Duration)	1,000
WNM3	225	22,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/22/2013	156.1107	04/23/2013	164.0925	Sale or Pairoff Sale	1,795,908	1,795,908	0	0	PD (Duration)	1,000
WNM3	225	22,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/22/2013	156.1107	04/25/2013	163.5925	Sale or Pairoff Sale	1,683,408	1,683,408	0	0	PD (Duration)	1,000
WNM3	27	2,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/26/2013	158.9785	05/30/2013	154.4362	Sale or Pairoff Sale	(122,643)	(122,643)	0	0	PD (Duration)	1,000
WNH3	7	700,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/16/2012	167.5716	02/21/2013	155.2800	Sale or Pairoff Sale	(86,041)	(86,041)	0	0	PD (Duration)	1,000
TUH3	1	200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/10/2012	110.2506	03/04/2013	110.2806	Sale or Pairoff Sale	60	60	0	0	PD (Duration)	2,000
USZ3	7	700,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/30/2013	133.4075	10/03/2013	133.4050	Sale or Pairoff Sale	(18)	(18)	0	0	PD (Duration)	1,000
TUH3	1	200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/05/2012	110.2506	03/04/2013	110.2650	Sale or Pairoff Sale	29	29	0	0	PD (Duration)	2,000
TUM3	9	1,800,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/13/2013	110.1335	05/08/2013	110.2728	Sale or Pairoff Sale	2,508	2,508	0	0	PD (Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ3	4	400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/31/2013	127.3294	11/22/2013	126.4668	Sale or Pairoff Sale	(3,451)	(3,451)	0	0	PD (Duration)	1,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/20/2013	125.2982	10/01/2013	126.3425	Sale or Pairoff Sale	2,089	2,089	0	0	PD (Duration)	1,000
FVM3	35	3,500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/24/2013	123.6810	05/30/2013	123.1081	Sale or Pairoff Sale	(20,051)	(20,051)	0	0	PD (Duration)	1,000
USH3	74	7,400,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/28/2012	149.5560	02/14/2013	143.5300	Sale or Pairoff Sale	(445,924)	(445,924)	0	0	PD (Duration)	1,000
FVZ3	251	25,100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	118.9989	10/22/2013	121.5534	Sale or Pairoff Sale	641,193	641,193	0	0	PD (Duration)	1,000
TUU3	478	95,600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	110.1028	06/20/2013	110.0150	Sale or Pairoff Sale	(83,954)	(83,954)	0	0	PD (Duration)	2,000
FVZ3	437	43,700,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/03/2013	121.1888	11/21/2013	121.6237	Sale or Pairoff Sale	190,069	190,069	0	0	PD (Duration)	1,000
FVM3	33	3,300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/24/2013	123.6810	05/30/2013	123.1393	Sale or Pairoff Sale	(17,874)	(17,874)	0	0	PD (Duration)	1,000
TYH3	41	4,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/15/2013	131.5325	02/21/2013	131.8425	Sale or Pairoff Sale	12,708	12,708	0	0	PD (Duration)	1,000
TYM3	199	19,900,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/13/2013	130.2513	03/15/2013	130.9050	Sale or Pairoff Sale	130,084	130,084	0	0	PD (Duration)	1,000
FVZ3	91	9,100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/03/2013	121.1888	11/21/2013	121.5612	Sale or Pairoff Sale	33,892	33,892	0	0	PD (Duration)	1,000
FVZ3	378	37,800,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	118.9989	09/09/2013	119.1550	Sale or Pairoff Sale	59,011	59,011	0	0	PD (Duration)	1,000
TYH3	207	20,700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/24/2013	132.5325	01/31/2013	131.3893	Sale or Pairoff Sale	(236,639)	(236,639)	0	0	PD (Duration)	1,000
FVU3	427	42,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	120.8216	06/21/2013	121.0062	Sale or Pairoff Sale	78,820	78,820	0	0	PD (Duration)	1,000
USH3	770	77,000,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/28/2012	149.5560	02/15/2013	143.4675	Sale or Pairoff Sale	(4,688,143)	(4,688,143)	0	0	PD (Duration)	1,000
TYU3	112	11,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/09/2013	125.5169	07/09/2013	125.4987	Sale or Pairoff Sale	(2,037)	(2,037)	0	0	PD (Duration)	1,000
FVM3	360	36,000,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/23/2013	123.7357	05/29/2013	122.9675	Sale or Pairoff Sale	(276,547)	(276,547)	0	0	PD (Duration)	1,000
FVZ3	21	2,100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/28/2013	119.7989	11/13/2013	121.4362	Sale or Pairoff Sale	34,385	34,385	0	0	PD (Duration)	1,000
TYM3	737	73,700,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/15/2013	130.5638	03/15/2013	130.9050	Sale or Pairoff Sale	251,457	251,457	0	0	PD (Duration)	1,000
TYH3	291	29,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/18/2012	132.3450	01/15/2013	132.3112	Sale or Pairoff Sale	(9,839)	(9,839)	0	0	PD (Duration)	1,000
USH3	29	2,900,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	148.7044	02/12/2013	143.8737	Sale or Pairoff Sale	(140,090)	(140,090)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU3	258	25,800,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	120.8685	06/27/2013	120.9128	Sale or Pairoff Sale	11,433	11,433	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/28/2013	123.1419	06/03/2013	122.5222	Sale or Pairoff Sale	(620)	(620)	0	0	PD (Duration)	1,000
FVU3	364	36,400,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/07/2013	122.5482	06/19/2013	122.4909	Sale or Pairoff Sale	(20,838)	(20,838)	0	0	PD (Duration)	1,000
TUM3	1	200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	110.2350	05/30/2013	110.1634	Sale or Pairoff Sale	(143)	(143)	0	0	PD (Duration)	2,000
TYU3	78	7,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/06/2013	129.4700	06/07/2013	129.9043	Sale or Pairoff Sale	33,871	33,871	0	0	PD (Duration)	1,000
TYH3	844	84,400,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/15/2013	132.2200	01/24/2013	132.2956	Sale or Pairoff Sale	63,777	63,777	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/03/2013	122.4466	08/26/2013	120.2563	Sale or Pairoff Sale	(2,190)	(2,190)	0	0	PD (Duration)	1,000
TUU3	585	117,000,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/17/2013	110.1413	07/29/2013	110.1400	Sale or Pairoff Sale	(1,498)	(1,498)	0	0	PD (Duration)	2,000
TYM3	144	14,400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/16/2013	132.8763	05/01/2013	133.5612	Sale or Pairoff Sale	98,631	98,631	0	0	PD (Duration)	1,000
TYH3	287	28,700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/25/2013	131.6575	01/31/2013	131.3893	Sale or Pairoff Sale	(76,969)	(76,969)	0	0	PD (Duration)	1,000
FVU3	63	6,300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/28/2013	120.7903	07/12/2013	121.1862	Sale or Pairoff Sale	24,940	24,940	0	0	PD (Duration)	1,000
FVH3	504	50,400,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/14/2012	124.4323	02/01/2013	123.7565	Sale or Pairoff Sale	(340,586)	(340,586)	0	0	PD (Duration)	1,000
FVM3	2,935	293,500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	03/20/2013	123.8542	05/28/2013	123.6628	Sale or Pairoff Sale	(561,730)	(561,730)	0	0	PD (Duration)	1,000
FVU3	865	86,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/14/2013	121.0329	08/28/2013	120.7175	Sale or Pairoff Sale	(272,830)	(272,830)	0	0	PD (Duration)	1,000
TYH3	1,401	140,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/29/2013	131.3450	02/01/2013	130.9987	Sale or Pairoff Sale	(485,180)	(485,180)	0	0	PD (Duration)	1,000
FVM3	25	2,500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	123.1501	06/03/2013	123.2331	Sale or Pairoff Sale	2,076	2,076	0	0	PD (Duration)	1,000
FVU3	1,062	106,200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	122.5794	08/26/2013	120.2563	Sale or Pairoff Sale	(2,467,126)	(2,467,126)	0	0	PD (Duration)	1,000
TUH4	434	86,800,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	11/27/2013	110.1335	12/04/2013	110.1086	Sale or Pairoff Sale	(21,607)	(21,607)	0	0	PD (Duration)	2,000
TYU3	64	6,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/10/2013	125.4857	07/10/2013	125.3268	Sale or Pairoff Sale	(10,164)	(10,164)	0	0	PD (Duration)	1,000
TYM3	1,000	100,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/06/2013	132.7982	05/10/2013	132.2171	Sale or Pairoff Sale	(581,035)	(581,035)	0	0	PD (Duration)	1,000
TYH3	234	23,400,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/11/2013	131.6732	01/18/2013	131.9362	Sale or Pairoff Sale	61,557	61,557	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH3	545	54,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/07/2013	131.6888	02/13/2013	131.0612	Sale or Pairoff Sale	(342,020)	(342,020)	0	0	PD (Duration)	1,000
FVM3	2,135	213,500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/24/2013	123.6891	05/30/2013	123.1081	Sale or Pairoff Sale	(1,240,510)	(1,240,510)	0	0	PD (Duration)	1,000
FVZ3	906	90,600,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/22/2013	119.4621	09/09/2013	119.1550	Sale or Pairoff Sale	(278,297)	(278,297)	0	0	PD (Duration)	1,000
FVU3	12	1,200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/28/2013	120.7825	07/12/2013	121.1862	Sale or Pairoff Sale	4,844	4,844	0	0	PD (Duration)	1,000
FVU3	77	7,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/24/2013	121.1419	07/30/2013	121.3425	Sale or Pairoff Sale	15,444	15,444	0	0	PD (Duration)	1,000
FVH3	71	7,100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/19/2012	123.9948	02/01/2013	123.7565	Sale or Pairoff Sale	(16,917)	(16,917)	0	0	PD (Duration)	1,000
FVM3	3,164	316,400,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/22/2013	123.6344	05/29/2013	123.1472	Sale or Pairoff Sale	(1,541,770)	(1,541,770)	0	0	PD (Duration)	1,000
FVH3	488	48,800,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/19/2012	123.9948	02/05/2013	123.9206	Sale or Pairoff Sale	(36,211)	(36,211)	0	0	PD (Duration)	1,000
FVH3	178	17,800,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/04/2012	124.6419	01/02/2013	124.1940	Sale or Pairoff Sale	(79,721)	(79,721)	0	0	PD (Duration)	1,000
USU3	81	8,100,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	133.2200	08/27/2013	133.1862	Sale or Pairoff Sale	(2,739)	(2,739)	0	0	PD (Duration)	1,000
USU3	669	66,900,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/03/2013	136.1888	08/26/2013	131.9408	Sale or Pairoff Sale	(2,841,899)	(2,841,899)	0	0	PD (Duration)	1,000
TUH3	80	16,000,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/10/2012	110.2506	02/13/2013	110.1790	Sale or Pairoff Sale	(11,455)	(11,455)	0	0	PD (Duration)	2,000
FVU3	575	57,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	122.5794	08/23/2013	119.9542	Sale or Pairoff Sale	(1,509,510)	(1,509,510)	0	0	PD (Duration)	1,000
TYH3	851	85,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/23/2013	132.3138	01/28/2013	130.9831	Sale or Pairoff Sale	(1,132,413)	(1,132,413)	0	0	PD (Duration)	1,000
FVZ3	661	66,100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/01/2013	120.9626	11/21/2013	121.6237	Sale or Pairoff Sale	437,022	437,022	0	0	PD (Duration)	1,000
USM3	288	28,800,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/06/2013	141.2591	03/01/2013	144.5300	Sale or Pairoff Sale	942,013	942,013	0	0	PD (Duration)	1,000
FVH4	338	33,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	11/20/2013	120.7513	12/13/2013	120.0768	Sale or Pairoff Sale	(227,959)	(227,959)	0	0	PD (Duration)	1,000
FVM3	6	600,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	03/20/2013	123.8528	06/03/2013	123.2331	Sale or Pairoff Sale	(3,718)	(3,718)	0	0	PD (Duration)	1,000
FVH3	200	20,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/11/2012	124.6035	01/23/2013	124.2630	Sale or Pairoff Sale	(68,106)	(68,106)	0	0	PD (Duration)	1,000
TYM3	1,319	131,900,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/28/2013	130.5169	05/29/2013	130.3838	Sale or Pairoff Sale	(175,519)	(175,519)	0	0	PD (Duration)	1,000
FVZ3	403	40,300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	11/18/2013	121.8294	11/25/2013	121.6862	Sale or Pairoff Sale	(57,704)	(57,704)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ3	80	8,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/03/2013	119.0794	11/20/2013	121.5925	Sale or Pairoff Sale	201,045	201,045	0	0	PD (Duration)	1,000
TYH3	813	81,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/04/2013	131.6107	02/06/2013	131.5925	Sale or Pairoff Sale	(14,784)	(14,784)	0	0	PD (Duration)	1,000
TUZ3	14	2,800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/29/2013	109.8288	09/04/2013	109.7884	Sale or Pairoff Sale	(1,130)	(1,130)	0	0	PD (Duration)	2,000
FVU3	501	50,100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/05/2013	121.4232	08/06/2013	121.3737	Sale or Pairoff Sale	(24,767)	(24,767)	0	0	PD (Duration)	1,000
USM3	346	34,600,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/19/2013	141.9778	03/26/2013	143.4675	Sale or Pairoff Sale	515,411	515,411	0	0	PD (Duration)	1,000
FVU3	371	37,100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	121.4153	06/21/2013	121.0062	Sale or Pairoff Sale	(151,798)	(151,798)	0	0	PD (Duration)	1,000
TYU3	167	16,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/16/2013	125.0169	08/21/2013	124.5300	Sale or Pairoff Sale	(81,318)	(81,318)	0	0	PD (Duration)	1,000
TYM3	242	24,200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/09/2013	132.9544	04/15/2013	133.0612	Sale or Pairoff Sale	25,849	25,849	0	0	PD (Duration)	1,000
FVU3	399	39,900,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	121.4153	06/20/2013	121.2722	Sale or Pairoff Sale	(57,131)	(57,131)	0	0	PD (Duration)	1,000
FVU3	277	27,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	120.8997	06/27/2013	120.9128	Sale or Pairoff Sale	3,619	3,619	0	0	PD (Duration)	1,000
FVU3	127	12,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/21/2013	120.5716	08/28/2013	120.5065	Sale or Pairoff Sale	(8,263)	(8,263)	0	0	PD (Duration)	1,000
TYZ3	550	55,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/28/2013	124.0950	08/28/2013	124.2175	Sale or Pairoff Sale	67,342	67,342	0	0	PD (Duration)	1,000
USM3	539	53,900,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/28/2013	144.0013	05/31/2013	141.4987	Sale or Pairoff Sale	(1,348,880)	(1,348,880)	0	0	PD (Duration)	1,000
USH3	255	25,500,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/07/2013	144.0325	02/22/2013	143.8425	Sale or Pairoff Sale	(48,465)	(48,465)	0	0	PD (Duration)	1,000
USH3	94	9,400,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/07/2013	144.0325	02/21/2013	143.4987	Sale or Pairoff Sale	(50,178)	(50,178)	0	0	PD (Duration)	1,000
FVU3	206	20,600,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/05/2013	121.4232	08/06/2013	121.4284	Sale or Pairoff Sale	1,082	1,082	0	0	PD (Duration)	1,000
TUZ3	78	15,600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/29/2013	109.8288	09/06/2013	109.5775	Sale or Pairoff Sale	(39,200)	(39,200)	0	0	PD (Duration)	2,000
USM3	12	1,200,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/11/2013	142.1966	03/01/2013	144.5300	Sale or Pairoff Sale	28,001	28,001	0	0	PD (Duration)	1,000
FVM3	2,274	227,400,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/01/2013	123.2435	03/14/2013	123.3411	Sale or Pairoff Sale	222,107	222,107	0	0	PD (Duration)	1,000
TYU3	32	3,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	129.5013	06/03/2013	129.2331	Sale or Pairoff Sale	(8,582)	(8,582)	0	0	PD (Duration)	1,000
TYU3	66	6,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/26/2013	126.6888	07/26/2013	126.6237	Sale or Pairoff Sale	(4,294)	(4,294)	0	0	PD (Duration)	1,000
TYU3	307	30,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/26/2013	126.6888	07/26/2013	126.6081	Sale or Pairoff Sale	(24,770)	(24,770)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM3	70	7,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/23/2013	131.1888	05/28/2013	130.9675	Sale or Payoff Sale	(15,492)	(15,492)	0	0	PD (Duration)	1,000
USZ3	424	42,400,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/02/2013	133.7825	11/22/2013	131.2800	Sale or Payoff Sale	(1,061,085)	(1,061,085)	0	0	PD (Duration)	1,000
TUZ3	1,923	384,600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/16/2013	109.8600	11/08/2013	110.2023	Sale or Payoff Sale	1,316,467	1,316,467	0	0	PD (Duration)	2,000
FVH3	725	72,500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/05/2012	124.7513	01/03/2013	124.1003	Sale or Payoff Sale	(471,973)	(471,973)	0	0	PD (Duration)	1,000
FVH3	1,209	120,900,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/24/2013	124.1263	02/22/2013	124.0065	Sale or Payoff Sale	(144,775)	(144,775)	0	0	PD (Duration)	1,000
TYM3	2	200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/16/2013	132.3450	05/16/2013	132.3268	Sale or Payoff Sale	(36)	(36)	0	0	PD (Duration)	1,000
TUM3	2	400,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/09/2013	110.2897	05/14/2013	110.2494	Sale or Payoff Sale	(161)	(161)	0	0	PD (Duration)	2,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/05/2013	131.2669	02/20/2013	131.4675	Sale or Payoff Sale	201	201	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/18/2013	133.1888	05/03/2013	133.0612	Sale or Payoff Sale	(128)	(128)	0	0	PD (Duration)	1,000
TYU3	2	200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/04/2013	129.3763	06/10/2013	128.7331	Sale or Payoff Sale	(1,286)	(1,286)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/27/2013	126.6575	07/19/2013	127.0612	Sale or Payoff Sale	404	404	0	0	PD (Duration)	1,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/18/2013	125.7669	10/15/2013	125.9987	Sale or Payoff Sale	464	464	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/02/2013	110.0006	07/08/2013	109.9759	Sale or Payoff Sale	(49)	(49)	0	0	PD (Duration)	2,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/30/2013	133.5950	05/10/2013	131.9675	Sale or Payoff Sale	(1,628)	(1,628)	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/01/2013	121.0247	08/19/2013	120.3894	Sale or Payoff Sale	(635)	(635)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/19/2013	131.6107	04/05/2013	133.1550	Sale or Payoff Sale	1,544	1,544	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/14/2013	132.1419	05/16/2013	132.3269	Sale or Payoff Sale	185	185	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	119.5685	09/09/2013	119.1159	Sale or Payoff Sale	(453)	(453)	0	0	PD (Duration)	1,000
TUU3	2	400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/25/2013	109.9069	06/28/2013	109.9603	Sale or Payoff Sale	214	214	0	0	PD (Duration)	2,000
WNH3	13	1,300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/29/2012	166.2044	02/25/2013	156.6237	Sale or Payoff Sale	(124,549)	(124,549)	0	0	PD (Duration)	1,000
WNU3	51	5,100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	146.6888	08/23/2013	138.3112	Sale or Payoff Sale	(427,256)	(427,256)	0	0	PD (Duration)	1,000
WNU3	385	38,500,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	152.5794	06/07/2013	151.7175	Sale or Payoff Sale	(331,845)	(331,845)	0	0	PD (Duration)	1,000
WNH3	156	15,600,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/19/2012	167.6653	02/22/2013	156.3425	Sale or Payoff Sale	(1,766,368)	(1,766,368)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH3	1,358	135,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/27/2012	165.5482	02/25/2013	156.6237	Sale or Payoff Sale	(12,119,383)	(12,119,383)	0	0	PD (Duration)	1,000
WNZ3	114	11,400,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	138.8138	12/02/2013	140.5300	Sale or Payoff Sale	195,646	195,646	0	0	PD (Duration)	1,000
WNH3	64	6,400,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/20/2012	166.5403	02/22/2013	156.3425	Sale or Payoff Sale	(652,664)	(652,664)	0	0	PD (Duration)	1,000
WNM3	131	13,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	156.1107	05/01/2013	165.7487	Sale or Payoff Sale	1,262,587	1,262,587	0	0	PD (Duration)	1,000
WNZ3	14	1,400,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/23/2013	136.8372	12/02/2013	140.5300	Sale or Payoff Sale	51,699	51,699	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/05/2013	132.8926	04/26/2013	133.4206	Sale or Payoff Sale	528	528	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/10/2013	126.0325	11/22/2013	126.4668	Sale or Payoff Sale	434	434	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/11/2013	132.5332	04/24/2013	133.0762	Sale or Payoff Sale	543	543	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	129.4026	06/21/2013	127.2956	Sale or Payoff Sale	(2,107)	(2,107)	0	0	PD (Duration)	1,000
TYH4	3	300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/22/2013	125.1426	12/13/2013	124.1862	Sale or Payoff Sale	(2,869)	(2,869)	0	0	PD (Duration)	1,000
FVZ3	3	300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/23/2013	121.7435	11/21/2013	121.5218	Sale or Payoff Sale	(665)	(665)	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/23/2013	121.7435	11/20/2013	121.5690	Sale or Payoff Sale	(174)	(174)	0	0	PD (Duration)	1,000
TYM3	7	700,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/21/2013	131.6575	05/29/2013	130.3838	Sale or Payoff Sale	(8,916)	(8,916)	0	0	PD (Duration)	1,000
USH3	351	35,100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/28/2012	149.5560	02/19/2013	143.4675	Sale or Payoff Sale	(2,137,063)	(2,137,063)	0	0	PD (Duration)	1,000
USM3	294	29,400,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	141.0325	05/31/2013	141.0288	Sale or Payoff Sale	(1,105)	(1,105)	0	0	PD (Duration)	1,000
TYM3	570	57,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/07/2013	130.8138	03/08/2013	130.2331	Sale or Payoff Sale	(330,990)	(330,990)	0	0	PD (Duration)	1,000
USZ3	31	3,100,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.5277	11/07/2013	133.7480	Sale or Payoff Sale	99,831	99,831	0	0	PD (Duration)	1,000
FVZ3	25	2,500,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/23/2013	118.9989	10/21/2013	121.2800	Sale or Payoff Sale	57,028	57,028	0	0	PD (Duration)	1,000
USH3	344	34,400,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/20/2013	143.0325	02/27/2013	145.6237	Sale or Payoff Sale	891,369	891,369	0	0	PD (Duration)	1,000
FVZ3	2,000	200,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/23/2013	118.9989	09/25/2013	120.6628	Sale or Payoff Sale	3,327,855	3,327,855	0	0	PD (Duration)	1,000
FVM3	239	23,900,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	05/14/2013	124.0325	05/29/2013	123.0925	Sale or Payoff Sale	(224,674)	(224,674)	0	0	PD (Duration)	1,000
TUH3	13	2,600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	02/28/2013	110.2663	03/05/2013	110.2650	Sale or Payoff Sale	(33)	(33)	0	0	PD (Duration)	2,000
TYZ3	575	57,500,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/22/2013	126.4388	11/22/2013	126.4668	Sale or Payoff Sale	16,094	16,094	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM3	289	28,900,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/07/2013	130.8138	03/08/2013	130.2175	Sale or Payoff Sale	(172,334)	(172,334)	0	0	PD (Duration)	1,000
FVZ3	446	44,600,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/23/2013	118.9989	10/17/2013	121.4050	Sale or Payoff Sale	1,073,127	1,073,127	0	0	PD (Duration)	1,000
TYH3	135	13,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	132.9401	02/27/2013	132.6706	Sale or Payoff Sale	(36,385)	(36,385)	0	0	PD (Duration)	1,000
TYU3	115	11,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	126.6575	06/21/2013	126.8268	Sale or Payoff Sale	19,471	19,471	0	0	PD (Duration)	1,000
FVM3	430	43,000,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	123.3138	05/28/2013	123.6628	Sale or Payoff Sale	150,071	150,071	0	0	PD (Duration)	1,000
FVM3	803	80,300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	05/14/2013	124.0325	05/23/2013	123.6472	Sale or Payoff Sale	(309,454)	(309,454)	0	0	PD (Duration)	1,000
TYU3	480	48,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/09/2013	126.8298	08/15/2013	125.4987	Sale or Payoff Sale	(638,897)	(638,897)	0	0	PD (Duration)	1,000
FVM3	2,233	223,300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/26/2013	123.8607	03/27/2013	124.1393	Sale or Payoff Sale	622,315	622,315	0	0	PD (Duration)	1,000
TYZ3	221	22,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/22/2013	126.4075	11/22/2013	126.4668	Sale or Payoff Sale	13,092	13,092	0	0	PD (Duration)	1,000
TYM3	580	58,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/13/2013	129.9232	03/08/2013	130.2331	Sale or Payoff Sale	179,765	179,765	0	0	PD (Duration)	1,000
FVZ3	1,290	129,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/05/2013	118.6888	11/21/2013	121.6237	Sale or Payoff Sale	3,786,073	3,786,073	0	0	PD (Duration)	1,000
FVZ3	858	85,800,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/08/2013	121.3685	11/25/2013	121.6472	Sale or Payoff Sale	239,116	239,116	0	0	PD (Duration)	1,000
TYH3	510	51,000,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/24/2013	132.4857	01/30/2013	131.0925	Sale or Payoff Sale	(710,524)	(710,524)	0	0	PD (Duration)	1,000
TYH3	394	39,400,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/08/2013	131.4857	02/19/2013	131.6081	Sale or Payoff Sale	48,241	48,241	0	0	PD (Duration)	1,000
TYH3	796	79,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/13/2013	131.1888	02/20/2013	131.2487	Sale or Payoff Sale	47,712	47,712	0	0	PD (Duration)	1,000
TYM3	287	28,700,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/15/2013	130.8607	03/19/2013	131.3893	Sale or Payoff Sale	151,734	151,734	0	0	PD (Duration)	1,000
FVU3	1,324	132,400,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6185	07/17/2013	121.4987	Sale or Payoff Sale	(1,482,546)	(1,482,546)	0	0	PD (Duration)	1,000
TYH3	1,186	118,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/25/2013	131.6419	02/01/2013	131.5612	Sale or Payoff Sale	(95,692)	(95,692)	0	0	PD (Duration)	1,000
FVM3	1,892	189,200,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/26/2013	123.8607	03/28/2013	124.1068	Sale or Payoff Sale	465,640	465,640	0	0	PD (Duration)	1,000
TYM3	144	14,400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/19/2013	133.0482	05/02/2013	133.6237	Sale or Payoff Sale	82,881	82,881	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH3	406	40,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/24/2013	132.4857	01/31/2013	131.3893	Sale or Payoff Sale	(445,102)	(445,102)	0	0	PD (Duration)	1,000
TYZ3	489	48,900,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	123.5950	08/26/2013	123.9518	Sale or Payoff Sale	174,483	174,483	0	0	PD (Duration)	1,000
USH3	674	67,400,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	143.5651	02/26/2013	146.0612	Sale or Payoff Sale	1,682,378	1,682,378	0	0	PD (Duration)	1,000
USH3	466	46,600,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	143.5651	02/22/2013	143.8425	Sale or Payoff Sale	129,250	129,250	0	0	PD (Duration)	1,000
USH3	54	5,400,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/27/2012	149.2669	02/14/2013	143.5300	Sale or Payoff Sale	(309,794)	(309,794)	0	0	PD (Duration)	1,000
USH3	133	13,300,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/20/2013	142.9388	02/27/2013	145.6237	Sale or Payoff Sale	357,097	357,097	0	0	PD (Duration)	1,000
FVZ3	2,309	230,900,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/26/2013	119.3254	10/30/2013	121.6468	Sale or Payoff Sale	5,360,184	5,360,184	0	0	PD (Duration)	1,000
FVU3	1,588	158,800,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/03/2013	122.4466	08/29/2013	120.4769	Sale or Payoff Sale	(3,127,872)	(3,127,872)	0	0	PD (Duration)	1,000
FVU3	826	82,600,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	122.6185	07/22/2013	121.5378	Sale or Payoff Sale	(892,646)	(892,646)	0	0	PD (Duration)	1,000
TUU3	204	40,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/17/2013	110.1335	07/29/2013	110.1400	Sale or Payoff Sale	2,665	2,665	0	0	PD (Duration)	2,000
TYM3	266	26,600,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/11/2013	132.4857	04/18/2013	133.1550	Sale or Payoff Sale	178,038	178,038	0	0	PD (Duration)	1,000
FVZ3	1,300	130,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/26/2013	120.7591	11/21/2013	121.6237	Sale or Payoff Sale	1,124,016	1,124,016	0	0	PD (Duration)	1,000
TYZ3	85	8,500,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/22/2013	126.3607	11/22/2013	126.4668	Sale or Payoff Sale	9,020	9,020	0	0	PD (Duration)	1,000
TUZ3	816	163,200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/16/2013	109.8678	11/08/2013	110.2023	Sale or Payoff Sale	545,875	545,875	0	0	PD (Duration)	2,000
FVM3	4,418	441,800,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	04/24/2013	124.4714	05/29/2013	123.1472	Sale or Payoff Sale	(5,850,327)	(5,850,327)	0	0	PD (Duration)	1,000
WNZ3	37	3,700,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/20/2013	140.2513	09/26/2013	141.8737	Sale or Payoff Sale	60,030	60,030	0	0	PD (Duration)	1,000
USH4	9	900,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	131.5325	12/30/2013	128.8425	Sale or Payoff Sale	(24,211)	(24,211)	0	0	PD (Duration)	1,000
TYU3	89	8,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/12/2013	126.1888	07/15/2013	126.1081	Sale or Payoff Sale	(7,181)	(7,181)	0	0	PD (Duration)	1,000
USH3	25	2,500,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/28/2013	145.4075	03/01/2013	145.9050	Sale or Payoff Sale	12,436	12,436	0	0	PD (Duration)	1,000
FVU3	333	33,300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/14/2013	121.0329	08/21/2013	120.4050	Sale or Payoff Sale	(209,094)	(209,094)	0	0	PD (Duration)	1,000
FVH3	634	63,400,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/06/2012	124.7591	01/23/2013	124.2630	Sale or Payoff Sale	(314,513)	(314,513)	0	0	PD (Duration)	1,000
FVM3	52	5,200,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/24/2013	123.6891	05/30/2013	123.1315	Sale or Payoff Sale	(28,995)	(28,995)	0	0	PD (Duration)	1,000
TYM3	348	34,800,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/15/2013	130.8294	03/19/2013	131.6237	Sale or Payoff Sale	276,422	276,422	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM3	1	100,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/13/2013	123.3138	03/19/2013	123.8737	Sale or Pairoff Sale	560	560	0	0	PD (Duration)	1,000
TUH4	121	24,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	12/02/2013	110.1178	12/16/2013	109.9994	Sale or Pairoff Sale	(28,669)	(28,669)	0	0	PD (Duration)	2,000
FVZ3	1,285	128,500,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/22/2013	119.4621	09/06/2013	118.9362	Sale or Pairoff Sale	(675,808)	(675,808)	0	0	PD (Duration)	1,000
TYH3	211	21,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/12/2012	133.3138	01/11/2013	131.9362	Sale or Pairoff Sale	(290,665)	(290,665)	0	0	PD (Duration)	1,000
FVU3	842	84,200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	07/12/2013	120.9935	07/12/2013	121.1862	Sale or Pairoff Sale	162,298	162,298	0	0	PD (Duration)	1,000
FVH3	1,337	133,700,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/19/2012	123.9948	02/01/2013	123.7565	Sale or Pairoff Sale	(318,560)	(318,560)	0	0	PD (Duration)	1,000
USH3	100	10,000,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/07/2013	144.7513	02/20/2013	143.2175	Sale or Pairoff Sale	(153,381)	(153,381)	0	0	PD (Duration)	1,000
USM3	15	1,500,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/15/2013	144.2513	05/31/2013	141.0288	Sale or Pairoff Sale	(48,338)	(48,338)	0	0	PD (Duration)	1,000
FVH4	30	3,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/20/2013	120.7513	11/27/2013	121.0222	Sale or Pairoff Sale	8,126	8,126	0	0	PD (Duration)	1,000
TYM3	6	600,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/19/2013	131.6263	03/20/2013	131.3268	Sale or Pairoff Sale	(1,797)	(1,797)	0	0	PD (Duration)	1,000
FVH3	129	12,900,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	02/12/2013	123.8138	02/26/2013	124.2643	Sale or Pairoff Sale	58,123	58,123	0	0	PD (Duration)	1,000
TUZ3	60	12,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/06/2013	109.6881	09/09/2013	109.6869	Sale or Pairoff Sale	(154)	(154)	0	0	PD (Duration)	2,000
TUM3	17	3,400,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/05/2013	110.2428	05/30/2013	110.1634	Sale or Pairoff Sale	(2,700)	(2,700)	0	0	PD (Duration)	2,000
TYU3	110	11,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/16/2013	125.0169	08/21/2013	125.1706	Sale or Pairoff Sale	16,906	16,906	0	0	PD (Duration)	1,000
FVM3	505	50,500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	123.3294	04/23/2013	124.4115	Sale or Pairoff Sale	546,434	546,434	0	0	PD (Duration)	1,000
FVU3	18	1,800,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/21/2013	120.5716	08/29/2013	120.5925	Sale or Pairoff Sale	376	376	0	0	PD (Duration)	1,000
TUZ3	520	104,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/02/2013	110.1178	11/08/2013	110.2023	Sale or Pairoff Sale	87,862	87,862	0	0	PD (Duration)	2,000
TUU3	1,312	262,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/29/2013	110.0319	08/29/2013	110.0306	Sale or Pairoff Sale	(3,359)	(3,359)	0	0	PD (Duration)	2,000
FVM3	2,260	226,000,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	04/24/2013	124.5013	05/22/2013	123.6550	Sale or Pairoff Sale	(1,912,661)	(1,912,661)	0	0	PD (Duration)	1,000
TYM3	1,000	100,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/19/2013	131.5794	03/20/2013	131.3568	Sale or Pairoff Sale	(222,640)	(222,640)	0	0	PD (Duration)	1,000
TYM3	174	17,400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/11/2013	132.4544	05/01/2013	133.5612	Sale or Pairoff Sale	192,586	192,586	0	0	PD (Duration)	1,000
FVU3	2,135	213,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	122.5794	08/23/2013	119.9542	Sale or Pairoff Sale	(5,604,877)	(5,604,877)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUH4	2,624	524,800,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/25/2013	110.1100	12/04/2013	110.1086	Sale or Payoff Sale	(7,636)	(7,636)	0	0	PD (Duration)	2,000
TUZ3	29	5,800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/29/2013	109.8288	09/06/2013	109.6790	Sale or Payoff Sale	(8,684)	(8,684)	0	0	PD (Duration)	2,000
TUZ3	83	16,600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/29/2013	109.8288	09/09/2013	109.6869	Sale or Payoff Sale	(23,556)	(23,556)	0	0	PD (Duration)	2,000
FVH3	1,354	135,400,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	01/10/2013	124.0247	02/07/2013	123.8646	Sale or Payoff Sale	(216,830)	(216,830)	0	0	PD (Duration)	1,000
FVH3	342	34,200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	01/02/2013	124.0950	02/05/2013	123.9206	Sale or Payoff Sale	(59,657)	(59,657)	0	0	PD (Duration)	1,000
USH3	395	39,500,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	144.1888	02/27/2013	145.6237	Sale or Payoff Sale	566,801	566,801	0	0	PD (Duration)	1,000
FVZ3	29	2,900,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/18/2013	121.8450	11/25/2013	121.7253	Sale or Payoff Sale	(3,473)	(3,473)	0	0	PD (Duration)	1,000
FVZ3	330	33,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/18/2013	121.8450	11/25/2013	121.6862	Sale or Payoff Sale	(52,407)	(52,407)	0	0	PD (Duration)	1,000
USH3	9	900,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	144.6575	03/01/2013	145.2800	Sale or Payoff Sale	5,602	5,602	0	0	PD (Duration)	1,000
TYM3	370	37,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/23/2013	131.1888	05/28/2013	130.9518	Sale or Payoff Sale	(87,666)	(87,666)	0	0	PD (Duration)	1,000
FVZ3	79	7,900,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/14/2013	121.5482	11/25/2013	121.6862	Sale or Payoff Sale	10,907	10,907	0	0	PD (Duration)	1,000
TUH3	1,358	271,600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	110.2506	02/04/2013	110.2259	Sale or Payoff Sale	(67,133)	(67,133)	0	0	PD (Duration)	2,000
TUH3	446	89,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	110.2506	02/13/2013	110.1947	Sale or Payoff Sale	(49,923)	(49,923)	0	0	PD (Duration)	2,000
FVU3	669	66,900,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/28/2013	120.5403	08/29/2013	120.4769	Sale or Payoff Sale	(42,443)	(42,443)	0	0	PD (Duration)	1,000
TYU3	152	15,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	129.5013	06/04/2013	129.3737	Sale or Payoff Sale	(19,389)	(19,389)	0	0	PD (Duration)	1,000
TYU3	45	4,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/09/2013	125.2982	07/09/2013	125.4987	Sale or Payoff Sale	9,025	9,025	0	0	PD (Duration)	1,000
TYM3	879	87,900,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/16/2013	132.5169	05/24/2013	131.4050	Sale or Payoff Sale	(977,391)	(977,391)	0	0	PD (Duration)	1,000
TUM3	71	14,200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/04/2013	110.2428	05/30/2013	110.1634	Sale or Payoff Sale	(11,276)	(11,276)	0	0	PD (Duration)	2,000
TYU3	9	900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/16/2013	125.0169	08/21/2013	125.0925	Sale or Payoff Sale	680	680	0	0	PD (Duration)	1,000
TYU3	58	5,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/17/2013	127.2200	07/17/2013	127.0612	Sale or Payoff Sale	(9,211)	(9,211)	0	0	PD (Duration)	1,000
TYU3	23	2,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/16/2013	125.0169	08/20/2013	125.0768	Sale or Payoff Sale	1,379	1,379	0	0	PD (Duration)	1,000
TYU3	157	15,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/16/2013	125.0169	08/19/2013	124.7018	Sale or Payoff Sale	(49,464)	(49,464)	0	0	PD (Duration)	1,000
USU3	1,084	108,400,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/31/2013	140.4745	08/26/2013	131.9408	Sale or Payoff Sale	(9,250,513)	(9,250,513)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ3	1,202	120,200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	11/14/2013	121.5482	11/25/2013	121.6472	Sale or Payoff Sale	119,001	119,001	0	0	PD (Duration)	1,000
TUU3	1,062	212,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/29/2013	110.1491	07/29/2013	110.1400	Sale or Payoff Sale	(19,312)	(19,312)	0	0	PD (Duration)	2,000
TYM3	418	41,800,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/23/2013	131.1888	05/28/2013	130.1706	Sale or Payoff Sale	(425,601)	(425,601)	0	0	PD (Duration)	1,000
TYU3	132	13,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/05/2013	129.7200	06/07/2013	129.9043	Sale or Payoff Sale	24,320	24,320	0	0	PD (Duration)	1,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/24/2013	124.1263	02/13/2013	123.8112	Sale or Payoff Sale	(315)	(315)	0	0	PD (Duration)	1,000
FVM3	281	28,100,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/01/2013	123.2435	02/28/2013	123.9753	Sale or Payoff Sale	205,640	205,640	0	0	PD (Duration)	1,000
USM3	55	5,500,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/28/2013	143.9388	05/31/2013	141.4840	Sale or Payoff Sale	(135,014)	(135,014)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/13/2013	129.0013	06/24/2013	125.3425	Sale or Payoff Sale	(3,659)	(3,659)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/03/2013	132.1419	05/13/2013	131.9519	Sale or Payoff Sale	(190)	(190)	0	0	PD (Duration)	1,000
WNH4	2	200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	12/16/2013	138.1888	12/18/2013	137.2175	Sale or Payoff Sale	(1,943)	(1,943)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/28/2013	126.2513	07/31/2013	125.6706	Sale or Payoff Sale	(581)	(581)	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/23/2013	125.2044	10/16/2013	126.2019	Sale or Payoff Sale	997	997	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/18/2013	121.4700	08/19/2013	120.3893	Sale or Payoff Sale	(1,081)	(1,081)	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/24/2013	121.6107	11/22/2013	121.6472	Sale or Payoff Sale	37	37	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/22/2013	123.4700	09/26/2013	125.9831	Sale or Payoff Sale	2,513	2,513	0	0	PD (Duration)	1,000
TUH3	1	200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/14/2012	110.2506	02/13/2013	110.1790	Sale or Payoff Sale	(143)	(143)	0	0	PD (Duration)	2,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/11/2013	132.5325	04/30/2013	133.3894	Sale or Payoff Sale	857	857	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/29/2013	133.5013	05/08/2013	132.7168	Sale or Payoff Sale	(785)	(785)	0	0	PD (Duration)	1,000
TUM3	1	200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/16/2013	110.2741	05/23/2013	110.2416	Sale or Payoff Sale	(65)	(65)	0	0	PD (Duration)	2,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	119.5685	09/10/2013	118.9519	Sale or Payoff Sale	(617)	(617)	0	0	PD (Duration)	1,000
TUH3	4	800,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/05/2012	110.2506	02/13/2013	110.1947	Sale or Payoff Sale	(448)	(448)	0	0	PD (Duration)	2,000
WNU3	120	12,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	146.6888	08/26/2013	140.2800	Sale or Payoff Sale	(769,057)	(769,057)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM3	400	40,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	156.3685	05/17/2013	157.4987	Sale or Payoff Sale	452,101	452,101	0	0	PD (Duration)	1,000
WNM3	500	50,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	156.3685	05/07/2013	161.4675	Sale or Payoff Sale	2,549,501	2,549,501	0	0	PD (Duration)	1,000
WNH3	113	11,300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/30/2012	165.7669	02/25/2013	155.8737	Sale or Payoff Sale	(1,117,930)	(1,117,930)	0	0	PD (Duration)	1,000
WNH3	17	1,700,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6028	02/22/2013	156.3425	Sale or Payoff Sale	(140,426)	(140,426)	0	0	PD (Duration)	1,000
TYU3	2	200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/31/2013	129.1575	06/21/2013	127.2956	Sale or Payoff Sale	(3,724)	(3,724)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/01/2013	131.8450	04/26/2013	133.4206	Sale or Payoff Sale	1,576	1,576	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/24/2013	126.5325	08/23/2013	124.2643	Sale or Payoff Sale	(2,268)	(2,268)	0	0	PD (Duration)	1,000
FVZ3	2	200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/29/2013	121.7669	11/22/2013	121.6472	Sale or Payoff Sale	(240)	(240)	0	0	PD (Duration)	1,000
TYU3	2	200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/24/2013	126.5325	08/05/2013	126.3268	Sale or Payoff Sale	(411)	(411)	0	0	PD (Duration)	1,000
TYU3	3	300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/03/2013	129.0325	08/05/2013	126.3268	Sale or Payoff Sale	(8,117)	(8,117)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/09/2013	132.7676	05/13/2013	131.9668	Sale or Payoff Sale	(801)	(801)	0	0	PD (Duration)	1,000
TYZ3	3	300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/03/2013	126.6107	10/28/2013	127.4831	Sale or Payoff Sale	2,617	2,617	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/28/2013	126.5013	07/25/2013	126.1862	Sale or Payoff Sale	(315)	(315)	0	0	PD (Duration)	1,000
USZ3	710	71,000,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.5277	09/27/2013	133.4987	Sale or Payoff Sale	2,109,452	2,109,452	0	0	PD (Duration)	1,000
FVZ3	612	61,200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/23/2013	118.9989	10/22/2013	121.5378	Sale or Payoff Sale	1,553,824	1,553,824	0	0	PD (Duration)	1,000
USZ3	761	76,100,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.5277	10/11/2013	132.7800	Sale or Payoff Sale	1,714,008	1,714,008	0	0	PD (Duration)	1,000
USZ3	124	12,400,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.5277	10/23/2013	135.3112	Sale or Payoff Sale	593,161	593,161	0	0	PD (Duration)	1,000
FVM3	144	14,400,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	05/23/2013	123.7357	05/30/2013	123.1393	Sale or Payoff Sale	(85,869)	(85,869)	0	0	PD (Duration)	1,000
USH4	186	18,600,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/18/2013	131.0716	12/30/2013	128.8425	Sale or Payoff Sale	(414,617)	(414,617)	0	0	PD (Duration)	1,000
FVM3	2,257	225,700,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	04/10/2013	124.3464	05/28/2013	123.0374	Sale or Payoff Sale	(2,954,249)	(2,954,249)	0	0	PD (Duration)	1,000
TYH3	808	80,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/15/2013	131.5325	02/20/2013	131.5300	Sale or Payoff Sale	(2,068)	(2,068)	0	0	PD (Duration)	1,000
USZ3	563	56,300,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.5277	11/18/2013	132.5300	Sale or Payoff Sale	1,127,300	1,127,300	0	0	PD (Duration)	1,000
FVZ3	787	78,700,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/03/2013	121.1888	11/21/2013	121.5218	Sale or Payoff Sale	262,093	262,093	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ3	47	4,700,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	118.9989	10/17/2013	121.4128	Sale or Pairoff Sale	113,455	113,455	0	0	PD (Duration)	1,000
FVZ3	318	31,800,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	118.9989	10/17/2013	121.3815	Sale or Pairoff Sale	757,691	757,691	0	0	PD (Duration)	1,000
TYH3	579	57,900,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/03/2012	133.3450	01/10/2013	131.7956	Sale or Pairoff Sale	(897,123)	(897,123)	0	0	PD (Duration)	1,000
TYH3	277	27,700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/05/2013	131.1888	02/13/2013	131.0612	Sale or Pairoff Sale	(35,334)	(35,334)	0	0	PD (Duration)	1,000
FVU3	494	49,400,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/28/2013	120.8294	06/28/2013	120.8316	Sale or Pairoff Sale	1,108	1,108	0	0	PD (Duration)	1,000
TUU3	266	53,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/04/2013	110.0866	06/20/2013	110.0540	Sale or Pairoff Sale	(17,306)	(17,306)	0	0	PD (Duration)	2,000
FVU3	77	7,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/28/2013	120.8138	07/12/2013	121.1862	Sale or Pairoff Sale	28,678	28,678	0	0	PD (Duration)	1,000
FVZ3	2,158	215,800,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	11/05/2013	121.3688	11/22/2013	121.4975	Sale or Pairoff Sale	277,740	277,740	0	0	PD (Duration)	1,000
TYH3	592	59,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/18/2012	132.0638	01/15/2013	132.3112	Sale or Pairoff Sale	146,484	146,484	0	0	PD (Duration)	1,000
USH3	579	57,900,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/30/2012	150.0950	02/20/2013	143.2175	Sale or Pairoff Sale	(3,982,107)	(3,982,107)	0	0	PD (Duration)	1,000
USZ3	132	13,200,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/26/2013	130.5277	11/20/2013	132.4675	Sale or Pairoff Sale	256,055	256,055	0	0	PD (Duration)	1,000
TYM3	41	4,100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/09/2013	132.7669	05/10/2013	132.2171	Sale or Pairoff Sale	(22,541)	(22,541)	0	0	PD (Duration)	1,000
FVZ3	81	8,100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	118.9989	10/17/2013	121.4206	Sale or Pairoff Sale	196,161	196,161	0	0	PD (Duration)	1,000
FVU3	3,030	303,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	122.6028	08/23/2013	119.9542	Sale or Pairoff Sale	(8,025,478)	(8,025,478)	0	0	PD (Duration)	1,000
USH3	295	29,500,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/28/2012	149.5560	02/14/2013	142.6237	Sale or Pairoff Sale	(2,045,013)	(2,045,013)	0	0	PD (Duration)	1,000
FVH3	1,763	176,300,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/28/2013	123.6419	02/22/2013	124.0208	Sale or Pairoff Sale	668,040	668,040	0	0	PD (Duration)	1,000
FVM3	555	55,500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	03/08/2013	123.3216	04/04/2013	124.3737	Sale or Pairoff Sale	583,931	583,931	0	0	PD (Duration)	1,000
TUU3	501	100,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.1022	06/20/2013	110.0228	Sale or Pairoff Sale	(79,564)	(79,564)	0	0	PD (Duration)	2,000
TUM3	83	16,600,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/13/2013	110.1335	03/28/2013	110.2259	Sale or Pairoff Sale	15,350	15,350	0	0	PD (Duration)	2,000
TYH3	100	10,000,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/25/2013	131.6419	01/31/2013	131.3893	Sale or Pairoff Sale	(25,256)	(25,256)	0	0	PD (Duration)	1,000
USH3	250	25,000,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	148.7044	01/11/2013	145.4050	Sale or Pairoff Sale	(824,859)	(824,859)	0	0	PD (Duration)	1,000
FVU3	18	1,800,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	120.8685	06/28/2013	120.8316	Sale or Pairoff Sale	(663)	(663)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM3	269	26,900,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/13/2013	129.9232	03/06/2013	131.2175	Sale or Pairoff	348,171	348,171	0	0	PD (Duration)	1,000
TYM3	566	56,600,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/05/2013	130.1107	03/06/2013	131.2175	Sale or Pairoff	626,457	626,457	0	0	PD (Duration)	1,000
TYH3	302	30,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/07/2012	133.6419	01/11/2013	131.6706	Sale or Pairoff	(595,336)	(595,336)	0	0	PD (Duration)	1,000
TYM3	38	3,800,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/19/2013	133.0794	05/10/2013	132.0300	Sale or Pairoff	(39,879)	(39,879)	0	0	PD (Duration)	1,000
FVZ3	234	23,400,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/26/2013	119.3254	11/01/2013	121.4362	Sale or Pairoff	493,937	493,937	0	0	PD (Duration)	1,000
FVZ3	1,300	130,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/26/2013	119.3254	10/30/2013	121.8972	Sale or Pairoff	3,343,315	3,343,315	0	0	PD (Duration)	1,000
USH3	546	54,600,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/20/2013	142.9388	02/26/2013	145.5925	Sale or Pairoff	1,448,915	1,448,915	0	0	PD (Duration)	1,000
FVH3	82	8,200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/05/2012	124.6653	01/03/2013	124.1003	Sale or Pairoff	(46,335)	(46,335)	0	0	PD (Duration)	1,000
TYH3	455	45,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/07/2013	131.6888	02/19/2013	131.6081	Sale or Pairoff	(36,712)	(36,712)	0	0	PD (Duration)	1,000
FVZ3	3,207	320,700,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	119.5685	11/20/2013	121.6237	Sale or Pairoff	6,591,163	6,591,163	0	0	PD (Duration)	1,000
TYU3	40	4,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/12/2013	126.1888	07/15/2013	126.0612	Sale or Pairoff	(5,102)	(5,102)	0	0	PD (Duration)	1,000
TYH3	14	1,400,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/31/2013	131.2513	02/04/2013	131.5456	Sale or Pairoff	4,120	4,120	0	0	PD (Duration)	1,000
FVU3	117	11,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/30/2013	121.4626	07/30/2013	121.3659	Sale or Pairoff	(11,309)	(11,309)	0	0	PD (Duration)	1,000
FVU3	150	15,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	120.5872	08/29/2013	120.4769	Sale or Pairoff	(16,548)	(16,548)	0	0	PD (Duration)	1,000
FVU3	407	40,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/30/2013	121.4626	07/30/2013	121.3581	Sale or Pairoff	(42,520)	(42,520)	0	0	PD (Duration)	1,000
USZ3	31	3,100,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/07/2013	133.6577	11/22/2013	131.2800	Sale or Pairoff	(73,711)	(73,711)	0	0	PD (Duration)	1,000
USZ3	31	3,100,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	130.7516	11/22/2013	131.2800	Sale or Pairoff	16,379	16,379	0	0	PD (Duration)	1,000
USZ3	569	56,900,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	130.7516	11/21/2013	131.0300	Sale or Pairoff	158,375	158,375	0	0	PD (Duration)	1,000
FVH3	1,552	155,200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/09/2013	124.0651	02/06/2013	123.7722	Sale or Pairoff	(454,662)	(454,662)	0	0	PD (Duration)	1,000
FVM3	216	21,600,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/24/2013	123.6891	05/30/2013	123.1393	Sale or Pairoff	(118,754)	(118,754)	0	0	PD (Duration)	1,000
FVM3	183	18,300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/24/2013	123.6891	05/30/2013	123.1081	Sale or Pairoff	(106,329)	(106,329)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USU3	679	67,900,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/03/2013	136.1888	07/12/2013	134.5925	Sale or Payoff Sale	(1,083,912)	(1,083,912)	0	0	PD (Duration)	1,000
TUH4	1	200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	12/02/2013	110.1178	12/04/2013	110.1086	Sale or Payoff Sale	(19)	(19)	0	0	PD (Duration)	2,000
TYM3	174	17,400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/16/2013	132.3763	05/24/2013	131.3893	Sale or Payoff Sale	(171,727)	(171,727)	0	0	PD (Duration)	1,000
FVZ3	50	5,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/08/2013	121.3607	11/25/2013	121.6472	Sale or Payoff Sale	14,325	14,325	0	0	PD (Duration)	1,000
FVU3	90	9,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/07/2013	122.5013	06/19/2013	122.4909	Sale or Payoff Sale	(934)	(934)	0	0	PD (Duration)	1,000
FVU3	380	38,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	07/24/2013	121.1419	07/30/2013	121.3659	Sale or Payoff Sale	85,121	85,121	0	0	PD (Duration)	1,000
TUM3	2,719	543,800,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/01/2013	110.2428	05/29/2013	110.1784	Sale or Payoff Sale	(350,098)	(350,098)	0	0	PD (Duration)	2,000
USM3	143	14,300,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	144.1185	04/25/2013	147.7800	Sale or Payoff Sale	523,595	523,595	0	0	PD (Duration)	1,000
FVH3	760	76,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/12/2012	124.5563	01/23/2013	124.2630	Sale or Payoff Sale	(222,862)	(222,862)	0	0	PD (Duration)	1,000
TYM3	115	11,500,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/19/2013	131.6263	03/20/2013	131.3568	Sale or Payoff Sale	(30,994)	(30,994)	0	0	PD (Duration)	1,000
USM3	68	6,800,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/15/2013	144.2513	05/31/2013	141.6550	Sale or Payoff Sale	(176,549)	(176,549)	0	0	PD (Duration)	1,000
FVH4	57	5,700,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/20/2013	120.7513	11/27/2013	121.0065	Sale or Payoff Sale	14,549	14,549	0	0	PD (Duration)	1,000
FVH3	490	49,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	01/02/2013	124.0560	02/05/2013	123.9206	Sale or Payoff Sale	(66,333)	(66,333)	0	0	PD (Duration)	1,000
FVH3	2,092	209,200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	02/12/2013	123.8138	02/26/2013	124.2722	Sale or Payoff Sale	958,926	958,926	0	0	PD (Duration)	1,000
FVM3	844	84,400,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/20/2013	123.8528	05/30/2013	123.1081	Sale or Payoff Sale	(628,567)	(628,567)	0	0	PD (Duration)	1,000
TYM3	131	13,100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/28/2013	130.5169	05/28/2013	130.1706	Sale or Payoff Sale	(45,367)	(45,367)	0	0	PD (Duration)	1,000
FVH4	865	86,500,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/20/2013	120.7513	11/26/2013	120.9987	Sale or Payoff Sale	214,036	214,036	0	0	PD (Duration)	1,000
TUH3	49	9,800,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/10/2012	110.2506	02/13/2013	110.1947	Sale or Payoff Sale	(5,485)	(5,485)	0	0	PD (Duration)	2,000
FVH4	1,304	130,400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/20/2013	120.7513	12/03/2013	120.7253	Sale or Payoff Sale	(33,901)	(33,901)	0	0	PD (Duration)	1,000
TYZ3	110	11,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/21/2013	124.0169	08/26/2013	123.9518	Sale or Payoff Sale	(7,157)	(7,157)	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/06/2013	109.6881	09/11/2013	109.6712	Sale or Payoff Sale	(34)	(34)	0	0	PD (Duration)	2,000
TYU3	857	85,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	129.4026	06/03/2013	129.1706	Sale or Payoff Sale	(198,863)	(198,863)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUH3	858	171,600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/21/2012	110.1960	02/04/2013	110.2259	Sale or Payoff Sale	51,429	51,429	0	0	PD (Duration)	2,000
TYZ3	3	300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/28/2013	124.0950	08/28/2013	124.2331	Sale or Payoff Sale	414	414	0	0	PD (Duration)	1,000
FVU3	1,790	179,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/07/2013	122.5872	06/20/2013	121.2722	Sale or Payoff Sale	(2,353,957)	(2,353,957)	0	0	PD (Duration)	1,000
FVM3	110	11,000,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	04/24/2013	124.5013	05/23/2013	123.6472	Sale or Payoff Sale	(93,953)	(93,953)	0	0	PD (Duration)	1,000
TYM3	22	2,200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/11/2013	132.4544	04/18/2013	133.1550	Sale or Payoff Sale	15,412	15,412	0	0	PD (Duration)	1,000
FVZ3	463	46,300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/01/2013	120.9626	11/21/2013	121.6237	Sale or Payoff Sale	306,114	306,114	0	0	PD (Duration)	1,000
FVZ3	976	97,600,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/18/2013	121.8528	11/25/2013	121.6862	Sale or Payoff Sale	(162,624)	(162,624)	0	0	PD (Duration)	1,000
TUU3	710	142,000,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/10/2013	110.0553	06/20/2013	110.0540	Sale or Payoff Sale	(1,818)	(1,818)	0	0	PD (Duration)	2,000
USU3	1,408	140,800,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/31/2013	140.5013	08/26/2013	131.9408	Sale or Payoff Sale	(12,053,120)	(12,053,120)	0	0	PD (Duration)	1,000
FVH3	830	83,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	124.7513	01/03/2013	124.1003	Sale or Payoff Sale	(540,328)	(540,328)	0	0	PD (Duration)	1,000
TYM3	753	75,300,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/15/2013	131.8450	05/15/2013	131.6393	Sale or Payoff Sale	(154,881)	(154,881)	0	0	PD (Duration)	1,000
FVH3	365	36,500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/03/2012	124.7122	01/02/2013	124.1940	Sale or Payoff Sale	(189,138)	(189,138)	0	0	PD (Duration)	1,000
TUH3	61	12,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/30/2012	110.2116	02/04/2013	110.2259	Sale or Payoff Sale	1,750	1,750	0	0	PD (Duration)	2,000
TYZ3	30	3,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/23/2013	122.9857	08/26/2013	123.9518	Sale or Payoff Sale	28,986	28,986	0	0	PD (Duration)	1,000
TUM3	151	30,200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/04/2013	110.2428	05/30/2013	110.1712	Sale or Payoff Sale	(21,621)	(21,621)	0	0	PD (Duration)	2,000
FVM3	159	15,900,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	123.3294	05/28/2013	123.6628	Sale or Payoff Sale	53,007	53,007	0	0	PD (Duration)	1,000
USM3	66	6,600,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/14/2013	141.1341	03/11/2013	141.0925	Sale or Payoff Sale	(2,747)	(2,747)	0	0	PD (Duration)	1,000
USH3	273	27,300,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	144.6575	02/27/2013	145.6237	Sale or Payoff Sale	263,770	263,770	0	0	PD (Duration)	1,000
TYM3	321	32,100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/23/2013	131.1888	05/28/2013	130.1862	Sale or Payoff Sale	(321,822)	(321,822)	0	0	PD (Duration)	1,000
TYH3	339	33,900,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/07/2012	133.6107	01/11/2013	131.6706	Sale or Payoff Sale	(657,680)	(657,680)	0	0	PD (Duration)	1,000
FVU3	568	56,800,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/03/2013	122.4075	08/29/2013	120.4769	Sale or Payoff Sale	(1,096,598)	(1,096,598)	0	0	PD (Duration)	1,000
TUH4	162	32,400,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/25/2013	110.1022	12/04/2013	110.1086	Sale or Payoff Sale	2,060	2,060	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	603	60,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/09/2013	125.2982	07/09/2013	125.5143	Sale or Payoff Sale	130,363	130,363	0	0	PD (Duration)	1,000
FVH3	10	1,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/24/2013	124.1263	02/12/2013	123.8112	Sale or Payoff Sale	(3,151)	(3,151)	0	0	PD (Duration)	1,000
USM3	80	8,000,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/28/2013	143.9388	05/31/2013	141.4987	Sale or Payoff Sale	(195,205)	(195,205)	0	0	PD (Duration)	1,000
FVZ3	2	200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/22/2013	119.4621	09/06/2013	118.8972	Sale or Payoff Sale	(1,130)	(1,130)	0	0	PD (Duration)	1,000
TUU3	2	400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/26/2013	109.9225	06/28/2013	109.9603	Sale or Payoff Sale	151	151	0	0	PD (Duration)	2,000
TUU3	3	600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	110.1178	06/07/2013	110.1009	Sale or Payoff Sale	(101)	(101)	0	0	PD (Duration)	2,000
WNZ3	2	200,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/22/2013	139.2200	12/02/2013	140.5300	Sale or Payoff Sale	2,620	2,620	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/02/2013	121.3372	08/23/2013	119.9440	Sale or Payoff Sale	(1,393)	(1,393)	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/27/2013	126.5013	07/30/2013	126.3893	Sale or Payoff Sale	(112)	(112)	0	0	PD (Duration)	1,000
TUM3	1	200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/09/2013	110.2897	05/23/2013	110.2416	Sale or Payoff Sale	(96)	(96)	0	0	PD (Duration)	2,000
TYZ3	15	1,500,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	126.3919	11/22/2013	126.4668	Sale or Payoff Sale	1,123	1,123	0	0	PD (Duration)	1,000
TUU3	3	600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/30/2013	110.1491	08/05/2013	110.1556	Sale or Payoff Sale	39	39	0	0	PD (Duration)	2,000
TYZ3	4	400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/23/2013	125.2044	10/17/2013	126.9518	Sale or Payoff Sale	6,990	6,990	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/20/2013	120.6888	08/28/2013	120.7175	Sale or Payoff Sale	29	29	0	0	PD (Duration)	1,000
TUM3	10	2,000,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/13/2013	110.1335	05/29/2013	110.1784	Sale or Payoff Sale	900	900	0	0	PD (Duration)	2,000
TUH3	3	600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/03/2012	110.2272	01/25/2013	110.2025	Sale or Payoff Sale	(148)	(148)	0	0	PD (Duration)	2,000
FVZ3	3	300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/01/2013	120.9626	10/08/2013	120.8737	Sale or Payoff Sale	(267)	(267)	0	0	PD (Duration)	1,000
TUH3	6	1,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/05/2012	110.2506	02/11/2013	110.2259	Sale or Payoff Sale	(297)	(297)	0	0	PD (Duration)	2,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/20/2013	123.4700	09/20/2013	125.1862	Sale or Payoff Sale	3,432	3,432	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/14/2013	132.1419	05/16/2013	132.3737	Sale or Payoff Sale	232	232	0	0	PD (Duration)	1,000
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/26/2013	126.7513	08/23/2013	124.2643	Sale or Payoff Sale	(2,487)	(2,487)	0	0	PD (Duration)	1,000
WNU3	350	35,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	152.5794	06/04/2013	151.8112	Sale or Payoff Sale	(268,865)	(268,865)	0	0	PD (Duration)	1,000
WNZ3	6	600,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/26/2013	138.8060	12/02/2013	140.5300	Sale or Payoff Sale	10,344	10,344	0	0	PD (Duration)	1,000
WNH3	25	2,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/27/2012	165.5482	02/22/2013	156.6862	Sale or Payoff Sale	(221,548)	(221,548)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM3	820	82,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/26/2013	158.9785	05/29/2013	154.0612	Sale or Payoff Sale	(4,032,204)	(4,032,204)	0	0	PD (Duration)	1,000
WNM3	500	50,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	156.1107	04/30/2013	164.3737	Sale or Payoff Sale	4,131,533	4,131,533	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/04/2013	119.2122	09/05/2013	118.9519	Sale or Payoff Sale	(260)	(260)	0	0	PD (Duration)	1,000
TUH3	6	1,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	110.2506	02/11/2013	110.2259	Sale or Payoff Sale	(297)	(297)	0	0	PD (Duration)	2,000
TUH3	1	200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	110.2506	02/13/2013	110.1790	Sale or Payoff Sale	(143)	(143)	0	0	PD (Duration)	2,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/11/2013	132.5332	04/26/2013	133.4206	Sale or Payoff Sale	887	887	0	0	PD (Duration)	1,000
TUM3	4	800,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/04/2013	110.2428	05/09/2013	110.2803	Sale or Payoff Sale	299	299	0	0	PD (Duration)	2,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/16/2013	120.8060	10/23/2013	121.6315	Sale or Payoff Sale	826	826	0	0	PD (Duration)	1,000
TYU3	3	300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/05/2013	126.0013	07/25/2013	126.1862	Sale or Payoff Sale	555	555	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/23/2013	121.7435	11/21/2013	121.6237	Sale or Payoff Sale	(120)	(120)	0	0	PD (Duration)	1,000
TYU3	4	400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/28/2013	126.5013	07/11/2013	126.3425	Sale or Payoff Sale	(635)	(635)	0	0	PD (Duration)	1,000
USZ3	148	14,800,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.5277	10/23/2013	135.3112	Sale or Payoff Sale	707,967	707,967	0	0	PD (Duration)	1,000
TUU3	952	190,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/04/2013	110.0866	06/10/2013	110.0540	Sale or Payoff Sale	(61,937)	(61,937)	0	0	PD (Duration)	2,000
TYH3	272	27,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/03/2012	133.3450	01/09/2013	132.0143	Sale or Payoff Sale	(361,946)	(361,946)	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/23/2013	122.9778	09/13/2013	123.2956	Sale or Payoff Sale	318	318	0	0	PD (Duration)	1,000
TYU3	3	300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/24/2013	126.5325	07/25/2013	126.1862	Sale or Payoff Sale	(1,039)	(1,039)	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/10/2013	126.0325	11/04/2013	126.9362	Sale or Payoff Sale	904	904	0	0	PD (Duration)	1,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/03/2013	126.6107	11/04/2013	126.9362	Sale or Payoff Sale	651	651	0	0	PD (Duration)	1,000
TUM3	1	200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/13/2013	110.1335	05/09/2013	110.2803	Sale or Payoff Sale	294	294	0	0	PD (Duration)	2,000
TUM3	4	800,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/26/2013	110.3053	05/09/2013	110.2803	Sale or Payoff Sale	(201)	(201)	0	0	PD (Duration)	2,000
FVZ3	3	300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/23/2013	121.7435	11/21/2013	121.6237	Sale or Payoff Sale	(359)	(359)	0	0	PD (Duration)	1,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/10/2013	122.8763	09/13/2013	123.2956	Sale or Payoff Sale	839	839	0	0	PD (Duration)	1,000
USZ3	9	900,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.5277	11/19/2013	132.9987	Sale or Payoff Sale	22,240	22,240	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM3	542	54,200,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/05/2013	123.4310	03/19/2013	123.8737	Sale or Pairoff	239,972	239,972	0	0	PD (Duration)	1,000
USZ3	665	66,500,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/26/2013	130.5277	11/21/2013	131.0300	Sale or Pairoff	334,036	334,036	0	0	PD (Duration)	1,000
FVZ3	396	39,600,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	118.9989	10/17/2013	121.3893	Sale or Pairoff	946,634	946,634	0	0	PD (Duration)	1,000
FVZ3	1,779	177,900,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	118.9989	10/21/2013	121.3034	Sale or Pairoff	4,099,799	4,099,799	0	0	PD (Duration)	1,000
TYH3	328	32,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/24/2013	132.4857	01/30/2013	131.1081	Sale or Pairoff	(451,840)	(451,840)	0	0	PD (Duration)	1,000
FVU3	132	13,200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	120.8685	06/27/2013	120.8268	Sale or Pairoff	(5,494)	(5,494)	0	0	PD (Duration)	1,000
TYH3	178	17,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/11/2013	131.6575	01/15/2013	132.3112	Sale or Pairoff	116,357	116,357	0	0	PD (Duration)	1,000
USH3	116	11,600,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	148.7044	02/13/2013	143.2487	Sale or Pairoff	(632,859)	(632,859)	0	0	PD (Duration)	1,000
FVZ3	339	33,900,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/16/2013	119.6575	11/21/2013	121.6237	Sale or Pairoff	666,538	666,538	0	0	PD (Duration)	1,000
TYH3	236	23,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/25/2013	131.6419	02/01/2013	131.1081	Sale or Pairoff	(125,979)	(125,979)	0	0	PD (Duration)	1,000
TYH3	710	71,000,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/07/2012	133.6419	01/10/2013	131.7643	Sale or Pairoff	(1,333,068)	(1,333,068)	0	0	PD (Duration)	1,000
TYZ3	25	2,500,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/20/2013	123.4622	08/26/2013	123.9518	Sale or Pairoff	12,241	12,241	0	0	PD (Duration)	1,000
FVU3	1,323	132,300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/28/2013	123.1419	07/17/2013	121.6159	Sale or Pairoff	(2,018,895)	(2,018,895)	0	0	PD (Duration)	1,000
TYU3	265	26,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/18/2013	126.8607	07/19/2013	127.0768	Sale or Pairoff	57,290	57,290	0	0	PD (Duration)	1,000
TYU3	135	13,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/07/2013	129.8457	06/07/2013	129.5300	Sale or Pairoff	(42,628)	(42,628)	0	0	PD (Duration)	1,000
TYU3	365	36,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/07/2013	129.8457	06/07/2013	129.9043	Sale or Pairoff	21,367	21,367	0	0	PD (Duration)	1,000
TYU3	467	46,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/08/2013	124.7825	07/09/2013	125.5143	Sale or Pairoff	341,758	341,758	0	0	PD (Duration)	1,000
TUU3	80	16,000,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/17/2013	110.1256	07/29/2013	110.1400	Sale or Pairoff	2,295	2,295	0	0	PD (Duration)	2,000
TUU3	61	12,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.0944	06/20/2013	110.0228	Sale or Pairoff	(8,734)	(8,734)	0	0	PD (Duration)	2,000
FVU3	860	86,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/24/2013	121.1575	07/30/2013	121.3425	Sale or Pairoff	159,048	159,048	0	0	PD (Duration)	1,000
TYH3	156	15,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/15/2013	132.2200	01/24/2013	132.1550	Sale or Pairoff	(10,149)	(10,149)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	223	22,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/15/2013	125.4232	08/15/2013	125.4675	Sale or Payoff	9,882	9,882	0	0	PD (Duration)	1,000
USM3	352	35,200,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/15/2013	141.9778	03/11/2013	141.0925	Sale or Payoff	(311,651)	(311,651)	0	0	PD (Duration)	1,000
USM3	111	11,100,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/15/2013	141.9778	03/26/2013	143.4675	Sale or Payoff	165,349	165,349	0	0	PD (Duration)	1,000
USH3	649	64,900,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/28/2013	145.4075	03/01/2013	145.2800	Sale or Payoff	(82,786)	(82,786)	0	0	PD (Duration)	1,000
FVM3	216	21,600,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/24/2013	123.6891	05/30/2013	123.1393	Sale or Payoff	(118,754)	(118,754)	0	0	PD (Duration)	1,000
TYU3	133	13,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/12/2013	126.1888	07/15/2013	126.3425	Sale or Payoff	20,441	20,441	0	0	PD (Duration)	1,000
FVH3	387	38,700,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/05/2012	124.6979	01/02/2013	124.1940	Sale or Payoff	(195,005)	(195,005)	0	0	PD (Duration)	1,000
FVH3	185	18,500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/09/2013	124.0651	02/05/2013	123.7878	Sale or Payoff	(51,306)	(51,306)	0	0	PD (Duration)	1,000
FVM3	208	20,800,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	123.1501	06/03/2013	123.2331	Sale or Payoff	17,270	17,270	0	0	PD (Duration)	1,000
USH3	552	55,200,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/27/2012	149.2747	02/14/2013	143.5300	Sale or Payoff	(3,171,101)	(3,171,101)	0	0	PD (Duration)	1,000
FVZ3	293	29,300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	11/08/2013	121.3607	11/22/2013	121.4975	Sale or Payoff	40,101	40,101	0	0	PD (Duration)	1,000
TUH4	1,608	321,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	12/02/2013	110.1178	12/16/2013	109.9915	Sale or Payoff	(406,116)	(406,116)	0	0	PD (Duration)	2,000
USM3	116	11,600,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/13/2013	141.7591	03/01/2013	144.5300	Sale or Payoff	321,422	321,422	0	0	PD (Duration)	1,000
TYM3	142	14,200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/15/2013	130.8294	03/20/2013	131.3268	Sale or Payoff	70,636	70,636	0	0	PD (Duration)	1,000
TUH3	501	100,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/03/2012	110.2272	02/04/2013	110.2259	Sale or Payoff	(1,283)	(1,283)	0	0	PD (Duration)	2,000
TYH3	842	84,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/14/2013	132.1419	01/18/2013	132.1550	Sale or Payoff	11,001	11,001	0	0	PD (Duration)	1,000
FVU3	873	87,300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/05/2013	122.5329	06/19/2013	122.4909	Sale or Payoff	(36,642)	(36,642)	0	0	PD (Duration)	1,000
TUM3	411	82,200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/01/2013	110.2428	05/30/2013	110.1712	Sale or Payoff	(58,849)	(58,849)	0	0	PD (Duration)	2,000
FVH3	1,010	101,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	01/24/2013	124.1341	02/22/2013	124.0065	Sale or Payoff	(128,836)	(128,836)	0	0	PD (Duration)	1,000
FVH3	48	4,800,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/19/2012	123.9948	02/01/2013	123.7643	Sale or Payoff	(11,062)	(11,062)	0	0	PD (Duration)	1,000
FVM3	475	47,500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/23/2013	123.7126	06/03/2013	122.9831	Sale or Payoff	(346,499)	(346,499)	0	0	PD (Duration)	1,000
USM3	87	8,700,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	144.1185	05/14/2013	144.3112	Sale or Payoff	16,769	16,769	0	0	PD (Duration)	1,000
USM3	1,931	193,100,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	144.1185	05/31/2013	141.4987	Sale or Payoff	(5,058,732)	(5,058,732)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ3	130	13,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/03/2013	119.0794	11/21/2013	121.6237	Sale or Payoff	330,761	330,761	0	0	PD (Duration)	1,000
WNZ3	185	18,500,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/23/2013	140.6575	09/26/2013	141.8737	Sale or Payoff	224,995	224,995	0	0	PD (Duration)	1,000
TUZ3	1,074	214,800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/06/2013	109.6881	09/20/2013	110.0072	Sale or Payoff	685,282	685,282	0	0	PD (Duration)	2,000
TYH3	581	58,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/23/2013	132.3138	01/30/2013	131.1081	Sale or Payoff	(700,503)	(700,503)	0	0	PD (Duration)	1,000
TUU3	254	50,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/10/2013	110.0553	06/20/2013	110.0228	Sale or Payoff	(16,525)	(16,525)	0	0	PD (Duration)	2,000
USU3	3	300,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/03/2013	140.6888	08/26/2013	131.9408	Sale or Payoff	(26,244)	(26,244)	0	0	PD (Duration)	1,000
USM3	307	30,700,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/22/2013	142.3528	04/25/2013	147.7800	Sale or Payoff	1,666,128	1,666,128	0	0	PD (Duration)	1,000
RXH3	4	534,260	Euro-Bond Future Mar 2013 0000RXH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUR	01/11/2013	188.0042	02/20/2013	187.9720	Sale or Payoff	(129)	(129)	0	0	PD (Duration)	1,000
DUM3	7	897,680	Euro-Schatz Future Jun 2013 0000DUM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	03/11/2013	143.6103	05/20/2013	143.8504	Sale or Payoff	1,681	1,681	0	0	PD (Duration)	1,000
DUM3	9	1,169,730	Euro-Schatz Future Jun 2013 0000DUM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	02/26/2013	146.1417	03/25/2013	146.2726	Sale or Payoff	1,179	1,179	0	0	PD (Duration)	1,000
RXU3	1	129,020	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/20/2013	186.5649	05/24/2013	185.4682	Sale or Payoff	(1,097)	(1,097)	0	0	PD (Duration)	1,000
DUZ3	19	2,569,655	Euro-Schatz Future Dec 2013 0000DUZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	147.0671	11/25/2013	147.4602	Sale or Payoff	7,468	7,468	0	0	PD (Duration)	1,000
DUH4	20	2,701,300	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	149.4742	11/26/2013	149.4916	Sale or Payoff	348	348	0	0	PD (Duration)	1,000
DUH4	13	1,778,920	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	149.4742	12/09/2013	149.1921	Sale or Payoff	(3,667)	(3,667)	0	0	PD (Duration)	1,000
DUZ3	8	1,081,960	Euro-Schatz Future Dec 2013 0000DUZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/26/2013	148.7777	11/25/2013	149.0069	Sale or Payoff	1,833	1,833	0	0	PD (Duration)	1,000
DUZ3	10	1,311,900	Euro-Schatz Future Dec 2013 0000DUZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	147.0671	09/06/2013	146.8933	Sale or Payoff	(1,738)	(1,738)	0	0	PD (Duration)	1,000
UBZ3	1	135,245	EURO BUXL 30YR BOND Dec 2013 0000UBZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/29/2013	172.2926	11/25/2013	172.0538	Sale or Payoff	(239)	(239)	0	0	PD (Duration)	1,000
DUU3	2	266,810	Euro-Schatz Future Sep 2013 0000DUU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	06/28/2013	143.4765	08/29/2013	143.4943	Sale or Payoff	36	36	0	0	PD (Duration)	1,000
DUZ3	9	1,217,205	Euro-Schatz Future Dec 2013 0000DUZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/24/2013	148.9249	11/25/2013	149.1338	Sale or Payoff	1,880	1,880	0	0	PD (Duration)	1,000
DUH4	9	1,220,445	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	149.4742	11/27/2013	149.4917	Sale or Payoff	157	157	0	0	PD (Duration)	1,000
UBZ3	1	135,245	EURO BUXL 30YR BOND Dec 2013 0000UBZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/27/2013	168.7027	11/25/2013	168.3100	Sale or Payoff	(393)	(393)	0	0	PD (Duration)	1,000
DUU3	10	1,334,050	Euro-Schatz Future Sep 2013 0000DUU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	06/20/2013	147.7939	08/29/2013	147.9153	Sale or Payoff	1,214	1,214	0	0	PD (Duration)	1,000
DUZ3	14	1,893,430	Euro-Schatz Future Dec 2013 0000DUZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	147.0671	11/25/2013	147.4602	Sale or Payoff	5,503	5,503	0	0	PD (Duration)	1,000
DUM3	1	129,970	Euro-Schatz Future Jun 2013 0000DUM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	03/11/2013	143.6103	03/25/2013	143.6960	Sale or Payoff	86	86	0	0	PD (Duration)	1,000
DUU3	7	925,750	Euro-Schatz Future Sep 2013 0000DUU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/20/2013	142.1041	08/29/2013	141.5075	Sale or Payoff	(4,176)	(4,176)	0	0	PD (Duration)	1,000
DUH3	9	1,189,305	Euro-Schatz Future Mar 2013 0000DUH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUX 06X922CGZE976DBY7657	01/25/2013	147.4910	02/26/2013	148.0058	Sale or Payoff	4,634	4,634	0	0	PD (Duration)	1,000
DUH3	5	660,725	Euro-Schatz Future Mar 2013 0000DUH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUX 06X922CGZE976DBY7657	01/29/2013	148.4235	02/26/2013	148.9652	Sale or Payoff	2,708	2,708	0	0	PD (Duration)	1,000
DUU3	19	2,534,695	Euro-Schatz Future Sep 2013 0000DUU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/20/2013	142.1041	08/29/2013	141.5077	Sale or Payoff	(11,332)	(11,332)	0	0	PD (Duration)	1,000
RXM3	1	128,240	Euro-Bond Future Jun 2013 0000RXM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	05/06/2013	191.0310	05/20/2013	189.7281	Sale or Payoff	(1,303)	(1,303)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
DUZ3	9	1,217,205	Euro-Schatz Future Dec 2013 0000DUZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/24/2013	152.1672	11/25/2013	152.3335	Sale or Pairoff Sale	1,497	1,497	0	0	PD (Duration)	1,000
DUM3	5	642,850	Euro-Schatz Future Jun 2013 0000DUM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	02/26/2013	146.1417	05/20/2013	146.4270	Sale or Pairoff Sale	1,426	1,426	0	0	PD (Duration)	1,000
DUU3	5	661,250	Euro-Schatz Future Sep 2013 0000DUU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	07/09/2013	142.2763	08/29/2013	141.9647	Sale or Pairoff Sale	(1,558)	(1,558)	0	0	PD (Duration)	1,000
RXM3	1	130,730	Euro-Bond Future Jun 2013 0000RXM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	03/28/2013	185.7743	05/03/2013	187.7250	Sale or Pairoff Sale	1,951	1,951	0	0	PD (Duration)	1,000
DUM3	14	1,795,360	Euro-Schatz Future Jun 2013 0000DUM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	05/13/2013	143.7570	05/20/2013	143.8633	Sale or Pairoff Sale	1,489	1,489	0	0	PD (Duration)	1,000
OGH3	1	149,280	GILT FUTURE Mar 2013 00000GH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	LIF 549300HIIRNTNKXV3M12	03/11/2013	174.7942	03/11/2013	174.7748	Sale or Pairoff Sale	(19)	(19)	0	0	PD (Duration)	1,000
OGM3	1	152,325	GILT FUTURE Jun 2013 00000GM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	LIF 549300HIIRNTNKXV3M12	03/11/2013	173.3163	04/02/2013	177.2972	Sale or Pairoff Sale	3,981	3,981	0	0	PD (Duration)	1,000
CNM3	9	875,529	CAN 10YR BOND FUTURE Jun 2013 0000CNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	MSE 7XQCU7020LC5IIPDH3Q33	02/26/2013	130.0448	05/21/2013	130.7466	Sale or Pairoff Sale	6,316	6,316	0	0	PD (Duration)	1,000
BAZ3	2	1,890,538	BANK ACCEPT DEC 10 Dec 2013 0000BAZ3	Bond Portfolio Hedge	D1	Interest Rate	12/16/2013	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.4708	12/16/2013	98.4425	Sale or Pairoff Sale	(142)	(142)	0	0	PD (Duration)	2,500
CNH3	18	1,754,300	CAN 10YR BOND FUTURE Mar 2013 0000CNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	MSE 7XQCU7020LC5IIPDH3Q33	11/27/2012	136.6590	02/26/2013	135.4650	Sale or Pairoff Sale	(21,491)	(21,491)	0	0	PD (Duration)	1,000
CNZ3	9	854,904	CAN 10YR BOND FUTURE Dec 2013 0000CNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	MSE 7XQCU7020LC5IIPDH3Q33	08/21/2013	123.1338	11/25/2013	124.9453	Sale or Pairoff Sale	16,303	16,303	0	0	PD (Duration)	1,000
CNU3	9	866,509	CAN 10YR BOND FUTURE Sep 2013 0000CNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	MSE 7XQCU7020LC5IIPDH3Q33	05/21/2013	133.3167	08/21/2013	125.8142	Sale or Pairoff Sale	(67,523)	(67,523)	0	0	PD (Duration)	1,000
BAM3	2	1,966,568	BANK ACCEPT DEC 10 Jun 2013 0000BAM3	Bond Portfolio Hedge	D1	Interest Rate	06/17/2013	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.4459	06/17/2013	98.4457	Sale or Pairoff Sale	(1)	(1)	0	0	PD (Duration)	2,500
CNM3	9	875,529	CAN 10YR BOND FUTURE Jun 2013 0000CNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	MSE 7XQCU7020LC5IIPDH3Q33	02/26/2013	130.0448	05/21/2013	130.9022	Sale or Pairoff Sale	7,716	7,716	0	0	PD (Duration)	1,000
BAU3	2	1,943,257	BANK ACCEPT DEC 10 Sep 2013 0000BAU3	Bond Portfolio Hedge	D1	Interest Rate	09/17/2013	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.4609	09/17/2013	98.4428	Sale or Pairoff Sale	(91)	(91)	0	0	PD (Duration)	2,500
BJM3	5	505,970	10 YR JGB MINI (BJ) Jun 2013 0000BJM3	Bond Portfolio Hedge	D1	Interest Rate	06/11/2013	SGX YJHIY39BJEKCP0FMI933	03/01/2013	1.5700	05/09/2013	1.5695	Sale or Pairoff Sale	(210)	(210)	0	0	PD (Duration)	100,000
BJH3	5	541,947	10 YR JGB MINI (BJ) Mar 2013 0000BJH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	SGX YJHIY39BJEKCP0FMI933	11/27/2012	1.7560	03/01/2013	1.7644	Sale or Pairoff Sale	4,197	4,197	0	0	PD (Duration)	100,000
YEU3	4	4,026,778	DEC 3MO EUROYEN TIFFE FUTURE Sep 2013 0000YEU3	Bond Portfolio Hedge	D1	Interest Rate	09/17/2013	TFX	05/09/2013	1.0098	09/13/2013	1.0096	Sale or Pairoff Sale	(161)	(161)	0	0	PD (Duration)	250,000
YEZ3	4	3,883,118	DEC 3MO EUROYEN TIFFE FUTURE Dec 2013 0000YEZ3	Bond Portfolio Hedge	D1	Interest Rate	12/17/2013	TFX	05/09/2013	1.0098	12/16/2013	1.0097	Sale or Pairoff Sale	(59)	(59)	0	0	PD (Duration)	250,000
YEM3	4	4,219,409	DEC 3MO EUROYEN TIFFE FUTURE Jun 2013 0000YEM3	Bond Portfolio Hedge	D1	Interest Rate	06/18/2013	TFX	05/09/2013	1.0098	06/17/2013	1.0096	Sale or Pairoff Sale	(135)	(135)	0	0	PD (Duration)	250,000
JBM3	1	966,137	JPN 10YR BOND (TSE) Jun 2013 0000JBM3	Bond Portfolio Hedge	D1	Interest Rate	06/20/2013	TSE	03/01/2013	1.5701	05/23/2013	1.5458	Sale or Pairoff Sale	(24,310)	(24,310)	0	0	PD (Duration)	1,000,000
JBH3	1	1,083,893	JPN 10YR BOND (TSE) Mar 2013 0000JBH3	Bond Portfolio Hedge	D1	Interest Rate	03/21/2013	TSE	11/27/2012	1.7551	03/01/2013	1.7647	Sale or Pairoff Sale	9,568	9,568	0	0	PD (Duration)	1,000,000
JBZ3	1	976,896	JPN 10YR BOND (TSE) Dec 2013 0000JBZ3	Bond Portfolio Hedge	D1	Interest Rate	12/20/2013	TSE	08/29/2013	1.4669	12/02/2013	1.4852	Sale or Pairoff Sale	18,366	18,366	0	0	PD (Duration)	1,000,000
JBU3	1	1,023,489	JPN 10YR BOND (TSE) Sep 2013 0000JBU3	Bond Portfolio Hedge	D1	Interest Rate	09/20/2013	TSE	05/23/2013	1.3744	08/29/2013	1.3955	Sale or Pairoff Sale	21,041	21,041	0	0	PD (Duration)	1,000,000
TUH3	30	6,000,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/10/2012	110.2506	03/04/2013	110.2806	Sale or Pairoff Sale	1,798	1,798	0	0	PD (Duration)	2,000
1289999. Subtotal - Long Futures - Hedging Other														(121,812,083)	(121,812,083)	0	0	XXX	XXX
0	0	0								0.0000		0.0000		0	0	0	0		0
1299999. Subtotal - Long Futures - Replication														0	0	0	0	XXX	XXX
0	0	0								0.0000		0.0000		0	0	0	0		0
1309999. Subtotal - Long Futures - Income Generation														0	0	0	0	XXX	XXX
0	0	0								0.0000		0.0000		0	0	0	0		0

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1319999. Subtotal - Long Futures - Other														0	0	0	0	XXX	XXX
1329999. Subtotal - Long Futures														(121,812,083)	(121,812,083)	0	0	XXX	XXX
	0	0								0.0000		0.0000		0	0	0	0		0
1339999. Subtotal - Short Futures - Hedging Effective														0	0	0	0	XXX	XXX
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/20/2013	157.1862	05/30/2013	154.4388	Short Sale Closing Purchase	2,747	2,747	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/20/2013	157.1862	05/29/2013	154.0638	Short Sale Closing Purchase	3,122	3,122	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/30/2013	119.7097	09/04/2013	119.2122	Short Sale Closing Purchase	497	497	0	0	PD (Duration)	1,000
FVU3	10	1,000,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	05/31/2013	122.4310	Short Sale Closing Purchase	1,849	1,849	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/06/2013	109.6791	11/12/2013	110.2038	Short Sale Closing Purchase	(1,049)	(1,049)	0	0	PD (Duration)	2,000
USM3	7	700,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	142.3581	05/29/2013	141.2513	Short Sale Closing Purchase	7,748	7,748	0	0	PD (Duration)	1,000
WNH3	2	200,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	03/06/2013	157.9353	Short Sale Closing Purchase	13,346	13,346	0	0	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	02/28/2013	158.3450	Short Sale Closing Purchase	6,263	6,263	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/13/2013	123.2956	09/20/2013	125.2982	Short Sale Closing Purchase	(2,003)	(2,003)	0	0	PD (Duration)	1,000
TYH3	2	200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/20/2012	133.3972	01/02/2013	132.0482	Short Sale Closing Purchase	2,698	2,698	0	0	PD (Duration)	1,000
TUM3	2	400,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/20/2013	110.2415	05/30/2013	110.1569	Short Sale Closing Purchase	339	339	0	0	PD (Duration)	2,000
WNM3	3	300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	05/30/2013	154.4388	Short Sale Closing Purchase	12,523	12,523	0	0	PD (Duration)	1,000
TUZ3	4	800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/05/2013	109.6712	11/12/2013	110.2038	Short Sale Closing Purchase	(4,260)	(4,260)	0	0	PD (Duration)	2,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/03/2013	122.5144	08/30/2013	120.6029	Short Sale Closing Purchase	1,912	1,912	0	0	PD (Duration)	1,000
FVZ3	3	300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/24/2013	120.6628	10/16/2013	120.8060	Short Sale Closing Purchase	(430)	(430)	0	0	PD (Duration)	1,000
TUZ3	7	1,400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/24/2013	110.1478	11/18/2013	110.2428	Short Sale Closing Purchase	(1,330)	(1,330)	0	0	PD (Duration)	2,000
WNH3	95	9,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/06/2013	155.6862	02/28/2013	158.2513	Short Sale Closing Purchase	(243,681)	(243,681)	0	0	PD (Duration)	1,000
WNH3	10	1,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/08/2013	158.7800	02/14/2013	156.1888	Short Sale Closing Purchase	25,912	25,912	0	0	PD (Duration)	1,000
TYU3	1,104	110,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/24/2013	125.2175	06/27/2013	126.5169	Short Sale Closing Purchase	(1,434,576)	(1,434,576)	0	0	PD (Duration)	1,000
TYM3	41	4,100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/31/2013	130.7956	06/04/2013	130.3138	Short Sale Closing Purchase	19,754	19,754	0	0	PD (Duration)	1,000
TYM3	835	83,500,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/31/2013	130.7956	06/04/2013	130.4232	Short Sale Closing Purchase	310,987	310,987	0	0	PD (Duration)	1,000
WNZ3	23	2,300,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/20/2013	140.6550	11/21/2013	138.4700	Short Sale Closing Purchase	50,254	50,254	0	0	PD (Duration)	1,000
WNU3	90	9,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/18/2013	145.2175	08/01/2013	141.8763	Short Sale Closing Purchase	300,707	300,707	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH3	83	8,300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/08/2013	158.7800	02/14/2013	155.7200	Short Sale Closing Purchase	253,975	253,975	0	0	PD (Duration)	1,000
WNH3	43	4,300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	01/04/2013	157.7825	Short Sale Closing Purchase	293,499	293,499	0	0	PD (Duration)	1,000
TYZ3	73	7,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/01/2013	126.2018	10/16/2013	125.8763	Short Sale Closing Purchase	23,766	23,766	0	0	PD (Duration)	1,000
WNU3	3	300,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9597	07/17/2013	145.6888	Short Sale Closing Purchase	21,813	21,813	0	0	PD (Duration)	1,000
TYM3	562	56,200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	130.2175	03/13/2013	130.3919	Short Sale Closing Purchase	(98,032)	(98,032)	0	0	PD (Duration)	1,000
WNZ3	43	4,300,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/03/2013	138.5925	09/20/2013	140.2513	Short Sale Closing Purchase	(71,329)	(71,329)	0	0	PD (Duration)	1,000
WNM3	49	4,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/01/2013	158.0300	04/03/2013	158.1888	Short Sale Closing Purchase	(7,782)	(7,782)	0	0	PD (Duration)	1,000
TYU3	602	60,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/17/2013	129.4831	06/20/2013	127.1419	Short Sale Closing Purchase	1,409,396	1,409,396	0	0	PD (Duration)	1,000
TYU3	243	24,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	127.4362	06/21/2013	127.3138	Short Sale Closing Purchase	29,753	29,753	0	0	PD (Duration)	1,000
WNH3	128	12,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	01/04/2013	157.8450	Short Sale Closing Purchase	865,672	865,672	0	0	PD (Duration)	1,000
WNH3	462	46,200,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	01/02/2013	159.5638	Short Sale Closing Purchase	2,330,474	2,330,474	0	0	PD (Duration)	1,000
WNH3	90	9,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	01/04/2013	157.9075	Short Sale Closing Purchase	603,051	603,051	0	0	PD (Duration)	1,000
WNH3	21	2,100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	01/07/2013	158.0013	Short Sale Closing Purchase	138,743	138,743	0	0	PD (Duration)	1,000
WNU3	14	1,400,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9518	07/17/2013	145.6575	Short Sale Closing Purchase	102,120	102,120	0	0	PD (Duration)	1,000
TYU3	385	38,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/05/2013	126.4206	08/09/2013	126.8298	Short Sale Closing Purchase	(157,527)	(157,527)	0	0	PD (Duration)	1,000
WNH3	35	3,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/15/2013	160.9362	02/14/2013	156.1888	Short Sale Closing Purchase	166,160	166,160	0	0	PD (Duration)	1,000
WNU3	44	4,400,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/12/2013	144.4987	08/27/2013	140.6888	Short Sale Closing Purchase	167,637	167,637	0	0	PD (Duration)	1,000
WNU3	108	10,800,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9518	07/30/2013	144.2513	Short Sale Closing Purchase	939,661	939,661	0	0	PD (Duration)	1,000
WNU3	219	21,900,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9518	07/29/2013	144.3141	Short Sale Closing Purchase	1,891,660	1,891,660	0	0	PD (Duration)	1,000
WNZ3	25	2,500,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	139.2253	09/13/2013	138.4700	Short Sale Closing Purchase	18,881	18,881	0	0	PD (Duration)	1,000
TYH4	384	38,400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/21/2013	125.0143	12/18/2013	124.3450	Short Sale Closing Purchase	257,017	257,017	0	0	PD (Duration)	1,000
TYH4	822	82,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/21/2013	125.0143	12/10/2013	124.7200	Short Sale Closing Purchase	241,927	241,927	0	0	PD (Duration)	1,000
TYZ3	96	9,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/15/2013	125.8112	11/07/2013	126.9232	Short Sale Closing Purchase	(106,746)	(106,746)	0	0	PD (Duration)	1,000
WNH3	330	33,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/13/2012	162.9362	01/28/2013	156.9089	Short Sale Closing Purchase	1,989,029	1,989,029	0	0	PD (Duration)	1,000
TYU3	156	15,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/15/2013	126.5768	07/16/2013	126.6107	Short Sale Closing Purchase	(5,274)	(5,274)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ3	500	50,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/04/2013	126.1706	11/05/2013	126.5638	Short Sale Closing Purchase	(196,593)	(196,593)	0	0	PD (Duration)	1,000
WNH4	13	1,300,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	137.0612	12/13/2013	137.2513	Short Sale Closing Purchase	(2,471)	(2,471)	0	0	PD (Duration)	1,000
TUU3	49	9,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	110.0306	09/05/2013	109.8131	Short Sale Closing Purchase	21,312	21,312	0	0	PD (Duration)	2,000
TYZ3	500	50,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/15/2013	126.7331	11/20/2013	126.3138	Short Sale Closing Purchase	209,658	209,658	0	0	PD (Duration)	1,000
TUU3	91	18,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	110.0384	09/05/2013	109.8053	Short Sale Closing Purchase	42,423	42,423	0	0	PD (Duration)	2,000
WNM3	181	18,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/07/2013	155.4050	04/30/2013	164.6263	Short Sale Closing Purchase	(1,669,057)	(1,669,057)	0	0	PD (Duration)	1,000
TYH4	85	8,500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/22/2013	125.0612	12/18/2013	124.3450	Short Sale Closing Purchase	60,876	60,876	0	0	PD (Duration)	1,000
TYZ3	374	37,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/13/2013	123.4362	10/04/2013	126.2513	Short Sale Closing Purchase	(1,052,832)	(1,052,832)	0	0	PD (Duration)	1,000
TYZ3	662	66,200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/15/2013	126.7643	11/21/2013	126.3607	Short Sale Closing Purchase	267,243	267,243	0	0	PD (Duration)	1,000
WNM3	18	1,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/06/2013	157.6187	04/08/2013	164.1888	Short Sale Closing Purchase	(118,262)	(118,262)	0	0	PD (Duration)	1,000
TUU3	33	6,600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	110.0306	09/12/2013	109.9928	Short Sale Closing Purchase	2,494	2,494	0	0	PD (Duration)	2,000
WNH3	224	22,400,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/02/2013	159.4362	02/01/2013	155.4700	Short Sale Closing Purchase	888,427	888,427	0	0	PD (Duration)	1,000
WNU3	84	8,400,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/08/2013	144.2175	08/22/2013	138.1888	Short Sale Closing Purchase	506,410	506,410	0	0	PD (Duration)	1,000
TYH4	60	6,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	125.7331	11/27/2013	125.5950	Short Sale Closing Purchase	8,284	8,284	0	0	PD (Duration)	1,000
WNH3	139	13,900,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	156.0599	03/01/2013	158.2825	Short Sale Closing Purchase	(308,947)	(308,947)	0	0	PD (Duration)	1,000
WNM3	13	1,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/01/2013	165.7800	05/17/2013	158.6575	Short Sale Closing Purchase	92,592	92,592	0	0	PD (Duration)	1,000
WNM3	40	4,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	158.7175	04/04/2013	159.5950	Short Sale Closing Purchase	(35,102)	(35,102)	0	0	PD (Duration)	1,000
TYU3	102	10,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/27/2013	126.4206	07/03/2013	126.5950	Short Sale Closing Purchase	(17,792)	(17,792)	0	0	PD (Duration)	1,000
WNU3	3	300,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/08/2013	144.2175	08/22/2013	138.1575	Short Sale Closing Purchase	18,180	18,180	0	0	PD (Duration)	1,000
WNZ3	200	20,000,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/06/2013	141.0612	11/19/2013	140.8138	Short Sale Closing Purchase	49,488	49,488	0	0	PD (Duration)	1,000
TYH4	22	2,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	125.7331	11/27/2013	125.5950	Short Sale Closing Purchase	3,037	3,037	0	0	PD (Duration)	1,000
TYZ3	207	20,700,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/30/2013	124.4128	09/19/2013	125.4232	Short Sale Closing Purchase	(209,147)	(209,147)	0	0	PD (Duration)	1,000
WNU3	25	2,500,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	152.9518	07/17/2013	145.4075	Short Sale Closing Purchase	188,608	188,608	0	0	PD (Duration)	1,000
WNM3	163	16,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	158.7175	04/04/2013	160.4388	Short Sale Closing Purchase	(280,574)	(280,574)	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	158.7175	04/04/2013	159.4700	Short Sale Closing Purchase	(753)	(753)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	243	24,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	127.3737	06/21/2013	127.3138	Short Sale Closing Purchase	14,565	14,565	0	0	PD (Duration)	1,000
WNM3	52	5,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/26/2013	165.1550	05/07/2013	161.4388	Short Sale Closing Purchase	193,242	193,242	0	0	PD (Duration)	1,000
WNZ3	200	20,000,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/07/2013	141.8737	11/19/2013	140.8138	Short Sale Closing Purchase	211,988	211,988	0	0	PD (Duration)	1,000
TYU3	207	20,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	125.8112	08/30/2013	125.5013	Short Sale Closing Purchase	64,158	64,158	0	0	PD (Duration)	1,000
TYH4	720	72,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	125.0065	11/29/2013	125.2825	Short Sale Closing Purchase	(198,718)	(198,718)	0	0	PD (Duration)	1,000
TYH3	343	34,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/21/2013	131.8581	02/25/2013	132.0638	Short Sale Closing Purchase	(70,550)	(70,550)	0	0	PD (Duration)	1,000
TYU3	22	2,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	125.8112	08/29/2013	125.3607	Short Sale Closing Purchase	9,912	9,912	0	0	PD (Duration)	1,000
WNU3	2	200,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/08/2013	144.0300	08/22/2013	138.1575	Short Sale Closing Purchase	11,745	11,745	0	0	PD (Duration)	1,000
TYZ3	74	7,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/17/2013	124.0143	10/11/2013	126.0638	Short Sale Closing Purchase	(151,658)	(151,658)	0	0	PD (Duration)	1,000
WNU3	71	7,100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/03/2013	147.7487	07/12/2013	144.8763	Short Sale Closing Purchase	203,943	203,943	0	0	PD (Duration)	1,000
TYZ3	65	6,500,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/17/2013	124.0143	10/11/2013	126.0794	Short Sale Closing Purchase	(134,229)	(134,229)	0	0	PD (Duration)	1,000
WNU3	47	4,700,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/11/2013	149.8425	06/20/2013	146.6888	Short Sale Closing Purchase	148,223	148,223	0	0	PD (Duration)	1,000
WNM3	140	14,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	158.6132	04/03/2013	158.2200	Short Sale Closing Purchase	55,043	55,043	0	0	PD (Duration)	1,000
WNM3	197	19,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	158.6132	03/05/2013	157.9700	Short Sale Closing Purchase	126,703	126,703	0	0	PD (Duration)	1,000
WNM3	194	19,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/10/2013	158.8112	05/22/2013	157.6888	Short Sale Closing Purchase	217,753	217,753	0	0	PD (Duration)	1,000
WNM3	24	2,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/19/2013	156.8112	04/30/2013	164.6263	Short Sale Closing Purchase	(187,561)	(187,561)	0	0	PD (Duration)	1,000
WNM3	3	300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	158.6132	03/27/2013	158.2513	Short Sale Closing Purchase	1,086	1,086	0	0	PD (Duration)	1,000
TYU3	334	33,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/08/2013	126.8112	08/09/2013	126.8298	Short Sale Closing Purchase	(6,191)	(6,191)	0	0	PD (Duration)	1,000
TYU3	598	59,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	127.0300	06/21/2013	126.7513	Short Sale Closing Purchase	166,657	166,657	0	0	PD (Duration)	1,000
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	125.0143	11/29/2013	125.2825	Short Sale Closing Purchase	(536)	(536)	0	0	PD (Duration)	1,000
WNU3	250	25,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/22/2013	156.2018	06/03/2013	151.8763	Short Sale Closing Purchase	1,081,391	1,081,391	0	0	PD (Duration)	1,000
WNU3	150	15,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/03/2013	147.9350	07/12/2013	145.0013	Short Sale Closing Purchase	440,061	440,061	0	0	PD (Duration)	1,000
WNM3	181	18,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/22/2013	156.5925	05/22/2013	157.6888	Short Sale Closing Purchase	(198,432)	(198,432)	0	0	PD (Duration)	1,000
WNH3	78	7,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/05/2012	166.5612	01/28/2013	156.9089	Short Sale Closing Purchase	752,884	752,884	0	0	PD (Duration)	1,000
WNU3	1	100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	152.5847	06/04/2013	152.3450	Short Sale Closing Purchase	240	240	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/28/2012	133.0300	01/02/2013	132.0794	Short Sale Closing Purchase	951	951	0	0	PD (Duration)	1,000
FVU3	6	600,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	122.6159	05/30/2013	122.5091	Short Sale Closing Purchase	641	641	0	0	PD (Duration)	1,000
TUZ3	5	1,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/18/2013	110.1478	11/18/2013	110.2428	Short Sale Closing Purchase	(950)	(950)	0	0	PD (Duration)	2,000
TYZ3	6	600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/21/2013	126.7643	10/31/2013	127.3294	Short Sale Closing Purchase	(3,390)	(3,390)	0	0	PD (Duration)	1,000
WNU3	1	100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/23/2013	145.7487	08/27/2013	140.6888	Short Sale Closing Purchase	5,060	5,060	0	0	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/08/2013	158.2487	03/07/2013	156.7149	Short Sale Closing Purchase	1,534	1,534	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/13/2013	110.1322	09/09/2013	109.9616	Short Sale Closing Purchase	341	341	0	0	PD (Duration)	2,000
WNZ3	1	100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	139.2175	10/08/2013	142.2825	Short Sale Closing Purchase	(3,065)	(3,065)	0	0	PD (Duration)	1,000
WNZ3	2	200,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	139.2175	09/23/2013	140.2513	Short Sale Closing Purchase	(2,068)	(2,068)	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/30/2013	131.1081	01/31/2013	131.2513	Short Sale Closing Purchase	(143)	(143)	0	0	PD (Duration)	1,000
USH3	1	100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/29/2012	150.0534	02/20/2013	143.0638	Short Sale Closing Purchase	6,990	6,990	0	0	PD (Duration)	1,000
TUZ3	6	1,200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/23/2013	110.0150	10/10/2013	110.0788	Short Sale Closing Purchase	(765)	(765)	0	0	PD (Duration)	2,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/25/2013	127.4675	11/21/2013	126.3607	Short Sale Closing Purchase	2,214	2,214	0	0	PD (Duration)	1,000
TYH4	4	400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/06/2013	125.2800	12/12/2013	124.1888	Short Sale Closing Purchase	4,365	4,365	0	0	PD (Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/06/2013	125.2800	12/04/2013	124.5638	Short Sale Closing Purchase	716	716	0	0	PD (Duration)	1,000
WNH4	2	200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	139.8268	12/02/2013	139.1263	Short Sale Closing Purchase	1,401	1,401	0	0	PD (Duration)	1,000
USU3	2	200,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	140.2800	07/29/2013	134.8450	Short Sale Closing Purchase	10,870	10,870	0	0	PD (Duration)	1,000
WNM3	2	200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	158.6132	05/30/2013	154.4388	Short Sale Closing Purchase	8,349	8,349	0	0	PD (Duration)	1,000
USU3	1	100,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	140.2800	08/19/2013	130.4700	Short Sale Closing Purchase	9,810	9,810	0	0	PD (Duration)	1,000
USU3	1	100,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	140.2800	08/01/2013	133.2825	Short Sale Closing Purchase	6,997	6,997	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/24/2013	127.4206	11/21/2013	126.3607	Short Sale Closing Purchase	1,060	1,060	0	0	PD (Duration)	1,000
FVZ3	29	2,900,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/04/2013	119.3425	11/20/2013	121.6263	Short Sale Closing Purchase	(66,230)	(66,230)	0	0	PD (Duration)	1,000
TUZ3	15	3,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/09/2013	109.6947	11/18/2013	110.2428	Short Sale Closing Purchase	(16,445)	(16,445)	0	0	PD (Duration)	2,000
TYZ3	193	19,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/30/2013	124.4362	11/21/2013	126.3607	Short Sale Closing Purchase	(371,416)	(371,416)	0	0	PD (Duration)	1,000
TUZ3	26	5,200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/12/2013	109.7259	11/18/2013	110.2428	Short Sale Closing Purchase	(26,879)	(26,879)	0	0	PD (Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVH3	5	500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	124.2956	03/01/2013	124.3763	Short Sale Closing Purchase	(403)	(403)	0	0	PD (Duration)	1,000
USU3	43	4,300,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	140.2800	08/26/2013	131.8138	Short Sale Closing Purchase	364,046	364,046	0	0	PD (Duration)	1,000
FVZ3	178	17,800,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	119.4987	11/19/2013	121.8026	Short Sale Closing Purchase	(410,086)	(410,086)	0	0	PD (Duration)	1,000
TUZ3	47	9,400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/05/2013	109.6712	11/12/2013	110.2038	Short Sale Closing Purchase	(50,058)	(50,058)	0	0	PD (Duration)	2,000
TUU3	6	1,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.0931	09/06/2013	109.9069	Short Sale Closing Purchase	2,235	2,235	0	0	PD (Duration)	2,000
TYH3	37	3,700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	132.8347	02/28/2013	132.7200	Short Sale Closing Purchase	4,241	4,241	0	0	PD (Duration)	1,000
TUU3	9	1,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.0931	09/05/2013	109.8131	Short Sale Closing Purchase	5,039	5,039	0	0	PD (Duration)	2,000
TUU3	36	7,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.0931	09/12/2013	109.9616	Short Sale Closing Purchase	9,470	9,470	0	0	PD (Duration)	2,000
TUU3	44	8,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.0931	09/09/2013	109.9225	Short Sale Closing Purchase	15,012	15,012	0	0	PD (Duration)	2,000
FVU3	161	16,100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	122.6159	09/04/2013	120.2357	Short Sale Closing Purchase	383,221	383,221	0	0	PD (Duration)	1,000
TUH3	146	29,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	110.1790	02/27/2013	110.2663	Short Sale Closing Purchase	(25,468)	(25,468)	0	0	PD (Duration)	2,000
TYH3	36	3,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/23/2012	132.8886	02/27/2013	132.9401	Short Sale Closing Purchase	(1,853)	(1,853)	0	0	PD (Duration)	1,000
TYU3	36	3,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.3026	08/29/2013	125.4857	Short Sale Closing Purchase	137,411	137,411	0	0	PD (Duration)	1,000
TYU3	326	32,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.3026	08/16/2013	125.5013	Short Sale Closing Purchase	1,239,240	1,239,240	0	0	PD (Duration)	1,000
TYU3	204	20,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.3026	08/30/2013	125.5013	Short Sale Closing Purchase	775,475	775,475	0	0	PD (Duration)	1,000
FVM3	5	500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/22/2013	123.5222	03/28/2013	124.1185	Short Sale Closing Purchase	(2,982)	(2,982)	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/07/2013	156.3631	05/30/2013	154.4388	Short Sale Closing Purchase	1,924	1,924	0	0	PD (Duration)	1,000
FVU3	3	300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	122.5690	08/27/2013	120.3919	Short Sale Closing Purchase	6,531	6,531	0	0	PD (Duration)	1,000
FVM3	1	100,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	04/03/2013	124.3034	05/29/2013	123.1263	Short Sale Closing Purchase	1,177	1,177	0	0	PD (Duration)	1,000
TUZ3	8	1,600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/24/2013	110.0384	11/18/2013	110.2428	Short Sale Closing Purchase	(3,270)	(3,270)	0	0	PD (Duration)	2,000
TUU3	2	400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/15/2013	110.0384	09/05/2013	109.8131	Short Sale Closing Purchase	901	901	0	0	PD (Duration)	2,000
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/10/2013	122.0378	08/29/2013	120.4857	Short Sale Closing Purchase	3,104	3,104	0	0	PD (Duration)	1,000
WNU3	1	100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/15/2013	143.7800	08/07/2013	142.8450	Short Sale Closing Purchase	935	935	0	0	PD (Duration)	1,000
TUM3	11	2,200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/20/2013	110.2415	05/30/2013	110.1725	Short Sale Closing Purchase	1,519	1,519	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM3	3	300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	123.5847	05/29/2013	123.1497	Short Sale Closing Purchase	1,305	1,305	0	0	PD (Duration)	1,000
TYM3	4	400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/29/2013	133.4675	05/03/2013	133.6732	Short Sale Closing Purchase	(823)	(823)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/29/2013	133.4675	05/09/2013	132.7676	Short Sale Closing Purchase	700	700	0	0	PD (Duration)	1,000
WNZ3	15	1,500,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/26/2013	138.8190	09/04/2013	139.5638	Short Sale Closing Purchase	(11,171)	(11,171)	0	0	PD (Duration)	1,000
WNM3	151	15,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/12/2013	163.0599	04/17/2013	164.4388	Short Sale Closing Purchase	(208,212)	(208,212)	0	0	PD (Duration)	1,000
TYU3	19	1,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/23/2013	126.9675	07/24/2013	126.3450	Short Sale Closing Purchase	11,826	11,826	0	0	PD (Duration)	1,000
WNH3	56	5,600,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/29/2012	166.2097	01/07/2013	157.8763	Short Sale Closing Purchase	466,669	466,669	0	0	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/08/2013	158.9050	02/14/2013	156.1888	Short Sale Closing Purchase	2,716	2,716	0	0	PD (Duration)	1,000
WNH3	9	900,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/30/2012	165.4362	01/10/2013	158.6575	Short Sale Closing Purchase	61,008	61,008	0	0	PD (Duration)	1,000
WNH3	191	19,100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/30/2012	165.4362	01/07/2013	157.8763	Short Sale Closing Purchase	1,443,949	1,443,949	0	0	PD (Duration)	1,000
WNZ3	4	400,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/26/2013	141.8737	10/03/2013	141.8454	Short Sale Closing Purchase	113	113	0	0	PD (Duration)	1,000
WNM3	314	31,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/01/2013	158.0300	04/04/2013	159.5013	Short Sale Closing Purchase	(461,991)	(461,991)	0	0	PD (Duration)	1,000
WNH3	11	1,100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	164.6081	01/07/2013	158.0325	Short Sale Closing Purchase	72,331	72,331	0	0	PD (Duration)	1,000
TYH4	137	13,700,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	125.0222	11/29/2013	125.2825	Short Sale Closing Purchase	(35,671)	(35,671)	0	0	PD (Duration)	1,000
WNZ3	100	10,000,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/26/2013	141.9050	10/03/2013	141.8454	Short Sale Closing Purchase	5,959	5,959	0	0	PD (Duration)	1,000
WNM3	168	16,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/01/2013	165.7487	05/15/2013	157.1575	Short Sale Closing Purchase	1,443,320	1,443,320	0	0	PD (Duration)	1,000
WNU3	65	6,500,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	152.9518	07/17/2013	145.6888	Short Sale Closing Purchase	472,099	472,099	0	0	PD (Duration)	1,000
WNU3	186	18,600,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	152.9518	07/17/2013	145.6888	Short Sale Closing Purchase	1,350,930	1,350,930	0	0	PD (Duration)	1,000
TYH4	241	24,100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	125.0065	11/29/2013	125.2825	Short Sale Closing Purchase	(66,515)	(66,515)	0	0	PD (Duration)	1,000
WNU3	3	300,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/03/2013	147.5925	07/12/2013	144.8763	Short Sale Closing Purchase	8,149	8,149	0	0	PD (Duration)	1,000
TUH4	358	71,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	12/16/2013	109.9994	12/19/2013	109.9850	Short Sale Closing Purchase	10,271	10,271	0	0	PD (Duration)	2,000
WNH3	55	5,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	155.5612	03/06/2013	157.9353	Short Sale Closing Purchase	(130,574)	(130,574)	0	0	PD (Duration)	1,000
WNH3	145	14,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	155.5612	03/07/2013	156.7149	Short Sale Closing Purchase	(167,281)	(167,281)	0	0	PD (Duration)	1,000
WNM3	85	8,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/11/2013	160.8737	04/15/2013	163.6888	Short Sale Closing Purchase	(239,280)	(239,280)	0	0	PD (Duration)	1,000
TYZ3	909	90,900,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/04/2013	126.1706	10/31/2013	127.2513	Short Sale Closing Purchase	(982,343)	(982,343)	0	0	PD (Duration)	1,000
TYZ3	476	47,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/13/2013	123.4362	10/03/2013	126.5325	Short Sale Closing Purchase	(1,473,844)	(1,473,844)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM3	429	42,900,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	130.2018	03/12/2013	130.4232	Short Sale Closing Purchase	(94,942)	(94,942)	0	0	PD (Duration)	1,000
TYZ3	334	33,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/24/2013	125.6706	10/11/2013	126.1107	Short Sale Closing Purchase	(146,980)	(146,980)	0	0	PD (Duration)	1,000
WNM3	89	8,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/03/2013	162.8737	05/17/2013	158.6575	Short Sale Closing Purchase	375,241	375,241	0	0	PD (Duration)	1,000
WNU3	57	5,700,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	152.5847	06/20/2013	147.4075	Short Sale Closing Purchase	295,096	295,096	0	0	PD (Duration)	1,000
TYZ3	517	51,700,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/04/2013	126.1706	11/01/2013	126.7673	Short Sale Closing Purchase	(308,473)	(308,473)	0	0	PD (Duration)	1,000
TYZ3	99	9,900,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/18/2013	126.7956	11/21/2013	126.3607	Short Sale Closing Purchase	43,059	43,059	0	0	PD (Duration)	1,000
TYZ3	236	23,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/22/2013	127.3425	11/08/2013	126.1888	Short Sale Closing Purchase	272,271	272,271	0	0	PD (Duration)	1,000
TYZ3	172	17,200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/04/2013	126.1706	11/07/2013	127.0169	Short Sale Closing Purchase	(145,565)	(145,565)	0	0	PD (Duration)	1,000
TUU3	1,452	290,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	109.9290	06/25/2013	109.8756	Short Sale Closing Purchase	155,095	155,095	0	0	PD (Duration)	2,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/29/2013	110.0306	09/11/2013	109.9069	Short Sale Closing Purchase	247	247	0	0	PD (Duration)	2,000
TYZ3	571	57,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/09/2013	123.3893	10/03/2013	126.5169	Short Sale Closing Purchase	(1,785,837)	(1,785,837)	0	0	PD (Duration)	1,000
WNU3	15	1,500,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9518	07/17/2013	145.6888	Short Sale Closing Purchase	108,946	108,946	0	0	PD (Duration)	1,000
WNH3	423	42,300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/08/2013	158.6862	02/14/2013	156.1888	Short Sale Closing Purchase	1,056,417	1,056,417	0	0	PD (Duration)	1,000
WNH3	183	18,300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/08/2013	156.0599	03/06/2013	156.8763	Short Sale Closing Purchase	(149,399)	(149,399)	0	0	PD (Duration)	1,000
WNH3	188	18,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/08/2013	156.0599	03/05/2013	157.8763	Short Sale Closing Purchase	(341,481)	(341,481)	0	0	PD (Duration)	1,000
WNH3	431	43,100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/04/2013	155.8737	02/27/2013	158.8203	Short Sale Closing Purchase	(1,269,962)	(1,269,962)	0	0	PD (Duration)	1,000
TYH3	803	80,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	132.5768	02/26/2013	132.6263	Short Sale Closing Purchase	(39,696)	(39,696)	0	0	PD (Duration)	1,000
TYZ3	500	50,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/23/2013	127.5456	11/15/2013	126.7982	Short Sale Closing Purchase	373,720	373,720	0	0	PD (Duration)	1,000
WNM3	16	1,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/05/2013	158.0907	04/08/2013	164.1888	Short Sale Closing Purchase	(97,569)	(97,569)	0	0	PD (Duration)	1,000
WNM3	9	900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/15/2013	164.5925	04/18/2013	164.6263	Short Sale Closing Purchase	(304)	(304)	0	0	PD (Duration)	1,000
TYU3	117	11,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	125.8112	08/30/2013	125.5013	Short Sale Closing Purchase	36,263	36,263	0	0	PD (Duration)	1,000
WNZ3	208	20,800,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/08/2013	139.8737	11/19/2013	141.2513	Short Sale Closing Purchase	(286,532)	(286,532)	0	0	PD (Duration)	1,000
WNM3	18	1,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/18/2013	164.3112	04/24/2013	164.0950	Short Sale Closing Purchase	3,891	3,891	0	0	PD (Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/15/2013	138.9831	12/12/2013	137.3138	Short Sale Closing Purchase	1,669	1,669	0	0	PD (Duration)	1,000
WNM3	169	16,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	03/19/2013	157.1575	Short Sale Closing Purchase	246,007	246,007	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH3	77	7,700,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/15/2013	160.7800	02/27/2013	158.8203	Short Sale Closing Purchase	150,897	150,897	0	0	PD (Duration)	1,000
WNH4	41	4,100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/20/2013	138.9831	12/13/2013	137.2513	Short Sale Closing Purchase	71,004	71,004	0	0	PD (Duration)	1,000
TYU3	515	51,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/29/2013	126.5456	08/06/2013	126.4075	Short Sale Closing Purchase	71,103	71,103	0	0	PD (Duration)	1,000
WNM3	18	1,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	03/05/2013	157.8138	Short Sale Closing Purchase	14,389	14,389	0	0	PD (Duration)	1,000
WNU3	254	25,400,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/13/2013	141.4987	08/27/2013	140.6888	Short Sale Closing Purchase	205,725	205,725	0	0	PD (Duration)	1,000
WNM3	29	2,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/18/2013	164.3112	04/23/2013	165.3138	Short Sale Closing Purchase	(29,074)	(29,074)	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/10/2013	161.6862	04/11/2013	160.9714	Short Sale Closing Purchase	715	715	0	0	PD (Duration)	1,000
TYZ3	176	17,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/17/2013	124.0143	10/09/2013	126.2513	Short Sale Closing Purchase	(393,701)	(393,701)	0	0	PD (Duration)	1,000
TYZ3	324	32,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/17/2013	124.0143	10/09/2013	126.2357	Short Sale Closing Purchase	(719,704)	(719,704)	0	0	PD (Duration)	1,000
WNU3	15	1,500,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/09/2013	143.8737	08/26/2013	140.2825	Short Sale Closing Purchase	53,868	53,868	0	0	PD (Duration)	1,000
WNM3	72	7,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/15/2013	164.5300	04/18/2013	164.6263	Short Sale Closing Purchase	(6,934)	(6,934)	0	0	PD (Duration)	1,000
WNM3	88	8,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/18/2013	164.3112	04/23/2013	165.4700	Short Sale Closing Purchase	(101,975)	(101,975)	0	0	PD (Duration)	1,000
WNM3	55	5,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/18/2013	164.3112	04/25/2013	163.6263	Short Sale Closing Purchase	37,672	37,672	0	0	PD (Duration)	1,000
WNM3	421	42,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/21/2013	156.1550	05/22/2013	157.6888	Short Sale Closing Purchase	(645,734)	(645,734)	0	0	PD (Duration)	1,000
WNU3	140	14,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/03/2013	147.9350	07/12/2013	145.0950	Short Sale Closing Purchase	397,599	397,599	0	0	PD (Duration)	1,000
TYH3	310	31,000,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	131.7800	02/26/2013	132.6888	Short Sale Closing Purchase	(281,731)	(281,731)	0	0	PD (Duration)	1,000
TYZ3	926	92,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/30/2013	124.1862	09/27/2013	126.2357	Short Sale Closing Purchase	(1,897,777)	(1,897,777)	0	0	PD (Duration)	1,000
WNU3	7	700,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/22/2013	156.2018	06/03/2013	151.5638	Short Sale Closing Purchase	32,466	32,466	0	0	PD (Duration)	1,000
WNU3	74	7,400,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/22/2013	156.2018	06/10/2013	150.3763	Short Sale Closing Purchase	431,092	431,092	0	0	PD (Duration)	1,000
WNU3	205	20,500,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/11/2013	149.8112	06/20/2013	146.6888	Short Sale Closing Purchase	640,100	640,100	0	0	PD (Duration)	1,000
WNM3	9	900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/11/2013	160.8425	04/15/2013	163.6888	Short Sale Closing Purchase	(25,617)	(25,617)	0	0	PD (Duration)	1,000
TYU3	230	23,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/07/2013	129.6862	06/11/2013	128.3763	Short Sale Closing Purchase	301,286	301,286	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/16/2013	132.3425	01/25/2013	131.6732	Short Sale Closing Purchase	669	669	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/12/2012	133.0612	01/02/2013	132.0794	Short Sale Closing Purchase	982	982	0	0	PD (Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/21/2013	125.0065	12/12/2013	124.1888	Short Sale Closing Purchase	818	818	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUZ3	2	400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/09/2013	109.6947	10/09/2013	110.0631	Short Sale Closing Purchase	(1,474)	(1,474)	0	0	PD (Duration)	2,000
WNZ3	1	100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/26/2013	141.8737	11/19/2013	141.2513	Short Sale Closing Purchase	622	622	0	0	PD (Duration)	1,000
FVZ3	2	200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/20/2013	120.3893	09/26/2013	120.7357	Short Sale Closing Purchase	(693)	(693)	0	0	PD (Duration)	1,000
TUH4	7	1,400,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/12/2013	109.9994	12/16/2013	110.0006	Short Sale Closing Purchase	(18)	(18)	0	0	PD (Duration)	2,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/05/2013	158.0907	05/30/2013	154.4388	Short Sale Closing Purchase	3,652	3,652	0	0	PD (Duration)	1,000
FVZ3	4	400,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/24/2013	120.7409	09/26/2013	120.7357	Short Sale Closing Purchase	21	21	0	0	PD (Duration)	1,000
WNZ3	5	500,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/01/2013	143.1550	11/20/2013	140.4075	Short Sale Closing Purchase	13,737	13,737	0	0	PD (Duration)	1,000
TUZ3	5	1,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/25/2013	110.1556	11/18/2013	110.2428	Short Sale Closing Purchase	(872)	(872)	0	0	PD (Duration)	2,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/24/2013	127.5925	11/21/2013	126.3607	Short Sale Closing Purchase	2,464	2,464	0	0	PD (Duration)	1,000
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/10/2013	122.0378	06/20/2013	121.3997	Short Sale Closing Purchase	1,276	1,276	0	0	PD (Duration)	1,000
USH3	20	2,000,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/29/2012	150.0534	02/22/2013	143.8450	Short Sale Closing Purchase	124,167	124,167	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/08/2013	131.5925	01/14/2013	132.0013	Short Sale Closing Purchase	(409)	(409)	0	0	PD (Duration)	1,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/15/2013	126.7175	11/21/2013	126.3607	Short Sale Closing Purchase	714	714	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	110.0150	06/24/2013	109.8913	Short Sale Closing Purchase	247	247	0	0	PD (Duration)	2,000
WNM3	2	200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	05/29/2013	154.0638	Short Sale Closing Purchase	9,099	9,099	0	0	PD (Duration)	1,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/13/2012	124.4753	02/22/2013	123.9700	Short Sale Closing Purchase	505	505	0	0	PD (Duration)	1,000
USU3	2	200,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	140.2800	08/06/2013	133.2200	Short Sale Closing Purchase	14,120	14,120	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/03/2013	132.0144	01/08/2013	131.8919	Short Sale Closing Purchase	122	122	0	0	PD (Duration)	1,000
TUZ3	5	1,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/05/2013	109.6712	09/20/2013	110.0319	Short Sale Closing Purchase	(3,607)	(3,607)	0	0	PD (Duration)	2,000
WNZ3	3	300,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/24/2013	144.9987	11/20/2013	140.4075	Short Sale Closing Purchase	13,774	13,774	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/12/2013	109.7259	10/10/2013	110.0788	Short Sale Closing Purchase	(706)	(706)	0	0	PD (Duration)	2,000
FVM3	1	100,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	123.5222	04/01/2013	124.1966	Short Sale Closing Purchase	(674)	(674)	0	0	PD (Duration)	1,000
FVM3	1	100,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	05/28/2013	123.5222	05/29/2013	123.1497	Short Sale Closing Purchase	372	372	0	0	PD (Duration)	1,000
TYZ3	302	30,200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/16/2013	124.3815	11/19/2013	127.0482	Short Sale Closing Purchase	(805,320)	(805,320)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ3	23	2,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/16/2013	124.3815	11/19/2013	126.7982	Short Sale Closing Purchase	(55,582)	(55,582)	0	0	PD (Duration)	1,000
TYM3	79	7,900,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	131.7643	05/29/2013	130.2994	Short Sale Closing Purchase	115,734	115,734	0	0	PD (Duration)	1,000
TUH3	3	600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	11/19/2012	110.2415	02/27/2013	110.2663	Short Sale Closing Purchase	(148)	(148)	0	0	PD (Duration)	2,000
TYZ3	3	300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/15/2013	124.7097	11/07/2013	127.1263	Short Sale Closing Purchase	(7,250)	(7,250)	0	0	PD (Duration)	1,000
FVZ3	21	2,100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	119.4987	11/19/2013	121.7122	Short Sale Closing Purchase	(46,483)	(46,483)	0	0	PD (Duration)	1,000
FVU3	6	600,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	122.5690	09/05/2013	119.5013	Short Sale Closing Purchase	18,407	18,407	0	0	PD (Duration)	1,000
TUZ3	7	1,400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/05/2013	109.6712	11/12/2013	110.1725	Short Sale Closing Purchase	(7,018)	(7,018)	0	0	PD (Duration)	2,000
USH3	5	500,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/29/2012	150.0534	02/20/2013	143.0638	Short Sale Closing Purchase	34,948	34,948	0	0	PD (Duration)	1,000
FVU3	122	12,200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	122.5690	09/05/2013	119.8763	Short Sale Closing Purchase	328,516	328,516	0	0	PD (Duration)	1,000
TYH3	12	1,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	132.8347	03/07/2013	132.1888	Short Sale Closing Purchase	7,751	7,751	0	0	PD (Duration)	1,000
TYH4	32	3,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/07/2013	125.6393	11/22/2013	125.1426	Short Sale Closing Purchase	15,896	15,896	0	0	PD (Duration)	1,000
USM3	1	100,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/07/2013	142.8347	05/29/2013	141.2513	Short Sale Closing Purchase	1,583	1,583	0	0	PD (Duration)	1,000
FVU3	15	1,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	122.6159	08/29/2013	120.5872	Short Sale Closing Purchase	30,430	30,430	0	0	PD (Duration)	1,000
TUZ3	10	2,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/12/2013	109.7337	11/18/2013	110.2428	Short Sale Closing Purchase	(10,182)	(10,182)	0	0	PD (Duration)	2,000
TYU3	55	5,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.3026	08/15/2013	125.7825	Short Sale Closing Purchase	193,605	193,605	0	0	PD (Duration)	1,000
TYU3	40	4,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.3026	08/27/2013	125.5013	Short Sale Closing Purchase	152,054	152,054	0	0	PD (Duration)	1,000
TYU3	27	2,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.3026	08/30/2013	125.3607	Short Sale Closing Purchase	106,433	106,433	0	0	PD (Duration)	1,000
FVM3	48	4,800,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	123.5847	05/29/2013	123.1263	Short Sale Closing Purchase	22,002	22,002	0	0	PD (Duration)	1,000
TUH3	2	400,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	11/29/2012	110.2103	03/01/2013	110.2741	Short Sale Closing Purchase	(255)	(255)	0	0	PD (Duration)	2,000
TYM3	30	3,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/05/2013	131.6237	05/29/2013	130.2994	Short Sale Closing Purchase	39,731	39,731	0	0	PD (Duration)	1,000
TUH3	3	600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	11/21/2012	110.2025	02/27/2013	110.2663	Short Sale Closing Purchase	(383)	(383)	0	0	PD (Duration)	2,000
FVZ3	3	300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	119.4987	08/30/2013	119.6185	Short Sale Closing Purchase	(359)	(359)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM3	5	500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	123.5222	04/30/2013	124.6653	Short Sale Closing Purchase	(5,716)	(5,716)	0	0	PD (Duration)	1,000
WNZ3	1	100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	139.2175	09/30/2013	142.0950	Short Sale Closing Purchase	(2,878)	(2,878)	0	0	PD (Duration)	1,000
WNZ3	1	100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	139.2175	10/04/2013	141.5950	Short Sale Closing Purchase	(2,378)	(2,378)	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	131.8099	02/28/2013	131.5482	Short Sale Closing Purchase	262	262	0	0	PD (Duration)	1,000
WNZ3	3	300,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/10/2013	137.1550	11/20/2013	140.4075	Short Sale Closing Purchase	(9,758)	(9,758)	0	0	PD (Duration)	1,000
FVH3	24	2,400,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	124.2878	02/22/2013	123.9700	Short Sale Closing Purchase	7,626	7,626	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/06/2013	157.6187	05/30/2013	154.4388	Short Sale Closing Purchase	3,180	3,180	0	0	PD (Duration)	1,000
TUZ3	2	400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/12/2013	109.7337	11/18/2013	110.2428	Short Sale Closing Purchase	(2,036)	(2,036)	0	0	PD (Duration)	2,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/03/2013	122.5144	09/05/2013	119.8763	Short Sale Closing Purchase	2,638	2,638	0	0	PD (Duration)	1,000
TYM3	2	200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/16/2013	132.3268	05/21/2013	131.6575	Short Sale Closing Purchase	1,339	1,339	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/05/2013	109.6712	10/22/2013	110.1881	Short Sale Closing Purchase	(1,034)	(1,034)	0	0	PD (Duration)	2,000
FVH3	2	200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	02/13/2013	123.6393	02/28/2013	124.3763	Short Sale Closing Purchase	(1,474)	(1,474)	0	0	PD (Duration)	1,000
TUU3	3	600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/14/2013	110.1556	09/05/2013	109.9147	Short Sale Closing Purchase	1,445	1,445	0	0	PD (Duration)	2,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	110.0931	09/12/2013	109.9928	Short Sale Closing Purchase	201	201	0	0	PD (Duration)	2,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/20/2012	133.4050	01/02/2013	132.0482	Short Sale Closing Purchase	1,357	1,357	0	0	PD (Duration)	1,000
TYM3	4	400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/26/2013	133.4206	04/30/2013	133.4232	Short Sale Closing Purchase	(10)	(10)	0	0	PD (Duration)	1,000
WNM3	12	1,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/11/2013	160.9675	04/15/2013	163.5325	Short Sale Closing Purchase	(30,781)	(30,781)	0	0	PD (Duration)	1,000
TYH4	96	9,600,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/07/2013	125.6393	11/22/2013	125.1426	Short Sale Closing Purchase	47,687	47,687	0	0	PD (Duration)	1,000
TYU3	4	400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/24/2013	125.2175	06/26/2013	126.1575	Short Sale Closing Purchase	(3,760)	(3,760)	0	0	PD (Duration)	1,000
TYM3	429	42,900,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	130.1706	03/12/2013	130.4544	Short Sale Closing Purchase	(121,754)	(121,754)	0	0	PD (Duration)	1,000
TYM3	32	3,200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/31/2013	130.7956	06/03/2013	130.2513	Short Sale Closing Purchase	17,418	17,418	0	0	PD (Duration)	1,000
WNZ3	13	1,300,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/20/2013	140.6550	11/21/2013	138.3138	Short Sale Closing Purchase	30,435	30,435	0	0	PD (Duration)	1,000
WNM3	68	6,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/01/2013	165.6862	05/15/2013	157.1575	Short Sale Closing Purchase	579,951	579,951	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	31	3,100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/24/2013	125.3112	06/27/2013	126.5169	Short Sale Closing Purchase	(37,376)	(37,376)	0	0	PD (Duration)	1,000
TYU3	56	5,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/02/2013	126.5925	07/05/2013	124.8919	Short Sale Closing Purchase	95,232	95,232	0	0	PD (Duration)	1,000
TYU3	65	6,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/08/2013	126.7487	08/09/2013	126.8298	Short Sale Closing Purchase	(5,267)	(5,267)	0	0	PD (Duration)	1,000
WNM3	75	7,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/01/2013	158.0300	04/03/2013	158.4075	Short Sale Closing Purchase	(28,317)	(28,317)	0	0	PD (Duration)	1,000
WNU3	129	12,900,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/07/2013	143.0925	08/15/2013	139.9388	Short Sale Closing Purchase	406,826	406,826	0	0	PD (Duration)	1,000
TYZ3	344	34,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/01/2013	126.2018	10/21/2013	126.7669	Short Sale Closing Purchase	(194,381)	(194,381)	0	0	PD (Duration)	1,000
WNU3	101	10,100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/12/2013	144.6862	07/12/2013	144.8138	Short Sale Closing Purchase	(12,884)	(12,884)	0	0	PD (Duration)	1,000
WNM3	72	7,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/01/2013	158.0300	04/03/2013	158.2200	Short Sale Closing Purchase	(13,684)	(13,684)	0	0	PD (Duration)	1,000
WNM3	67	6,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/22/2013	164.2487	04/30/2013	164.3763	Short Sale Closing Purchase	(8,547)	(8,547)	0	0	PD (Duration)	1,000
WNM3	18	1,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/04/2013	160.4987	05/30/2013	154.4388	Short Sale Closing Purchase	109,079	109,079	0	0	PD (Duration)	1,000
TYU3	159	15,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/02/2013	126.5925	07/08/2013	124.7825	Short Sale Closing Purchase	287,780	287,780	0	0	PD (Duration)	1,000
TYU3	121	12,100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/02/2013	126.5925	07/05/2013	124.9075	Short Sale Closing Purchase	203,878	203,878	0	0	PD (Duration)	1,000
WNH3	20	2,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/13/2012	162.9675	01/28/2013	156.9089	Short Sale Closing Purchase	121,172	121,172	0	0	PD (Duration)	1,000
WNH3	3	300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/13/2012	162.9675	02/01/2013	155.4388	Short Sale Closing Purchase	22,586	22,586	0	0	PD (Duration)	1,000
WNH3	78	7,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/15/2013	160.7175	02/27/2013	158.8203	Short Sale Closing Purchase	147,982	147,982	0	0	PD (Duration)	1,000
WNH3	393	39,300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	156.4050	03/01/2013	158.2825	Short Sale Closing Purchase	(737,881)	(737,881)	0	0	PD (Duration)	1,000
TYZ3	13	1,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/15/2013	125.8112	11/07/2013	127.1263	Short Sale Closing Purchase	(17,096)	(17,096)	0	0	PD (Duration)	1,000
WNM3	30	3,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/12/2013	162.2800	04/16/2013	163.7513	Short Sale Closing Purchase	(44,139)	(44,139)	0	0	PD (Duration)	1,000
TYU3	409	40,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/15/2013	126.3425	07/17/2013	127.2200	Short Sale Closing Purchase	(358,922)	(358,922)	0	0	PD (Duration)	1,000
WNM3	134	13,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/18/2013	164.7175	04/25/2013	163.6263	Short Sale Closing Purchase	146,219	146,219	0	0	PD (Duration)	1,000
WNM3	300	30,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/06/2013	157.6187	04/30/2013	164.6263	Short Sale Closing Purchase	(2,102,284)	(2,102,284)	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/17/2013	164.5925	04/23/2013	165.3763	Short Sale Closing Purchase	(784)	(784)	0	0	PD (Duration)	1,000
TUU3	40	8,000,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	110.0306	09/09/2013	109.9616	Short Sale Closing Purchase	5,523	5,523	0	0	PD (Duration)	2,000
WNU3	3	300,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	147.3112	07/09/2013	143.5638	Short Sale Closing Purchase	11,242	11,242	0	0	PD (Duration)	1,000
TYU3	394	39,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	126.3737	06/25/2013	126.2669	Short Sale Closing Purchase	42,085	42,085	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUU3	472	94,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	110.0228	06/25/2013	109.8756	Short Sale Closing Purchase	138,917	138,917	0	0	PD (Duration)	2,000
TUU3	238	47,600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/29/2013	110.0306	09/09/2013	109.9225	Short Sale Closing Purchase	51,453	51,453	0	0	PD (Duration)	2,000
WNH3	174	17,400,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/02/2013	159.4362	02/08/2013	155.6888	Short Sale Closing Purchase	652,055	652,055	0	0	PD (Duration)	1,000
WNM3	147	14,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/10/2013	161.6237	04/11/2013	160.9714	Short Sale Closing Purchase	95,897	95,897	0	0	PD (Duration)	1,000
TYH4	419	41,900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/19/2013	125.7331	11/27/2013	125.2825	Short Sale Closing Purchase	188,787	188,787	0	0	PD (Duration)	1,000
WNH3	122	12,200,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/08/2013	156.0599	03/05/2013	158.3970	Short Sale Closing Purchase	(285,129)	(285,129)	0	0	PD (Duration)	1,000
TYU3	169	16,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/01/2013	126.5143	07/03/2013	126.5950	Short Sale Closing Purchase	(13,636)	(13,636)	0	0	PD (Duration)	1,000
WNU3	88	8,800,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/03/2013	147.4362	07/12/2013	144.9388	Short Sale Closing Purchase	219,775	219,775	0	0	PD (Duration)	1,000
WNM3	10	1,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/15/2013	164.5925	04/19/2013	164.4700	Short Sale Closing Purchase	1,224	1,224	0	0	PD (Duration)	1,000
WNM3	40	4,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/15/2013	164.4050	04/18/2013	164.6263	Short Sale Closing Purchase	(8,852)	(8,852)	0	0	PD (Duration)	1,000
WNM3	71	7,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/26/2013	165.1862	05/07/2013	161.4388	Short Sale Closing Purchase	266,068	266,068	0	0	PD (Duration)	1,000
WNH3	24	2,400,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/15/2013	160.9050	02/14/2013	156.2825	Short Sale Closing Purchase	110,939	110,939	0	0	PD (Duration)	1,000
TYZ3	126	12,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/17/2013	124.0143	10/04/2013	126.2513	Short Sale Closing Purchase	(281,854)	(281,854)	0	0	PD (Duration)	1,000
TYZ3	18	1,800,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/25/2013	125.9831	10/16/2013	125.8763	Short Sale Closing Purchase	1,923	1,923	0	0	PD (Duration)	1,000
TYU3	318	31,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/07/2013	129.5300	06/12/2013	128.7513	Short Sale Closing Purchase	247,623	247,623	0	0	PD (Duration)	1,000
WNM3	201	20,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	03/05/2013	157.7200	Short Sale Closing Purchase	179,525	179,525	0	0	PD (Duration)	1,000
WNM3	378	37,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	03/28/2013	157.8763	Short Sale Closing Purchase	278,553	278,553	0	0	PD (Duration)	1,000
WNH3	100	10,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/15/2013	160.7800	02/14/2013	156.2825	Short Sale Closing Purchase	449,744	449,744	0	0	PD (Duration)	1,000
WNH3	75	7,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	166.5612	01/10/2013	158.6263	Short Sale Closing Purchase	595,121	595,121	0	0	PD (Duration)	1,000
TYZ3	386	38,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/30/2013	124.1862	09/26/2013	126.0954	Short Sale Closing Purchase	(736,936)	(736,936)	0	0	PD (Duration)	1,000
TYU3	211	21,100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	127.0300	06/21/2013	127.2357	Short Sale Closing Purchase	(43,400)	(43,400)	0	0	PD (Duration)	1,000
TYZ3	79	7,900,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/28/2013	124.2331	08/30/2013	124.2200	Short Sale Closing Purchase	1,032	1,032	0	0	PD (Duration)	1,000
TYH4	108	10,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/20/2013	125.2558	11/27/2013	125.2825	Short Sale Closing Purchase	(2,883)	(2,883)	0	0	PD (Duration)	1,000
TYZ3	188	18,800,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/30/2013	124.2018	09/27/2013	126.2357	Short Sale Closing Purchase	(382,356)	(382,356)	0	0	PD (Duration)	1,000
WNU3	200	20,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/22/2013	156.2018	05/31/2013	151.5638	Short Sale Closing Purchase	927,613	927,613	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUH4	5	1,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/15/2013	110.0697	11/25/2013	110.1022	Short Sale Closing Purchase	(325)	(325)	0	0	PD (Duration)	2,000
TUH4	41	8,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/12/2013	109.9994	11/25/2013	110.1022	Short Sale Closing Purchase	(8,433)	(8,433)	0	0	PD (Duration)	2,000
WNM3	3	300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/18/2013	164.3425	04/25/2013	163.6263	Short Sale Closing Purchase	2,149	2,149	0	0	PD (Duration)	1,000
WNM3	84	8,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/01/2013	164.9987	05/15/2013	157.1575	Short Sale Closing Purchase	658,660	658,660	0	0	PD (Duration)	1,000
TYU3	145	14,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/07/2013	129.6862	06/11/2013	128.5794	Short Sale Closing Purchase	160,488	160,488	0	0	PD (Duration)	1,000
WNH3	13	1,300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/13/2012	162.9987	02/01/2013	155.4700	Short Sale Closing Purchase	97,873	97,873	0	0	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/29/2012	165.7487	03/06/2013	157.9353	Short Sale Closing Purchase	7,813	7,813	0	0	PD (Duration)	1,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/21/2012	124.4206	02/22/2013	123.9700	Short Sale Closing Purchase	451	451	0	0	PD (Duration)	1,000
TYZ3	2	200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/21/2013	126.7643	11/06/2013	126.5638	Short Sale Closing Purchase	401	401	0	0	PD (Duration)	1,000
FVZ3	3	300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/10/2013	120.8034	10/15/2013	120.8841	Short Sale Closing Purchase	(242)	(242)	0	0	PD (Duration)	1,000
TUZ3	2	400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/09/2013	109.6869	10/09/2013	110.0631	Short Sale Closing Purchase	(1,505)	(1,505)	0	0	PD (Duration)	2,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/22/2013	109.9916	09/11/2013	109.9303	Short Sale Closing Purchase	122	122	0	0	PD (Duration)	2,000
TUU3	2	400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/22/2013	109.9915	09/12/2013	109.9616	Short Sale Closing Purchase	120	120	0	0	PD (Duration)	2,000
TUZ3	9	1,800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/01/2013	110.1087	11/12/2013	110.2038	Short Sale Closing Purchase	(1,711)	(1,711)	0	0	PD (Duration)	2,000
FVM3	2	200,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	05/28/2013	123.1706	05/30/2013	123.1107	Short Sale Closing Purchase	120	120	0	0	PD (Duration)	1,000
TUU3	4	800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/13/2013	110.1400	09/09/2013	109.9225	Short Sale Closing Purchase	1,740	1,740	0	0	PD (Duration)	2,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	07/02/2013	121.1003	07/10/2013	120.5950	Short Sale Closing Purchase	505	505	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/18/2012	131.9362	01/02/2013	132.0794	Short Sale Closing Purchase	(143)	(143)	0	0	PD (Duration)	1,000
USU3	4	400,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	140.2800	08/26/2013	131.8138	Short Sale Closing Purchase	33,865	33,865	0	0	PD (Duration)	1,000
USU3	3	300,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	140.2800	08/05/2013	133.5638	Short Sale Closing Purchase	20,149	20,149	0	0	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/04/2012	166.4050	03/06/2013	157.9353	Short Sale Closing Purchase	8,470	8,470	0	0	PD (Duration)	1,000
FVM3	4	400,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	123.5222	02/26/2013	123.8607	Short Sale Closing Purchase	(1,354)	(1,354)	0	0	PD (Duration)	1,000
FVM3	3	300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	123.5222	02/28/2013	123.9778	Short Sale Closing Purchase	(1,367)	(1,367)	0	0	PD (Duration)	1,000
FVH4	6	600,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04E04D06ZH473	11/22/2013	120.7722	11/25/2013	120.8997	Short Sale Closing Purchase	(765)	(765)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM3	1	100,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/25/2013	123.7019	05/29/2013	123.1497	Short Sale Closing Purchase	552	552	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	109.9759	06/24/2013	109.8756	Short Sale Closing Purchase	201	201	0	0	PD (Duration)	2,000
FVH3	417	41,700,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/19/2012	124.6628	02/22/2013	123.9700	Short Sale Closing Purchase	288,878	288,878	0	0	PD (Duration)	1,000
FVM3	1,449	144,900,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	123.5222	05/29/2013	123.1497	Short Sale Closing Purchase	539,666	539,666	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/16/2013	124.3815	11/07/2013	127.1263	Short Sale Closing Purchase	(2,745)	(2,745)	0	0	PD (Duration)	1,000
USH3	1	100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/29/2012	150.0612	03/07/2013	144.3450	Short Sale Closing Purchase	5,716	5,716	0	0	PD (Duration)	1,000
TYZ3	52	5,200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/15/2013	124.7097	11/07/2013	126.9232	Short Sale Closing Purchase	(115,102)	(115,102)	0	0	PD (Duration)	1,000
USH3	68	6,800,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/29/2012	150.0534	02/22/2013	143.8450	Short Sale Closing Purchase	422,170	422,170	0	0	PD (Duration)	1,000
FVU3	3	300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	122.5690	09/04/2013	120.1107	Short Sale Closing Purchase	7,375	7,375	0	0	PD (Duration)	1,000
TUU3	7	1,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	110.0931	09/11/2013	109.9303	Short Sale Closing Purchase	2,279	2,279	0	0	PD (Duration)	2,000
FVZ3	297	29,700,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/30/2013	119.7097	11/19/2013	121.8026	Short Sale Closing Purchase	(621,596)	(621,596)	0	0	PD (Duration)	1,000
TYH3	2	200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	132.8347	03/04/2013	132.8138	Short Sale Closing Purchase	42	42	0	0	PD (Duration)	1,000
TUU3	2	400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	110.0931	09/04/2013	110.0006	Short Sale Closing Purchase	370	370	0	0	PD (Duration)	2,000
FVU3	15	1,500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	08/30/2013	120.5247	Short Sale Closing Purchase	31,368	31,368	0	0	PD (Duration)	1,000
FVU3	31	3,100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	08/27/2013	120.7435	Short Sale Closing Purchase	58,046	58,046	0	0	PD (Duration)	1,000
TUH3	26	5,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	110.1790	02/27/2013	110.2585	Short Sale Closing Purchase	(4,129)	(4,129)	0	0	PD (Duration)	2,000
FVH3	514	51,400,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	124.2878	02/22/2013	123.9700	Short Sale Closing Purchase	163,325	163,325	0	0	PD (Duration)	1,000
FVZ3	296	29,600,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/29/2013	119.5768	11/19/2013	121.8026	Short Sale Closing Purchase	(658,816)	(658,816)	0	0	PD (Duration)	1,000
USM3	72	7,200,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	142.3581	05/29/2013	141.2513	Short Sale Closing Purchase	79,691	79,691	0	0	PD (Duration)	1,000
TYU3	36	3,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	129.3026	08/29/2013	125.3607	Short Sale Closing Purchase	141,911	141,911	0	0	PD (Duration)	1,000
FVZ3	17	1,700,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/05/2013	118.9518	11/26/2013	121.7357	Short Sale Closing Purchase	(47,325)	(47,325)	0	0	PD (Duration)	1,000
TUH3	10	2,000,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/16/2012	110.2415	02/19/2013	110.1960	Short Sale Closing Purchase	912	912	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH3	397	39,700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/23/2012	132.8886	02/28/2013	132.5794	Short Sale Closing Purchase	122,768	122,768	0	0	PD (Duration)	1,000
TYU3	901	90,100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.3026	08/29/2013	125.2669	Short Sale Closing Purchase	3,636,188	3,636,188	0	0	PD (Duration)	1,000
FVM3	5	500,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/22/2013	123.5222	05/20/2013	123.9544	Short Sale Closing Purchase	(2,161)	(2,161)	0	0	PD (Duration)	1,000
TUZ3	5	1,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/09/2013	109.6869	11/12/2013	110.2038	Short Sale Closing Purchase	(5,169)	(5,169)	0	0	PD (Duration)	2,000
WNU3	2	200,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/25/2013	143.4362	08/27/2013	140.6888	Short Sale Closing Purchase	5,495	5,495	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/12/2013	109.7259	11/12/2013	110.2038	Short Sale Closing Purchase	(956)	(956)	0	0	PD (Duration)	2,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	12/11/2012	124.6237	02/25/2013	124.0325	Short Sale Closing Purchase	591	591	0	0	PD (Duration)	1,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/29/2013	133.4675	04/30/2013	133.4232	Short Sale Closing Purchase	44	44	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	119.5769	09/04/2013	119.2122	Short Sale Closing Purchase	365	365	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.0931	09/09/2013	109.9616	Short Sale Closing Purchase	263	263	0	0	PD (Duration)	2,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.0931	09/11/2013	109.9303	Short Sale Closing Purchase	326	326	0	0	PD (Duration)	2,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/16/2013	132.3425	02/28/2013	132.7044	Short Sale Closing Purchase	(362)	(362)	0	0	PD (Duration)	1,000
TYZ3	124	12,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/25/2013	125.9675	10/16/2013	125.8763	Short Sale Closing Purchase	11,308	11,308	0	0	PD (Duration)	1,000
WNU3	46	4,600,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/03/2013	147.5300	07/12/2013	144.9388	Short Sale Closing Purchase	119,195	119,195	0	0	PD (Duration)	1,000
WNH3	132	13,200,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	156.1237	03/06/2013	157.9353	Short Sale Closing Purchase	(239,128)	(239,128)	0	0	PD (Duration)	1,000
TYH4	714	71,400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/22/2013	125.3268	12/24/2013	123.2200	Short Sale Closing Purchase	1,504,266	1,504,266	0	0	PD (Duration)	1,000
TYU3	274	27,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/04/2013	129.4050	06/05/2013	129.7200	Short Sale Closing Purchase	(86,326)	(86,326)	0	0	PD (Duration)	1,000
TYU3	257	25,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/23/2013	126.9675	07/24/2013	126.3763	Short Sale Closing Purchase	151,936	151,936	0	0	PD (Duration)	1,000
TYU3	70	7,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/23/2013	124.2643	08/29/2013	125.2669	Short Sale Closing Purchase	(70,179)	(70,179)	0	0	PD (Duration)	1,000
TUU3	436	87,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/22/2013	110.0150	08/29/2013	110.0319	Short Sale Closing Purchase	(14,741)	(14,741)	0	0	PD (Duration)	2,000
WNH3	129	12,900,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	164.6081	01/04/2013	157.8138	Short Sale Closing Purchase	876,467	876,467	0	0	PD (Duration)	1,000
TYM3	63	6,300,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/12/2013	130.4518	03/13/2013	130.2513	Short Sale Closing Purchase	12,636	12,636	0	0	PD (Duration)	1,000
TYU3	22	2,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/14/2013	129.7018	06/19/2013	128.4857	Short Sale Closing Purchase	26,756	26,756	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU3	106	10,600,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/12/2013	144.6862	07/17/2013	145.6263	Short Sale Closing Purchase	(99,646)	(99,646)	0	0	PD (Duration)	1,000
WNM3	55	5,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/22/2013	164.2800	04/30/2013	164.3763	Short Sale Closing Purchase	(5,297)	(5,297)	0	0	PD (Duration)	1,000
TYU3	136	13,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/24/2013	125.3112	06/28/2013	126.2694	Short Sale Closing Purchase	(130,309)	(130,309)	0	0	PD (Duration)	1,000
WNH3	470	47,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	01/03/2013	159.2513	Short Sale Closing Purchase	2,517,703	2,517,703	0	0	PD (Duration)	1,000
WNH3	90	9,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/08/2013	158.8737	02/14/2013	155.7200	Short Sale Closing Purchase	283,832	283,832	0	0	PD (Duration)	1,000
WNU3	4	400,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9518	08/01/2013	141.8763	Short Sale Closing Purchase	44,302	44,302	0	0	PD (Duration)	1,000
WNU3	565	56,500,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9518	07/29/2013	143.8766	Short Sale Closing Purchase	5,127,496	5,127,496	0	0	PD (Duration)	1,000
TYU3	615	61,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/05/2013	126.4206	08/06/2013	126.3763	Short Sale Closing Purchase	27,254	27,254	0	0	PD (Duration)	1,000
WNH3	34	3,400,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/30/2012	165.5612	01/10/2013	158.6575	Short Sale Closing Purchase	234,725	234,725	0	0	PD (Duration)	1,000
TYM3	698	69,800,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/10/2013	132.0300	05/15/2013	131.8450	Short Sale Closing Purchase	129,088	129,088	0	0	PD (Duration)	1,000
TYZ3	74	7,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/15/2013	125.8112	11/07/2013	127.0169	Short Sale Closing Purchase	(89,221)	(89,221)	0	0	PD (Duration)	1,000
WNU3	11	1,100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/04/2013	152.3737	06/20/2013	146.6888	Short Sale Closing Purchase	62,534	62,534	0	0	PD (Duration)	1,000
WNM3	87	8,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/22/2013	164.3112	04/30/2013	165.1575	Short Sale Closing Purchase	(73,629)	(73,629)	0	0	PD (Duration)	1,000
WNM3	900	90,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/17/2013	164.2334	05/30/2013	154.4388	Short Sale Closing Purchase	8,815,160	8,815,160	0	0	PD (Duration)	1,000
TYU3	436	43,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/07/2013	129.5300	06/11/2013	128.5794	Short Sale Closing Purchase	414,446	414,446	0	0	PD (Duration)	1,000
WNH3	38	3,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/21/2013	156.3425	03/06/2013	157.9353	Short Sale Closing Purchase	(60,527)	(60,527)	0	0	PD (Duration)	1,000
WNU3	203	20,300,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/06/2013	141.8750	08/08/2013	143.8454	Short Sale Closing Purchase	(399,987)	(399,987)	0	0	PD (Duration)	1,000
TYU3	242	24,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/15/2013	126.5768	07/17/2013	127.1263	Short Sale Closing Purchase	(132,963)	(132,963)	0	0	PD (Duration)	1,000
TUU3	2	400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/29/2013	110.0384	09/04/2013	109.9069	Short Sale Closing Purchase	526	526	0	0	PD (Duration)	2,000
TYM3	424	42,400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/20/2013	131.3568	03/21/2013	131.4857	Short Sale Closing Purchase	(54,649)	(54,649)	0	0	PD (Duration)	1,000
TYM3	317	31,700,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/20/2013	131.3568	04/01/2013	132.1263	Short Sale Closing Purchase	(243,936)	(243,936)	0	0	PD (Duration)	1,000
WNM3	27	2,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/06/2013	157.6187	04/08/2013	164.1575	Short Sale Closing Purchase	(176,549)	(176,549)	0	0	PD (Duration)	1,000
TYU3	590	59,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/27/2013	126.4362	07/03/2013	126.6419	Short Sale Closing Purchase	(121,354)	(121,354)	0	0	PD (Duration)	1,000
TYU3	434	43,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/27/2013	126.4362	06/28/2013	126.2694	Short Sale Closing Purchase	72,410	72,410	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	456	45,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	126.8268	06/25/2013	126.2982	Short Sale Closing Purchase	241,083	241,083	0	0	PD (Duration)	1,000
TYU3	242	24,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	126.8268	06/25/2013	126.2669	Short Sale Closing Purchase	135,505	135,505	0	0	PD (Duration)	1,000
TUU3	38	7,600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	110.0306	09/11/2013	109.9303	Short Sale Closing Purchase	7,621	7,621	0	0	PD (Duration)	2,000
TYZ3	535	53,500,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/25/2013	125.9518	10/16/2013	125.8763	Short Sale Closing Purchase	40,427	40,427	0	0	PD (Duration)	1,000
WNU3	63	6,300,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/13/2013	141.5612	08/27/2013	140.6888	Short Sale Closing Purchase	54,964	54,964	0	0	PD (Duration)	1,000
TYH4	738	73,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	125.7331	11/22/2013	125.1426	Short Sale Closing Purchase	435,782	435,782	0	0	PD (Duration)	1,000
TYZ3	27	2,700,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	126.7175	11/21/2013	126.1888	Short Sale Closing Purchase	14,275	14,275	0	0	PD (Duration)	1,000
WNM3	46	4,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	158.7175	04/04/2013	159.5325	Short Sale Closing Purchase	(37,493)	(37,493)	0	0	PD (Duration)	1,000
WNM3	16	1,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/16/2013	159.1237	05/30/2013	154.4388	Short Sale Closing Purchase	74,959	74,959	0	0	PD (Duration)	1,000
WNM3	148	14,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/16/2013	159.1237	05/29/2013	154.4388	Short Sale Closing Purchase	693,371	693,371	0	0	PD (Duration)	1,000
TYU3	316	31,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	126.4050	06/25/2013	126.2669	Short Sale Closing Purchase	43,629	43,629	0	0	PD (Duration)	1,000
TYH3	95	9,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	132.5768	02/26/2013	132.6732	Short Sale Closing Purchase	(9,149)	(9,149)	0	0	PD (Duration)	1,000
TYU3	298	29,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/24/2013	125.2175	06/26/2013	126.1107	Short Sale Closing Purchase	(266,169)	(266,169)	0	0	PD (Duration)	1,000
TYZ3	64	6,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/23/2013	127.5456	11/19/2013	126.7982	Short Sale Closing Purchase	47,836	47,836	0	0	PD (Duration)	1,000
WNM3	5	500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	158.7487	04/04/2013	161.0325	Short Sale Closing Purchase	(11,419)	(11,419)	0	0	PD (Duration)	1,000
TYU3	22	2,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	125.8112	08/29/2013	125.4857	Short Sale Closing Purchase	7,162	7,162	0	0	PD (Duration)	1,000
TYU3	162	16,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	125.8112	08/29/2013	125.2669	Short Sale Closing Purchase	88,179	88,179	0	0	PD (Duration)	1,000
WNM3	125	12,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/18/2013	164.3112	04/24/2013	164.1263	Short Sale Closing Purchase	23,118	23,118	0	0	PD (Duration)	1,000
TYU3	541	54,100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/07/2013	129.5300	06/12/2013	128.7825	Short Sale Closing Purchase	404,365	404,365	0	0	PD (Duration)	1,000
WNH4	270	27,000,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/20/2013	138.9831	12/13/2013	137.5013	Short Sale Closing Purchase	400,090	400,090	0	0	PD (Duration)	1,000
WNU3	36	3,600,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/09/2013	143.8737	08/22/2013	138.1575	Short Sale Closing Purchase	205,783	205,783	0	0	PD (Duration)	1,000
TYU3	316	31,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/14/2013	129.7800	06/18/2013	129.1575	Short Sale Closing Purchase	196,691	196,691	0	0	PD (Duration)	1,000
TYU3	230	23,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/29/2013	126.5456	08/06/2013	126.3763	Short Sale Closing Purchase	38,942	38,942	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	488	48,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/14/2013	129.7800	06/19/2013	128.5169	Short Sale Closing Purchase	616,376	616,376	0	0	PD (Duration)	1,000
TYZ3	168	16,800,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/14/2013	126.8268	11/20/2013	126.3138	Short Sale Closing Purchase	86,195	86,195	0	0	PD (Duration)	1,000
TUZ3	10	2,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	11/08/2013	110.2023	11/12/2013	110.1725	Short Sale Closing Purchase	596	596	0	0	PD (Duration)	2,000
WNH4	16	1,600,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	12/12/2013	137.5921	12/13/2013	137.2513	Short Sale Closing Purchase	5,453	5,453	0	0	PD (Duration)	1,000
WNH3	313	31,300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/05/2013	155.5300	02/27/2013	158.8203	Short Sale Closing Purchase	(1,029,863)	(1,029,863)	0	0	PD (Duration)	1,000
WNM3	106	10,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/22/2013	156.5925	05/29/2013	154.0638	Short Sale Closing Purchase	268,041	268,041	0	0	PD (Duration)	1,000
WNU3	200	20,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/22/2013	156.2018	06/07/2013	151.0013	Short Sale Closing Purchase	1,040,113	1,040,113	0	0	PD (Duration)	1,000
TYZ3	500	50,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/16/2013	124.6550	10/04/2013	126.2513	Short Sale Closing Purchase	(798,155)	(798,155)	0	0	PD (Duration)	1,000
TYZ3	500	50,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/09/2013	126.1706	11/07/2013	127.0169	Short Sale Closing Purchase	(423,155)	(423,155)	0	0	PD (Duration)	1,000
WNU3	17	1,700,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/03/2013	147.9350	07/12/2013	144.9700	Short Sale Closing Purchase	50,405	50,405	0	0	PD (Duration)	1,000
WNM3	64	6,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/12/2013	162.2487	04/15/2013	163.6263	Short Sale Closing Purchase	(88,164)	(88,164)	0	0	PD (Duration)	1,000
WNM3	16	1,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/12/2013	162.2487	04/15/2013	163.8763	Short Sale Closing Purchase	(26,041)	(26,041)	0	0	PD (Duration)	1,000
TYU3	197	19,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/12/2013	128.9050	06/18/2013	129.1575	Short Sale Closing Purchase	(49,754)	(49,754)	0	0	PD (Duration)	1,000
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	122.6159	06/05/2013	122.5013	Short Sale Closing Purchase	229	229	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	131.9050	02/28/2013	132.7044	Short Sale Closing Purchase	(799)	(799)	0	0	PD (Duration)	1,000
FVH3	2	200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	11/21/2012	124.4206	01/14/2013	124.1966	Short Sale Closing Purchase	448	448	0	0	PD (Duration)	1,000
USH3	1	100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/29/2012	150.0612	02/05/2013	143.0325	Short Sale Closing Purchase	7,029	7,029	0	0	PD (Duration)	1,000
FVZ3	7	700,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/23/2013	121.7253	10/24/2013	121.6107	Short Sale Closing Purchase	802	802	0	0	PD (Duration)	1,000
TUU3	2	400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/21/2013	109.9212	06/24/2013	109.8678	Short Sale Closing Purchase	214	214	0	0	PD (Duration)	2,000
TYM3	1	100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/16/2013	132.3269	05/17/2013	131.8450	Short Sale Closing Purchase	482	482	0	0	PD (Duration)	1,000
TUU3	5	1,000,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/07/2013	110.1634	09/05/2013	109.9147	Short Sale Closing Purchase	2,487	2,487	0	0	PD (Duration)	2,000
WNU3	1	100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	152.9519	06/24/2013	144.1575	Short Sale Closing Purchase	8,794	8,794	0	0	PD (Duration)	1,000
FVZ3	4	400,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/23/2013	121.7487	10/24/2013	121.6107	Short Sale Closing Purchase	552	552	0	0	PD (Duration)	1,000
WNH4	12	1,200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/20/2013	138.9831	12/12/2013	137.2200	Short Sale Closing Purchase	21,157	21,157	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/06/2013	125.2800	12/04/2013	124.5638	Short Sale Closing Purchase	1,432	1,432	0	0	PD (Duration)	1,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/23/2013	127.6706	11/07/2013	126.9232	Short Sale Closing Purchase	747	747	0	0	PD (Duration)	1,000
TYH4	9	900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	125.7331	12/12/2013	124.1888	Short Sale Closing Purchase	13,899	13,899	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	06/10/2013	122.0378	06/12/2013	122.0482	Short Sale Closing Purchase	(10)	(10)	0	0	PD (Duration)	1,000
TUZ3	13	2,600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/23/2013	110.0150	10/24/2013	110.1569	Short Sale Closing Purchase	(3,690)	(3,690)	0	0	PD (Duration)	2,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/11/2013	160.8418	05/30/2013	154.4388	Short Sale Closing Purchase	6,403	6,403	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	158.6132	03/27/2013	158.3450	Short Sale Closing Purchase	268	268	0	0	PD (Duration)	1,000
USU3	1	100,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	140.2800	08/09/2013	134.4075	Short Sale Closing Purchase	5,872	5,872	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	158.6132	03/13/2013	155.0950	Short Sale Closing Purchase	3,518	3,518	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/11/2013	131.9362	01/17/2013	131.8919	Short Sale Closing Purchase	44	44	0	0	PD (Duration)	1,000
TUZ3	2	400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	10/17/2013	110.1478	11/18/2013	110.2428	Short Sale Closing Purchase	(380)	(380)	0	0	PD (Duration)	2,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/02/2013	120.9987	07/08/2013	120.2513	Short Sale Closing Purchase	747	747	0	0	PD (Duration)	1,000
FVM3	1	100,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/28/2013	123.5222	05/29/2013	123.1263	Short Sale Closing Purchase	396	396	0	0	PD (Duration)	1,000
USH3	4	400,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/29/2012	150.0612	02/22/2013	143.8450	Short Sale Closing Purchase	24,865	24,865	0	0	PD (Duration)	1,000
TUZ3	2	400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/04/2013	109.7884	11/12/2013	110.2038	Short Sale Closing Purchase	(1,661)	(1,661)	0	0	PD (Duration)	2,000
TYH3	30	3,000,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	132.8347	03/05/2013	132.7825	Short Sale Closing Purchase	1,564	1,564	0	0	PD (Duration)	1,000
TYH3	391	39,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	132.8347	03/07/2013	132.3919	Short Sale Closing Purchase	173,116	173,116	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/06/2013	109.6791	11/18/2013	110.2428	Short Sale Closing Purchase	(1,128)	(1,128)	0	0	PD (Duration)	2,000
FVM3	73	7,300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	123.5847	05/30/2013	123.1107	Short Sale Closing Purchase	34,602	34,602	0	0	PD (Duration)	1,000
TUH3	6	1,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	11/16/2012	110.2415	02/19/2013	110.1881	Short Sale Closing Purchase	641	641	0	0	PD (Duration)	2,000
TYU3	497	49,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.3026	08/27/2013	125.0482	Short Sale Closing Purchase	2,114,474	2,114,474	0	0	PD (Duration)	1,000
TYM3	2	200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/13/2013	131.9668	05/21/2013	131.6575	Short Sale Closing Purchase	618	618	0	0	PD (Duration)	1,000
FVM3	3	300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/22/2013	123.5222	02/28/2013	123.9778	Short Sale Closing Purchase	(1,367)	(1,367)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU3	3	300,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	122.6159	07/31/2013	121.3685	Short Sale Closing Purchase	3,742	3,742	0	0	PD (Duration)	1,000
FVM3	20	2,000,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	02/22/2013	123.5222	05/29/2013	123.1497	Short Sale Closing Purchase	7,449	7,449	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/19/2013	120.3109	09/20/2013	120.4153	Short Sale Closing Purchase	(104)	(104)	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/18/2013	120.5769	09/20/2013	120.4154	Short Sale Closing Purchase	162	162	0	0	PD (Duration)	1,000
TUU3	6	1,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/15/2013	110.0384	09/05/2013	109.9147	Short Sale Closing Purchase	1,485	1,485	0	0	PD (Duration)	2,000
WNZ3	5	500,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	139.2175	11/20/2013	140.4075	Short Sale Closing Purchase	(5,950)	(5,950)	0	0	PD (Duration)	1,000
USH3	7	700,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/29/2012	150.0534	02/22/2013	143.8450	Short Sale Closing Purchase	43,459	43,459	0	0	PD (Duration)	1,000
TYH3	2	200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	132.8347	02/28/2013	132.7044	Short Sale Closing Purchase	261	261	0	0	PD (Duration)	1,000
TYH3	3	300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	132.8347	01/31/2013	131.2357	Short Sale Closing Purchase	4,797	4,797	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/11/2013	109.6947	11/12/2013	110.2038	Short Sale Closing Purchase	(1,018)	(1,018)	0	0	PD (Duration)	2,000
WNH3	4	400,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	164.6081	02/27/2013	158.8203	Short Sale Closing Purchase	23,151	23,151	0	0	PD (Duration)	1,000
TYM3	2	200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/30/2013	133.3893	05/09/2013	132.7676	Short Sale Closing Purchase	1,243	1,243	0	0	PD (Duration)	1,000
USU3	7	700,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	140.2800	07/25/2013	133.8450	Short Sale Closing Purchase	45,045	45,045	0	0	PD (Duration)	1,000
TUU3	7	1,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.0931	09/09/2013	109.9225	Short Sale Closing Purchase	2,388	2,388	0	0	PD (Duration)	2,000
TUU3	7	1,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.0931	09/12/2013	109.9616	Short Sale Closing Purchase	1,841	1,841	0	0	PD (Duration)	2,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	110.0931	09/06/2013	109.9069	Short Sale Closing Purchase	372	372	0	0	PD (Duration)	2,000
TYU3	34	3,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/24/2013	125.2175	06/26/2013	126.1263	Short Sale Closing Purchase	(30,900)	(30,900)	0	0	PD (Duration)	1,000
TYZ3	272	27,200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/03/2013	126.6237	10/24/2013	127.4232	Short Sale Closing Purchase	(217,446)	(217,446)	0	0	PD (Duration)	1,000
WNM3	65	6,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/15/2013	164.4362	04/17/2013	164.3450	Short Sale Closing Purchase	5,927	5,927	0	0	PD (Duration)	1,000
WNZ3	7	700,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/20/2013	140.6550	11/22/2013	138.6888	Short Sale Closing Purchase	13,763	13,763	0	0	PD (Duration)	1,000
TYH4	631	63,100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/22/2013	125.3268	12/18/2013	124.3450	Short Sale Closing Purchase	619,525	619,525	0	0	PD (Duration)	1,000
TYH3	496	49,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/21/2013	131.8425	02/25/2013	132.0638	Short Sale Closing Purchase	(109,770)	(109,770)	0	0	PD (Duration)	1,000
TYZ3	84	8,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/30/2013	124.4362	09/19/2013	125.4232	Short Sale Closing Purchase	(82,903)	(82,903)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ3	558	55,800,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/07/2013	126.5612	11/07/2013	127.0169	Short Sale Closing Purchase	(254,272)	(254,272)	0	0	PD (Duration)	1,000
WNM3	141	14,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/04/2013	160.5612	05/30/2013	154.4388	Short Sale Closing Purchase	863,264	863,264	0	0	PD (Duration)	1,000
TYZ3	491	49,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/03/2013	126.6237	10/31/2013	127.2513	Short Sale Closing Purchase	(308,132)	(308,132)	0	0	PD (Duration)	1,000
WNM3	68	6,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/01/2013	165.6862	05/15/2013	157.1263	Short Sale Closing Purchase	582,076	582,076	0	0	PD (Duration)	1,000
WNM3	5	500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/12/2013	163.0599	04/17/2013	164.4075	Short Sale Closing Purchase	(6,738)	(6,738)	0	0	PD (Duration)	1,000
TYU3	319	31,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/21/2013	124.4987	08/29/2013	125.2669	Short Sale Closing Purchase	(245,051)	(245,051)	0	0	PD (Duration)	1,000
TYZ3	322	32,200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/01/2013	126.2018	10/16/2013	125.8607	Short Sale Closing Purchase	109,863	109,863	0	0	PD (Duration)	1,000
WNM3	33	3,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/01/2013	158.0300	04/04/2013	159.5950	Short Sale Closing Purchase	(51,647)	(51,647)	0	0	PD (Duration)	1,000
WNM3	68	6,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/07/2013	155.4362	04/30/2013	164.6263	Short Sale Closing Purchase	(624,924)	(624,924)	0	0	PD (Duration)	1,000
WNM3	85	8,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/01/2013	158.0300	04/03/2013	158.3138	Short Sale Closing Purchase	(24,124)	(24,124)	0	0	PD (Duration)	1,000
WNH3	38	3,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	164.6081	01/07/2013	157.8763	Short Sale Closing Purchase	255,809	255,809	0	0	PD (Duration)	1,000
WNH3	3	300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	164.6081	01/04/2013	157.8763	Short Sale Closing Purchase	20,195	20,195	0	0	PD (Duration)	1,000
WNM3	35	3,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/01/2013	165.8112	05/15/2013	157.1263	Short Sale Closing Purchase	303,973	303,973	0	0	PD (Duration)	1,000
WNM3	335	33,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/05/2013	163.7487	05/30/2013	154.4388	Short Sale Closing Purchase	3,118,830	3,118,830	0	0	PD (Duration)	1,000
WNM3	53	5,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/12/2013	162.2800	04/16/2013	163.6263	Short Sale Closing Purchase	(71,354)	(71,354)	0	0	PD (Duration)	1,000
TYU3	222	22,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	127.3112	06/21/2013	127.2357	Short Sale Closing Purchase	16,775	16,775	0	0	PD (Duration)	1,000
TUU3	2,956	591,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/02/2013	110.0695	08/23/2013	110.0191	Short Sale Closing Purchase	297,975	297,975	0	0	PD (Duration)	2,000
WNH3	40	4,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/08/2013	158.8737	02/08/2013	155.6888	Short Sale Closing Purchase	127,398	127,398	0	0	PD (Duration)	1,000
WNM3	13	1,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/15/2013	164.3112	04/18/2013	164.6263	Short Sale Closing Purchase	(4,096)	(4,096)	0	0	PD (Duration)	1,000
TUU3	233	46,600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	110.0384	09/05/2013	109.9147	Short Sale Closing Purchase	57,654	57,654	0	0	PD (Duration)	2,000
TYZ3	480	48,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/24/2013	125.6706	10/11/2013	126.0794	Short Sale Closing Purchase	(196,229)	(196,229)	0	0	PD (Duration)	1,000
WNZ3	185	18,500,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	139.2175	09/04/2013	139.5638	Short Sale Closing Purchase	(64,067)	(64,067)	0	0	PD (Duration)	1,000
WNM3	193	19,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/03/2013	162.2800	05/17/2013	158.6575	Short Sale Closing Purchase	699,131	699,131	0	0	PD (Duration)	1,000
WNM3	13	1,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/15/2013	164.3112	04/17/2013	164.3450	Short Sale Closing Purchase	(440)	(440)	0	0	PD (Duration)	1,000
WNH4	17	1,700,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	139.8268	12/13/2013	137.4700	Short Sale Closing Purchase	40,066	40,066	0	0	PD (Duration)	1,000
WNH4	191	19,100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	139.8268	12/12/2013	137.3138	Short Sale Closing Purchase	479,995	479,995	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ3	264	26,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/22/2013	127.3425	11/08/2013	126.0794	Short Sale Closing Purchase	333,449	333,449	0	0	PD (Duration)	1,000
TYZ3	560	56,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	124.1315	08/30/2013	124.2200	Short Sale Closing Purchase	(49,559)	(49,559)	0	0	PD (Duration)	1,000
WNU3	53	5,300,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/08/2013	144.1862	08/22/2013	138.1888	Short Sale Closing Purchase	317,864	317,864	0	0	PD (Duration)	1,000
TUU3	54	10,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	110.0306	09/05/2013	109.9147	Short Sale Closing Purchase	12,518	12,518	0	0	PD (Duration)	2,000
TUU3	4	800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	110.0306	09/05/2013	109.9147	Short Sale Closing Purchase	927	927	0	0	PD (Duration)	2,000
WNH3	15	1,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/02/2013	159.4362	02/08/2013	155.6575	Short Sale Closing Purchase	56,680	56,680	0	0	PD (Duration)	1,000
WNM3	183	18,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/10/2013	161.6550	04/11/2013	160.9714	Short Sale Closing Purchase	125,101	125,101	0	0	PD (Duration)	1,000
TYZ3	1,373	137,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	126.7175	11/21/2013	126.3607	Short Sale Closing Purchase	489,907	489,907	0	0	PD (Duration)	1,000
TYU3	234	23,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/02/2013	126.5612	07/08/2013	124.7825	Short Sale Closing Purchase	416,213	416,213	0	0	PD (Duration)	1,000
WNH3	35	3,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	156.4362	03/01/2013	158.2825	Short Sale Closing Purchase	(64,621)	(64,621)	0	0	PD (Duration)	1,000
WNH4	7	700,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/22/2013	137.2643	12/13/2013	137.2513	Short Sale Closing Purchase	91	91	0	0	PD (Duration)	1,000
TYH4	21	2,100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	125.0065	11/27/2013	125.2825	Short Sale Closing Purchase	(5,796)	(5,796)	0	0	PD (Duration)	1,000
TYZ3	471	47,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/03/2013	126.3581	10/24/2013	127.5169	Short Sale Closing Purchase	(545,800)	(545,800)	0	0	PD (Duration)	1,000
WNZ3	70	7,000,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/05/2013	141.3112	11/19/2013	140.8138	Short Sale Closing Purchase	34,821	34,821	0	0	PD (Duration)	1,000
TYZ3	142	14,200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	124.3112	09/05/2013	122.7357	Short Sale Closing Purchase	223,730	223,730	0	0	PD (Duration)	1,000
TYZ3	522	52,200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	124.3112	09/19/2013	125.4232	Short Sale Closing Purchase	(580,430)	(580,430)	0	0	PD (Duration)	1,000
TYU3	455	45,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/04/2013	129.3737	06/05/2013	129.7200	Short Sale Closing Purchase	(157,571)	(157,571)	0	0	PD (Duration)	1,000
TYU3	707	70,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/15/2013	126.5143	07/16/2013	126.6107	Short Sale Closing Purchase	(68,091)	(68,091)	0	0	PD (Duration)	1,000
TYU3	180	18,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/07/2013	129.5300	06/14/2013	129.5794	Short Sale Closing Purchase	(8,898)	(8,898)	0	0	PD (Duration)	1,000
TYZ3	331	33,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/09/2013	123.4362	10/03/2013	126.5325	Short Sale Closing Purchase	(1,024,879)	(1,024,879)	0	0	PD (Duration)	1,000
WNM3	102	10,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	158.6862	04/04/2013	160.4388	Short Sale Closing Purchase	(178,761)	(178,761)	0	0	PD (Duration)	1,000
WNU3	118	11,800,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/09/2013	143.8737	08/27/2013	140.6888	Short Sale Closing Purchase	375,823	375,823	0	0	PD (Duration)	1,000
WNU3	50	5,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/08/2013	144.0300	08/15/2013	139.9388	Short Sale Closing Purchase	204,560	204,560	0	0	PD (Duration)	1,000
WNM3	111	11,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/16/2013	159.0925	05/29/2013	154.4388	Short Sale Closing Purchase	516,560	516,560	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH4	2	200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/20/2013	138.9831	12/13/2013	137.4700	Short Sale Closing Purchase	3,026	3,026	0	0	PD (Duration)	1,000
TYH3	448	44,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	131.8112	02/26/2013	132.6888	Short Sale Closing Purchase	(393,147)	(393,147)	0	0	PD (Duration)	1,000
WNM3	15	1,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/15/2013	164.4675	04/19/2013	164.4700	Short Sale Closing Purchase	(38)	(38)	0	0	PD (Duration)	1,000
WNM3	160	16,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/19/2013	156.8112	05/22/2013	157.6888	Short Sale Closing Purchase	(140,410)	(140,410)	0	0	PD (Duration)	1,000
WNH3	122	12,200,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/05/2012	166.5612	01/10/2013	158.6575	Short Sale Closing Purchase	964,250	964,250	0	0	PD (Duration)	1,000
WNU3	187	18,700,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/22/2013	156.2018	06/10/2013	150.4388	Short Sale Closing Purchase	1,077,693	1,077,693	0	0	PD (Duration)	1,000
TYU3	257	25,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	127.0300	06/21/2013	126.5638	Short Sale Closing Purchase	119,811	119,811	0	0	PD (Duration)	1,000
WNU3	125	12,500,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/03/2013	147.9350	07/12/2013	144.8763	Short Sale Closing Purchase	382,343	382,343	0	0	PD (Duration)	1,000
WNM3	88	8,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/12/2013	162.2487	04/16/2013	163.6575	Short Sale Closing Purchase	(123,975)	(123,975)	0	0	PD (Duration)	1,000
WNM3	64	6,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/12/2013	162.2487	04/15/2013	163.5325	Short Sale Closing Purchase	(82,164)	(82,164)	0	0	PD (Duration)	1,000
TYU3	679	67,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/12/2013	128.9050	06/14/2013	129.5794	Short Sale Closing Purchase	(457,941)	(457,941)	0	0	PD (Duration)	1,000
TYU3	628	62,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/07/2013	129.6862	06/11/2013	128.4232	Short Sale Closing Purchase	793,205	793,205	0	0	PD (Duration)	1,000
FVM3	2	200,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	05/06/2013	124.3972	05/16/2013	124.0482	Short Sale Closing Purchase	698	698	0	0	PD (Duration)	1,000
FVU3	6	600,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	06/04/2013	122.5247	Short Sale Closing Purchase	547	547	0	0	PD (Duration)	1,000
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	05/31/2013	122.3607	Short Sale Closing Purchase	511	511	0	0	PD (Duration)	1,000
FVH3	2	200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/11/2012	124.5768	02/22/2013	123.9700	Short Sale Closing Purchase	1,214	1,214	0	0	PD (Duration)	1,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/21/2012	124.4206	01/29/2013	123.6654	Short Sale Closing Purchase	755	755	0	0	PD (Duration)	1,000
FVZ3	5	500,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/18/2013	120.5768	09/23/2013	120.3294	Short Sale Closing Purchase	1,237	1,237	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/18/2013	120.5769	09/25/2013	120.7982	Short Sale Closing Purchase	(221)	(221)	0	0	PD (Duration)	1,000
WNM3	5	500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/06/2013	157.6187	05/30/2013	154.4388	Short Sale Closing Purchase	15,899	15,899	0	0	PD (Duration)	1,000
TYZ3	3	300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/23/2013	127.6706	11/08/2013	127.1575	Short Sale Closing Purchase	1,539	1,539	0	0	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/21/2012	165.2644	02/13/2013	155.4388	Short Sale Closing Purchase	9,826	9,826	0	0	PD (Duration)	1,000
USZ3	3	300,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/29/2013	131.0534	09/18/2013	130.1888	Short Sale Closing Purchase	2,594	2,594	0	0	PD (Duration)	1,000
TUZ3	3	600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/09/2013	109.6869	10/09/2013	110.0553	Short Sale Closing Purchase	(2,211)	(2,211)	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUZ3	2	400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/12/2013	109.7337	10/10/2013	110.0788	Short Sale Closing Purchase	(1,380)	(1,380)	0	0	PD (Duration)	2,000
TYH4	15	1,500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/06/2013	125.2800	11/22/2013	125.1426	Short Sale Closing Purchase	2,060	2,060	0	0	PD (Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/19/2013	139.8269	12/09/2013	137.4388	Short Sale Closing Purchase	2,388	2,388	0	0	PD (Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/07/2013	125.6394	12/12/2013	124.1888	Short Sale Closing Purchase	1,451	1,451	0	0	PD (Duration)	1,000
TYH4	4	400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/06/2013	125.2800	12/04/2013	124.5638	Short Sale Closing Purchase	2,865	2,865	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/11/2013	160.8418	04/18/2013	163.8145	Short Sale Closing Purchase	(2,973)	(2,973)	0	0	PD (Duration)	1,000
TUZ3	23	4,600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/29/2013	110.1712	11/18/2013	110.2428	Short Sale Closing Purchase	(3,293)	(3,293)	0	0	PD (Duration)	2,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/19/2012	124.6628	01/09/2013	124.1028	Short Sale Closing Purchase	560	560	0	0	PD (Duration)	1,000
USU3	1	100,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	140.2800	07/22/2013	135.8763	Short Sale Closing Purchase	4,404	4,404	0	0	PD (Duration)	1,000
WNH3	8	800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	02/27/2013	158.8203	Short Sale Closing Purchase	46,303	46,303	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/06/2013	109.6791	10/09/2013	110.0553	Short Sale Closing Purchase	(753)	(753)	0	0	PD (Duration)	2,000
FVM3	1	100,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	123.5222	05/02/2013	124.7825	Short Sale Closing Purchase	(1,260)	(1,260)	0	0	PD (Duration)	1,000
TUZ3	4	800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/12/2013	109.7259	10/09/2013	110.0631	Short Sale Closing Purchase	(2,698)	(2,698)	0	0	PD (Duration)	2,000
TYZ3	469	46,900,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	123.8737	11/19/2013	127.0482	Short Sale Closing Purchase	(1,488,810)	(1,488,810)	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	110.1009	09/12/2013	109.9928	Short Sale Closing Purchase	216	216	0	0	PD (Duration)	2,000
TYM3	864	86,400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	131.8099	05/29/2013	130.2994	Short Sale Closing Purchase	1,305,102	1,305,102	0	0	PD (Duration)	1,000
FVM3	16	1,600,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/01/2013	123.9831	05/30/2013	123.0247	Short Sale Closing Purchase	15,334	15,334	0	0	PD (Duration)	1,000
FVH3	4	400,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	124.2956	03/01/2013	124.4622	Short Sale Closing Purchase	(666)	(666)	0	0	PD (Duration)	1,000
USH3	1	100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/29/2012	150.0534	02/11/2013	143.6888	Short Sale Closing Purchase	6,365	6,365	0	0	PD (Duration)	1,000
TYM3	391	39,100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/07/2013	131.1706	05/29/2013	130.2994	Short Sale Closing Purchase	340,655	340,655	0	0	PD (Duration)	1,000
TYZ3	336	33,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/30/2013	124.4128	11/21/2013	126.3607	Short Sale Closing Purchase	(654,485)	(654,485)	0	0	PD (Duration)	1,000
TUU3	54	10,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	110.0931	09/05/2013	109.9147	Short Sale Closing Purchase	19,268	19,268	0	0	PD (Duration)	2,000
TUU3	5	1,000,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	110.0931	09/12/2013	109.9928	Short Sale Closing Purchase	1,003	1,003	0	0	PD (Duration)	2,000
FVH3	70	7,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	124.2878	03/01/2013	124.3763	Short Sale Closing Purchase	(6,195)	(6,195)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVH3	121	12,100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	11/26/2012	124.2878	02/25/2013	124.0325	Short Sale Closing Purchase	30,886	30,886	0	0	PD (Duration)	1,000
TUM3	140	28,000,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	110.2259	05/30/2013	110.1725	Short Sale Closing Purchase	14,954	14,954	0	0	PD (Duration)	2,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/05/2013	109.6712	11/12/2013	110.1725	Short Sale Closing Purchase	(1,003)	(1,003)	0	0	PD (Duration)	2,000
FVZ3	6	600,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/05/2013	118.9518	11/20/2013	121.6107	Short Sale Closing Purchase	(15,953)	(15,953)	0	0	PD (Duration)	1,000
FVZ3	99	9,900,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/05/2013	118.9518	11/20/2013	121.6263	Short Sale Closing Purchase	(264,769)	(264,769)	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/20/2013	157.1862	05/30/2013	154.4388	Short Sale Closing Purchase	2,747	2,747	0	0	PD (Duration)	1,000
TYH3	2	200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/23/2012	132.8886	01/31/2013	131.2357	Short Sale Closing Purchase	3,306	3,306	0	0	PD (Duration)	1,000
TYZ3	7	700,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/01/2013	126.3425	10/03/2013	126.6107	Short Sale Closing Purchase	(1,877)	(1,877)	0	0	PD (Duration)	1,000
WNU3	1	100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/30/2013	152.9519	06/03/2013	151.5950	Short Sale Closing Purchase	1,357	1,357	0	0	PD (Duration)	1,000
FVU3	4	400,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	122.6159	07/12/2013	120.9778	Short Sale Closing Purchase	6,552	6,552	0	0	PD (Duration)	1,000
FVM3	3	300,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04EQ4D06ZH473	04/03/2013	124.3034	05/30/2013	123.1107	Short Sale Closing Purchase	3,578	3,578	0	0	PD (Duration)	1,000
WNZ3	1	100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	139.2175	09/20/2013	139.5325	Short Sale Closing Purchase	(315)	(315)	0	0	PD (Duration)	1,000
WNZ3	1	100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/24/2013	142.3737	11/22/2013	138.6888	Short Sale Closing Purchase	3,685	3,685	0	0	PD (Duration)	1,000
FVZ3	3	300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04EQ4D06ZH473	09/18/2013	120.5690	09/20/2013	120.4153	Short Sale Closing Purchase	461	461	0	0	PD (Duration)	1,000
FVH3	7	700,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04EQ4D06ZH473	11/19/2012	124.6628	02/22/2013	123.9700	Short Sale Closing Purchase	4,849	4,849	0	0	PD (Duration)	1,000
WNH3	57	5,700,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/15/2013	160.8425	02/27/2013	158.8203	Short Sale Closing Purchase	115,266	115,266	0	0	PD (Duration)	1,000
WNM3	193	19,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/03/2013	162.3737	05/17/2013	158.6575	Short Sale Closing Purchase	717,225	717,225	0	0	PD (Duration)	1,000
WNM3	181	18,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/06/2013	156.7175	04/08/2013	164.1888	Short Sale Closing Purchase	(1,352,307)	(1,352,307)	0	0	PD (Duration)	1,000
WNM3	34	3,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/11/2013	160.9675	04/15/2013	163.6888	Short Sale Closing Purchase	(92,525)	(92,525)	0	0	PD (Duration)	1,000
WNM3	82	8,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/22/2013	164.2487	04/25/2013	163.6263	Short Sale Closing Purchase	51,040	51,040	0	0	PD (Duration)	1,000
WNH3	124	12,400,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	11/30/2012	165.4675	01/10/2013	158.6575	Short Sale Closing Purchase	844,433	844,433	0	0	PD (Duration)	1,000
TYM3	127	12,700,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/08/2013	130.2175	03/12/2013	130.4232	Short Sale Closing Purchase	(26,122)	(26,122)	0	0	PD (Duration)	1,000
WNU3	60	6,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/12/2013	144.6862	07/17/2013	145.7200	Short Sale Closing Purchase	(62,029)	(62,029)	0	0	PD (Duration)	1,000
WNM3	169	16,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/21/2013	156.2175	05/22/2013	157.6888	Short Sale Closing Purchase	(248,651)	(248,651)	0	0	PD (Duration)	1,000
WNH3	270	27,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	156.1862	03/06/2013	157.9353	Short Sale Closing Purchase	(472,251)	(472,251)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	1,355	135,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/25/2013	125.7956	06/28/2013	126.2694	Short Sale Closing Purchase	(641,976)	(641,976)	0	0	PD (Duration)	1,000
TYU3	53	5,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/25/2013	125.8112	06/28/2013	126.2694	Short Sale Closing Purchase	(24,282)	(24,282)	0	0	PD (Duration)	1,000
TYM3	18	1,800,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/08/2013	130.1862	03/12/2013	130.4232	Short Sale Closing Purchase	(4,265)	(4,265)	0	0	PD (Duration)	1,000
TYU3	959	95,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/26/2013	126.6237	08/06/2013	126.4075	Short Sale Closing Purchase	207,326	207,326	0	0	PD (Duration)	1,000
WNU3	119	11,900,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/12/2013	144.4362	08/27/2013	140.6888	Short Sale Closing Purchase	445,945	445,945	0	0	PD (Duration)	1,000
TYH4	3	300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	125.0222	12/05/2013	124.3138	Short Sale Closing Purchase	2,125	2,125	0	0	PD (Duration)	1,000
WNM3	7	700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/12/2013	162.2800	04/17/2013	164.4075	Short Sale Closing Purchase	(14,893)	(14,893)	0	0	PD (Duration)	1,000
WNM3	143	14,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/11/2013	160.9050	04/11/2013	160.8138	Short Sale Closing Purchase	13,040	13,040	0	0	PD (Duration)	1,000
TYU3	17	1,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	127.3112	06/21/2013	127.3138	Short Sale Closing Purchase	(44)	(44)	0	0	PD (Duration)	1,000
TUH4	68	13,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 1UAUICT04EQ4D06ZH473	11/18/2013	110.0619	11/25/2013	110.1022	Short Sale Closing Purchase	(5,487)	(5,487)	0	0	PD (Duration)	2,000
WNH3	431	43,100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/05/2013	155.0612	02/27/2013	158.8203	Short Sale Closing Purchase	(1,620,149)	(1,620,149)	0	0	PD (Duration)	1,000
WNU3	109	10,900,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/12/2013	144.4675	08/27/2013	140.6888	Short Sale Closing Purchase	411,877	411,877	0	0	PD (Duration)	1,000
WNZ3	154	15,400,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	139.2175	09/13/2013	138.4700	Short Sale Closing Purchase	115,106	115,106	0	0	PD (Duration)	1,000
WNU3	52	5,200,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/08/2013	143.9987	08/22/2013	138.1888	Short Sale Closing Purchase	302,117	302,117	0	0	PD (Duration)	1,000
TUU3	191	38,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	110.0306	09/12/2013	109.9616	Short Sale Closing Purchase	26,370	26,370	0	0	PD (Duration)	2,000
WNZ3	54	5,400,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/26/2013	141.9987	10/03/2013	141.8454	Short Sale Closing Purchase	8,280	8,280	0	0	PD (Duration)	1,000
TYZ3	352	35,200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/25/2013	125.9518	10/11/2013	126.1107	Short Sale Closing Purchase	(55,901)	(55,901)	0	0	PD (Duration)	1,000
TYZ3	1,350	135,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/07/2013	127.1862	11/19/2013	127.0482	Short Sale Closing Purchase	186,388	186,388	0	0	PD (Duration)	1,000
WNZ3	385	38,500,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/03/2013	138.3737	09/20/2013	140.2513	Short Sale Closing Purchase	(722,861)	(722,861)	0	0	PD (Duration)	1,000
WNU3	70	7,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/20/2013	147.2800	07/09/2013	143.5638	Short Sale Closing Purchase	260,133	260,133	0	0	PD (Duration)	1,000
WNM3	74	7,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/22/2013	164.1862	04/30/2013	165.1575	Short Sale Closing Purchase	(71,877)	(71,877)	0	0	PD (Duration)	1,000
TYU3	392	39,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/23/2013	126.9518	07/24/2013	126.3919	Short Sale Closing Purchase	219,496	219,496	0	0	PD (Duration)	1,000
TYU3	200	20,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/17/2013	127.0612	07/18/2013	126.8607	Short Sale Closing Purchase	40,113	40,113	0	0	PD (Duration)	1,000
WNH3	16	1,600,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	156.1550	03/06/2013	157.9353	Short Sale Closing Purchase	(28,485)	(28,485)	0	0	PD (Duration)	1,000
TUU3	840	168,000,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	07/29/2013	110.1322	08/23/2013	110.0191	Short Sale Closing Purchase	189,969	189,969	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	1	100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	125.8112	08/30/2013	125.3607	Short Sale Closing Purchase	451	451	0	0	PD (Duration)	1,000
WNM3	61	6,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/03/2013	162.7800	05/17/2013	158.6575	Short Sale Closing Purchase	251,469	251,469	0	0	PD (Duration)	1,000
WNZ3	1	100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/05/2013	141.3112	11/15/2013	140.4075	Short Sale Closing Purchase	904	904	0	0	PD (Duration)	1,000
TYZ3	182	18,200,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	124.3112	08/30/2013	124.2200	Short Sale Closing Purchase	16,597	16,597	0	0	PD (Duration)	1,000
WNU3	29	2,900,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/08/2013	144.0925	08/22/2013	138.1888	Short Sale Closing Purchase	171,207	171,207	0	0	PD (Duration)	1,000
WNH3	149	14,900,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	12/24/2012	162.3425	02/01/2013	155.4700	Short Sale Closing Purchase	1,023,994	1,023,994	0	0	PD (Duration)	1,000
WNM3	106	10,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/16/2013	159.0925	05/22/2013	157.6888	Short Sale Closing Purchase	148,791	148,791	0	0	PD (Duration)	1,000
WNM3	107	10,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/17/2013	164.4675	04/23/2013	165.3763	Short Sale Closing Purchase	(97,243)	(97,243)	0	0	PD (Duration)	1,000
WNU3	37	3,700,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/13/2013	141.4675	08/27/2013	140.6888	Short Sale Closing Purchase	28,812	28,812	0	0	PD (Duration)	1,000
WNM3	69	6,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/19/2013	156.7800	05/22/2013	157.6888	Short Sale Closing Purchase	(62,708)	(62,708)	0	0	PD (Duration)	1,000
WNZ3	262	26,200,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/08/2013	139.8737	11/20/2013	140.4075	Short Sale Closing Purchase	(139,858)	(139,858)	0	0	PD (Duration)	1,000
TYZ3	558	55,800,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/17/2013	124.0143	10/07/2013	126.3138	Short Sale Closing Purchase	(1,283,085)	(1,283,085)	0	0	PD (Duration)	1,000
WNM3	108	10,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/01/2013	158.2487	05/30/2013	154.4388	Short Sale Closing Purchase	411,474	411,474	0	0	PD (Duration)	1,000
WNM3	200	20,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/10/2013	158.8112	05/17/2013	157.9700	Short Sale Closing Purchase	168,238	168,238	0	0	PD (Duration)	1,000
WNM3	36	3,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/26/2013	165.2175	05/07/2013	161.4388	Short Sale Closing Purchase	136,033	136,033	0	0	PD (Duration)	1,000
WNM3	16	1,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/27/2013	158.6132	03/27/2013	158.3138	Short Sale Closing Purchase	4,791	4,791	0	0	PD (Duration)	1,000
TYU3	55	5,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/14/2013	129.7800	06/19/2013	128.4700	Short Sale Closing Purchase	72,047	72,047	0	0	PD (Duration)	1,000
TUU3	10	2,000,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04EQ4D06ZH473	08/07/2013	110.1711	08/23/2013	110.0191	Short Sale Closing Purchase	3,041	3,041	0	0	PD (Duration)	2,000
TYH4	390	39,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	12/03/2013	125.1237	12/24/2013	123.2200	Short Sale Closing Purchase	742,439	742,439	0	0	PD (Duration)	1,000
TYZ3	111	11,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	11/14/2013	126.8268	11/20/2013	126.5801	Short Sale Closing Purchase	27,388	27,388	0	0	PD (Duration)	1,000
WNU3	10	1,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/11/2013	149.8112	06/25/2013	145.2513	Short Sale Closing Purchase	45,599	45,599	0	0	PD (Duration)	1,000
WNZ3	76	7,600,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/26/2013	141.9675	10/03/2013	141.8454	Short Sale Closing Purchase	9,279	9,279	0	0	PD (Duration)	1,000
TYU3	72	7,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/17/2013	129.4987	06/20/2013	127.1419	Short Sale Closing Purchase	169,691	169,691	0	0	PD (Duration)	1,000
TYZ3	548	54,800,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/28/2013	124.2331	08/30/2013	124.2825	Short Sale Closing Purchase	(27,090)	(27,090)	0	0	PD (Duration)	1,000
TYM3	311	31,100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/04/2013	132.6706	04/09/2013	132.9544	Short Sale Closing Purchase	(88,265)	(88,265)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU3	200	20,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/03/2013	147.9350	07/12/2013	144.8138	Short Sale Closing Purchase	624,248	624,248	0	0	PD (Duration)	1,000
WNM3	216	21,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/01/2013	164.9987	05/07/2013	161.4388	Short Sale Closing Purchase	768,947	768,947	0	0	PD (Duration)	1,000
WNM3	5	500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/07/2013	156.3631	05/30/2013	154.4388	Short Sale Closing Purchase	9,622	9,622	0	0	PD (Duration)	1,000
USM3	19	1,900,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	142.3581	05/29/2013	141.2513	Short Sale Closing Purchase	21,029	21,029	0	0	PD (Duration)	1,000
TUU3	3	600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/08/2013	110.1712	09/09/2013	109.9225	Short Sale Closing Purchase	1,492	1,492	0	0	PD (Duration)	2,000
FVZ3	3	300,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/20/2013	120.3893	09/25/2013	120.8763	Short Sale Closing Purchase	(1,461)	(1,461)	0	0	PD (Duration)	1,000
WNZ3	4	400,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/17/2013	143.0925	11/20/2013	140.4075	Short Sale Closing Purchase	10,740	10,740	0	0	PD (Duration)	1,000
TYZ3	3	300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/23/2013	127.7487	11/19/2013	127.0482	Short Sale Closing Purchase	2,102	2,102	0	0	PD (Duration)	1,000
TUU3	3	600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	109.9603	06/24/2013	109.8756	Short Sale Closing Purchase	508	508	0	0	PD (Duration)	2,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/23/2013	127.6706	11/06/2013	126.5638	Short Sale Closing Purchase	1,107	1,107	0	0	PD (Duration)	1,000
WNZ3	1	100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/15/2013	140.8425	11/19/2013	141.2513	Short Sale Closing Purchase	(409)	(409)	0	0	PD (Duration)	1,000
USZ3	4	400,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.4206	09/18/2013	130.1888	Short Sale Closing Purchase	927	927	0	0	PD (Duration)	1,000
FVH3	18	1,800,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	124.2878	02/22/2013	123.9700	Short Sale Closing Purchase	5,720	5,720	0	0	PD (Duration)	1,000
TUU3	5	1,000,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/22/2013	109.9915	09/12/2013	109.9616	Short Sale Closing Purchase	300	300	0	0	PD (Duration)	2,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/28/2013	158.3112	03/07/2013	156.7149	Short Sale Closing Purchase	1,596	1,596	0	0	PD (Duration)	1,000
USM3	1	100,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/20/2013	141.5769	02/27/2013	144.1185	Short Sale Closing Purchase	(2,542)	(2,542)	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/02/2013	132.0300	01/08/2013	131.7982	Short Sale Closing Purchase	232	232	0	0	PD (Duration)	1,000
USH3	1	100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/29/2012	150.0534	02/20/2013	143.0325	Short Sale Closing Purchase	7,021	7,021	0	0	PD (Duration)	1,000
WNZ3	2	200,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	139.2175	11/19/2013	141.2513	Short Sale Closing Purchase	(4,068)	(4,068)	0	0	PD (Duration)	1,000
WNZ3	5	500,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	139.2175	10/24/2013	144.3450	Short Sale Closing Purchase	(25,638)	(25,638)	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	07/02/2013	121.1003	07/08/2013	120.5091	Short Sale Closing Purchase	591	591	0	0	PD (Duration)	1,000
FVZ3	4	400,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/10/2013	120.7487	10/15/2013	120.8841	Short Sale Closing Purchase	(541)	(541)	0	0	PD (Duration)	1,000
TYZ3	27	2,700,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/22/2013	127.4518	11/06/2013	126.5638	Short Sale Closing Purchase	23,978	23,978	0	0	PD (Duration)	1,000
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/03/2013	122.5143	06/07/2013	122.4700	Short Sale Closing Purchase	89	89	0	0	PD (Duration)	1,000
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/06/2013	125.2800	12/03/2013	125.0638	Short Sale Closing Purchase	432	432	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/19/2013	139.8269	11/29/2013	138.6575	Short Sale Closing Purchase	1,169	1,169	0	0	PD (Duration)	1,000
TUZ3	6	1,200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/15/2013	110.0853	11/12/2013	110.1725	Short Sale Closing Purchase	(1,047)	(1,047)	0	0	PD (Duration)	2,000
TUZ3	2	400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/15/2013	110.0853	11/18/2013	110.2428	Short Sale Closing Purchase	(630)	(630)	0	0	PD (Duration)	2,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/13/2012	124.3503	02/22/2013	123.9700	Short Sale Closing Purchase	380	380	0	0	PD (Duration)	1,000
TYZ3	11	1,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/29/2013	127.5612	11/21/2013	126.3607	Short Sale Closing Purchase	13,206	13,206	0	0	PD (Duration)	1,000
USU3	1	100,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	140.2800	07/23/2013	135.2825	Short Sale Closing Purchase	4,997	4,997	0	0	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	156.6237	03/07/2013	156.7149	Short Sale Closing Purchase	(91)	(91)	0	0	PD (Duration)	1,000
TYH4	5	500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/21/2013	125.0065	12/12/2013	124.1888	Short Sale Closing Purchase	4,089	4,089	0	0	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	03/05/2013	158.3970	Short Sale Closing Purchase	6,211	6,211	0	0	PD (Duration)	1,000
TUZ3	3	600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/05/2013	109.6712	10/09/2013	110.0553	Short Sale Closing Purchase	(2,305)	(2,305)	0	0	PD (Duration)	2,000
FVM3	14	1,400,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	123.5222	05/29/2013	123.1497	Short Sale Closing Purchase	5,214	5,214	0	0	PD (Duration)	1,000
USU3	34	3,400,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	140.2800	08/29/2013	132.4700	Short Sale Closing Purchase	265,538	265,538	0	0	PD (Duration)	1,000
TYH3	153	15,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/20/2012	133.4050	02/27/2013	132.9401	Short Sale Closing Purchase	71,124	71,124	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	110.0931	09/05/2013	109.9147	Short Sale Closing Purchase	357	357	0	0	PD (Duration)	2,000
TYH3	79	7,900,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	132.8347	03/04/2013	132.9232	Short Sale Closing Purchase	(6,991)	(6,991)	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	132.8347	03/05/2013	132.6732	Short Sale Closing Purchase	162	162	0	0	PD (Duration)	1,000
TUH3	1	200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	110.1791	03/01/2013	110.2741	Short Sale Closing Purchase	(190)	(190)	0	0	PD (Duration)	2,000
FVU3	5	500,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	09/04/2013	120.1107	Short Sale Closing Purchase	12,526	12,526	0	0	PD (Duration)	1,000
FVU3	296	29,600,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	08/29/2013	120.4857	Short Sale Closing Purchase	630,555	630,555	0	0	PD (Duration)	1,000
TYZ3	901	90,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/29/2013	124.1315	11/21/2013	126.3607	Short Sale Closing Purchase	(2,008,439)	(2,008,439)	0	0	PD (Duration)	1,000
TYU3	336	33,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	129.3026	08/30/2013	125.5013	Short Sale Closing Purchase	1,277,253	1,277,253	0	0	PD (Duration)	1,000
TYM3	1,240	124,000,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/28/2013	131.4206	05/29/2013	130.2994	Short Sale Closing Purchase	1,390,338	1,390,338	0	0	PD (Duration)	1,000
TYU3	4	400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	129.3026	08/15/2013	125.3450	Short Sale Closing Purchase	15,830	15,830	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUZ3	2	400,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/09/2013	109.6947	11/12/2013	110.2038	Short Sale Closing Purchase	(2,036)	(2,036)	0	0	PD (Duration)	2,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/12/2013	156.0612	03/07/2013	156.7149	Short Sale Closing Purchase	(654)	(654)	0	0	PD (Duration)	1,000
TUM3	7	1,400,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/09/2013	110.2803	05/30/2013	110.1725	Short Sale Closing Purchase	1,508	1,508	0	0	PD (Duration)	2,000
FVU3	8	800,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	06/03/2013	122.3216	Short Sale Closing Purchase	2,355	2,355	0	0	PD (Duration)	1,000
FVH3	2	200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	01/14/2013	124.1315	02/25/2013	124.0325	Short Sale Closing Purchase	198	198	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/12/2013	109.7259	11/18/2013	110.2428	Short Sale Closing Purchase	(1,034)	(1,034)	0	0	PD (Duration)	2,000
TYM3	2	200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/29/2013	133.4518	05/09/2013	132.7676	Short Sale Closing Purchase	1,368	1,368	0	0	PD (Duration)	1,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	05/13/2013	158.5645	Short Sale Closing Purchase	49	49	0	0	PD (Duration)	1,000
WNU3	6	600,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9518	08/27/2013	140.6888	Short Sale Closing Purchase	73,578	73,578	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/05/2013	109.6712	09/27/2013	110.0944	Short Sale Closing Purchase	(846)	(846)	0	0	PD (Duration)	2,000
TUZ3	3	600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/05/2013	109.6712	09/24/2013	110.0553	Short Sale Closing Purchase	(2,305)	(2,305)	0	0	PD (Duration)	2,000
FVH3	5	500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/19/2012	124.6628	01/31/2013	123.7122	Short Sale Closing Purchase	4,753	4,753	0	0	PD (Duration)	1,000
TYU3	10	1,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/21/2013	124.4987	08/27/2013	125.5013	Short Sale Closing Purchase	(10,026)	(10,026)	0	0	PD (Duration)	1,000
TYU3	26	2,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/26/2013	126.6393	08/06/2013	126.4075	Short Sale Closing Purchase	6,027	6,027	0	0	PD (Duration)	1,000
WNH3	275	27,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/06/2013	155.6862	02/27/2013	158.8203	Short Sale Closing Purchase	(861,863)	(861,863)	0	0	PD (Duration)	1,000
TYU3	447	44,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/08/2013	126.7800	08/09/2013	126.8298	Short Sale Closing Purchase	(22,254)	(22,254)	0	0	PD (Duration)	1,000
TYZ3	33	3,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/30/2013	124.4362	09/26/2013	126.0954	Short Sale Closing Purchase	(54,752)	(54,752)	0	0	PD (Duration)	1,000
WNM3	83	8,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/15/2013	164.4362	04/17/2013	164.2513	Short Sale Closing Purchase	15,350	15,350	0	0	PD (Duration)	1,000
TYZ3	74	7,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/03/2013	126.6237	10/24/2013	127.5169	Short Sale Closing Purchase	(66,096)	(66,096)	0	0	PD (Duration)	1,000
WNM3	140	14,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/07/2013	156.3631	04/30/2013	164.6263	Short Sale Closing Purchase	(1,156,847)	(1,156,847)	0	0	PD (Duration)	1,000
TYU3	127	12,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/21/2013	124.4987	08/27/2013	125.0482	Short Sale Closing Purchase	(69,778)	(69,778)	0	0	PD (Duration)	1,000
TYM3	674	67,400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	130.2175	03/13/2013	130.2513	Short Sale Closing Purchase	(22,788)	(22,788)	0	0	PD (Duration)	1,000
WNZ3	121	12,100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/03/2013	138.5925	09/13/2013	138.4700	Short Sale Closing Purchase	14,815	14,815	0	0	PD (Duration)	1,000
WNH4	45	4,500,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/20/2013	139.3737	12/13/2013	137.4700	Short Sale Closing Purchase	85,666	85,666	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH3	120	12,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	01/07/2013	158.0638	Short Sale Closing Purchase	785,318	785,318	0	0	PD (Duration)	1,000
TYM3	63	6,300,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	130.2175	03/13/2013	130.3450	Short Sale Closing Purchase	(8,036)	(8,036)	0	0	PD (Duration)	1,000
WNM3	45	4,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/22/2013	164.2800	04/30/2013	165.1575	Short Sale Closing Purchase	(39,490)	(39,490)	0	0	PD (Duration)	1,000
TYU3	237	23,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/14/2013	129.7018	06/20/2013	127.1419	Short Sale Closing Purchase	606,706	606,706	0	0	PD (Duration)	1,000
TYU3	186	18,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/14/2013	129.7018	06/19/2013	128.4700	Short Sale Closing Purchase	229,118	229,118	0	0	PD (Duration)	1,000
WNH3	11	1,100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	01/07/2013	158.1263	Short Sale Closing Purchase	71,300	71,300	0	0	PD (Duration)	1,000
WNH3	5	500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/08/2013	156.1862	03/06/2013	156.8763	Short Sale Closing Purchase	(3,450)	(3,450)	0	0	PD (Duration)	1,000
WNH3	39	3,900,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	12/13/2012	162.9675	02/01/2013	155.4700	Short Sale Closing Purchase	292,400	292,400	0	0	PD (Duration)	1,000
WNM3	56	5,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/01/2013	165.8112	05/17/2013	158.6575	Short Sale Closing Purchase	400,607	400,607	0	0	PD (Duration)	1,000
WNU3	4	400,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/13/2013	141.6237	08/27/2013	140.6888	Short Sale Closing Purchase	3,740	3,740	0	0	PD (Duration)	1,000
TYU3	98	9,800,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	127.0612	06/21/2013	126.5638	Short Sale Closing Purchase	48,749	48,749	0	0	PD (Duration)	1,000
TYM3	411	41,100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/08/2013	130.1862	03/12/2013	130.4544	Short Sale Closing Purchase	(110,224)	(110,224)	0	0	PD (Duration)	1,000
TYZ3	1,164	116,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/15/2013	125.8112	11/08/2013	126.1888	Short Sale Closing Purchase	(439,480)	(439,480)	0	0	PD (Duration)	1,000
WNM3	9	900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/12/2013	162.2800	04/16/2013	163.8763	Short Sale Closing Purchase	(14,367)	(14,367)	0	0	PD (Duration)	1,000
WNM3	19	1,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/15/2013	164.3425	04/19/2013	164.4700	Short Sale Closing Purchase	(2,424)	(2,424)	0	0	PD (Duration)	1,000
WNU3	262	26,200,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	152.5847	06/28/2013	145.5013	Short Sale Closing Purchase	1,855,845	1,855,845	0	0	PD (Duration)	1,000
TYM3	961	96,100,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/20/2013	131.3568	03/21/2013	131.5169	Short Sale Closing Purchase	(153,895)	(153,895)	0	0	PD (Duration)	1,000
TYH4	314	31,400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/21/2013	125.0143	12/05/2013	124.3138	Short Sale Closing Purchase	219,977	219,977	0	0	PD (Duration)	1,000
TYZ3	465	46,500,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/04/2013	126.1706	11/05/2013	126.5794	Short Sale Closing Purchase	(190,097)	(190,097)	0	0	PD (Duration)	1,000
WNM3	73	7,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/15/2013	164.3112	04/17/2013	164.0638	Short Sale Closing Purchase	18,063	18,063	0	0	PD (Duration)	1,000
WNM3	118	11,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/17/2013	164.5925	04/19/2013	164.4700	Short Sale Closing Purchase	14,448	14,448	0	0	PD (Duration)	1,000
WNM3	166	16,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/06/2013	157.6187	04/08/2013	164.2200	Short Sale Closing Purchase	(1,095,827)	(1,095,827)	0	0	PD (Duration)	1,000
TYU3	163	16,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/15/2013	126.5768	07/17/2013	127.2200	Short Sale Closing Purchase	(104,839)	(104,839)	0	0	PD (Duration)	1,000
TUU3	34	6,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/29/2013	110.0306	09/06/2013	109.9069	Short Sale Closing Purchase	8,413	8,413	0	0	PD (Duration)	2,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	112	11,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	06/24/2013	125.2956	06/28/2013	126.2694	Short Sale Closing Purchase	(109,064)	(109,064)	0	0	PD (Duration)	1,000
TYZ3	241	24,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/09/2013	123.3893	09/27/2013	126.2357	Short Sale Closing Purchase	(685,961)	(685,961)	0	0	PD (Duration)	1,000
TYZ3	128	12,800,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	09/25/2013	126.0143	10/16/2013	125.8763	Short Sale Closing Purchase	17,672	17,672	0	0	PD (Duration)	1,000
WNM3	21	2,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/03/2013	162.8425	05/17/2013	158.6575	Short Sale Closing Purchase	87,884	87,884	0	0	PD (Duration)	1,000
WNM3	19	1,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	05/03/2013	162.4675	05/17/2013	158.6575	Short Sale Closing Purchase	72,389	72,389	0	0	PD (Duration)	1,000
WNH3	188	18,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/08/2013	156.0599	03/06/2013	156.8763	Short Sale Closing Purchase	(153,481)	(153,481)	0	0	PD (Duration)	1,000
TYH4	727	72,700,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	125.7331	11/27/2013	125.6732	Short Sale Closing Purchase	43,576	43,576	0	0	PD (Duration)	1,000
TYH4	95	9,500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/19/2013	125.7331	11/27/2013	125.6419	Short Sale Closing Purchase	8,663	8,663	0	0	PD (Duration)	1,000
TYZ3	45	4,500,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/23/2013	127.5456	11/19/2013	127.0482	Short Sale Closing Purchase	22,385	22,385	0	0	PD (Duration)	1,000
TYZ3	288	28,800,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/23/2013	127.5768	11/19/2013	127.0482	Short Sale Closing Purchase	152,263	152,263	0	0	PD (Duration)	1,000
WNM3	17	1,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	158.7487	04/04/2013	160.3763	Short Sale Closing Purchase	(27,669)	(27,669)	0	0	PD (Duration)	1,000
WNU3	32	3,200,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	07/03/2013	147.4362	07/12/2013	144.8763	Short Sale Closing Purchase	81,918	81,918	0	0	PD (Duration)	1,000
WNM3	111	11,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/15/2013	164.6862	04/19/2013	164.4700	Short Sale Closing Purchase	23,997	23,997	0	0	PD (Duration)	1,000
TYH3	517	51,700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	02/25/2013	132.5768	02/26/2013	132.6888	Short Sale Closing Purchase	(57,870)	(57,870)	0	0	PD (Duration)	1,000
TYZ3	204	20,400,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/23/2013	127.5456	11/08/2013	126.0794	Short Sale Closing Purchase	299,103	299,103	0	0	PD (Duration)	1,000
TYZ3	156	15,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	10/01/2013	126.2487	10/21/2013	126.7669	Short Sale Closing Purchase	(80,837)	(80,837)	0	0	PD (Duration)	1,000
WNM3	80	8,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/05/2013	163.8737	05/30/2013	154.4388	Short Sale Closing Purchase	754,795	754,795	0	0	PD (Duration)	1,000
WNM3	107	10,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/05/2013	158.0907	04/04/2013	161.0325	Short Sale Closing Purchase	(314,776)	(314,776)	0	0	PD (Duration)	1,000
TYU3	19	1,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	08/27/2013	125.8112	08/30/2013	125.3607	Short Sale Closing Purchase	8,561	8,561	0	0	PD (Duration)	1,000
WNM3	41	4,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	03/04/2013	158.6862	04/04/2013	160.3763	Short Sale Closing Purchase	(69,292)	(69,292)	0	0	PD (Duration)	1,000
WNH4	49	4,900,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/20/2013	138.9831	12/13/2013	137.3763	Short Sale Closing Purchase	78,734	78,734	0	0	PD (Duration)	1,000
WNH3	38	3,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04EQ4D06ZH473	01/15/2013	160.7800	02/22/2013	155.8763	Short Sale Closing Purchase	186,340	186,340	0	0	PD (Duration)	1,000
WNM3	80	8,000,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04EQ4D06ZH473	04/01/2013	158.2487	05/29/2013	154.0638	Short Sale Closing Purchase	334,795	334,795	0	0	PD (Duration)	1,000
WNH4	23	2,300,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04EQ4D06ZH473	11/21/2013	136.9050	12/13/2013	137.2513	Short Sale Closing Purchase	(7,965)	(7,965)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM3	21	2,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/10/2013	158.8112	05/17/2013	158.6575	Short Sale Closing Purchase	3,227	3,227	0	0	PD (Duration)	1,000
WNM3	79	7,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/15/2013	164.5300	04/19/2013	164.4700	Short Sale Closing Purchase	4,735	4,735	0	0	PD (Duration)	1,000
WNZ3	30	3,000,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/08/2013	139.8737	11/19/2013	140.8138	Short Sale Closing Purchase	(28,202)	(28,202)	0	0	PD (Duration)	1,000
WNU3	31	3,100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/09/2013	143.8737	08/22/2013	138.1888	Short Sale Closing Purchase	176,233	176,233	0	0	PD (Duration)	1,000
WNM3	192	19,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	03/18/2013	155.9700	Short Sale Closing Purchase	507,487	507,487	0	0	PD (Duration)	1,000
TYM3	1,462	146,200,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/04/2013	132.6706	04/08/2013	132.7982	Short Sale Closing Purchase	(186,493)	(186,493)	0	0	PD (Duration)	1,000
TYU3	164	16,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	127.0300	06/21/2013	126.6263	Short Sale Closing Purchase	66,205	66,205	0	0	PD (Duration)	1,000
WNM3	117	11,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/17/2013	164.5612	04/23/2013	165.3763	Short Sale Closing Purchase	(95,362)	(95,362)	0	0	PD (Duration)	1,000
WNU3	53	5,300,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/03/2013	147.9350	07/12/2013	144.8138	Short Sale Closing Purchase	165,426	165,426	0	0	PD (Duration)	1,000
TYZ3	143	14,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/25/2013	125.9987	10/16/2013	125.8763	Short Sale Closing Purchase	17,509	17,509	0	0	PD (Duration)	1,000
TUZ3	5	1,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/08/2013	110.2023	11/15/2013	110.2506	Short Sale Closing Purchase	(483)	(483)	0	0	PD (Duration)	2,000
WNU3	300	30,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/22/2013	156.2018	06/20/2013	147.4075	Short Sale Closing Purchase	2,638,295	2,638,295	0	0	PD (Duration)	1,000
WNU3	208	20,800,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/03/2013	147.9350	07/12/2013	145.0638	Short Sale Closing Purchase	597,218	597,218	0	0	PD (Duration)	1,000
WNM3	19	1,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/12/2013	162.2487	04/15/2013	163.7200	Short Sale Closing Purchase	(27,955)	(27,955)	0	0	PD (Duration)	1,000
WNM3	109	10,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/11/2013	160.8425	04/15/2013	163.5638	Short Sale Closing Purchase	(296,623)	(296,623)	0	0	PD (Duration)	1,000
WNM3	25	2,500,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/11/2013	160.8425	04/11/2013	160.8138	Short Sale Closing Purchase	717	717	0	0	PD (Duration)	1,000
WNU3	1	100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	152.5847	05/30/2013	152.7825	Short Sale Closing Purchase	(198)	(198)	0	0	PD (Duration)	1,000
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	05/31/2013	122.7513	Short Sale Closing Purchase	(271)	(271)	0	0	PD (Duration)	1,000
FVH3	2	200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	01/04/2013	123.7487	02/25/2013	124.0169	Short Sale Closing Purchase	(536)	(536)	0	0	PD (Duration)	1,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/21/2012	124.4206	01/23/2013	124.2591	Short Sale Closing Purchase	162	162	0	0	PD (Duration)	1,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/21/2012	124.4206	02/05/2013	123.7747	Short Sale Closing Purchase	646	646	0	0	PD (Duration)	1,000
USH3	1	100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/29/2012	150.0612	01/07/2013	144.7513	Short Sale Closing Purchase	5,310	5,310	0	0	PD (Duration)	1,000
FVU3	2	200,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	122.5690	06/05/2013	122.5638	Short Sale Closing Purchase	11	11	0	0	PD (Duration)	1,000
USM3	1	100,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	142.3581	03/08/2013	141.0325	Short Sale Closing Purchase	1,326	1,326	0	0	PD (Duration)	1,000
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/04/2013	156.3737	03/07/2013	156.7149	Short Sale Closing Purchase	(341)	(341)	0	0	PD (Duration)	1,000
WNU3	1	100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9519	08/27/2013	140.6888	Short Sale Closing Purchase	12,263	12,263	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH3	1	100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/12/2013	156.0612	03/07/2013	156.7149	Short Sale Closing Purchase	(654)	(654)	0	0	PD (Duration)	1,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/24/2013	120.7409	10/01/2013	120.9626	Short Sale Closing Purchase	(222)	(222)	0	0	PD (Duration)	1,000
FVZ3	2	200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/18/2013	120.5612	09/25/2013	120.8763	Short Sale Closing Purchase	(630)	(630)	0	0	PD (Duration)	1,000
WNU3	1	100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/07/2013	152.6550	06/12/2013	151.5325	Short Sale Closing Purchase	1,122	1,122	0	0	PD (Duration)	1,000
TUZ3	5	1,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/23/2013	110.0150	10/24/2013	110.1569	Short Sale Closing Purchase	(1,419)	(1,419)	0	0	PD (Duration)	2,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/16/2013	132.3894	01/24/2013	132.0950	Short Sale Closing Purchase	294	294	0	0	PD (Duration)	1,000
WNZ3	1	100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/01/2013	143.1550	11/22/2013	139.2200	Short Sale Closing Purchase	3,935	3,935	0	0	PD (Duration)	1,000
TYZ3	6	600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/24/2013	127.5925	11/19/2013	127.0482	Short Sale Closing Purchase	3,266	3,266	0	0	PD (Duration)	1,000
TUZ3	3	600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/22/2013	110.1790	11/18/2013	110.2428	Short Sale Closing Purchase	(383)	(383)	0	0	PD (Duration)	2,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	03/01/2013	159.1263	Short Sale Closing Purchase	(513)	(513)	0	0	PD (Duration)	1,000
USU3	3	300,000	U.S. Long Bond Future Sep 2013 0000USU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	140.2800	08/29/2013	132.4700	Short Sale Closing Purchase	23,430	23,430	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	110.0150	06/24/2013	109.8678	Short Sale Closing Purchase	294	294	0	0	PD (Duration)	2,000
WNH3	3	300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	03/06/2013	157.9353	Short Sale Closing Purchase	20,018	20,018	0	0	PD (Duration)	1,000
USM3	1	100,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/11/2013	142.2019	05/29/2013	141.3450	Short Sale Closing Purchase	857	857	0	0	PD (Duration)	1,000
FVZ3	132	13,200,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/04/2013	119.3425	11/19/2013	121.8026	Short Sale Closing Purchase	(324,734)	(324,734)	0	0	PD (Duration)	1,000
TYZ3	28	2,800,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	123.8737	11/21/2013	126.3607	Short Sale Closing Purchase	(69,634)	(69,634)	0	0	PD (Duration)	1,000
FVM3	59	5,900,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/01/2013	123.9831	05/30/2013	123.1107	Short Sale Closing Purchase	51,474	51,474	0	0	PD (Duration)	1,000
TYH3	696	69,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/20/2012	133.3972	02/27/2013	132.9401	Short Sale Closing Purchase	318,105	318,105	0	0	PD (Duration)	1,000
TYZ3	11	1,100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/30/2013	124.4362	11/21/2013	126.1888	Short Sale Closing Purchase	(19,278)	(19,278)	0	0	PD (Duration)	1,000
USZ3	22	2,200,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.4206	12/04/2013	131.6575	Short Sale Closing Purchase	(27,213)	(27,213)	0	0	PD (Duration)	1,000
USZ3	1	100,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.4206	12/03/2013	131.2513	Short Sale Closing Purchase	(831)	(831)	0	0	PD (Duration)	1,000
TYH3	843	84,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	132.8347	02/28/2013	132.5794	Short Sale Closing Purchase	215,178	215,178	0	0	PD (Duration)	1,000
USM3	4	400,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/20/2013	141.5768	05/29/2013	141.2513	Short Sale Closing Purchase	1,302	1,302	0	0	PD (Duration)	1,000
FVU3	297	29,700,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	08/30/2013	120.6028	Short Sale Closing Purchase	597,880	597,880	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUH3	6	1,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/20/2012	110.2337	02/27/2013	110.2663	Short Sale Closing Purchase	(390)	(390)	0	0	PD (Duration)	2,000
TUM3	17	3,400,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	110.2259	05/30/2013	110.1569	Short Sale Closing Purchase	2,347	2,347	0	0	PD (Duration)	2,000
TUM3	32	6,400,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/19/2013	110.1400	05/30/2013	110.1725	Short Sale Closing Purchase	(2,082)	(2,082)	0	0	PD (Duration)	2,000
FVH3	376	37,600,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/16/2012	124.6081	02/22/2013	123.9700	Short Sale Closing Purchase	239,912	239,912	0	0	PD (Duration)	1,000
FVH3	9	900,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/21/2012	124.4206	02/22/2013	123.9700	Short Sale Closing Purchase	4,055	4,055	0	0	PD (Duration)	1,000
FVZ3	8	800,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/19/2013	120.3109	10/16/2013	120.8060	Short Sale Closing Purchase	(3,961)	(3,961)	0	0	PD (Duration)	1,000
FVM3	2	200,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	04/03/2013	124.3034	05/29/2013	123.1497	Short Sale Closing Purchase	2,307	2,307	0	0	PD (Duration)	1,000
WNU3	1	100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	152.5847	06/03/2013	151.5950	Short Sale Closing Purchase	990	990	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	132.8347	02/27/2013	132.9401	Short Sale Closing Purchase	(105)	(105)	0	0	PD (Duration)	1,000
TUZ3	3	600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/12/2013	109.7259	11/12/2013	110.1725	Short Sale Closing Purchase	(2,680)	(2,680)	0	0	PD (Duration)	2,000
FVZ3	1	100,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/29/2013	119.5769	08/30/2013	119.6185	Short Sale Closing Purchase	(42)	(42)	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/03/2013	122.5144	09/04/2013	120.2357	Short Sale Closing Purchase	2,279	2,279	0	0	PD (Duration)	1,000
TUZ3	9	1,800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/16/2013	110.0619	11/18/2013	110.2428	Short Sale Closing Purchase	(3,257)	(3,257)	0	0	PD (Duration)	2,000
TYU3	6	600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/28/2013	129.2018	05/29/2013	129.4026	Short Sale Closing Purchase	(1,205)	(1,205)	0	0	PD (Duration)	1,000
WNM3	14	1,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/12/2013	163.0599	04/17/2013	164.2513	Short Sale Closing Purchase	(16,679)	(16,679)	0	0	PD (Duration)	1,000
WNH3	61	6,100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/06/2013	155.6862	03/01/2013	158.2825	Short Sale Closing Purchase	(158,375)	(158,375)	0	0	PD (Duration)	1,000
WNU3	127	12,700,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/03/2013	147.5300	07/09/2013	143.5638	Short Sale Closing Purchase	503,706	503,706	0	0	PD (Duration)	1,000
WNM3	102	10,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/04/2013	160.5300	05/30/2013	154.4388	Short Sale Closing Purchase	621,301	621,301	0	0	PD (Duration)	1,000
TYU3	299	29,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/12/2013	128.9675	06/18/2013	129.1575	Short Sale Closing Purchase	(56,828)	(56,828)	0	0	PD (Duration)	1,000
TUU3	11	2,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/22/2013	110.0150	08/29/2013	110.0475	Short Sale Closing Purchase	(716)	(716)	0	0	PD (Duration)	2,000
TUU3	1,876	375,200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/22/2013	110.0150	08/23/2013	110.0191	Short Sale Closing Purchase	(15,423)	(15,423)	0	0	PD (Duration)	2,000
TYZ3	693	69,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/18/2013	126.7800	11/21/2013	126.3607	Short Sale Closing Purchase	290,585	290,585	0	0	PD (Duration)	1,000
WNM3	17	1,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/17/2013	164.4987	04/23/2013	165.4700	Short Sale Closing Purchase	(16,512)	(16,512)	0	0	PD (Duration)	1,000
WNM3	51	5,100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/17/2013	164.4987	04/23/2013	165.3763	Short Sale Closing Purchase	(44,756)	(44,756)	0	0	PD (Duration)	1,000
WNU3	146	14,600,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/07/2013	143.0925	08/08/2013	143.8454	Short Sale Closing Purchase	(109,925)	(109,925)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH3	2	200,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	01/07/2013	158.0950	Short Sale Closing Purchase	13,026	13,026	0	0	PD (Duration)	1,000
WNU3	4	400,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/12/2013	144.6862	08/01/2013	141.8763	Short Sale Closing Purchase	11,240	11,240	0	0	PD (Duration)	1,000
WNM3	173	17,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/04/2013	160.4987	05/30/2013	154.4388	Short Sale Closing Purchase	1,048,370	1,048,370	0	0	PD (Duration)	1,000
WNM3	42	4,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/16/2013	159.1862	05/30/2013	154.4388	Short Sale Closing Purchase	199,392	199,392	0	0	PD (Duration)	1,000
WNM3	87	8,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/07/2013	155.4675	04/30/2013	164.6263	Short Sale Closing Purchase	(796,816)	(796,816)	0	0	PD (Duration)	1,000
TYU3	105	10,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/14/2013	129.7018	06/19/2013	128.5013	Short Sale Closing Purchase	126,059	126,059	0	0	PD (Duration)	1,000
WNH3	30	3,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/26/2012	164.6081	01/07/2013	158.1888	Short Sale Closing Purchase	192,579	192,579	0	0	PD (Duration)	1,000
TYU3	591	59,100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/19/2013	127.0768	07/24/2013	126.3919	Short Sale Closing Purchase	404,800	404,800	0	0	PD (Duration)	1,000
WNU3	474	47,400,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9518	07/30/2013	144.2516	Short Sale Closing Purchase	4,123,902	4,123,902	0	0	PD (Duration)	1,000
TYU3	9	900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/23/2013	124.2487	08/29/2013	125.2669	Short Sale Closing Purchase	(9,164)	(9,164)	0	0	PD (Duration)	1,000
TYH4	183	18,300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/21/2013	125.0143	12/05/2013	124.3138	Short Sale Closing Purchase	128,203	128,203	0	0	PD (Duration)	1,000
WNH3	5	500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/08/2013	156.2800	03/06/2013	157.9353	Short Sale Closing Purchase	(8,277)	(8,277)	0	0	PD (Duration)	1,000
WNH3	12	1,200,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/15/2013	160.9362	02/14/2013	156.2825	Short Sale Closing Purchase	55,844	55,844	0	0	PD (Duration)	1,000
TYZ3	890	89,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/04/2013	126.1706	11/05/2013	126.5638	Short Sale Closing Purchase	(349,935)	(349,935)	0	0	PD (Duration)	1,000
TYU3	530	53,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	126.8268	06/26/2013	126.1107	Short Sale Closing Purchase	379,581	379,581	0	0	PD (Duration)	1,000
TYU3	439	43,900,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/15/2013	126.5768	07/17/2013	127.0013	Short Sale Closing Purchase	(186,327)	(186,327)	0	0	PD (Duration)	1,000
TUU3	14	2,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/29/2013	110.0384	09/04/2013	110.0006	Short Sale Closing Purchase	1,058	1,058	0	0	PD (Duration)	2,000
WNZ3	200	20,000,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	139.2175	09/11/2013	137.2513	Short Sale Closing Purchase	393,238	393,238	0	0	PD (Duration)	1,000
WNZ3	281	28,100,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	139.2175	09/06/2013	138.4700	Short Sale Closing Purchase	210,031	210,031	0	0	PD (Duration)	1,000
TYZ3	143	14,300,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/15/2013	126.7643	11/20/2013	126.3138	Short Sale Closing Purchase	64,431	64,431	0	0	PD (Duration)	1,000
WNU3	238	23,800,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9518	06/28/2013	145.5013	Short Sale Closing Purchase	1,773,234	1,773,234	0	0	PD (Duration)	1,000
WNM3	133	13,300,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	03/22/2013	156.6237	05/29/2013	154.0638	Short Sale Closing Purchase	340,472	340,472	0	0	PD (Duration)	1,000
WNM3	234	23,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/03/2013	162.8112	05/17/2013	158.6575	Short Sale Closing Purchase	971,963	971,963	0	0	PD (Duration)	1,000
TYH3	615	61,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/25/2013	131.8574	02/26/2013	132.6888	Short Sale Closing Purchase	(511,302)	(511,302)	0	0	PD (Duration)	1,000
WNU3	190	19,000,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	147.2800	06/25/2013	145.2513	Short Sale Closing Purchase	385,451	385,451	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM3	57	5,700,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/15/2013	164.6550	04/19/2013	164.4700	Short Sale Closing Purchase	10,542	10,542	0	0	PD (Duration)	1,000
TYU3	293	29,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/27/2013	126.4206	07/03/2013	126.6419	Short Sale Closing Purchase	(64,844)	(64,844)	0	0	PD (Duration)	1,000
TYU3	192	19,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/23/2013	126.9518	07/24/2013	126.3763	Short Sale Closing Purchase	110,508	110,508	0	0	PD (Duration)	1,000
WNH3	57	5,700,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/30/2012	165.5925	01/10/2013	158.6575	Short Sale Closing Purchase	395,292	395,292	0	0	PD (Duration)	1,000
TYZ3	336	33,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/03/2013	126.3581	10/22/2013	127.4700	Short Sale Closing Purchase	(373,610)	(373,610)	0	0	PD (Duration)	1,000
TYH3	534	53,400,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/21/2013	131.8737	02/25/2013	132.0638	Short Sale Closing Purchase	(101,492)	(101,492)	0	0	PD (Duration)	1,000
TYZ3	196	19,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/01/2013	126.2487	10/22/2013	127.4700	Short Sale Closing Purchase	(239,377)	(239,377)	0	0	PD (Duration)	1,000
TYZ3	279	27,900,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/01/2013	126.1706	10/22/2013	127.4700	Short Sale Closing Purchase	(362,542)	(362,542)	0	0	PD (Duration)	1,000
WNM3	214	21,400,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/26/2013	165.1550	04/30/2013	165.1575	Short Sale Closing Purchase	(548)	(548)	0	0	PD (Duration)	1,000
TYU3	14	1,400,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	125.8112	08/30/2013	125.3138	Short Sale Closing Purchase	6,964	6,964	0	0	PD (Duration)	1,000
TYU3	400	40,000,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/01/2013	126.5143	07/05/2013	124.9075	Short Sale Closing Purchase	642,726	642,726	0	0	PD (Duration)	1,000
TYU3	555	55,500,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/24/2013	125.2175	06/26/2013	126.1263	Short Sale Closing Purchase	(504,390)	(504,390)	0	0	PD (Duration)	1,000
TYZ3	236	23,600,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	09/09/2013	123.4362	10/03/2013	126.5169	Short Sale Closing Purchase	(727,042)	(727,042)	0	0	PD (Duration)	1,000
TYM3	694	69,400,000	U.S. Ten Year Note Future Jun 2013 0000TYM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	05/15/2013	131.6393	05/16/2013	132.3763	Short Sale Closing Purchase	(511,433)	(511,433)	0	0	PD (Duration)	1,000
WNM3	82	8,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/10/2013	161.6862	04/11/2013	160.8138	Short Sale Closing Purchase	71,540	71,540	0	0	PD (Duration)	1,000
WNM3	92	9,200,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/18/2013	164.3112	04/24/2013	164.1888	Short Sale Closing Purchase	11,264	11,264	0	0	PD (Duration)	1,000
WNU3	11	1,100,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9597	08/01/2013	141.8763	Short Sale Closing Purchase	121,917	121,917	0	0	PD (Duration)	1,000
WNH3	116	11,600,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	02/05/2013	155.4987	02/27/2013	158.8203	Short Sale Closing Purchase	(385,299)	(385,299)	0	0	PD (Duration)	1,000
WNU3	97	9,700,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	08/13/2013	141.4362	08/27/2013	140.6888	Short Sale Closing Purchase	72,502	72,502	0	0	PD (Duration)	1,000
TYU3	393	39,300,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/17/2013	127.0612	07/18/2013	126.8607	Short Sale Closing Purchase	78,822	78,822	0	0	PD (Duration)	1,000
WNM3	39	3,900,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/26/2013	165.1237	05/07/2013	161.4388	Short Sale Closing Purchase	143,713	143,713	0	0	PD (Duration)	1,000
TYU3	277	27,700,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/07/2013	129.5300	06/11/2013	128.5794	Short Sale Closing Purchase	263,307	263,307	0	0	PD (Duration)	1,000
WNM3	378	37,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	03/27/2013	158.3138	Short Sale Closing Purchase	113,178	113,178	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM3	18	1,800,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	03/27/2013	158.0013	Short Sale Closing Purchase	11,014	11,014	0	0	PD (Duration)	1,000
TUU3	639	127,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	07/05/2013	109.9525	07/11/2013	110.0319	Short Sale Closing Purchase	(101,480)	(101,480)	0	0	PD (Duration)	2,000
TUU3	2,909	581,800,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	07/05/2013	109.9525	07/11/2013	110.0397	Short Sale Closing Purchase	(507,431)	(507,431)	0	0	PD (Duration)	2,000
TYZ3	378	37,800,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/14/2013	126.8268	11/19/2013	127.0482	Short Sale Closing Purchase	(83,655)	(83,655)	0	0	PD (Duration)	1,000
TUZ3	68	13,600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/08/2013	110.2023	11/18/2013	110.2428	Short Sale Closing Purchase	(5,510)	(5,510)	0	0	PD (Duration)	2,000
TYU3	42	4,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	07/10/2013	125.3268	07/12/2013	126.2513	Short Sale Closing Purchase	(38,826)	(38,826)	0	0	PD (Duration)	1,000
TYZ3	150	15,000,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	11/14/2013	126.8268	11/20/2013	126.5013	Short Sale Closing Purchase	48,835	48,835	0	0	PD (Duration)	1,000
TYU3	181	18,100,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/17/2013	129.4987	06/21/2013	127.3138	Short Sale Closing Purchase	395,474	395,474	0	0	PD (Duration)	1,000
TYU3	102	10,200,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	06/20/2013	127.0300	06/21/2013	126.5950	Short Sale Closing Purchase	44,364	44,364	0	0	PD (Duration)	1,000
WNU3	82	8,200,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/22/2013	156.2018	06/20/2013	147.4075	Short Sale Closing Purchase	721,134	721,134	0	0	PD (Duration)	1,000
WNM3	66	6,600,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	04/12/2013	162.2487	04/16/2013	163.8763	Short Sale Closing Purchase	(107,419)	(107,419)	0	0	PD (Duration)	1,000
TUZ3	41	8,200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	11/08/2013	110.2023	11/12/2013	110.2038	Short Sale Closing Purchase	(119)	(119)	0	0	PD (Duration)	2,000
TUU3	1,147	229,400,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	07/05/2013	109.9525	07/11/2013	110.0475	Short Sale Closing Purchase	(217,999)	(217,999)	0	0	PD (Duration)	2,000
WNH3	199	19,900,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/08/2013	158.8112	02/08/2013	155.6888	Short Sale Closing Purchase	621,366	621,366	0	0	PD (Duration)	1,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	01/03/2013	124.1315	02/25/2013	124.0169	Short Sale Closing Purchase	115	115	0	0	PD (Duration)	1,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	01/03/2013	124.1315	02/22/2013	123.9700	Short Sale Closing Purchase	162	162	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/08/2013	110.1712	09/06/2013	109.9069	Short Sale Closing Purchase	529	529	0	0	PD (Duration)	2,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	06/21/2013	109.9212	06/24/2013	109.8756	Short Sale Closing Purchase	91	91	0	0	PD (Duration)	2,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/08/2013	110.1712	09/05/2013	109.8131	Short Sale Closing Purchase	716	716	0	0	PD (Duration)	2,000
WNU3	13	1,300,000	US ULTRA T-BOND Sep 2013 0000WNU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	152.9518	08/27/2013	140.6888	Short Sale Closing Purchase	159,420	159,420	0	0	PD (Duration)	1,000
TUU3	1	200,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/22/2013	109.9916	09/12/2013	109.9928	Short Sale Closing Purchase	(3)	(3)	0	0	PD (Duration)	2,000
TYZ3	1	100,000	U.S. Ten Year Note Future Dec 2013 0000TYZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	10/23/2013	127.6706	11/06/2013	126.7825	Short Sale Closing Purchase	888	888	0	0	PD (Duration)	1,000
TYH3	1	100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	01/18/2013	132.1237	01/25/2013	131.3763	Short Sale Closing Purchase	747	747	0	0	PD (Duration)	1,000
TUZ3	3	600,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/15/2013	110.0853	11/18/2013	110.2428	Short Sale Closing Purchase	(945)	(945)	0	0	PD (Duration)	2,000
TUZ3	16	3,200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/23/2013	110.0150	10/31/2013	110.2116	Short Sale Closing Purchase	(6,291)	(6,291)	0	0	PD (Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ3	3	300,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	139.2175	10/31/2013	143.9388	Short Sale Closing Purchase	(14,164)	(14,164)	0	0	PD (Duration)	1,000
USH3	1	100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest Rate	03/28/2013	CBT 1UAUICT04E04D06ZH473	11/29/2012	150.0534	02/05/2013	143.0325	Short Sale Closing Purchase	7,021	7,021	0	0	PD (Duration)	1,000
FVU3	1	100,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	07/17/2013	121.6003	07/18/2013	121.4700	Short Sale Closing Purchase	130	130	0	0	PD (Duration)	1,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/11/2013	109.6947	10/09/2013	110.0631	Short Sale Closing Purchase	(737)	(737)	0	0	PD (Duration)	2,000
WNZ3	2	200,000	US ULTRA T-BOND Dec 2013 0000WNZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/27/2013	139.2175	10/01/2013	141.5013	Short Sale Closing Purchase	(4,568)	(4,568)	0	0	PD (Duration)	1,000
TUZ3	9	1,800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/23/2013	110.0150	10/10/2013	110.0944	Short Sale Closing Purchase	(1,429)	(1,429)	0	0	PD (Duration)	2,000
TUZ3	1	200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/01/2013	110.1087	10/31/2013	110.2116	Short Sale Closing Purchase	(206)	(206)	0	0	PD (Duration)	2,000
TUZ3	15	3,000,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	10/15/2013	110.0853	11/12/2013	110.2038	Short Sale Closing Purchase	(3,554)	(3,554)	0	0	PD (Duration)	2,000
WNM3	1	100,000	US ULTRA T-BOND Jun 2013 0000WNM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	158.6132	05/30/2013	154.4388	Short Sale Closing Purchase	4,174	4,174	0	0	PD (Duration)	1,000
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 1UAUICT04E04D06ZH473	11/06/2013	125.2722	12/04/2013	124.5638	Short Sale Closing Purchase	1,417	1,417	0	0	PD (Duration)	1,000
FVH3	1	100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	12/17/2012	124.3425	02/22/2013	123.9700	Short Sale Closing Purchase	372	372	0	0	PD (Duration)	1,000
TUU3	3	600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	08/06/2013	110.1478	09/05/2013	109.9147	Short Sale Closing Purchase	1,399	1,399	0	0	PD (Duration)	2,000
FVM3	2	200,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	03/25/2013	123.6940	05/29/2013	123.1497	Short Sale Closing Purchase	1,089	1,089	0	0	PD (Duration)	1,000
TUZ3	29	5,800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/09/2013	109.6869	11/18/2013	110.2428	Short Sale Closing Purchase	(32,246)	(32,246)	0	0	PD (Duration)	2,000
FVM3	24	2,400,000	U.S. Five Year Note Future Jun 2013 0000FVM3	Bond Portfolio Hedge	D1	Interest Rate	07/03/2013	CBT 1UAUICT04E04D06ZH473	02/22/2013	123.5222	05/29/2013	123.1263	Short Sale Closing Purchase	9,501	9,501	0	0	PD (Duration)	1,000
TUZ3	6	1,200,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/11/2013	109.6947	11/18/2013	110.2428	Short Sale Closing Purchase	(6,578)	(6,578)	0	0	PD (Duration)	2,000
TUH3	22	4,400,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/19/2012	110.2415	02/19/2013	110.1960	Short Sale Closing Purchase	2,006	2,006	0	0	PD (Duration)	2,000
FVH3	255	25,500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest Rate	04/03/2013	CBT 1UAUICT04E04D06ZH473	11/21/2012	124.4206	02/22/2013	123.9700	Short Sale Closing Purchase	114,894	114,894	0	0	PD (Duration)	1,000
USZ3	20	2,000,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04E04D06ZH473	08/26/2013	130.4206	12/02/2013	132.2200	Short Sale Closing Purchase	(35,989)	(35,989)	0	0	PD (Duration)	1,000
FVZ3	430	43,000,000	U.S. Five Year Note Future Dec 2013 0000FVZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	08/27/2013	119.4987	11/19/2013	121.8060	Short Sale Closing Purchase	(992,116)	(992,116)	0	0	PD (Duration)	1,000
TUU3	8	1,600,000	US 2YR NT FUT Sep 2013 0000TUU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/30/2013	110.0931	09/09/2013	109.9616	Short Sale Closing Purchase	2,105	2,105	0	0	PD (Duration)	2,000
USM3	1	100,000	U.S. Long Bond Future Jun 2013 0000USM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/20/2013	141.5769	05/29/2013	141.3450	Short Sale Closing Purchase	232	232	0	0	PD (Duration)	1,000
TUZ3	4	800,000	US 2YR NT FUT Dec 2013 0000TUZ3	Bond Portfolio Hedge	D1	Interest Rate	01/06/2014	CBT 1UAUICT04E04D06ZH473	09/06/2013	109.6790	11/12/2013	110.1725	Short Sale Closing Purchase	(3,948)	(3,948)	0	0	PD (Duration)	2,000
FVU3	629	62,900,000	U.S. Five Year Note Future Sep 2013 0000FVU3	Bond Portfolio Hedge	D1	Interest Rate	10/03/2013	CBT 1UAUICT04E04D06ZH473	05/29/2013	122.6159	08/27/2013	120.3919	Short Sale Closing Purchase	1,398,898	1,398,898	0	0	PD (Duration)	1,000
TUM3	1	200,000	US 2YR NT FUT Jun 2013 0000TUM3	Bond Portfolio Hedge	D1	Interest Rate	06/28/2013	CBT 1UAUICT04E04D06ZH473	02/27/2013	110.2259	05/30/2013	110.1725	Short Sale Closing Purchase	107	107	0	0	PD (Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU3	26	2,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.3026	08/16/2013	124.7513	Short Sale Closing Purchase	118,335	118,335	0	0	PD (Duration)	1,000
TYU3	16	1,600,000	U.S. Ten Year Note Future Sep 2013 0000TYU3	Bond Portfolio Hedge	D1	Interest Rate	09/30/2013	CBT 1UAUICT04EQ4D06ZH473	05/29/2013	129.3026	08/30/2013	125.3138	Short Sale Closing Purchase	63,822	63,822	0	0	PD (Duration)	1,000
USZ3	34	3,400,000	U.S. Long Bond Future Dec 2013 0000USZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	CBT 1UAUICT04EQ4D06ZH473	08/29/2013	131.0534	12/04/2013	131.6575	Short Sale Closing Purchase	(20,540)	(20,540)	0	0	PD (Duration)	1,000
RXH3	1	132,145	Euro-Bond Future Mar 2013 0000RXH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUR	01/10/2013	186.9559	02/26/2013	188.7662	Short Sale Closing Purchase	(1,810)	(1,810)	0	0	PD (Duration)	1,000
OEH3	1	132,145	Euro-Bobl Future Mar 2013 00000EH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUR	11/27/2012	164.4456	02/26/2013	165.1058	Short Sale Closing Purchase	(660)	(660)	0	0	PD (Duration)	1,000
OEH3	2	267,130	Euro-Bobl Future Mar 2013 00000EH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUR	01/11/2013	166.7651	02/20/2013	166.7829	Short Sale Closing Purchase	(36)	(36)	0	0	PD (Duration)	1,000
OEH3	6	792,870	Euro-Bobl Future Mar 2013 00000EH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUR	01/11/2013	166.7651	02/26/2013	168.2759	Short Sale Closing Purchase	(9,065)	(9,065)	0	0	PD (Duration)	1,000
OEH3	5	659,200	Euro-Bobl Future Mar 2013 00000EH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUR	12/04/2012	165.9402	01/02/2013	166.2408	Short Sale Closing Purchase	(1,503)	(1,503)	0	0	PD (Duration)	1,000
OEH3	3	396,435	Euro-Bobl Future Mar 2013 00000EH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUR	11/26/2012	164.6401	02/26/2013	165.1064	Short Sale Closing Purchase	(1,399)	(1,399)	0	0	PD (Duration)	1,000
OEH3	1	135,740	Euro-Bobl Future Mar 2013 00000EH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUR	11/26/2012	164.6401	02/01/2013	163.0464	Short Sale Closing Purchase	1,594	1,594	0	0	PD (Duration)	1,000
RXH3	1	135,695	Euro-Bond Future Mar 2013 0000RXH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUR	01/10/2013	186.9559	01/31/2013	184.8489	Short Sale Closing Purchase	2,107	2,107	0	0	PD (Duration)	1,000
RXH3	2	267,130	Euro-Bond Future Mar 2013 0000RXH3	Bond Portfolio Hedge	D1	Interest Rate	03/11/2013	EUR	01/10/2013	186.9559	02/20/2013	185.7012	Short Sale Closing Purchase	2,509	2,509	0	0	PD (Duration)	1,000
OEZ3	5	674,375	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/04/2013	169.1752	11/04/2013	170.7072	Short Sale Closing Purchase	(7,660)	(7,660)	0	0	PD (Duration)	1,000
OEZ3	2	268,750	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/09/2013	169.1254	11/13/2013	170.2657	Short Sale Closing Purchase	(2,281)	(2,281)	0	0	PD (Duration)	1,000
RXZ3	1	135,245	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/22/2013	192.1940	11/25/2013	193.1014	Short Sale Closing Purchase	(907)	(907)	0	0	PD (Duration)	1,000
RXU3	1	130,295	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/20/2013	186.3827	06/03/2013	183.3627	Short Sale Closing Purchase	3,020	3,020	0	0	PD (Duration)	1,000
RXZ3	1	137,710	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	184.7912	10/31/2013	189.3558	Short Sale Closing Purchase	(4,565)	(4,565)	0	0	PD (Duration)	1,000
RXU3	5	667,025	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/30/2013	186.2436	08/29/2013	182.0806	Short Sale Closing Purchase	20,815	20,815	0	0	PD (Duration)	1,000
RXZ3	2	271,250	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	184.7912	10/14/2013	186.3553	Short Sale Closing Purchase	(3,128)	(3,128)	0	0	PD (Duration)	1,000
RXZ3	1	135,245	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/16/2013	187.5892	11/25/2013	190.7182	Short Sale Closing Purchase	(3,129)	(3,129)	0	0	PD (Duration)	1,000
RXZ3	3	405,735	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/13/2013	189.2792	11/25/2013	189.7098	Short Sale Closing Purchase	(1,292)	(1,292)	0	0	PD (Duration)	1,000
OEZ3	4	540,980	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/30/2013	168.4819	11/25/2013	169.4304	Short Sale Closing Purchase	(3,794)	(3,794)	0	0	PD (Duration)	1,000
RXZ3	1	135,245	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/22/2013	192.1940	11/25/2013	193.1149	Short Sale Closing Purchase	(921)	(921)	0	0	PD (Duration)	1,000
OEZ3	3	405,735	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	164.4336	11/25/2013	166.9594	Short Sale Closing Purchase	(7,577)	(7,577)	0	0	PD (Duration)	1,000
OEU3	6	800,430	Euro-Bobl Future Sep 2013 00000EU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/21/2013	163.3019	08/29/2013	160.6256	Short Sale Closing Purchase	16,058	16,058	0	0	PD (Duration)	1,000
OEZ3	12	1,622,940	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/01/2013	168.2302	11/25/2013	169.3680	Short Sale Closing Purchase	(13,653)	(13,653)	0	0	PD (Duration)	1,000
RXH4	3	407,985	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	191.1268	11/29/2013	191.8339	Short Sale Closing Purchase	(2,121)	(2,121)	0	0	PD (Duration)	1,000
OEZ3	2	270,490	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/20/2013	169.4529	11/25/2013	169.1998	Short Sale Closing Purchase	506	506	0	0	PD (Duration)	1,000
RXZ3	2	268,150	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/08/2013	190.1760	11/12/2013	190.9499	Short Sale Closing Purchase	(1,548)	(1,548)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
OEZ3	4	540,980	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/12/2013	167.6996	11/25/2013	167.7268	Short Sale Closing Purchase	(109)	(109)	0	0	PD (Duration)	1,000
RXZ3	1	135,245	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/21/2013	189.7128	11/25/2013	190.0803	Short Sale Closing Purchase	(368)	(368)	0	0	PD (Duration)	1,000
OEZ3	2	270,490	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/01/2013	168.2302	11/25/2013	169.3680	Short Sale Closing Purchase	(2,276)	(2,276)	0	0	PD (Duration)	1,000
OEM3	4	514,260	Euro-Bobl Future Jun 2013 00000EM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	03/25/2013	163.9937	05/21/2013	164.4260	Short Sale Closing Purchase	(1,729)	(1,729)	0	0	PD (Duration)	1,000
OEZ3	1	135,245	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/07/2013	169.0586	11/25/2013	170.1017	Short Sale Closing Purchase	(1,043)	(1,043)	0	0	PD (Duration)	1,000
RXZ3	2	270,490	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/23/2013	193.9570	11/25/2013	194.4919	Short Sale Closing Purchase	(1,070)	(1,070)	0	0	PD (Duration)	1,000
OEH4	20	2,752,500	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	170.0421	12/19/2013	168.6663	Short Sale Closing Purchase	27,517	27,517	0	0	PD (Duration)	1,000
RXZ3	3	414,105	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/01/2013	189.7397	10/25/2013	190.8538	Short Sale Closing Purchase	(3,342)	(3,342)	0	0	PD (Duration)	1,000
RXZ3	2	276,070	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/26/2013	188.5438	10/25/2013	190.0782	Short Sale Closing Purchase	(3,069)	(3,069)	0	0	PD (Duration)	1,000
RXZ3	8	1,081,960	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/21/2013	189.4031	11/25/2013	190.0938	Short Sale Closing Purchase	(5,526)	(5,526)	0	0	PD (Duration)	1,000
RXH4	2	271,990	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	191.1403	11/29/2013	191.9019	Short Sale Closing Purchase	(1,523)	(1,523)	0	0	PD (Duration)	1,000
RXU3	1	130,030	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/24/2013	187.0193	06/28/2013	182.7430	Short Sale Closing Purchase	4,276	4,276	0	0	PD (Duration)	1,000
OEU3	3	391,635	Euro-Bobl Future Sep 2013 00000EU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/21/2013	163.3019	05/31/2013	162.4536	Short Sale Closing Purchase	2,545	2,545	0	0	PD (Duration)	1,000
RXZ3	2	268,150	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/08/2013	190.1760	11/12/2013	190.9364	Short Sale Closing Purchase	(1,521)	(1,521)	0	0	PD (Duration)	1,000
OEZ3	2	270,490	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/09/2013	169.1254	11/25/2013	170.1153	Short Sale Closing Purchase	(1,980)	(1,980)	0	0	PD (Duration)	1,000
RXZ3	2	270,490	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/18/2013	191.4449	11/25/2013	192.9463	Short Sale Closing Purchase	(3,003)	(3,003)	0	0	PD (Duration)	1,000
OEM3	4	514,260	Euro-Bobl Future Jun 2013 00000EM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	02/26/2013	166.0113	05/21/2013	167.1564	Short Sale Closing Purchase	(4,581)	(4,581)	0	0	PD (Duration)	1,000
RXU3	1	132,185	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	07/02/2013	184.6331	07/24/2013	186.2103	Short Sale Closing Purchase	(1,577)	(1,577)	0	0	PD (Duration)	1,000
OEZ3	5	676,225	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/24/2013	167.3460	11/25/2013	168.8220	Short Sale Closing Purchase	(7,380)	(7,380)	0	0	PD (Duration)	1,000
OEM3	1	128,565	Euro-Bobl Future Jun 2013 00000EM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	02/26/2013	166.0113	05/21/2013	167.1565	Short Sale Closing Purchase	(1,145)	(1,145)	0	0	PD (Duration)	1,000
OEZ3	3	406,275	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	164.4336	09/20/2013	164.8654	Short Sale Closing Purchase	(1,295)	(1,295)	0	0	PD (Duration)	1,000
OEZ3	1	135,245	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/23/2013	171.6439	11/25/2013	172.3071	Short Sale Closing Purchase	(663)	(663)	0	0	PD (Duration)	1,000
OEZ3	1	134,375	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/01/2013	168.3114	11/13/2013	169.5184	Short Sale Closing Purchase	(1,207)	(1,207)	0	0	PD (Duration)	1,000
OEZ3	4	552,140	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/01/2013	168.3114	10/25/2013	168.7076	Short Sale Closing Purchase	(1,585)	(1,585)	0	0	PD (Duration)	1,000
RXM3	2	257,130	Euro-Bond Future Jun 2013 0000RXM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	05/03/2013	192.6345	05/21/2013	189.7532	Short Sale Closing Purchase	5,763	5,763	0	0	PD (Duration)	1,000
OEH4	4	543,500	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	170.0421	12/04/2013	169.5148	Short Sale Closing Purchase	2,109	2,109	0	0	PD (Duration)	1,000
RXZ3	1	136,755	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	184.7912	10/22/2013	187.5586	Short Sale Closing Purchase	(2,767)	(2,767)	0	0	PD (Duration)	1,000
RXZ3	2	269,850	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	184.7912	09/25/2013	186.7064	Short Sale Closing Purchase	(3,830)	(3,830)	0	0	PD (Duration)	1,000
OEZ3	2	270,490	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/12/2013	167.6996	11/25/2013	167.7268	Short Sale Closing Purchase	(54)	(54)	0	0	PD (Duration)	1,000
RXZ3	1	137,825	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/25/2013	188.7587	10/24/2013	190.2114	Short Sale Closing Purchase	(1,453)	(1,453)	0	0	PD (Duration)	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RXZ3	1	135,245	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/30/2013	195.2363	11/25/2013	194.4348	Short Sale Closing Purchase	801	801	0	0	PD (Duration)	1,000
RXH4	7	963,375	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	191.1403	12/19/2013	189.1286	Short Sale Closing Purchase	14,082	14,082	0	0	PD (Duration)	1,000
RXH4	1	135,065	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	191.1403	11/26/2013	191.6429	Short Sale Closing Purchase	(503)	(503)	0	0	PD (Duration)	1,000
RXZ3	1	135,245	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/22/2013	189.5769	11/25/2013	190.0666	Short Sale Closing Purchase	(490)	(490)	0	0	PD (Duration)	1,000
OEU3	5	669,675	Euro-Bobl Future Sep 2013 00000EU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/21/2013	163.3019	08/28/2013	160.5318	Short Sale Closing Purchase	13,851	13,851	0	0	PD (Duration)	1,000
RXZ3	1	136,640	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	184.7912	10/18/2013	186.8873	Short Sale Closing Purchase	(2,096)	(2,096)	0	0	PD (Duration)	1,000
RXZ3	3	406,095	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	184.7912	10/01/2013	187.2626	Short Sale Closing Purchase	(7,414)	(7,414)	0	0	PD (Duration)	1,000
OEZ3	4	540,980	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/04/2013	169.1752	11/25/2013	170.4491	Short Sale Closing Purchase	(5,096)	(5,096)	0	0	PD (Duration)	1,000
OEU3	2	263,890	Euro-Bobl Future Sep 2013 00000EU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/21/2013	163.3019	06/06/2013	162.5862	Short Sale Closing Purchase	1,431	1,431	0	0	PD (Duration)	1,000
RXZ3	1	137,825	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/05/2013	180.3424	10/24/2013	186.1514	Short Sale Closing Purchase	(5,809)	(5,809)	0	0	PD (Duration)	1,000
OEM3	2	257,130	Euro-Bobl Future Jun 2013 00000EM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	03/21/2013	163.6985	05/21/2013	163.8337	Short Sale Closing Purchase	(270)	(270)	0	0	PD (Duration)	1,000
OEM3	3	385,695	Euro-Bobl Future Jun 2013 00000EM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	03/11/2013	163.0971	05/21/2013	164.2303	Short Sale Closing Purchase	(3,400)	(3,400)	0	0	PD (Duration)	1,000
RXU3	1	133,405	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/20/2013	186.3827	08/29/2013	180.0172	Short Sale Closing Purchase	6,365	6,365	0	0	PD (Duration)	1,000
RXZ3	1	135,105	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/03/2013	181.0389	11/05/2013	185.9392	Short Sale Closing Purchase	(4,900)	(4,900)	0	0	PD (Duration)	1,000
RXU3	3	396,750	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	07/23/2013	189.5100	08/29/2013	185.3785	Short Sale Closing Purchase	12,395	12,395	0	0	PD (Duration)	1,000
OEZ3	1	131,580	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/04/2013	161.7508	09/09/2013	161.8347	Short Sale Closing Purchase	(84)	(84)	0	0	PD (Duration)	1,000
RXZ3	1	134,635	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/10/2013	188.8376	11/21/2013	190.6569	Short Sale Closing Purchase	(1,819)	(1,819)	0	0	PD (Duration)	1,000
OEZ3	2	265,060	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/04/2013	161.7508	09/10/2013	161.4371	Short Sale Closing Purchase	627	627	0	0	PD (Duration)	1,000
RXU3	3	400,215	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/23/2013	186.6306	08/29/2013	180.7788	Short Sale Closing Purchase	17,555	17,555	0	0	PD (Duration)	1,000
OEZ3	1	134,375	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/07/2013	169.0586	11/13/2013	170.2521	Short Sale Closing Purchase	(1,194)	(1,194)	0	0	PD (Duration)	1,000
OEZ3	1	132,665	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/10/2013	162.5466	09/11/2013	162.8281	Short Sale Closing Purchase	(281)	(281)	0	0	PD (Duration)	1,000
RXM3	1	128,410	Euro-Bond Future Jun 2013 0000RXM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	02/26/2013	188.7931	03/28/2013	191.9937	Short Sale Closing Purchase	(3,201)	(3,201)	0	0	PD (Duration)	1,000
OEM3	3	392,445	Euro-Bobl Future Jun 2013 00000EM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	02/26/2013	166.0113	04/22/2013	167.5494	Short Sale Closing Purchase	(4,614)	(4,614)	0	0	PD (Duration)	1,000
RXZ3	1	135,425	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	184.7912	09/20/2013	184.4655	Short Sale Closing Purchase	326	326	0	0	PD (Duration)	1,000
RXZ3	1	135,425	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/05/2013	180.3424	09/20/2013	182.4735	Short Sale Closing Purchase	(2,131)	(2,131)	0	0	PD (Duration)	1,000
RXH4	2	271,750	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	191.1268	12/04/2013	190.5722	Short Sale Closing Purchase	1,109	1,109	0	0	PD (Duration)	1,000
OEZ3	3	405,105	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/01/2013	168.3114	10/16/2013	167.6655	Short Sale Closing Purchase	1,938	1,938	0	0	PD (Duration)	1,000
RXZ3	1	135,105	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/12/2013	183.2401	11/05/2013	187.9200	Short Sale Closing Purchase	(4,680)	(4,680)	0	0	PD (Duration)	1,000
OEU3	1	132,185	Euro-Bobl Future Sep 2013 00000EU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/21/2013	163.3019	07/24/2013	161.7339	Short Sale Closing Purchase	1,568	1,568	0	0	PD (Duration)	1,000
RXZ3	2	271,910	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	184.7912	10/07/2013	187.2357	Short Sale Closing Purchase	(4,889)	(4,889)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RXZ3	6	795,990	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	184.7912	09/11/2013	182.8170	Short Sale Closing Purchase	11,845	11,845	0	0	PD (Duration)	1,000
RXZ3	2	269,490	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/24/2013	187.8142	11/06/2013	190.7532	Short Sale Closing Purchase	(5,878)	(5,878)	0	0	PD (Duration)	1,000
OEM3	5	643,650	Euro-Bobl Future Jun 2013 00000EM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	05/13/2013	164.0841	05/21/2013	164.2554	Short Sale Closing Purchase	(857)	(857)	0	0	PD (Duration)	1,000
OEM3	2	256,940	Euro-Bobl Future Jun 2013 00000EM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	02/26/2013	166.0113	04/02/2013	167.1780	Short Sale Closing Purchase	(2,334)	(2,334)	0	0	PD (Duration)	1,000
OEU3	2	259,970	Euro-Bobl Future Sep 2013 00000EU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/21/2013	163.3019	07/01/2013	160.7630	Short Sale Closing Purchase	5,078	5,078	0	0	PD (Duration)	1,000
RXU3	1	133,405	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/24/2013	187.0193	08/29/2013	181.5674	Short Sale Closing Purchase	5,452	5,452	0	0	PD (Duration)	1,000
RXH4	2	275,070	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	191.1268	12/13/2013	189.7075	Short Sale Closing Purchase	2,839	2,839	0	0	PD (Duration)	1,000
RXZ3	2	270,490	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/22/2013	191.3051	11/25/2013	193.1077	Short Sale Closing Purchase	(3,605)	(3,605)	0	0	PD (Duration)	1,000
RXZ3	1	135,105	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/19/2013	184.9084	11/05/2013	188.5465	Short Sale Closing Purchase	(3,638)	(3,638)	0	0	PD (Duration)	1,000
OEZ3	2	270,490	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/12/2013	167.6996	11/25/2013	167.7268	Short Sale Closing Purchase	(54)	(54)	0	0	PD (Duration)	1,000
RXZ3	1	135,245	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/11/2013	188.4668	11/25/2013	188.4688	Short Sale Closing Purchase	(2)	(2)	0	0	PD (Duration)	1,000
RXU3	2	266,810	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	05/21/2013	186.0965	08/29/2013	180.4900	Short Sale Closing Purchase	11,213	11,213	0	0	PD (Duration)	1,000
OEH4	3	406,815	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	170.0421	11/27/2013	170.2616	Short Sale Closing Purchase	(658)	(658)	0	0	PD (Duration)	1,000
RXZ3	2	271,930	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/29/2013	184.7912	10/09/2013	187.4796	Short Sale Closing Purchase	(5,377)	(5,377)	0	0	PD (Duration)	1,000
RXU3	6	793,500	Euro-Bond Future Sep 2013 0000RXU3	Bond Portfolio Hedge	D1	Interest Rate	09/10/2013	EUX 06X922CGZE976DBY7657	07/03/2013	185.5708	08/29/2013	183.0839	Short Sale Closing Purchase	14,922	14,922	0	0	PD (Duration)	1,000
RXZ3	1	135,245	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/06/2013	190.2181	11/25/2013	190.2349	Short Sale Closing Purchase	(17)	(17)	0	0	PD (Duration)	1,000
RXZ3	1	137,710	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/03/2013	181.0389	10/31/2013	186.8150	Short Sale Closing Purchase	(5,776)	(5,776)	0	0	PD (Duration)	1,000
RXM3	2	256,480	Euro-Bond Future Jun 2013 0000RXM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	05/15/2013	187.5380	05/20/2013	188.4195	Short Sale Closing Purchase	(1,763)	(1,763)	0	0	PD (Duration)	1,000
RXZ3	2	270,490	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	11/05/2013	190.7533	11/25/2013	190.7433	Short Sale Closing Purchase	20	20	0	0	PD (Duration)	1,000
OEZ3	5	657,850	Euro-Bobl Future Dec 2013 00000EZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	08/28/2013	164.9931	09/03/2013	164.5087	Short Sale Closing Purchase	2,422	2,422	0	0	PD (Duration)	1,000
OEH4	4	547,360	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 06X922CGZE976DBY7657	11/25/2013	170.0421	12/09/2013	169.0797	Short Sale Closing Purchase	3,850	3,850	0	0	PD (Duration)	1,000
RXZ3	7	946,715	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/01/2013	189.7397	11/25/2013	191.1927	Short Sale Closing Purchase	(10,171)	(10,171)	0	0	PD (Duration)	1,000
RXZ3	1	138,035	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	09/30/2013	190.2160	10/25/2013	190.9244	Short Sale Closing Purchase	(708)	(708)	0	0	PD (Duration)	1,000
RXZ3	2	270,490	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/21/2013	191.6260	11/25/2013	193.4009	Short Sale Closing Purchase	(3,550)	(3,550)	0	0	PD (Duration)	1,000
RXZ3	3	405,735	Euro-Bond Future Dec 2013 0000RXZ3	Bond Portfolio Hedge	D1	Interest Rate	12/10/2013	EUX 06X922CGZE976DBY7657	10/23/2013	193.9019	11/25/2013	194.4920	Short Sale Closing Purchase	(1,770)	(1,770)	0	0	PD (Duration)	1,000
RXM3	1	128,470	Euro-Bond Future Jun 2013 0000RXM3	Bond Portfolio Hedge	D1	Interest Rate	06/10/2013	EUX 06X922CGZE976DBY7657	03/27/2013	187.1860	04/02/2013	186.7545	Short Sale Closing Purchase	432	432	0	0	PD (Duration)	1,000
OGZ3	2	321,810	GILT FUTURE Dec 2013 00000GZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	LIF 549300HIIRNTNKXV3M12	09/17/2013	172.1181	11/18/2013	175.7614	Short Sale Closing Purchase	(7,287)	(7,287)	0	0	PD (Duration)	1,000
OGZ3	1	159,025	GILT FUTURE Dec 2013 00000GZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	LIF 549300HIIRNTNKXV3M12	09/02/2013	168.2242	09/18/2013	166.0544	Short Sale Closing Purchase	2,170	2,170	0	0	PD (Duration)	1,000
OGZ3	1	160,905	GILT FUTURE Dec 2013 00000GZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	LIF 549300HIIRNTNKXV3M12	09/09/2013	168.6044	11/18/2013	172.4611	Short Sale Closing Purchase	(3,857)	(3,857)	0	0	PD (Duration)	1,000
OGZ3	1	159,945	GILT FUTURE Dec 2013 00000GZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	LIF 549300HIIRNTNKXV3M12	09/02/2013	168.2242	11/11/2013	169.6501	Short Sale Closing Purchase	(1,426)	(1,426)	0	0	PD (Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
0GZ3	1	160,905	GILT FUTURE Dec 2013 00000GZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	LIF 549300HIIRNTNKXV3M12	09/09/2013	168.6044	11/18/2013	172.4611	Short Sale Closing Purchase	(3,857)	(3,857)	0	0	PD (Duration)	1,000
0GZ3	2	321,810	GILT FUTURE Dec 2013 00000GZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	LIF 549300HIIRNTNKXV3M12	10/10/2013	175.2397	11/18/2013	175.6781	Short Sale Closing Purchase	(877)	(877)	0	0	PD (Duration)	1,000
0GZ3	1	160,905	GILT FUTURE Dec 2013 00000GZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	LIF 549300HIIRNTNKXV3M12	11/08/2013	175.9216	11/18/2013	176.8910	Short Sale Closing Purchase	(969)	(969)	0	0	PD (Duration)	1,000
0GH4	3	487,245	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF 549300HIIRNTNKXV3M12	11/18/2013	175.9162	12/18/2013	172.8253	Short Sale Closing Purchase	9,272	9,272	0	0	PD (Duration)	1,000
0GZ3	1	160,905	GILT FUTURE Dec 2013 00000GZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	LIF 549300HIIRNTNKXV3M12	09/02/2013	169.2728	11/18/2013	171.7620	Short Sale Closing Purchase	(2,489)	(2,489)	0	0	PD (Duration)	1,000
0GZ3	1	160,905	GILT FUTURE Dec 2013 00000GZ3	Bond Portfolio Hedge	D1	Interest Rate	12/31/2013	LIF 549300HIIRNTNKXV3M12	10/10/2013	175.2397	11/18/2013	175.6781	Short Sale Closing Purchase	(438)	(438)	0	0	PD (Duration)	1,000
1349999. Subtotal - Short Futures - Hedging Other														68,509,567	68,509,567	0	0	XXX	XXX
	0	0								0.0000		0.0000		0	0	0	0		0
1359999. Subtotal - Short Futures - Replication														0	0	0	0	XXX	XXX
	0	0								0.0000		0.0000		0	0	0	0		0
1369999. Subtotal - Short Futures - Income Generation														0	0	0	0	XXX	XXX
	0	0								0.0000		0.0000		0	0	0	0		0
1379999. Subtotal - Short Futures - Other														0	0	0	0	XXX	XXX
1389999. Subtotal - Short Futures														68,509,567	68,509,567	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other														(53,302,516)	(53,302,516)	0	0	XXX	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999 - Totals														(53,302,516)	(53,302,516)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	4,605,932	(4,128,402)	4,605,932	63,837,108	63,837,108
Pru Global Fund	B2XP4TQXVQ2CZP3OM085	Y	Y	0	1,356,959,630	(1,741,026,949)	0	1,336,006,919	(2,075,112,054)	0	667,110,650	283,043,332
Credit Suisse First Boston Cor	8TEJM79WWOQKCCOR4P04	N	N	0	510,000	(1,564,297)	510,000	510,000	(1,564,297)	510,000	13,189,193	13,189,193
Morgan Stanley & Co, Inc	9R7GPTSO7KV3UQJZQ078	N	N	0	0	(651,328)	0	0	(651,328)	0	3,686,981	3,686,981
Merrill Lynch,Pierce,Fenner &	8NAV47TOY26Q87Y0QP81	N	N	0	318,711	(357,656)	318,711	318,711	(357,656)	318,711	2,617,763	2,617,763
Barclays Capital Inc	AC28XWWI3WIBK2824319	N	N	0	313	(2,275,391)	313	313	(2,275,391)	313	3,481,213	3,481,213
JP Morgan Securities, Inc	ZBUT11V806EZRVTWT807	N	N	0	0	(1,680,537)	0	0	(1,680,537)	0	5,520,543	5,520,543
Citigroup Capital Markets Inc	05R58MBFXJNHDOPEIJ15	N	N	0	48,750	(411,738)	48,750	48,750	(411,738)	48,750	2,803,450	2,803,450
Deutsche Bank Securities Inc	9J6MB0007BECTDTUZW19	N	N	0	890,625	(867,188)	890,625	890,625	(867,188)	890,625	8,224,837	8,224,837
BPN Paribas Securities	2J5703FH5U5M97R11237	N	N	0	4,375	(4,375)	4,375	4,375	(4,375)	4,375	77,601	77,601
0299999. Total NAIC 1 Designation				0	1,358,732,404	(1,748,839,459)	1,772,773	1,337,779,692	(2,082,924,564)	1,772,773	706,712,231	322,644,912
REP OF VENEZUELA OIL OBLIG WTS		N	N	0	1,906,864	0	1,906,864	1,906,864	0	1,906,864	0	0
Solyndra Inc.		N	N	0	0	0	0	0	0	0	0	0
Whitecap Alabama Growth Fd II		N	N	0	1	0	1	1	0	1	0	0
Whitecap Alabama Growth Fund 1		N	N	0	1	0	1	1	0	1	0	0
Whitecap NY Growth Fd I, LLC		N	N	0	2	0	2	2	0	2	0	0
Whitecap Texas Oppor. Fund		N	N	0	2	0	2	2	0	2	0	0
Pendragon plc		N	N	0	70,096	0	70,096	70,096	0	70,096	0	0
MEDIANEWS GRP INC		N	N	0	182	0	182	182	0	182	0	0
Johnston Press plc		N	N	0	0	0	0	0	0	0	0	0
Gate Technologies LLC		N	N	0	10	0	10	10	0	10	0	0
STATION CASINOS INC		N	N	0	624	0	624	624	0	624	0	0
RE Tensator Holdings Ltd		N	N	0	0	0	0	0	0	0	0	0
YourCash Solutions Ltd		N	N	0	1,896,426	0	1,896,426	1,896,426	0	1,896,426	0	0
CitiLog Enterprises LLC		N	N	0	0	0	0	0	0	0	0	0
Pacific Community Mgmt II, LLC		N	N	0	1	0	1	1	0	1	0	0
YourCash Holdings Ltd		N	N	0	598,870	0	598,870	598,870	0	598,870	0	0
Aseptia, Inc.		N	N	0	1	0	1	1	0	1	0	0
0799999. Total NAIC 6 Designation				0	4,473,079	0	4,473,079	4,473,079	0	4,473,079	0	0
0899999. Aggregate Sum of Central Clearinghouses				0	0	0	0	0	0	0	0	0
0999999 - Totals				0	1,363,205,483	(1,748,839,459)	6,245,853	1,346,858,703	(2,087,052,966)	10,851,785	770,549,339	386,482,021

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Other	000000-00-0	Prudential Global Funding Collateral	(113,676,183)	0	0	01/01/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	239753-BL-9	TARGET CORP	837,535	863,000	863,000	04/01/2022	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	525555-AB-4	STANFORD UNIVERSITY	957,942	950,000	950,000	02/01/2024	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	38141G-CM-4	GOLDMAN SACHS GROUP INC	780,750	1,000,000	1,000,000	11/15/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	166764-AB-6	CHEVRON CORP	756,777	1,040,000	1,040,000	12/05/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	98385X-AP-1	XTO ENERGY INC	487,490	1,120,000	1,120,000	06/15/2018	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	98385X-AT-3	XTO ENERGY INC	1,229,492	1,270,000	1,270,000	12/15/2018	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	20030N-AR-2	COMCAST CORP	1,138,105	1,323,000	1,323,000	02/15/2018	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AG-5	AMEREN ILLINOIS CO	1,630,768	1,640,000	1,640,000	11/15/2018	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	018490-AM-4	ALLERGAN INC	1,897,444	2,287,000	2,287,000	04/01/2016	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	46625H-HP-8	JPMORGAN CHASE & CO	2,041,784	2,640,000	2,640,000	01/20/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	26875P-AC-5	EOG RESOURCES INC	2,376,763	2,650,000	2,650,000	10/01/2018	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	018490-AM-4	ALLERGAN INC	2,250,881	2,713,000	2,713,000	04/01/2016	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	38141G-GQ-1	GOLDMAN SACHS GROUP INC	2,282,746	2,780,000	2,780,000	07/27/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	19416Q-DZ-0	COLGATE-PALMOLIVE CO	2,208,475	3,000,000	3,000,000	05/03/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	792860-AJ-7	TRAVELERS COS INC	2,530,631	3,000,000	3,000,000	06/20/2016	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	36962G-6W-9	GENERAL ELEC CAP CORP	2,263,209	3,050,000	3,050,000	04/02/2018	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	437076-AS-1	HOME DEPOT INC	2,896,572	3,347,000	3,347,000	12/16/2036	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-CP-6	WAL-MART STORES INC	2,765,914	3,400,000	3,400,000	02/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00206R-AR-3	AT&T INC	2,951,171	3,420,000	3,420,000	02/15/2019	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00206R-AR-3	AT&T INC	3,135,835	3,634,000	3,634,000	02/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	494368-BJ-1	KIMBERLY-CLARK CORP	2,712,984	4,000,000	4,000,000	06/01/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	149123-AZ-4	CATERPILLAR INC	4,690,240	4,640,000	4,640,000	03/15/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	427866-AR-9	HERSHEY COMPANY	3,754,001	4,695,000	4,695,000	12/01/2020	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	742718-DY-2	PROCTER & GAMBLE CO/THE	3,599,013	4,800,000	4,800,000	02/06/2022	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25271C-AK-8	DIAMOND OFFSHORE DRILL	4,350,144	5,000,000	5,000,000	05/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	263534-CD-9	E.I. DU PONT DE NEMOURS	3,835,834	5,000,000	5,000,000	01/15/2016	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	459200-AG-6	IBM CORP	5,008,663	5,000,000	5,000,000	11/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74005P-AR-5	PRAXAIR INC	3,938,884	5,000,000	5,000,000	03/30/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	74005P-AV-6	PRAXAIR INC	3,919,279	5,000,000	5,000,000	09/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	459200-GJ-4	IBM CORP	4,700,251	5,128,000	5,128,000	09/14/2017	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	98385X-AP-1	XTO ENERGY INC	4,618,785	5,350,000	5,350,000	06/15/2018	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91159H-GU-8	US BANCORP	4,201,856	5,435,000	5,435,000	03/04/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693476-BK-8	PNC FUNDING CORP	4,348,908	5,745,000	5,745,000	05/19/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	92976G-AE-1	WACHOVIA BANK NA	4,720,280	5,747,000	5,747,000	03/15/2016	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	369604-BD-4	GENERAL ELECTRIC CO	4,492,151	6,000,000	6,000,000	10/09/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	067383-AD-1	CR BARD INC	4,518,446	6,245,000	6,245,000	01/15/2018	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	037833-AK-6	APPLE INC	4,607,557	6,405,000	6,405,000	05/03/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	29452P-AB-2	AXA EQUITABLE LIFE INS	5,450,964	6,574,000	6,574,000	12/01/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00038A-AB-9	ABB TREASURY CENTER USA	5,104,897	6,595,000	6,595,000	06/15/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	585055-AP-1	MEDTRONIC INC	5,292,063	7,000,000	7,000,000	03/15/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-CG-6	WAL-MART STORES INC	6,297,082	7,000,000	7,000,000	04/05/2017	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	406216-AV-3	HALLIBURTON COMPANY	6,288,908	7,200,000	7,200,000	09/15/2018	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	717081-DA-8	PFIZER INC	5,785,175	7,300,000	7,300,000	03/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	70213H-AB-4	PARTNERS HEALTHCARE SYST	5,858,612	7,500,000	7,500,000	07/01/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	202795-HW-3	COMMONWEALTH EDISON	5,705,632	7,605,000	7,605,000	01/15/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	89837L-AA-3	PRINCETON UNIVERSITY	6,742,919	8,000,000	8,000,000	03/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	020002-AZ-4	ALLSTATE CORP	5,773,992	8,118,000	8,118,000	06/15/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	06406H-BN-8	BANK OF NEW YORK MELLON	6,316,394	8,200,000	8,200,000	01/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-CR-2	WAL-MART STORES INC	6,823,522	8,278,000	8,278,000	04/01/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	913017-AR-0	UNITED TECHNOLOGIES CORP	8,060,441	8,293,000	8,293,000	11/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	0258M0-DA-4	AMER EXPRESS CREDIT CO	6,632,140	8,545,000	8,545,000	09/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	075887-BA-6	BECTON DICKINSON AND CO	6,434,881	8,851,000	8,851,000	11/08/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	98458P-AB-1	YALE UNIVERSITY	7,264,678	8,900,000	8,900,000	10/15/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	58013M-EG-5	MCDONALD'S CORP	7,487,868	8,908,000	8,908,000	02/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-CC-4	UNITEDHEALTH GROUP INC	6,218,106	8,910,000	8,910,000	03/15/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	863667-AA-9	STRYKER CORP	6,891,433	8,962,000	8,962,000	01/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91324P-AL-6	UNITEDHEALTH GROUP INC	7,160,643	9,291,000	9,291,000	08/15/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	097023-AY-1	BOEING CO	7,716,331	9,960,000	9,960,000	02/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-AK-6	COCA-COLA CO/THE	9,109,725	10,000,000	10,000,000	11/15/2017	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	268648-AQ-5	EMC CORP	7,310,070	10,000,000	10,000,000	06/01/2020	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	02361D-AE-0	AMEREN ILLINOIS CO	9,285,633	10,764,000	10,764,000	11/15/2017	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	17275R-AG-7	CISCO SYSTEMS INC	8,358,202	10,900,000	10,900,000	11/17/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	03523T-BE-7	ANHEUSER-BUSCH INBEV WOR	10,366,991	11,070,000	11,070,000	01/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	911312-AH-9	UNITED PARCEL SERVICE	9,827,725	11,454,000	11,454,000	01/15/2018	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	774341-AB-7	ROCKWELL COLLINS INC	9,553,821	11,500,000	11,500,000	07/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	010392-FK-9	ALABAMA POWER CO	8,808,020	11,800,000	11,800,000	12/01/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	713448-BN-7	PEPSICO INC	9,774,032	11,982,000	11,982,000	01/15/2020	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	17275R-AC-6	CISCO SYSTEMS INC	9,901,206	12,000,000	12,000,000	02/22/2016	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	250847-DV-9	DETROIT EDISON COMPANY	9,238,482	12,000,000	12,000,000	08/01/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693476-BE-2	PNC FUNDING CORP	9,190,170	12,000,000	12,000,000	06/10/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	771196-AS-1	ROCHE HLDGS INC	10,794,540	12,299,000	12,299,000	03/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	141781-AY-0	CARGILL INC	9,884,531	12,700,000	12,700,000	05/14/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	458140-AL-4	INTEL CORP	9,980,988	13,465,000	13,465,000	12/15/2017	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	459200-HP-9	IBM CORP	10,902,072	14,316,000	14,316,000	08/01/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	693476-BH-5	PNC FUNDING CORP	11,637,281	15,000,000	15,000,000	02/08/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	743315-AN-3	PROGRESSIVE CORP	11,431,437	15,000,000	15,000,000	08/23/2021	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	918204-AS-7	VF CORP	12,664,024	15,000,000	15,000,000	11/01/2017	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	59156R-BF-4	METLIFE INC	11,253,861	16,090,000	16,090,000	12/15/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	66989H-AA-6	NOVARTIS CAPITAL CORP	13,090,934	16,300,000	16,300,000	02/10/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	718172-AG-4	PHILIP MORRIS INTL INC	12,772,354	16,806,000	16,806,000	03/17/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	68389X-AG-0	ORACLE CORP	14,859,478	17,501,000	17,501,000	07/08/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	166764-AH-3	CHEVRON CORP	13,500,751	17,580,000	17,580,000	06/24/2023	I
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	904764-AK-3	UNILEVER CAPITAL CORP	15,054,491	17,951,000	17,951,000	02/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	191216-BE-9	COCA-COLA CO/THE	13,838,681	17,985,000	17,985,000	11/01/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00440E-AP-2	ACE INA HOLDINGS	12,645,244	18,400,000	18,400,000	03/13/2023	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	25243Y-AN-9	DIAGEO CAPITAL PLC	14,284,613	19,000,000	19,000,000	01/15/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	88579Y-AF-8	3M COMPANY	14,100,707	19,275,000	19,275,000	06/26/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	871829-AQ-0	SYSCO CORPORATION	13,554,986	19,785,000	19,785,000	06/12/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	931142-CN-1	WAL-MART STORES INC	16,449,874	20,517,000	20,517,000	02/03/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	00037B-AB-8	ABB FINANCE USA INC	14,723,206	20,775,000	20,775,000	05/08/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	91159H-GR-5	US BANCORP	16,953,743	22,291,000	22,291,000	05/15/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	594918-AC-8	MICROSOFT CORP	24,117,905	27,500,000	27,500,000	06/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	478160-AQ-7	JOHNSON & JOHNSON	29,414,979	32,213,000	32,213,000	08/15/2017	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	94974B-EU-0	WELLS FARGO & COMPANY	25,688,198	33,000,000	33,000,000	04/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	263534-BY-4	E.I. DU PONT DE NEMOURS	27,778,121	36,037,000	36,037,000	01/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	17275R-AJ-1	CISCO SYSTEMS INC	28,275,858	37,600,000	37,600,000	03/14/2014	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	17275R-AE-2	CISCO SYSTEMS INC	32,774,792	38,850,000	38,850,000	02/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	09247X-AJ-0	BLACKROCK INC	30,890,713	41,889,000	41,889,000	06/01/2022	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Corporate	92976G-AE-1	WACHOVIA BANK NA	(4,720,280)	(5,747,000)	(5,747,000)	03/15/2016	V
Pru Global Funding	B2XP4TQXV02CZP30MQ85	Cash	000000-00-0	Swap Variation Margin	(1,165,160)	0	0	01/01/2014	V
Jefferies Bache, LLC	DJS9WROVOVX53013U638	Corporate	191216-AM-2	COCO COLA CO Corporate	2,153,818	1,920,000	1,920,000	03/15/2019	V
Jefferies Bache, LLC	DJS9WROVOVX53013U638	Corporate	931142-BF-9	Walmart Stores INC Notes	4,384,705	3,250,000	3,250,000	02/15/2030	V
Jefferies Bache, LLC	DJS9WROVOVX53013U638	Corporate	931142-CH-4	Walmart Stores INC	21,769,863	18,354,000	18,354,000	04/05/2027	V
Jefferies Bache, LLC	DJS9WROVOVX53013U638	Corporate	931142-CS-0	Walmart Stores INC	14,199,813	12,530,000	12,530,000	04/01/2040	V
0199999 - Total					751,733,258	1,075,209,000	1,075,209,000	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999 - Total						XXX	XXX	XXX

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